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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Humana Benefit Plan of Illinois, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 60052 Employer's ID Number 37-1326199

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 06/20/1994 Commenced Business 02/01/1995

Statutory Home Office 7915 N. Hale Ave., Ste. D (Street and Number), Peoria , IL, US 61615 (City or Town, State, Country and Zip Code)

Main Administrative Office 500 West Main Street (Street and Number)

Louisville , KY, US 40202 (City or Town, State, Country and Zip Code), 502-580-1000 (Area Code) (Telephone Number)

Mail Address P.O. Box 740036 (Street and Number or P.O. Box), Louisville , KY, US 40201-7436 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 West Main Street (Street and Number)

Louisville , KY, US 40202 (City or Town, State, Country and Zip Code), 502-580-1000 (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Mallory Seeker (Name), 502-580-3357 (Area Code) (Telephone Number)

DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President & CEO	Bruce Dale Broussard	Sr. VP & CFO	Brian Andrew Kane
VP & Corporate Secretary	Joan Olliges Lenahan	VP & Chief Actuary	Kenny Waitem Kan

OTHER

Alan James Bailey, VP & Treasurer	Elizabeth Diane Bierbower, Pres, Group Segment	Renee Jacqueline Buckingham, VP & Division Leader - Eastern Division
Jonathan Albert Canine, VP & Appointed Actuary	John Gregory Catron, VP & Chief Compliance Officer	Charles Wilbur Dow Jr., Reg. Pres-Sr Products/Great Lakes Reg.
Douglas Edwards #, Vice President	Mark Sobhi El-Tawil, VP & Div. Leader - Western Div.	Jeffrey Carl Fernandez, Seg. VP, Medicare: West
Brian Phillip LeClaire, Ph.D., Sr. VP & Chief Info Officer	Heidi Suzanne Margulis, Sr. Vice President	Mark Matthew Matzke, VP, Group Segment Leadership
Steven Edward McCulley, SVP, Medicare Operations	Kevin Ross Meriwether, VP & Div. Leader - Southeastern Div.	Matthew George Moore, Reg. Pres.-Sr. Prods./Central North Reg.
William Mark Preston, VP-Investment Management	Tamara Lynn Quiram, Seg. VP & Pres., Small Business & Large Group	Richard Donald Remmers, VP, Group Segment
George Renaudin II, Seg. VP, Medicare: East	Donald Hank Robinson, Vice President - Tax	Joseph Christopher Ventura, Vice President and Assistant Corporate Secretary
Timothy Alan Wheatley, President, Retail Segment	Ralph Martin Wilson, Vice President	Cynthia Hillebrand Zipperle, VP & Chief Accounting Officer

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Neal Curtis Fischer M.D.	Brian Andrew Kane
James Elmer Murray	William Reed Snyder	Ross Alan Westreich

State of Kentucky
County of Jefferson SS:

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

Bruce Dale Broussard	Joan Olliges Lenahan	Alan James Bailey
President & CEO	VP & Corporate Secretary	VP & Treasurer

Subscribed and sworn to before me this 24th day of February, 2017

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

Michele Sizemore
Notary Public
January 3, 2019

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	6,113,688	3.474	6,113,688	0	6,113,688	3.474
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	8,218,880	4.670	8,218,880	0	8,218,880	4.670
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	31,196,938	17.727	31,196,938	0	31,196,938	17.727
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,622,654	2.627	4,622,654	0	4,622,654	2.627
1.43 Revenue and assessment obligations	46,192,216	26.248	46,192,216	0	46,192,216	26.248
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	3,942,417	2.240	3,942,417	0	3,942,417	2.240
1.512 Issued or guaranteed by FNMA and FHLMC	19,768,793	11.233	19,768,793	0	19,768,793	11.233
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
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	0	0.000	0	0	0	0.000
1.523 All other	3,448,184	1.959	3,448,184	0	3,448,184	1.959
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	25,790,727	14.655	25,790,727	0	25,790,727	14.655
2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.000	0	0	0	0.000
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	26,691,310	15.167	26,691,310	0	26,691,310	15.167
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	175,985,807	100.000	175,985,807	0	175,985,807	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 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		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
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)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		84,590,770
2.	Cost of bonds and stocks acquired, Part 3, Column 7		143,343,092
3.	Accrual of discount		30,269
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(18,000)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	(18,000)
5.	Total gain (loss) on disposals, Part 4, Column 19		967,996
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		77,486,120
7.	Deduct amortization of premium		2,133,510
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		149,294,497
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		149,294,497

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	18,274,985	18,015,269	18,291,997	18,028,591
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	18,274,985	18,015,269	18,291,997	18,028,591
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	31,196,938	30,442,480	31,890,233	27,030,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,622,654	4,544,793	4,695,654	3,980,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	65,961,009	64,377,158	67,037,788	59,749,625
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	28,539,654	27,983,912	28,708,973	28,481,862
	9.	Canada	0	0	0	0
	10.	Other Countries	699,257	668,998	699,244	700,000
	11.	Totals	29,238,911	28,652,910	29,408,217	29,181,862
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	149,294,497	146,032,610	151,323,889	137,970,078
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	149,294,497	146,032,610	151,323,889	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	28,422,102	11,131,749	2,380,555	0	3,942,417	XXX	45,876,823	25.4	6,211,324	4.2	45,876,823	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	28,422,102	11,131,749	2,380,555	0	3,942,417	XXX	45,876,823	25.4	6,211,324	4.2	45,876,823	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,807,533	15,618,834	14,122,514	0	376,903	XXX	32,925,784	18.2	9,167,869	6.3	32,925,784	0
3.2 NAIC 2	0	0	86,441	0	0	XXX	86,441	0.0	86,647	0.1	86,441	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	2,807,533	15,618,834	14,208,955	0	376,903	XXX	33,012,225	18.3	9,254,516	6.3	33,012,225	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	271,829	1,535,004	2,815,821	0	0	XXX	4,622,654	2.6	4,361,374	3.0	4,622,654	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	271,829	1,535,004	2,815,821	0	0	XXX	4,622,654	2.6	4,361,374	3.0	4,622,654	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,617,615	15,798,272	19,096,279	3,709,262	18,233,731	XXX	63,455,159	35.1	31,157,156	21.3	63,455,159	0
5.2 NAIC 2	0	0	4,224,317	217,557	0	XXX	4,441,874	2.5	1,356,643	0.9	4,441,874	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	6,617,615	15,798,272	23,320,596	3,926,819	18,233,731	XXX	67,897,033	37.6	32,513,799	22.2	67,897,033	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	450,540	6,873,329	10,477,276	325,000	4,622,224	XXX	22,748,369	12.6	89,309,800	61.0	22,748,369	0
6.2 NAIC 2	200,250	1,641,390	3,214,857	79,405	57,638	XXX	5,193,540	2.9	3,995,449	2.7	5,193,540	0
6.3 NAIC 3	0	50,000	1,172,563	0	0	XXX	1,222,563	0.7	836,019	0.6	1,222,563	0
6.4 NAIC 4	0	0	0	74,438	0	XXX	74,438	0.0	0	0.0	74,438	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	650,790	8,564,719	14,864,696	478,843	4,679,862	XXX	29,238,910	16.2	94,141,268	64.3	29,238,910	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 38,569,619	50,957,188	48,892,445	4,034,262	27,175,275	0	169,628,789	93.9	XXX	XXX	169,628,789	0
10.2 NAIC 2	(d) 200,250	1,641,390	7,525,615	296,962	57,638	0	9,721,855	5.4	XXX	XXX	9,721,855	0
10.3 NAIC 3	(d) 0	50,000	1,172,563	0	0	0	1,222,563	0.7	XXX	XXX	1,222,563	0
10.4 NAIC 4	(d) 0	0	0	74,438	0	0	74,438	0.0	XXX	XXX	74,438	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	38,769,869	52,648,578	57,590,623	4,405,662	27,232,913	0	(b) 180,647,645	100.0	XXX	XXX	180,647,645	0
10.8 Line 10.7 as a % of Col. 7	21.5	29.1	31.9	2.4	15.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	65,468,047	24,072,373	15,495,436	12,764,255	22,407,412	XXX	XXX	XXX	140,207,523	95.7	140,207,523	0
11.2 NAIC 2	0	2,122,757	3,233,721	24,583	57,678	XXX	XXX	XXX	5,438,739	3.7	5,438,739	0
11.3 NAIC 3	0	326,019	510,000	0	0	XXX	XXX	XXX	836,019	0.6	836,019	0
11.4 NAIC 4	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	65,468,047	26,521,149	19,239,157	12,788,838	22,465,090	XXX	XXX	XXX	(b) 146,482,281	100.0	146,482,281	0
11.8 Line 11.7 as a % of Col. 9	44.7	18.1	13.1	8.7	15.3	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	38,569,619	50,957,188	48,892,445	4,034,262	27,175,275	0	169,628,789	93.9	140,207,523	95.7	169,628,789	XXX
12.2 NAIC 2	200,250	1,641,390	7,525,615	296,962	57,638	0	9,721,855	5.4	5,438,739	3.7	9,721,855	XXX
12.3 NAIC 3	0	50,000	1,172,563	0	0	0	1,222,563	0.7	836,019	0.6	1,222,563	XXX
12.4 NAIC 4	0	0	0	74,438	0	0	74,438	0.0	0	0.0	74,438	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	38,769,869	52,648,578	57,590,623	4,405,662	27,232,913	0	180,647,645	100.0	146,482,281	100.0	180,647,645	XXX
12.8 Line 12.7 as a % of Col. 7	21.5	29.1	31.9	2.4	15.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	21.5	29.1	31.9	2.4	15.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 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 $ 31,353,148 ; 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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	28,422,102	11,131,749	486,966	0	0	XXX	40,040,817	22.2	4,263,884	2.9	40,040,817	0
1.2 Residential Mortgage-Backed Securities	0	0	1,893,589	0	3,942,417	XXX	5,836,006	3.2	1,947,440	1.3	5,836,006	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	28,422,102	11,131,749	2,380,555	0	3,942,417	XXX	45,876,823	25.4	6,211,324	4.2	45,876,823	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	2,807,533	15,618,834	14,208,955	0	376,903	XXX	33,012,225	18.3	9,254,516	6.3	33,012,225	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	2,807,533	15,618,834	14,208,955	0	376,903	XXX	33,012,225	18.3	9,254,516	6.3	33,012,225	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	271,829	1,535,004	2,815,821	0	0	XXX	4,622,654	2.6	4,361,374	3.0	4,622,654	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	271,829	1,535,004	2,815,821	0	0	XXX	4,622,654	2.6	4,361,374	3.0	4,622,654	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	6,617,615	15,798,272	23,202,013	1,447,720	1,062,618	XXX	48,128,238	26.6	21,258,527	14.5	48,128,238	0
5.2 Residential Mortgage-Backed Securities	0	0	118,583	2,479,099	17,171,113	XXX	19,768,795	10.9	11,255,272	7.7	19,768,795	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	6,617,615	15,798,272	23,320,596	3,926,819	18,233,731	XXX	67,897,033	37.6	32,513,799	22.2	67,897,033	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	650,790	8,564,719	14,664,698	478,843	1,431,677	XXX	25,790,727	14.3	75,556,342	51.6	25,790,727	0
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	3,248,185	XXX	3,248,185	1.8	18,384,930	12.6	3,248,185	0
6.4 Other Loan-Backed and Structured Securities	0	0	199,998	0	0	XXX	199,998	0.1	199,996	0.1	199,998	0
6.5 Totals	650,790	8,564,719	14,864,696	478,843	4,679,862	XXX	29,238,910	16.2	94,141,268	64.3	29,238,910	0
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	38,769,869	52,648,578	55,378,453	1,926,563	2,871,198	XXX	151,594,661	83.9	XXX	XXX	151,594,661	0
10.2 Residential Mortgage-Backed Securities	0	0	2,012,172	2,479,099	21,113,530	XXX	25,604,801	14.2	XXX	XXX	25,604,801	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	3,248,185	XXX	3,248,185	1.8	XXX	XXX	3,248,185	0
10.4 Other Loan-Backed and Structured Securities	0	0	199,998	0	0	XXX	199,998	0.1	XXX	XXX	199,998	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	38,769,869	52,648,578	57,590,623	4,405,662	27,232,913	0	180,647,645	100.0	XXX	XXX	180,647,645	0
10.7 Line 10.6 as a % of Col. 7	21.5	29.1	31.9	2.4	15.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	65,468,047	26,521,149	19,039,161	1,786,323	1,879,963	XXX	XXX	XXX	114,694,643	78.3	114,694,640	3
11.2 Residential Mortgage-Backed Securities	0	0	0	7,026,939	6,175,773	XXX	XXX	XXX	13,202,712	9.0	13,202,713	(1)
11.3 Commercial Mortgage-Backed Securities	0	0	0	3,975,576	14,409,354	XXX	XXX	XXX	18,384,930	12.6	18,384,930	0
11.4 Other Loan-Backed and Structured Securities	0	0	199,996	0	0	XXX	XXX	XXX	199,996	0.1	199,998	(2)
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	65,468,047	26,521,149	19,239,157	12,788,838	22,465,090	XXX	XXX	XXX	146,482,281	100.0	146,482,281	0
11.7 Line 11.6 as a % of Col. 9	44.7	18.1	13.1	8.7	15.3	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	38,769,869	52,648,578	55,378,453	1,926,563	2,871,198	XXX	151,594,661	83.9	114,694,640	78.3	151,594,661	XXX
12.2 Residential Mortgage-Backed Securities	0	0	2,012,172	2,479,099	21,113,530	XXX	25,604,801	14.2	13,202,713	9.0	25,604,801	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	3,248,185	XXX	3,248,185	1.8	18,384,930	12.6	3,248,185	XXX
12.4 Other Loan-Backed and Structured Securities	0	0	199,998	0	0	XXX	199,998	0.1	199,998	0.1	199,998	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	38,769,869	52,648,578	57,590,623	4,405,662	27,232,913	0	180,647,645	100.0	146,482,281	100.0	180,647,645	XXX
12.7 Line 12.6 as a % of Col. 7	21.5	29.1	31.9	2.4	15.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	21.5	29.1	31.9	2.4	15.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	3	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	(1)	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	(2)	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	61,891,511	61,891,511	0	0	0
2. Cost of short-term investments acquired	1,171,131,002	867,483,417	0	303,647,585	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,211,629,527	907,981,942	0	303,647,585	0
7. Deduct amortization of premium	38,016	38,016	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,354,970	21,354,970	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,354,970	21,354,970	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	666,260,469	666,260,469	0
3. Accrual of discount	87,709	87,709	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	656,350,000	656,350,000	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,998,178	9,998,178	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,998,178	9,998,178	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3130AA-BG-2	FEDERAL HOME LOAN BANK AGCY FTSE				1FE	1,992,040	99.2880	1,985,760	2,000,000	1,992,158	0	118	0	0	1.875	1.950	MN	3,229	0	11/29/2016	11/29/2021
3133EG-BZ-7	FED FARM CREDIT AGCY FTSE				1FE	998,715	98.4930	984,930	1,000,000	998,854	0	140	0	0	1.660	1.680	MN	1,660	8,300	06/01/2016	05/25/2021
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO AGCY FTST				1FE	1,500,000	99.7670	1,496,505	1,500,000	1,500,000	0	0	0	0	1.000	1.000	MN	2,083	7,500	05/04/2016	05/11/2018
3134G9-JR-9	FEDERAL HOME LOAN MTGE CO AGCY FTST				1FE	0	0.0000	0	0	0	0	0	0	0	1.290	1.290	MN	9,191	0	05/06/2016	05/03/2019
3135G0-J8-7	FED NTL MTG ASSO AGCY FTST				1FE	1,497,450	97.6020	1,464,030	1,500,000	1,497,766	0	316	0	0	1.650	1.680	AO	4,331	12,375	04/29/2016	04/28/2021
3135G0-K9-3	FED NTL MTG ASSO AGCY FTST				1FE	1,250,000	99.4000	1,242,500	1,250,000	1,250,000	0	0	0	0	1.250	1.250	JD	130	7,813	06/13/2016	06/28/2019
3135G0-N8-2	FED NTL MTG ASSO AGCY FTST				1FE	492,995	96.6300	478,319	495,000	493,136	0	140	0	0	1.300	1.380	FA	2,360	0	08/17/2016	08/17/2021
3135G0-Q2-2	FED NTL MTG ASSO AGCY FTST				1FE	486,898	91.7430	449,541	490,000	486,966	0	68	0	0	1.875	1.940	MS	2,399	0	09/23/2016	09/24/2026
912828-C2-4	UNITED STATES TREASURY GOVERNMENT	SD			1	101,270	100.5200	100,520	100,000	101,153	0	(116)	0	0	1.500	0.950	FA	514	0	10/11/2016	02/28/2019
912828-PF-1	UNITED STATES TREASURY GOVERNMENT	SD			1	255,272	100.8330	252,083	250,000	252,212	0	(2,650)	0	0	1.875	0.800	AO	811	4,688	11/04/2015	10/31/2017
912828-PK-0	UNITED STATES TREASURY GOVERNMENT	SD			1	411,547	101.2230	404,892	400,000	405,114	0	(5,569)	0	0	2.250	0.830	MN	9,796	0	11/04/2015	11/30/2017
912828-PN-4	UNITED STATES TREASURY GOVERNMENT	SD			1	166,213	101.7960	162,874	160,000	162,938	0	(2,920)	0	0	2.750	0.890	JD	2,212	4,418	11/16/2015	12/31/2017
912828-PY-0	UNITED STATES TREASURY GOVERNMENT	SD			1	595,979	101.9970	586,483	575,000	586,160	0	(9,536)	0	0	2.750	1.050	FA	5,415	15,811	12/18/2015	02/28/2018
912828-U7-3	US TREASURY N/B GOVERNMENT				1	994,884	99.7110	997,110	1,000,000	994,903	0	18	0	0	1.375	1.550	JD	642	0	12/27/2016	12/15/2019
912828-VK-3	UNITED STATES TREASURY GOVERNMENT	SD			1	1,520,508	100.4560	1,506,840	1,500,000	1,515,627	0	(4,881)	0	0	1.375	0.670	JD	10,426	0	07/12/2016	06/30/2018
912828-WD-8	UNITED STATES TREASURY GOVERNMENT	SD			1	202,500	100.1410	200,280	200,000	201,992	0	(508)	0	0	1.250	0.700	AO	428	1,250	07/12/2016	10/31/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						12,466,271	XXX	12,312,667	12,420,000	12,438,979	0	(25,380)	0	0	XXX	XXX	XXX	55,627	62,155	XXX	XXX
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE GNMA				1	766,583	101.3250	742,377	732,669	766,351	0	(943)	0	0	3.000	2.640	MON	1,832	5,495	08/22/2016	08/01/2046
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA				1	3,176,450	104.0120	3,110,686	2,990,699	3,176,066	0	(961)	0	0	3.500	3.010	MON	8,722	8,723	11/08/2016	11/01/2046
912828-S5-0	US TREASURY CPI IAN FTSE				1	840,392	96.6850	812,099	839,943	841,633	0	1,243	0	0	0.125	1.280	JJ	485	0	11/09/2016	07/15/2026
912828-UH-1	UNITED STATES TREASURY CPI				1	1,042,301	99.2500	1,037,440	1,045,280	1,051,956	0	9,652	0	0	0.125	9.010	JJ	604	0	11/22/2016	01/15/2023
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						5,825,726	XXX	5,702,602	5,608,591	5,836,006	0	8,991	0	0	XXX	XXX	XXX	11,643	14,218	XXX	XXX
0599999. Total - U.S. Government Bonds						18,291,997	XXX	18,015,269	18,028,591	18,274,985	0	(16,389)	0	0	XXX	XXX	XXX	67,270	76,373	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
010411-AH-9	ALABAMA ST MUNI				1FE	1,582,069	119.4310	1,504,831	1,260,000	1,547,602	0	(34,466)	0	0	5.000	1.770	FA	26,250	63,000	01/05/2016	08/01/2024
100853-VY-3	BOSTON MASS MUNI				1FE	236,702	122.2660	226,192	185,000	233,029	0	(3,673)	0	0	5.000	1.900	MS	3,083	4,034	03/09/2016	03/01/2026
13063A-4H-4	CALIFORNIA STATE MUNI				1FE	263,703	105.4100	263,525	250,000	263,612	0	(90)	0	0	5.500	1.100	AO	3,438	0	12/22/2016	04/01/2018
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI				1FE	248,039	113.6040	238,568	210,000	245,921	0	(2,118)	0	0	5.000	0.960	MN	1,750	5,250	09/22/2016	05/01/2021
20772J-P2-2	CONNECTICUT ST MUNI				1FE	211,235	113.7890	204,820	180,000	208,304	0	(2,755)	0	0	5.000	2.970	MN	1,150	8,600	12/03/2015	11/15/2031
246381-DH-7	DELAWARE STATE MUNI				1FE	221,969	107.8820	210,370	195,000	211,673	0	(7,576)	0	0	5.000	1.000	MS	3,250	9,750	08/18/2015	03/01/2019
246381-ET-0	DELAWARE STATE MUNI				1FE	138,077	108.8520	130,622	120,000	131,665	0	(4,581)	0	0	5.000	1.050	JJ	3,000	6,000	08/03/2015	07/01/2019
246381-FA-0	DELAWARE STATE MUNI				1FE	657,909	105.6670	623,435	590,000	627,149	0	(24,529)	0	0	5.000	0.770	JJ	14,750	29,500	09/24/2015	07/01/2018
373384-3Z-7	GEORGIA STATE				1FE	792,976	121.0150	738,192	610,000	783,178	0	(9,798)	0	0	5.000	1.290	FA	14,742	0	06/16/2016	02/01/2025
373384-5W-2	GEORGIA ST MUNI				1FE	718,264	112.9220	700,116	620,000	715,404	0	(2,860)	0	0	5.000	1.060	JJ	3,789	0	10/20/2016	01/01/2021
373384-X9-2	GEORGIA ST MUNI				1FE	313,905	102.0150	295,844	290,000	296,346	0	(12,633)	0	0	5.000	0.610	JJ	7,250	14,178	08/05/2015	07/01/2017
373384-Z8-2	GEORGIA ST MUNI				1FE	210,751	119.5420	203,221	170,000	206,472	0	(4,099)	0	0	5.000	2.100	FA	3,542	9,019	12/10/2015	02/01/2027
373384-ZW-9	GEORGIA ST MUNI				1FE	1,212,230	114.6180	1,146,180	1,000,000	1,178,468	0	(33,762)	0	0	5.000	1.130	AO	12,500	50,000	01/22/2016	10/01/2021
419792-HL-3	HAWAII ST MUNI				1FE	267,742	107.8830	258,919	240,000	261,132	0	(6,609)	0	0	5.000	1.030	AO	3,000	5,567	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST MUNI				1FE	378,536	110.6210	365,049	330,000	369,955	0	(8,581)	0	0	5.000	1.190	AO	4,125	7,654	03/16/2016	04/01/2020
419792-HN-9	HAWAII ST MUNI				1FE	469,864	112.9570	451,828	400,000	460,091	0	(9,773)	0	0	5.000	1.350	AO	5,000	9,278	03/16/2016	04/01/2021
419792-JY-3	HAWAII ST MUNI				1FE	148,882	117.7190	141,263	120,000	146,259	0	(2,623)	0	0	5.000	1.570	AO	1,500	2,783	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI				1FE	140,595	120.4710	132,518	110,000	139,905	0	(690)	0	0	5.000	1.650	AO	1,192	0	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI				1FE	142,682	121.3910	133,530	110,000	142,027	0	(655)	0	0	5.000	1.740	AO	1,192	0	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST MUNI				1FE	286,447	120.9110	272,050	225,000	285,385	0	(1,062)	0	0	5.000	1.960	AO	2,438	0	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI				1FE	140,254	120.2420	132,266	110,000	139,654	0	(601)	0	0	5.000	1.950	AO	1,192	0	09/30/2016	10/01/2028
419794-YA-4	HAWAII ST MUNI				1FE	113,456	101.9310	107,028	105,000	107,073	0	(4,115)	0	0	5.000	1.030	JJ	2,625	5,250	06/08/2015	07/01/2017
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI				1FE	189,971	120.7850	181,178	150,000	189,357	0	(613)	0	0	5.000	1.980	FA	1,646	0	10/28/2016	02/01/2027
467578-HG-8	JACKSON CNTY MO SPL OBLIG MUNI				1FE	115,490	108.9580	108,958	100,000	110,554	0	(3,528)	0	0	5.000	1.300	JD	417	5,000	08/03/2015	12/01/2019
56052A-YE-0	MAINE ST MUNI				1FE	80,762	101.6630	76,247	75,000	76,383	0	(3,308)	0	0	5.000	0.560	JD	313	3,750	09/01/2015	06/01/2017
574193-GT-9	MARYLAND ST MUNI				1FE	151,020	110.7130	143,927	130,000	144,829	0	(4,558)	0	0	5.000	1.310	MS	2,167	6,500	08/18/2015	03/01/2020
574193-JF-6	MARYLAND ST MUNI				1FE	853,208	109.0630	817,973	750,000	824,084	0	(28,116)	0	0	5.000	1.110	FA	15,625	37,500	12/15/2015	08/01/2019
574193-KL-1	MARYLAND ST MUNI				1FE	1,229,800	116.4310	1,164,310	1,000,000	1,198,623	0	(31,177)	0	0	5.000	1.300	FA	20,833	25,000	01/28/2016	08/01/2022
574193-LP-1	MARYLAND ST MUNI				1FE	110,082	117.6720	105,905	90,000	107,025	0	(2,593)	0	0	5.000	1.750	MS	1,500	4,500	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST MUNI				1FE	774,007	113.8570	740,071	650,000	761,120	0	(12,887)	0	0	5.000	1.030	JD	2,708	14,354	06/13/2016	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
574193-MQ-8	MARYLAND ST MUNI				1FE	385,286	116.0750	371,440	320,000	383,582	0	(1,704)	0	0	5.000	1.200	JD	1,333	7,067	11/02/2016	06/01/2022
57582P-JQ-4	MASSACHUSETTS ST MUNI				1FE	368,000	90.3410	361,364	400,000	376,903	0	5,357	0	0	1.077	1.400	FMAN	718	3,854	10/25/2012	05/01/2037
57582P-QY-9	MASSACHUSETTS ST MUNI				1FE	166,788	107.7940	161,691	150,000	164,218	0	(2,570)	0	0	5.000	0.590	MS	2,500	3,750	08/04/2016	03/01/2039
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV				1FE	503,926	113.4450	487,814	430,000	501,510	0	(2,416)	0	0	5.250	1.810	FA	9,406	0	10/21/2016	02/01/2034
577285-4Z-9	MAUI CNTY HAWAII MUNI				1FE	54,061	102.6590	51,330	50,000	51,474	0	(2,202)	0	0	5.000	0.560	MS	833	2,104	10/08/2015	09/01/2017
577285-5A-3	MAUI CNTY HAWAII MUNI				1FE	89,469	106.1410	84,913	80,000	85,578	0	(3,313)	0	0	5.000	0.780	MS	1,333	3,367	10/08/2015	09/01/2018
604129-4F-0	MINNESOTA ST MUNI				1FE	1,230,040	116.2010	1,162,010	1,000,000	1,198,031	0	(32,009)	0	0	5.000	1.310	FA	20,833	50,000	01/19/2016	08/01/2022
613664-3Q-2	MONTGOMERY CNTY TENN MUNI				1FE	1,192,910	113.1320	1,131,320	1,000,000	1,158,770	0	(34,140)	0	0	5.000	1.160	AO	12,500	50,000	01/19/2016	04/01/2021
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE				1FE	123,162	105.7280	116,301	110,000	116,841	0	(4,514)	0	0	5.000	0.820	JJ	2,750	6,203	08/03/2015	07/01/2018
646066-RD-4	NEW JERSEY ST EDL FACS AUTH RE				1FE	103,958	116.3690	98,914	85,000	101,788	0	(2,169)	0	0	5.000	1.270	JJ	2,125	0	03/17/2016	07/01/2022
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI				1FE	101,883	105.5250	100,249	95,000	101,460	0	(423)	0	0	5.000	2.140	JD	211	567	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI				1FE	114,483	106.8350	112,177	105,000	114,067	0	(416)	0	0	5.000	2.380	JD	233	627	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI				1FE	71,807	107.3140	69,754	65,000	71,576	0	(231)	0	0	5.000	2.580	JD	144	388	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI				1FE	61,340	107.8380	59,311	55,000	61,166	0	(174)	0	0	5.000	2.770	JD	122	328	10/27/2016	06/15/2022
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI				1FE	269,074	108.5250	260,460	240,000	268,409	0	(665)	0	0	5.000	2.970	JD	533	1,433	10/27/2016	06/15/2023
64966L-U8-2	NEW YORK NY MUNI				1FE	244,001	102.3460	230,279	225,000	230,661	0	(9,655)	0	0	5.000	0.670	FA	4,688	10,875	08/03/2015	08/01/2017
64966M-AL-3	NEW YORK NY MUNI				1FE	1,634,685	105.8030	1,587,045	1,500,000	1,598,634	0	(36,051)	0	0	5.000	0.810	FA	31,250	13,333	05/31/2016	08/01/2018
64990A-FH-3	NEW YORK ST DORM AUTH SALES TA				1FE	582,905	108.0000	572,400	530,000	577,458	0	(5,447)	0	0	5.000	0.890	MS	6,772	0	09/23/2016	03/15/2019
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	137,563	119.5450	131,500	110,000	136,952	0	(611)	0	0	5.000	1.750	FA	1,085	0	10/07/2016	02/15/2025
64990E-5P-8	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	151,514	120.4350	144,522	120,000	150,900	0	(614)	0	0	5.000	1.910	FA	1,183	0	10/07/2016	02/15/2026
650010-AD-3	NY STATE TWY AUTHORITY MUNI				1FE	375,997	107.7420	360,936	335,000	363,716	0	(12,049)	0	0	5.000	1.260	JJ	8,375	16,750	12/21/2015	05/01/2019
658256-E6-5	NORTH CAROLINA ST MUNI				1FE	151,051	111.0930	144,421	130,000	147,784	0	(3,267)	0	0	5.000	0.830	MN	1,083	3,250	05/12/2016	05/01/2020
658256-R2-0	NORTH CAROLINA ST MUNI				1FE	181,784	107.8680	172,589	160,000	177,308	0	(4,476)	0	0	4.000	0.710	MN	1,067	6,400	02/10/2016	05/01/2020
658256-Z2-1	NORTH CAROLINA ST MUNI				1FE	576,660	118.2150	549,700	465,000	565,136	0	(11,525)	0	0	5.000	1.470	JD	1,938	16,921	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI				1FE	251,468	121.8070	237,524	195,000	246,826	0	(4,642)	0	0	5.000	1.610	JD	813	7,096	02/24/2016	06/01/2025
677522-GZ-1	OHIO ST MUNI				1FE	158,656	118.0990	147,624	125,000	156,481	0	(2,175)	0	0	5.000	1.740	MN	1,042	3,125	05/12/2016	11/01/2027
677522-HS-6	OHIO ST MUNI				1FE	530,220	116.4900	500,907	430,000	518,682	0	(11,538)	0	0	5.000	1.380	JD	956	16,483	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI				1FE	536,722	118.2220	508,355	430,000	526,167	0	(10,554)	0	0	5.000	1.590	JD	956	16,483	02/26/2016	12/15/2023
677522-ME-1	OHIO ST MUNI				1FE	405,125	117.6470	388,235	330,000	403,532	0	(1,593)	0	0	5.000	1.440	FA	6,875	0	11/02/2016	08/01/2023
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2				1FE	85,059	107.4120	80,559	75,000	81,058	0	(2,860)	0	0	5.000	1.060	FA	1,563	4,635	08/03/2015	02/01/2019
70914P-D2-5	PENNSYLVANIA ST MUNI				1FE	216,882	105.9010	211,802	200,000	213,915	0	(2,967)	0	0	5.000	0.870	MS	3,667	0	08/09/2016	09/15/2018
70914P-D8-2	PENNSYLVANIA STATE MUNI				1FE	259,033	115.6540	242,873	210,000	256,957	0	(2,076)	0	0	5.000	1.870	MS	3,850	0	08/09/2016	09/15/2024
70914P-D9-0	PENNSYLVANIA STATE MUNI				1FE	262,819	116.5340	244,721	210,000	260,859	0	(1,960)	0	0	5.000	1.950	MS	4,433	0	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI				1FE	265,896	117.1710	246,059	210,000	264,051	0	(1,844)	0	0	5.000	2.060	MS	3,850	0	08/09/2016	09/15/2026
76222R-UD-2	RHODE ISLAND ST & PROVIDENCE P				1FE	202,077	105.7870	195,706	185,000	197,286	0	(4,791)	0	0	5.000	0.770	FA	3,854	2,081	05/12/2016	08/01/2018
79771T-KM-8	SAN FRANCISCO CALIF CITY CNTY ARPT				1FE	96,692	101.8460	91,661	90,000	91,853	0	(4,053)	0	0	5.000	0.460	JD	200	5,175	10/07/2015	06/15/2017
79771T-LK-1	SAN FRANCISCO CALIF CITY CNTY ARPT				1FE	120,381	108.5950	114,025	105,000	115,405	0	(4,168)	0	0	5.000	0.900	JD	233	6,038	10/09/2015	06/15/2019
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC				1FE	68,025	107.4120	64,447	60,000	64,834	0	(2,282)	0	0	5.000	1.070	FA	1,250	3,717	08/03/2015	02/01/2019
86476P-QY-7	SUFFOLK CNTY NY MUNI				1FE	979,501	107.5040	940,660	875,000	948,094	0	(30,645)	0	0	5.000	1.350	MN	7,292	41,927	12/17/2015	05/01/2019
86476P-QZ-4	SUFFOLK CNTY NY MUNI				1FE	359,336	109.9660	346,393	315,000	349,186	0	(9,904)	0	0	5.000	1.640	MN	2,625	15,094	12/17/2015	05/01/2020
86476P-RB-6	SUFFOLK CNTY NY MUNI				1FE	493,769	113.0750	474,915	420,000	482,503	0	(10,992)	0	0	5.000	2.040	MN	3,500	20,125	12/17/2015	05/01/2022
86476P-RC-4	SUFFOLK CNTY NY MUNI				1FE	569,395	114.5330	549,758	480,000	557,794	0	(11,320)	0	0	5.000	2.240	MN	4,000	23,000	12/17/2015	05/01/2023
88256H-AQ-1	TEXAS MUN GAS ACQUISITION & SU				2FE	86,990	105.4040	89,593	85,000	86,441	0	(206)	0	0	5.000	4.670	JD	189	4,250	03/11/2014	12/15/2028
882723-SL-4	TEXAS ST MUNI				1FE	307,683	114.1290	291,029	255,000	299,218	0	(8,465)	0	0	5.000	1.230	AO	3,188	12,750	01/19/2016	10/01/2021
914378-HW-7	UNIVERSITY KY GEN RCPTS MUNI				1FE	86,543	109.1010	81,826	75,000	82,707	0	(2,741)	0	0	5.000	1.190	AO	938	3,750	08/03/2015	10/01/2019
915217-WH-2	UNIVERSITY OF VIRGINIA MUNI				1FE	165,789	114.2670	159,974	140,000	159,553	0	(4,056)	0	0	5.000	1.810	FA	2,917	7,000	06/10/2015	08/01/2021
917542-TK-8	UTAH ST MUNI				1FE	86,174	108.8520	81,639	75,000	82,252	0	(2,847)	0	0	5.000	1.070	JJ	1,875	3,750	08/11/2015	07/01/2019
928109-L5-4	VIRGINIA ST MUNI				1FE	281,845	113.8570	267,564	235,000	276,178	0	(5,667)	0	0	5.000	0.940	JD	979	11,750	05/12/2016	06/01/2021
928109-U7-0	VIRGINIA ST MUNI				1FE	322,240	122.8120	307,030	250,000	321,247	0	(993)	0	0	5.000	1.710	JD	1,771	0	11/01/2016	06/01/2026
928172-K9-5	VIRGINIA ST PUB BLDG AUTH PUB MUNI				1FE	146,187	102.3280	138,143	135,000	138,456	0	(5,895)	0	0	5.000	0.590	FA	2,813	7,726	09/02/2015	08/01/2017
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH F				1FE	612,280	115.4010	577,005	500,000	601,390	0	(10,890)	0	0	5.000	1.230	FA	15,550	0	05/03/2016	08/01/2022
97705L-6N-2	WISCONSIN ST MUNI				1FE	1,816,140	114.4160	1,716,240	1,500,000	1,766,080	0	(50,060)	0	0	5.000	1.210	MN	12,500	75,000	01/19/2016	11/01/2021
97705M-DG-7	WISC ST FOR ISSUES DTD PR MUNI				1FE	663,060	114.5490	635,742	555,000	654,629	0	(8,439)	0	0	5.000	2.590	MN	8,094	17,344	02/25/2016	05/01/2035
986438-MC-0	YORK CNTY SC MUNI				1FE	181,272	116.6170	169,095	145,000	177,103	0	(4,169)	0	0	5.000	1.300	AO	1,813	4,350	02/19/2016	04/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						31,890,233	XXX	30,442,480	27,030,000	31,196,938	0	(654,505)	0	0	XXX	XXX	XXX	382,568	836,333	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1799999. Total - U.S. States, Territories and Possessions Bonds						31,890,233	XXX	30,442,480	27,030,000	31,196,938	0	(654,505)	0	0	XXX	XXX	XXX	382,568	836,333	XXX	XXX
160069-XA-3	CHARLESTON CNTY SC				1FE	1,893,015	121.3560	1,820,340	1,500,000	1,855,815	0	(36,396)	0	0	5.000	2.050	MN	12,500	74,583	12/18/2015	11/01/2026
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI				1FE	973,465	107.4290	945,375	880,000	961,675	0	(11,790)	0	0	5.250	1.330	JD	3,850	23,100	08/18/2016	12/01/2043
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI				1FE	124,042	119.7090	119,709	100,000	121,466	0	(2,399)	0	0	5.000	2.110	FA	1,889	5,000	12/01/2015	02/15/2025
414004-7D-7	HARRIS CNTY TEX MUNI				1FE	579,041	106.4920	564,408	530,000	573,329	0	(5,712)	0	0	5.250	2.030	FA	10,512	0	08/18/2016	08/15/2047
517696-4Y-3	LAS VEGAS NEV MUNI				1FE	288,270	118.6320	278,786	235,000	283,479	0	(4,674)	0	0	5.000	2.470	MS	3,917	8,127	12/08/2015	09/01/2027
517696-5A-4	LAS VEGAS NEV MUNI				1FE	399,180	117.1270	386,519	330,000	393,006	0	(6,024)	0	0	5.000	2.640	MS	5,500	11,413	12/08/2015	09/01/2029
606092-DT-8	MISSOURI JT MUN ELEC UTIL COMMN PW				1FE	272,822	100.0000	270,000	270,000	271,830	0	(993)	0	0	4.500	3.120	JJ	6,074	0	09/16/2016	01/01/2037
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	165,819	118.2640	159,656	135,000	162,054	0	(3,505)	0	0	5.000	1.970	FA	2,550	6,750	12/01/2015	02/15/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,695,654	XXX	4,544,793	3,980,000	4,622,654	0	(71,493)	0	0	XXX	XXX	XXX	46,792	128,973	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,695,654	XXX	4,544,793	3,980,000	4,622,654	0	(71,493)	0	0	XXX	XXX	XXX	46,792	128,973	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	@			1FE	39,605	15.2750	38,188	250,000	39,772	0	167	0	0	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046
008770-PQ-6	AIKEN CNTY SC CONS SCH DIST MUNI				1FE	564,379	112.8830	541,838	480,000	551,994	0	(12,385)	0	0	5.000	1.290	MS	8,000	9,733	03/15/2016	03/01/2021
008770-PR-4	AIKEN CNTY SC CONS SCH DIST MUNI				1FE	299,895	115.0470	287,618	250,000	293,876	0	(6,019)	0	0	5.000	1.460	MS	4,167	5,069	03/15/2016	03/01/2022
021087-UZ-2	ALPINE UTAH SCH DIST MUNI				1FE	610,015	115.1550	575,775	500,000	598,104	0	(11,911)	0	0	5.000	1.110	MS	7,361	12,500	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				1FE	238,678	110.8350	232,754	210,000	236,268	0	(2,410)	0	0	5.500	1.010	MN	1,925	5,775	09/21/2016	11/01/2019
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIS				1FE	778,042	116.5750	746,080	640,000	759,529	0	(18,461)	0	0	5.000	1.740	FA	13,333	18,756	12/17/2015	02/01/2023
113807-BP-5	BROOKLYN ARENA LOC DEV CORP N MUNI				2FE	218,524	106.7440	192,139	180,000	217,557	0	(967)	0	0	5.000	2.620	JJ	2,650	0	08/18/2016	07/15/2042
13063C-S5-0	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	1,255,220	116.9290	1,169,290	1,000,000	1,242,555	0	(12,665)	0	0	5.000	2.200	MS	16,667	17,083	06/03/2016	09/01/2032
13063C-ZR-4	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	266,832	118.7730	255,362	215,000	262,332	0	(4,500)	0	0	5.000	1.900	MS	3,583	4,897	03/10/2016	09/01/2024
15504R-GB-9	CENTRAL PUGET SOUND WASH REGL MUNI				1FE	293,574	115.9860	284,166	245,000	289,011	0	(4,358)	0	0	5.000	2.700	MN	2,042	12,250	12/09/2015	11/01/2032
180848-QJ-5	CLARK CNTY NEV FOR ISSUES DTD MUNI				1FE	224,523	112.0420	212,880	190,000	218,504	0	(6,019)	0	0	5.000	1.000	MN	1,583	6,281	02/18/2016	11/01/2020
181059-UK-0	CLARK CNTY NEV SCH DIST FOR IS				1FE	264,887	114.7340	252,415	220,000	260,987	0	(3,899)	0	0	5.000	1.430	JD	489	5,469	05/20/2016	06/15/2022
181059-UL-8	CLARK CNTY NEV SCH DIST FOR IS				1FE	673,162	116.6060	641,333	550,000	664,107	0	(9,055)	0	0	5.000	1.600	JD	1,222	13,674	05/20/2016	06/15/2023
181059-UM-6	CLARK CNTY NEV SCH DIST FOR IS				1FE	680,944	117.7020	647,361	550,000	672,647	0	(8,297)	0	0	5.000	1.790	JD	1,222	13,674	05/20/2016	06/15/2024
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI				1FE	70,034	111.1540	66,692	60,000	67,265	0	(2,064)	0	0	5.000	1.360	JD	250	3,000	08/12/2015	06/01/2020
239019-P7-1	DAVIS CNTY UTAH SCH DIST MUNI				1FE	72,686	117.2940	70,376	60,000	70,627	0	(1,535)	0	0	5.000	2.040	JD	250	3,000	08/12/2015	06/01/2023
239019-P8-9	DAVIS CNTY UTAH SCH DIST MUNI				1FE	85,726	118.8860	83,220	70,000	83,498	0	(1,660)	0	0	5.000	2.170	JD	292	3,500	08/12/2015	06/01/2024
254764-JW-4	DISTRICT COLUMBIA MUNI				1FE	73,026	113.8480	74,001	65,000	72,173	0	(663)	0	0	5.000	3.560	JJ	1,499	2,690	08/14/2015	07/15/2032
254764-JX-2	DISTRICT COLUMBIA MUNI				1FE	72,728	113.3450	73,674	65,000	71,908	0	(637)	0	0	5.000	3.610	JJ	1,499	2,690	08/14/2015	07/15/2033
259327-K9-4	DOUGLAS CNTY SCH DIST MUNI				1FE	79,527	101.3850	76,039	75,000	76,163	0	(2,542)	0	0	4.000	0.580	JD	133	3,000	09/01/2015	06/15/2017
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV				1FE	635,045	120.1160	600,580	500,000	625,557	0	(9,488)	0	0	5.000	1.800	JJ	12,500	4,931	04/04/2016	07/01/2025
303820-6Z-2	FAIRFAX COUNTY VA MUNI				1FE	315,585	115.6020	289,005	250,000	286,121	0	(6,448)	0	0	5.000	2.080	AO	3,125	12,500	03/28/2012	04/01/2022
373384-Y6-7	GEORGIA ST MUNI				1FE	656,898	100.3060	616,882	615,000	617,265	0	(27,136)	0	0	5.000	0.560	FA	12,813	32,629	09/01/2015	02/01/2017
419792-JW-7	HAWAII ST MUNI				1FE	116,752	111.8640	111,864	100,000	114,128	0	(2,624)	0	0	5.000	1.140	AO	1,250	2,319	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI				1FE	105,822	107.7490	102,362	95,000	103,486	0	(2,336)	0	0	5.000	0.830	MS	1,583	1,280	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI				1FE	109,173	110.5500	105,023	95,000	106,938	0	(2,235)	0	0	5.000	0.960	MS	1,583	1,280	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI				1FE	112,216	112.6690	107,036	95,000	110,086	0	(2,130)	0	0	5.000	1.090	MS	1,583	1,280	04/26/2016	03/01/2021
44244C-GK-7	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	364,122	119.6970	341,136	285,000	359,197	0	(4,925)	0	0	5.000	2.070	MN	1,821	9,777	04/05/2016	11/15/2027
44244C-GS-0	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	196,213	115.6650	185,064	160,000	194,011	0	(2,202)	0	0	5.000	2.550	MN	1,022	5,489	04/05/2016	11/15/2034
478700-V8-7	JOHNSON CNTY KANS UNI SCH DIST				1FE	285,378	109.2990	273,248	250,000	275,904	0	(9,219)	0	0	5.000	1.160	AO	3,125	12,500	12/16/2015	10/01/2019
48542K-U2-3	KANSAS DEVELOPMENT FINANCE AU MUNI				1FE	172,853	101.5560	162,490	160,000	162,748	0	(6,558)	0	0	5.000	0.860	JD	667	8,000	06/10/2015	06/01/2017
495289-SY-7	KING COUNTY SWEER REV MUNI				1FE	128,508	104.6420	120,338	115,000	120,789	0	(5,749)	0	0	5.750	0.690	JJ	3,306	6,613	08/26/2015	01/01/2043
508248-BC-4	LAKE CNTY FLA CAP IMPT REV MUNI				1FE	274,852	101.6590	259,230	255,000	259,649	0	(11,114)	0	0	5.000	0.610	JD	1,063	12,750	08/13/2015	06/01/2032
508248-BD-2	LAKE CNTY FLA CAP IMPT REV MUNI				1FE	280,241	101.6590	264,313	260,000	264,741	0	(11,332)	0	0	5.000	0.610	JD	1,083	13,000	08/13/2015	06/01/2037
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	166,342	116.3270	157,041	135,000	163,423	0	(2,919)	0	0	5.000	1.370	FA	4,425	0	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	194,237	117.9570	182,833	155,000	191,093	0	(3,143)	0	0	5.000	1.510	FA	5,081	0	04/18/2016	02/01/2024
517845-AW-3	LAS VEGAS VY NEV WTR DIST FOR MUNI				1FE	428,023	112.9570	417,941	370,000	424,388	0	(3,635)	0	0	5.000	3.180	JD	4,368	12,076	03/11/2016	06/01/2041
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS R				1FE	114,678	110.0450	110,045	100,000	112,555	0	(2,123)	0	0	5.000	1.190	MN	639	2,278	05/12/2016	05/15/2020
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS R				1FE	117,595	111.9780	111,978	100,000	115,581	0	(2,014)	0	0	5.000	1.320	MN	639	2,278	05/12/2016	05/15/2021
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI				1FE	281,813	119.0470	261,903	220,000	280,107	0	(1,706)	0	0	5.000	1.850	JJ	3,239	0	08/29/2016	07/01/2030
57582P-Q5-2	MASSACHUSETTS ST MUNI				1FE	123,507	113.4660	119,139	105,000	119,023	0	(2,899)	0	0	5.000	1.940	FA	2,188	5,250	06/08/2015	08/01/2021
575831-CN-0	MASSACHUSETTS ST COLLEGE BLDG CORPORATE				1FE	238,198	113.8390	227,678	200,000	235,079	0	(3,119)	0	0	5.000	2.640	MN	3,500	6,833	02/25/2016	05/01/2035
57583U-6R-4	MASSACHUSETTS ST DEV FIN AGY R				2FE	801,856	104.5720	768,604	735,000	795,778	0	(5,940)	0	0	5.000	3.850	JJ	18,375	36,750	12/17/2015	07/01/2044
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R				1FE	67,579	109.8950	65,937	60,000	66,782	0	(667)	0	0	5.000	3.470	FA	1,133	2,450	10/07/2015	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	67,313	109.2000	65,520	60,000	66,546	0	(642)	0	0	5.000	3.520	FA	1,133	2,450	10/07/2015	08/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE	126,269	111.7260	122,899	110,000	125,423	0	(846)	0	0	5.000	0.960	JJ	1,085	0	10/06/2016	07/15/2020
57584X-XQ-9	GOLDMAN SACHS & CO MUNI				1FE	133,577	116.3650	128,002	110,000	132,790	0	(787)	0	0	5.000	1.130	JJ	1,085	0	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE	100,620	120.5130	96,410	80,000	100,270	0	(350)	0	0	5.000	2.060	JJ	789	0	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	25,142	119.9520	23,990	20,000	25,048	0	(95)	0	0	5.000	2.070	JJ	197	0	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	62,307	118.8380	59,419	50,000	62,081	0	(226)	0	0	5.000	2.180	JJ	493	0	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	37,235	118.2860	35,486	30,000	37,103	0	(133)	0	0	5.000	2.230	JJ	296	0	10/06/2016	07/15/2034
57604T-CU-8	MASSACHUSETTS ST TRANSN FD REV				1FE	877,260	113.8030	853,523	750,000	865,038	0	(11,891)	0	0	5.000	2.930	JD	3,125	38,854	12/16/2015	06/01/2040
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI	@			1FE	39,893	15.1100	37,775	250,000	40,936	0	1,044	0	0	0.000	6.210	N/A	0	0	07/26/2016	08/01/2046
591745-X9-0	METROPOLITAN ATLANTA RAPID TRA				1FE	308,775	118.4040	296,010	250,000	307,786	0	(989)	0	0	5.000	2.280	JJ	6,250	0	10/20/2016	07/01/2030
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	184,090	109.6520	169,961	155,000	182,411	0	(1,680)	0	0	5.000	2.860	JJ	3,875	1,335	04/07/2016	07/01/2035
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	126,438	103.8550	124,626	120,000	125,034	0	(1,404)	0	0	5.000	0.780	JJ	3,000	0	09/15/2016	01/01/2027
592112-PZ-3	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	783,562	113.3700	736,905	650,000	761,620	0	(21,942)	0	0	5.000	1.080	JJ	16,250	16,250	01/29/2016	07/01/2021
59259Y-3Q-0	METROPOLITAN TRANSN AUTH NY REV F				1FE	127,643	109.4220	125,835	115,000	126,108	0	(1,116)	0	0	5.000	3.650	MN	735	5,750	08/07/2015	11/15/2045
59333P-RN-0	MIAMI-DADE CNTY FLA AVIATION REV				1FE	528,220	102.9990	504,695	490,000	504,575	0	(19,236)	0	0	5.250	1.250	AO	6,431	25,725	10/01/2015	10/01/2024
59447P-MN-8	MICHIGAN FIN AUTH REV MUNI				1FE	114,085	102.0200	107,121	105,000	107,223	0	(4,421)	0	0	5.000	0.750	JJ	2,625	5,250	06/08/2015	07/01/2017
59447T-HF-3	MICHIGAN FIN AUTH REV MUNI				1FE	458,030	106.9060	422,279	395,000	454,234	0	(3,796)	0	0	5.000	3.050	MN	3,292	9,875	05/03/2016	11/01/2044
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	421,854	120.6030	397,990	330,000	420,374	0	(1,481)	0	0	5.000	1.960	JJ	3,988	0	11/01/2016	01/01/2027
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET				1FE	64,632	119.9220	59,961	50,000	64,316	0	(316)	0	0	5.000	1.840	JJ	604	0	09/01/2016	01/01/2028
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET				1FE	141,500	119.3430	131,277	110,000	140,822	0	(678)	0	0	5.000	1.900	JJ	1,329	0	09/06/2016	01/01/2029
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET				1FE	63,774	118.6710	59,336	50,000	63,479	0	(295)	0	0	5.000	2.000	JJ	604	0	09/01/2016	01/01/2030
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET				1FE	280,192	118.0980	259,816	220,000	278,903	0	(1,289)	0	0	5.000	2.020	JJ	2,658	0	09/06/2016	01/01/2031
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET				1FE	139,447	118.3200	130,152	110,000	138,632	0	(815)	0	0	5.000	1.520	JJ	1,329	0	09/01/2016	01/01/2025
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET				1FE	115,831	119.3930	107,454	90,000	115,201	0	(630)	0	0	5.000	1.630	JJ	1,088	0	09/01/2016	01/01/2026
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU				1FE	109,044	109.0100	103,560	95,000	104,256	0	(3,510)	0	0	5.000	1.160	FA	1,979	4,513	08/11/2015	08/01/2019
60412A-DT-7	MINNESOTA ST FOR PREVIOUS ISSU				1FE	205,795	102.3460	194,457	190,000	194,746	0	(8,094)	0	0	5.000	0.700	FA	3,958	9,025	08/05/2015	08/01/2017
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU				1FE	143,675	109.0100	136,263	125,000	137,380	0	(4,700)	0	0	5.000	1.100	FA	2,604	5,938	08/25/2015	08/01/2019
60636U-BZ-1	MISSOURI ST ENVIRONMENTAL IMPT				1FE	3,218,045	107.3030	3,084,961	2,875,000	3,102,150	0	(111,887)	0	0	5.000	1.000	JJ	71,875	143,750	12/17/2015	01/01/2019
646066-GZ-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	109,163	108.8270	103,386	95,000	104,185	0	(3,606)	0	0	5.000	1.070	JJ	2,375	5,357	08/10/2015	07/01/2019
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	117,872	118.5050	112,580	95,000	115,653	0	(2,219)	0	0	5.000	1.470	JJ	3,510	0	03/09/2016	07/01/2023
646066-QW-3	NEW JERSEY ST EDL FACS AUTH RE				1FE	295,611	120.0760	282,179	235,000	290,497	0	(5,114)	0	0	5.000	1.640	JJ	5,875	0	03/09/2016	07/01/2024
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	127,541	122.3260	122,326	100,000	125,734	0	(1,807)	0	0	5.000	2.010	JJ	2,500	0	03/09/2016	07/01/2027
646066-RB-8	NEW JERSEY ST EDL FACS AUTH RE				1FE	99,075	111.6010	94,861	85,000	96,663	0	(2,412)	0	0	5.000	1.000	JJ	2,125	0	03/17/2016	07/01/2020
646066-RC-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	89,723	114.0650	85,549	75,000	87,697	0	(2,025)	0	0	5.000	1.130	JJ	1,875	0	03/17/2016	07/01/2021
646066-RE-2	NEW JERSEY ST EDL FACS AUTH RE				1FE	93,232	118.5050	88,879	75,000	91,455	0	(1,776)	0	0	5.000	1.450	JJ	1,875	0	03/17/2016	07/01/2023
646066-RG-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	178,791	121.8330	170,566	140,000	175,909	0	(2,883)	0	0	5.000	1.740	JJ	3,500	0	03/17/2016	07/01/2025
646066-RH-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	45,277	123.1870	43,115	35,000	44,598	0	(680)	0	0	5.000	1.840	JJ	875	0	03/17/2016	07/01/2026
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	317,578	120.6270	301,568	250,000	316,574	0	(1,004)	0	0	5.000	1.920	JJ	6,250	0	11/01/2016	07/01/2026
64966L-MX-6	NEW YORK NY MUNI				1FE	178,718	102.3460	168,871	165,000	169,151	0	(7,080)	0	0	5.000	0.670	FA	3,438	8,250	08/19/2015	08/01/2017
64966L-RC-7	NEW YORK NY MUNI				1FE	162,533	102.3460	153,519	150,000	153,792	0	(6,469)	0	0	5.000	0.650	FA	3,125	7,500	08/19/2015	08/01/2017
64971W-R6-9	NEW YORK CITY TRANSITIONAL FINANCE				1FE	339,864	116.6220	326,542	280,000	339,045	0	(819)	0	0	5.000	2.510	FA	3,850	0	11/02/2016	08/01/2032
64990A-DH-5	NEW YORK ST DORM AUTH SALES TA				1FE	1,071,540	100.8070	1,008,070	1,000,000	1,009,076	0	(44,050)	0	0	5.000	0.570	MS	14,722	50,000	07/23/2015	03/15/2017
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	602,133	110.7760	587,113	530,000	596,883	0	(5,250)	0	0	5.000	0.990	MS	6,772	0	09/22/2016	03/15/2020
64990A-FM-2	NEW YORK ST DORM AUTH SALES TA				1FE	652,250	117.4570	622,522	530,000	647,592	0	(4,658)	0	0	5.000	1.270	MS	6,772	0	09/23/2016	03/15/2023
64990B-JU-8	NEW YORK ST DORM AUTH REVS MUNI				1FE	83,502	119.5130	83,659	70,000	81,872	0	(1,182)	0	0	5.000	2.800	AO	875	4,579	08/10/2015	10/01/2025
64990E-EV-5	NEW YORK ST DORM AUTH REVS MUNI				1FE	1,550,120	112.9560	1,468,428	1,300,000	1,506,613	0	(43,507)	0	0	5.000	1.120	MS	19,139	65,000	01/29/2016	03/15/2021
650116-AL-0	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	52,230	105.7530	47,589	45,000	51,759	0	(471)	0	0	5.000	2.760	JJ	1,125	188	05/19/2016	07/01/2034
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	816,494	103.6310	751,325	725,000	810,632	0	(5,861)	0	0	5.000	3.210	JJ	18,125	3,021	05/19/2016	07/01/2046
650116-AV-8	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	1,441,579	104.8530	1,321,148	1,260,000	1,429,947	0	(11,631)	0	0	5.250	3.210	JJ	33,075	5,513	05/19/2016	01/01/2050
658196-5H-9	NORTH CAROLINA ESATN MUN PWR A				1FE	95,362	100.0000	90,000	90,000	90,000	0	(4,026)	0	0	5.000	0.510	JJ	2,250	4,500	08/26/2015	01/01/2017
658256-H4-7	NORTH CAROLINA ST MUNI				1FE	569,885	105.1170	525,585	500,000	527,721	0	(20,599)	0	0	5.000	0.810	MN	4,167	25,000	12/08/2014	05/01/2018
662903-PU-1	NORTH TEX MUN WTR DIST TEX WTR				1FE	77,593	117.9820	76,688	65,000	76,042	0	(1,113)	0	0	5.000	2.780	MS	1,083	3,250	08/04/2015	09/01/2029
667825-UJ-0	NORTHWEST TEX INDPT SCH DIST MUNI				1FE	90,582	100.4670	85,397	85,000	85,466	0	(3,808)	0	0	5.000	0.500	FA	1,606	4,250	08/26/2015	02/15/2031
67765Q-BX-3	OHIO STATE WATER DEVELOP AUTH MUNI				1FE	134,818	117.9880	129,787	110,000	133,142	0	(1,677)	0	0	5.000	2.480	JD	458	3,789	03/10/2016	12/01/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE	194,528	117.5160	188,026	160,000	192,166	0	(2,362)	0	0	5.000	2.510	FA	3,333	2,689	03/03/2016	02/01/2033
68607V-N6-8	OREGON ST DEPT ADMINISTRATIVE MUNI				1FE	138,819	113.0450	130,002	115,000	134,825	0	(3,993)	0	0	5.000	0.860	AO	1,438	5,750	02/10/2016	04/01/2021
718814-Q3-3	PHOENIX ARIZ MUNI				1FE	138,420	120.4570	132,503	110,000	137,921	0	(499)	0	0	5.000	1.770	JJ	1,650	0	10/28/2016	07/01/2025
736742-WL-7	PORTLAND OREGAN SWR SYS REV MUNI				1FE	702,796	113.4930	663,934	585,000	683,088	0	(19,707)	0	0	5.000	1.100	JD	2,438	29,250	01/28/2016	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
736742-YL-5	PORTLAND OREGAN SWR SYS REV MUNI				1FE	771,875	117.3930	727,837	620,000	765,034	0	(6,841)	0	0	5.000	1.220	JD	1,378	8,439	08/26/2016	06/15/2023
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI				2FE	93,841	104.1820	88,555	85,000	92,247	0	(859)	0	0	5.000	3.650	AO	1,063	4,250	02/10/2015	04/01/2044
777594-YX-4	ROSEMONT MN INDEP SCH DIST #196				1FE	936,721	120.2680	877,956	730,000	920,036	0	(16,685)	0	0	5.000	1.870	FA	15,208	16,729	02/10/2016	02/01/2027
786107-JR-4	SACRAMENTO CNTY CALIF ARPT SYS REV				1FE	278,398	104.0390	270,501	260,000	269,293	0	(5,984)	0	0	5.250	2.800	JJ	6,825	13,650	06/16/2015	07/01/2039
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI				1FE	122,200	89.3390	116,141	130,000	122,279	0	79	0	0	1.094	1.450	MJSD	119	354	10/24/2016	12/01/2035
796253-X4-9	SAN ANTONIO TEX ELEC & GAS RE MUNI				1FE	175,375	100.3000	165,495	165,000	165,621	0	(7,445)	0	0	5.000	0.470	FA	3,438	8,250	09/01/2015	02/01/2032
79730C-GH-1	SAN DIEGO CALIF PUB FACS FING MUNI				1FE	1,359,113	105.6580	1,320,725	1,250,000	1,332,207	0	(26,906)	0	0	5.000	0.810	FA	26,042	6,597	05/31/2016	08/01/2018
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNT				1FE	262,508	120.7790	253,636	210,000	261,732	0	(777)	0	0	5.000	2.190	MN	2,071	0	10/28/2016	11/01/2028
797683-GV-5	SAN FRANCISCO CALIF CMNTY COLL				1FE	1,199,740	113.4250	1,134,250	1,000,000	1,165,794	0	(33,946)	0	0	5.000	1.170	JD	2,222	50,000	01/19/2016	06/15/2021
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT				1FE	105,732	105.5580	100,280	95,000	100,920	0	(4,031)	0	0	5.000	0.680	JD	211	5,463	10/07/2015	06/15/2018
798136-PL-5	SAN JOSE CALIF ARPT REV MUNI				1FE	207,476	100.4730	200,946	200,000	200,992	0	(5,931)	0	0	5.000	1.980	MS	3,333	10,000	11/19/2015	03/01/2037
842329-AA-2	SOUTHERN BAPTIST HOSPITAL MUNI FTST				1FE	56,713	107.8480	59,316	55,000	56,682	0	(29)	0	0	4.857	4.660	JJ	1,232	2,998	10/14/2015	07/15/2045
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	69,580	110.1840	66,110	60,000	66,687	0	(2,112)	0	0	5.000	1.300	FA	1,250	2,867	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	77,143	114.8690	74,665	65,000	74,684	0	(1,798)	0	0	5.000	1.910	FA	1,354	3,106	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	65,980	115.3280	63,430	55,000	64,641	0	(1,191)	0	0	5.000	2.380	MN	458	2,635	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI				1FE	65,470	114.6840	63,076	55,000	64,198	0	(1,131)	0	0	5.000	2.490	MN	458	2,635	10/21/2015	05/01/2025
864777-AR-8	SUFFOLK CNTY NY WTR AUTH MUNI				1FE	599,272	103.2740	573,171	555,000	574,408	0	(23,134)	0	0	5.000	0.780	MN	4,625	26,517	12/01/2015	11/01/2017
88256H-AK-4	TX MUN GAS ACQUISITION &SU MUNI				2FE	497,391	109.0500	468,915	430,000	488,673	0	(8,421)	0	0	5.000	2.510	JD	956	20,750	09/30/2016	12/15/2023
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURF				2FE	127,236	105.3250	115,858	110,000	126,294	0	(942)	0	0	5.000	3.100	JD	2,765	779	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURF				2FE	125,762	104.9450	115,440	110,000	124,906	0	(855)	0	0	5.000	3.250	JD	2,765	779	05/19/2016	12/31/2045
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	121,605	110.7880	116,327	105,000	116,365	0	(3,383)	0	0	5.000	1.570	AO	1,313	5,250	06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI				1FE	136,271	119.1160	131,028	110,000	133,315	0	(2,752)	0	0	5.000	2.030	AO	1,375	5,500	12/01/2015	10/01/2024
89978K-AW-6	TUOLUMNE WIND PROJ AUTH CALIF MUNI				1FE	158,295	109.7610	153,665	140,000	156,948	0	(1,347)	0	0	5.000	0.900	JJ	1,692	0	09/23/2016	01/01/2020
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF MUNI				1FE	314,736	112.2230	303,002	270,000	312,234	0	(2,502)	0	0	5.000	1.000	JJ	3,263	0	09/23/2016	01/01/2021
914367-DJ-3	UNIVERSITY KANS HOSP AUTH HEAL				1FE	117,511	110.5630	116,091	105,000	116,350	0	(1,102)	0	0	5.000	3.540	MS	1,750	5,250	12/08/2015	09/01/2045
914402-3P-5	UNIVERSITY MD SYS AUXILLIARY FA				1FE	196,771	120.3230	186,501	155,000	193,635	0	(3,136)	0	0	5.000	2.030	AO	1,938	4,801	02/26/2016	04/01/2027
914402-3Q-3	UNIVERSITY MD SYS AUXILLIARY FA				1FE	176,420	119.8670	167,814	140,000	173,696	0	(2,723)	0	0	5.000	2.120	AO	1,750	4,336	02/26/2016	04/01/2028
914402-4H-2	UNIVERSITY MD SYS AUXILLIARY FA				1FE	177,642	119.9900	167,986	140,000	174,440	0	(3,202)	0	0	5.000	1.780	AO	1,750	4,336	02/26/2016	04/01/2025
914455-PW-4	UNIVERSITY MICH UNIV REVS MUNI				1FE	78,547	117.8850	76,625	65,000	77,333	0	(1,166)	0	0	5.000	2.670	AO	813	2,573	12/02/2015	04/01/2032
914455-PX-2	UNIVERSITY MICH UNIV REVS MUNI				1FE	78,223	117.3510	76,278	65,000	77,040	0	(1,135)	0	0	5.000	2.720	AO	813	2,573	12/02/2015	04/01/2033
915137-4C-4	UNIVERSITY TEXAS MUNI MUNI				1FE	1,202,730	113.8120	1,138,120	1,000,000	1,169,369	0	(33,361)	0	0	5.000	1.220	FA	18,889	50,000	01/19/2016	08/15/2021
91514A-DE-2	UNIVERSITY TEX UNIV REVS MUNI FTST				1FE	965,000	101.6690	981,106	965,000	965,000	0	0	0	0	3.852	3.850	FA	14,043	21,787	01/07/2016	08/15/2046
91802R-BP-3	UTILITY DEBT SECURITIZATION AU				1FE	113,441	116.0970	110,292	95,000	111,698	0	(1,622)	0	0	5.000	2.770	JD	211	5,383	12/01/2015	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU				1FE	329,840	114.9940	321,983	280,000	325,171	0	(4,326)	0	0	5.000	2.930	JD	622	15,867	12/01/2015	12/15/2037
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	321,677	107.2410	305,637	285,000	306,234	0	(9,983)	0	0	5.000	1.360	FA	5,938	14,250	06/09/2015	02/01/2019
927781-WH-3	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	158,417	111.1570	150,062	135,000	152,722	0	(4,687)	0	0	5.000	1.320	MS	2,250	6,750	10/07/2015	09/01/2020
92778V-BR-8	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	219,604	109.8680	208,749	190,000	210,628	0	(6,504)	0	0	5.000	1.390	FA	3,958	9,183	08/10/2015	02/01/2020
927793-XT-1	VIRGINIA COMWLTH TRANSN BOARD MUNI				1FE	300,678	117.5930	293,983	250,000	290,549	0	(4,936)	0	0	5.000	2.570	MN	1,597	12,500	11/25/2014	05/15/2027
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O				1FE	97,366	116.0860	92,869	80,000	95,559	0	(1,806)	0	0	5.000	1.360	FA	2,711	0	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	86,685	118.0510	82,636	70,000	85,207	0	(1,478)	0	0	5.000	1.510	FA	2,372	0	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O				1FE	200,950	119.5850	191,336	160,000	197,805	0	(3,145)	0	0	5.000	1.660	FA	5,422	0	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O				1FE	118,352	114.3490	114,349	100,000	117,870	0	(482)	0	0	5.000	1.350	FA	708	0	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O				1FE	145,187	116.3890	139,667	120,000	144,636	0	(550)	0	0	5.000	1.460	FA	850	0	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	187,580	119.4610	179,192	150,000	186,973	0	(607)	0	0	5.000	1.720	FA	1,063	0	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O				1FE	177,237	120.2680	168,375	140,000	176,709	0	(529)	0	0	5.000	1.850	FA	992	0	11/01/2016	02/01/2026
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O				1FE	140,370	121.0470	133,152	110,000	139,993	0	(383)	0	0	5.000	2.000	FA	779	0	11/01/2016	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	80,238	113.3190	79,323	70,000	79,160	0	(914)	0	0	5.000	3.240	FA	1,458	2,849	10/21/2015	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	64,147	115.0170	63,253	55,000	63,174	0	(823)	0	0	5.000	3.020	FA	1,140	2,234	10/21/2015	08/01/2033
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI				1FE	463,751	117.2720	433,906	370,000	458,490	0	(5,261)	0	0	5.000	1.910	JD	1,542	8,531	05/06/2016	06/01/2025
95737T-CD-6	WESTCHESTER CNTY NY LOC DEV C MUNI				2FE	306,164	104.4160	287,144	275,000	304,079	0	(2,085)	0	0	5.000	3.590	MN	2,292	8,059	03/24/2016	11/01/2046
988516-BD-1	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	48,301	101.9160	45,862	45,000	45,978	0	(1,946)	0	0	5.000	0.640	JJ	1,125	1,563	10/07/2015	07/01/2017
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	55,430	105.3470	52,674	50,000	53,039	0	(2,003)	0	0	5.000	0.910	JJ	1,250	1,736	10/07/2015	07/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						47,258,062	XXX	44,949,561	40,865,000	46,192,216	0	(914,852)	0	0	XXX	XXX	XXX	626,598	1,214,014	XXX	XXX
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				1	662,149	105.1560	650,826	618,915	662,024	0	(443)	0	0	4.000	3.440	MON	2,063	2,063	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	598,701	105.1640	588,256	559,370	598,587	0	(419)	0	0	4.000	3.440	MON	1,865	1,865	11/09/2016	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA				1	131,864	102.4080	128,189	125,175	131,839	0	(173)	0	0	3.500	2.990	MON	365	365	11/08/2016	09/01/2040

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	392,326	102.8810	383,724	372,978	392,262	0	(105)	0	0	3.500	3.050	MON	1,088	1,088	11/08/2016	08/01/2043
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	192,525	102.9200	193,609	188,116	192,200	0	(546)	0	0	3.500	3.310	MON	549	6,584	05/06/2014	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC				1	36,283	99.3650	34,552	34,773	36,267	0	(26)	0	0	3.000	2.670	MON	87	348	08/09/2016	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	126,793	105.0600	124,458	118,464	126,769	0	(35)	0	0	4.000	3.440	MON	395	395	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	625,901	105.0560	614,351	584,784	625,781	0	(176)	0	0	4.000	3.440	MON	1,949	1,949	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	975,383	99.3340	969,114	975,612	975,384	0	1	0	0	3.000	3.000	MON	2,439	0	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	46,851	105.1640	46,034	43,773	46,842	0	(21)	0	0	4.000	3.440	MON	146	146	11/09/2016	09/01/2046
31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC				1	713,668	99.8920	682,811	683,549	713,302	0	(1,730)	0	0	3.000	2.630	MON	1,709	6,835	08/09/2016	04/01/2043
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	509,473	99.3340	506,199	509,593	509,474	0	0	0	0	3.000	3.000	MON	1,274	0	11/29/2016	10/01/2046
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				1	373,322	101.8610	363,514	356,872	373,246	0	(174)	0	0	3.000	2.630	MON	892	892	11/01/2016	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO			4	1	810,269	103.9960	786,832	756,598	810,139	0	(372)	0	0	3.500	2.820	MON	2,207	2,207	11/02/2016	03/01/2046
3138AU-RL-3	FED NTL MTG ASSO FNMA				1	119,084	104.4880	118,047	112,976	118,583	0	(1,449)	0	0	3.500	2.460	MON	330	3,625	01/04/2016	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA				1	250,463	103.0680	244,762	237,476	250,416	0	(842)	0	0	3.500	3.000	MON	693	693	11/08/2016	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA				1	108,308	103.0710	105,877	102,722	108,288	0	(262)	0	0	3.500	3.010	MON	300	300	11/08/2016	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA				1	212,687	102.4850	206,670	201,659	212,648	0	(443)	0	0	3.500	3.010	MON	588	588	11/08/2016	02/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA				1	246,011	102.5230	239,388	233,497	245,967	0	(870)	0	0	3.500	3.020	MON	681	681	11/08/2016	05/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA				1	311,924	103.0650	301,642	292,672	311,774	0	(876)	0	0	3.500	2.930	MON	854	2,561	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA				1	90,741	103.0670	87,720	85,110	90,697	0	(264)	0	0	3.500	2.920	MON	248	745	09/19/2016	08/01/2042
3138EK-GU-3	FED NTL MTG ASSO FNMA				1	119,444	107.6350	118,287	109,897	119,037	0	(2,938)	0	0	4.500	3.730	MON	412	4,945	07/30/2015	03/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA				1	34,590	102.9890	33,386	32,417	34,573	0	(158)	0	0	3.500	2.930	MON	95	284	09/19/2016	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO FNMA				1	286,927	103.0520	277,211	269,001	286,794	0	(861)	0	0	3.500	2.940	MON	785	2,354	09/19/2016	12/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				1	288,762	105.5470	285,717	270,701	288,089	0	(5,639)	0	0	4.000	3.470	MON	902	10,828	08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA				1	294,704	105.5210	290,016	274,842	294,193	0	(4,317)	0	0	4.000	3.370	MON	916	9,161	02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA				1	370,838	105.6190	367,232	347,695	370,178	0	(2,689)	0	0	4.000	3.470	MON	1,159	13,908	12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA				1	1,355,235	105.7830	1,315,237	1,243,335	1,354,183	0	(4,493)	0	0	4.000	3.290	MON	4,144	12,433	08/29/2016	02/01/2046
3138ER-K8-2	FED NTL MTG ASSO FNMA				1	1,415,859	105.5540	1,390,027	1,316,887	1,415,531	0	(3,339)	0	0	4.000	3.350	MON	4,390	4,390	11/08/2016	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA				1	47,471	100.2300	47,301	47,192	47,470	0	(3)	0	0	2.500	2.410	MON	98	98	11/23/2016	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA				1	1,260,236	105.8990	1,216,362	1,148,606	1,259,200	0	(4,815)	0	0	4.000	3.240	MON	3,829	11,532	08/29/2016	07/01/2046
3138ET-YV-2	FED NTL MTG ASSO FNMA				1	448,217	103.0600	431,523	418,711	448,001	0	(1,589)	0	0	3.500	2.920	MON	1,221	3,664	09/19/2016	05/01/2044
3138LV-CV-3	FED NTL MTG ASSO 30YR				1	271,771	103.0850	262,767	254,903	271,637	0	(261)	0	0	3.500	2.920	MON	743	2,230	09/19/2016	06/01/2042
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR				1	228,261	103.0850	220,698	214,094	228,149	0	(703)	0	0	3.500	2.920	MON	624	1,873	09/19/2016	07/01/2042
3138W9-KQ-2	FED NTL MTG ASSO FNMA				1	50,482	99.9010	50,220	50,270	50,474	0	(27)	0	0	3.000	2.960	MON	126	1,508	07/30/2015	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA				1	24,273	100.2280	23,573	23,520	24,193	0	(137)	0	0	2.500	2.040	MON	49	588	04/06/2015	02/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA				1	186,070	102.7990	182,332	177,368	185,093	0	(1,606)	0	0	3.000	2.310	MON	443	5,321	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA				1	309,725	102.8380	303,392	295,020	308,073	0	(2,812)	0	0	3.000	2.300	MON	738	8,851	03/05/2015	02/01/2030
3138WJ-EQ-7	FED NTL MTG ASSO FNMA				1	1,799,778	100.2300	1,793,200	1,789,085	1,799,764	0	(101)	0	0	2.500	2.410	MON	3,727	3,727	11/23/2016	11/01/2031
3138WJ-MD-7	FED NTL MTG ASSO FNMA				1	757,925	102.9310	763,790	742,040	757,948	0	23	0	0	3.500	3.320	MON	2,164	0	12/28/2016	12/01/2046
3138YF-E3-4	FED NTL MTG ASSO FNMA				1	115,118	102.8350	112,761	109,653	114,504	0	(1,054)	0	0	3.000	2.300	MON	274	3,290	03/05/2015	02/01/2030
3140EW-3W-3	FED NTL MTG ASSO FNMA				1	117,922	99.4360	117,662	118,329	117,923	0	1	0	0	3.000	3.020	MON	296	296	11/23/2016	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA				1	112,962	99.4360	112,713	113,352	112,963	0	1	0	0	3.000	3.020	MON	283	283	11/23/2016	10/01/2046
3140FB-6X-3	FED NTL MTG ASSO FNMA				1	341,312	103.0110	333,605	323,854	341,258	0	(93)	0	0	3.500	3.060	MON	945	945	11/08/2016	07/01/2045
3140FE-X3-3	FED NTL MTG ASSO FNMA				1	68,297	105.1850	67,119	63,811	68,284	0	(19)	0	0	4.000	3.440	MON	213	213	11/09/2016	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA				1	609,027	99.3980	607,639	611,319	609,029	0	6	0	0	3.000	3.020	MON	1,528	1,528	11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	583,844	99.3980	582,514	586,042	583,846	0	6	0	0	3.000	3.020	MON	1,465	1,465	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	20,902	99.4170	20,842	20,964	20,902	0	0	0	0	3.000	3.020	MON	52	52	11/23/2016	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA				1	263,280	102.7520	265,343	258,236	263,282	0	6	0	0	3.500	3.340	MON	753	0	12/28/2016	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA				1	392,939	99.4360	392,071	394,295	392,940	0	6	0	0	3.000	3.020	MON	986	985	11/23/2016	11/01/2046
31417A-JK-6	FED NTL MTG ASSO FNMA				1	68,829	103.0690	66,482	64,502	68,793	0	(304)	0	0	3.500	2.900	MON	188	564	09/19/2016	11/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						19,779,726	XXX	19,427,597	18,884,625	19,768,793	0	(47,134)	0	0	XXX	XXX	XXX	54,270	141,246	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						67,037,788	XXX	64,377,158	59,749,625	65,961,009	0	(961,986)	0	0	XXX	XXX	XXX	680,868	1,355,260	XXX	XXX
02079K-AC-1	ALPHABET INC CORPORATE				1FE	979,190	91.6410	916,410	1,000,000	979,916	0	726	0	0	1.998	2.230	FA	7,881	0	08/02/2016	08/15/2026
032654-AM-7	ANALOG DEVICES CORPORATE				1FE	1,497,255	99.9910	1,499,865	1,500,000	1,497,258	0	3	0	0	3.125	3.150	JD	3,385	0	11/30/2016	12/05/2023
037833-CC-2	APPLE INC CORPORATE				1FE	259,639	96.5920	251,139	260,000	259,666	0	27	0	0	1.555	1.580	FA	1,651	0	07/28/2016	08/04/2021
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE				1FE	736,000	95.2790	701,253	736,000	736,000	0	0	0	0	3.945	3.940	MN	3,710	14,840	04/25/2016	11/15/2046
05367A-AE-3	AVIATION CAPITAL GROUP TRUST CORPORATE				2FE	75,000	102.8750	77,156	75,000	75,000	0	0	0	0	4.625	4.620	JJ	1,455	3,469	01/14/2013	01/31/2018

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
05565E-AF-2	BMW US CAPITAL CORPORATE				1FE	189,523	98.0540	186,303	190,000	189,587	0	64	0	0	2.000	2.050	AO	844	1,900	04/04/2016	04/11/2021
05565E-AM-7	BMW US CAPITAL LLC CORPORATE				1FE	1,495,365	95.7290	1,435,935	1,500,000	1,495,522	0	157	0	0	2.250	2.290	MS	9,938	0	09/08/2016	09/15/2023
06406F-AB-9	BANK OF NEW YORK MELLON COR CORPORATE				1FE	399,812	98.0640	392,256	400,000	399,831	0	19	0	0	2.050	2.050	MN	1,321	4,123	04/25/2016	05/03/2021
097023-BR-5	BOEING CO/THE CORPORATE				1FE	261,974	93.6730	248,233	265,000	262,141	0	167	0	0	2.250	2.370	JD	265	3,428	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE				2FE	496,355	91.2930	456,465	500,000	496,462	0	107	0	0	2.750	2.830	AO	5,118	0	08/08/2016	10/01/2026
120111-BN-8	BUILDING MATERIALS CORP CORPORATE				3FE	415,000	105.2500	436,788	415,000	415,000	0	0	0	0	6.000	6.000	AO	5,257	25,592	09/22/2015	10/15/2025
12189T-AY-0	BURLINGTON NORTH CORPORATE			1	1FE	149,751	101.3460	152,019	150,000	149,962	0	20	0	0	5.650	5.670	MN	1,413	8,475	05/23/2008	05/01/2017
125896-BR-0	CMS ENERGY CORPORATE				2FE	54,808	94.7600	52,118	55,000	54,809	0	1	0	0	2.950	2.990	FA	261	0	10/31/2016	02/15/2027
142339-AE-0	CARLISLE COMPANIES INC CORPORATE			1	2FE	149,325	106.7680	160,152	150,000	149,688	0	68	0	0	5.125	5.180	JD	342	7,688	12/06/2010	12/15/2020
166764-BD-1	CHEVRONTEXACO CORP CORPORATE				1FE	45,000	101.7770	45,800	45,000	45,000	0	0	0	0	3.326	3.320	MN	183	1,497	11/09/2015	11/17/2025
20035A-AA-2	COMED FINANCING III CORPORATE				2FE	24,563	102.7610	25,690	25,000	24,596	0	14	0	0	6.350	6.510	MS	467	1,588	03/04/2014	03/15/2033
21036P-AF-5	CONSTELLATION BRANDS INC CORPORATE			1	2FE	204,500	102.0000	204,000	200,000	200,251	0	(780)	0	0	7.250	6.840	MN	1,853	14,500	04/22/2010	05/15/2017
224044-CG-0	COX COMMUNICATIONS INC CORPORATE				2FE	139,763	95.3520	133,493	140,000	139,765	0	1	0	0	3.350	3.370	MS	1,407	0	09/08/2016	09/15/2026
225433-AK-7	CREDIT SUISSE GROUP FUNDING GUERNS				2FE	229,568	99.6090	229,101	230,000	229,651	0	81	0	0	3.125	3.160	JD	419	7,188	12/07/2015	12/10/2020
22822V-AD-3	CROWN CASTLE INTL CORPORATE				2FE	239,933	96.6540	231,970	240,000	239,934	0	1	0	0	2.250	2.250	MS	1,800	0	08/22/2016	09/01/2021
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC				1FE	708,992	98.6730	700,578	710,000	709,041	0	49	0	0	1.750	1.790	AO	2,105	0	10/26/2016	10/30/2019
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	748,185	98.2210	736,658	750,000	748,189	0	4	0	0	2.950	2.970	JD	2,704	0	11/14/2016	12/01/2026
29250R-AR-7	ENBRIDGE ENERGY PARTNERS CORPORATE			1	2FE	689,236	113.6060	596,432	525,000	572,147	0	(20,018)	0	0	9.875	5.410	MS	17,281	51,844	03/12/2010	03/01/2019
345370-CR-9	FORD MOTOR COMPANY CORPORATE				2FE	170,000	100.9050	171,539	170,000	170,000	0	0	0	0	4.346	4.340	JD	472	0	12/05/2016	12/08/2026
345397-YD-9	FORD MOTOR CREDIT CO CORPORATE				2FE	200,000	98.3460	196,692	200,000	200,000	0	0	0	0	1.897	1.890	FA	1,465	0	08/08/2016	08/12/2019
35804G-AK-4	FRESENIUS US FINANCE II INC CORPORATE				2FE	95,000	103.0000	97,850	95,000	95,000	0	0	0	0	4.500	4.500	JJ	1,971	3,444	09/16/2015	01/15/2023
35906A-AH-1	NEW COMMUNICATIONS HLDGS CORPORATE			1	3FE	50,000	105.0000	52,500	50,000	50,000	0	0	0	0	8.500	8.500	AO	897	4,250	03/26/2010	04/15/2020
38141G-FG-4	GOLDMAN SACHS & CO CORPORATE				1FE	204,899	104.1670	208,334	200,000	200,662	0	(604)	0	0	5.950	5.610	JJ	5,388	11,900	05/23/2008	01/18/2018
38145G-AG-5	GOLDMAN SACHS GROUP INC CORPORATE				1FE	414,573	97.0610	402,803	415,000	414,585	0	13	0	0	2.350	2.370	MN	2,546	0	09/22/2016	11/15/2021
410345-AL-6	HANESBRANDS INC CORPORATE				3FE	775,000	97.7500	757,563	775,000	757,563	(17,438)	0	0	0	4.875	4.870	MN	4,828	19,835	05/03/2016	05/15/2026
421946-AH-7	HEALTHCARE REALITY TRUST INC CORPORATE				2FE	272,742	99.5420	273,741	275,000	273,480	0	208	0	0	3.750	3.840	AO	2,177	10,313	03/19/2013	04/15/2023
438516-BM-7	HONEYWELL INTERNATIONAL INC				1FE	1,069,947	97.6270	1,044,609	1,070,000	1,069,938	0	(8)	0	0	1.850	1.850	MN	3,354	0	10/24/2016	11/01/2021
459200-GJ-4	IBM CORPORATE			1	1FE	306,408	102.9920	308,976	300,000	300,577	0	(823)	0	0	5.700	5.400	MS	5,083	17,100	05/23/2008	09/14/2017
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE	99,778	97.6300	97,630	100,000	99,814	0	20	0	0	3.125	3.150	JJ	1,372	3,125	01/15/2015	01/23/2025
46625H-RL-6	JP MORGAN CHASE CORPORATE				1FE	2,992,020	97.7300	2,931,900	3,000,000	2,992,616	0	596	0	0	2.700	2.740	MN	9,675	40,500	05/11/2016	05/18/2023
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE	186,000	94.6250	176,003	186,000	186,000	0	0	0	0	3.837	3.830	MN	1,011	0	11/04/2016	05/15/2046
49327M-2P-8	KEY BANK USA NA CORPORATE				1FE	249,920	98.5860	246,465	250,000	249,928	0	8	0	0	1.600	1.610	FA	1,433	0	08/17/2016	08/22/2019
548661-DL-8	LOWES CO INC CORPORATE				1FE	74,919	98.7380	74,054	75,000	74,937	0	18	0	0	1.150	1.180	AO	182	419	04/11/2016	04/15/2019
574599-BG-0	MASCO CORP CORPORATE			1	2FE	74,999	112.5000	84,375	75,000	74,989	0	0	0	0	7.125	7.120	MS	1,573	5,344	03/05/2010	03/15/2020
59156R-BQ-0	METLIFE FUNDING INC CORPORATE				1FE	54,996	101.5380	55,846	55,000	54,994	0	0	0	0	3.600	3.600	MN	264	1,980	11/09/2015	11/13/2025
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	675,000	91.3380	616,532	675,000	675,000	0	0	0	0	2.152	2.150	AO	2,865	6,375	05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	325,000	91.4910	297,346	325,000	325,000	0	0	0	0	2.895	2.890	AO	5,985	4,129	05/04/2016	04/30/2032
64952W-CJ-0	NEW YORK LIFE CORPORATE				1FE	718,625	96.3420	693,662	720,000	718,697	0	72	0	0	1.700	1.740	MS	3,638	0	09/07/2016	09/14/2021
654740-AS-8	NISSAN MTR ACCEP CORPORATE				1FE	269,487	96.4040	260,291	270,000	269,513	0	26	0	0	1.900	1.940	MS	1,525	0	09/07/2016	09/14/2021
665772-CN-7	NORTHERN STATES POWER CORPORATE				1FE	98,367	99.4100	99,410	100,000	98,403	0	29	0	0	4.000	4.090	FA	1,511	4,044	08/04/2015	08/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION CORPORATE				2FE	57,688	115.4290	63,486	55,000	57,638	0	(39)	0	0	5.897	5.550	MN	414	3,243	10/14/2015	05/15/2045
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE				1FE	534,203	99.9860	534,925	535,000	534,207	0	4	0	0	2.550	2.580	JD	834	0	12/06/2016	12/09/2021
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP				2FE	139,573	95.5330	133,746	140,000	139,574	0	1	0	0	3.400	3.430	MN	780	0	10/26/2016	11/15/2026
717081-DZ-3	PFIZER INC CORPORATE				1FE	749,318	99.6830	747,623	750,000	749,324	0	6	0	0	2.200	2.210	JD	1,833	0	11/14/2016	12/15/2021
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE				1FE	284,416	98.1920	279,847	285,000	284,432	0	16	0	0	1.700	1.740	MN	781	0	11/01/2016	11/03/2021
747262-AH-6	QVC INC CORPORATE				2FE	35,000	103.4120	36,194	35,000	35,000	0	0	0	0	5.125	5.120	JJ	892	1,794	06/27/2012	07/02/2022
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE				1FE	343,868	98.5570	340,022	345,000	343,886	0	17	0	0	2.350	2.410	JJ	856	0	11/15/2016	01/30/2022
842587-CV-7	SOUTHERN COMPANY CORPORATE				2FE	169,385	97.1800	165,206	170,000	169,421	0	37	0	0	3.250	3.290	JJ	3,330	0	05/19/2016	07/01/2026
87165B-AJ-2	SYNCHRONY CORPORATE				2FE	99,974	100.4720	100,472	100,000	99,981	0	8	0	0	2.600	2.600	JJ	1,199	1,596	12/01/2015	01/15/2019
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE				2FE	187,695	94.1720	178,927	190,000	187,746	0	51	0	0	2.950	3.090	MS	1,588	0	09/14/2016	09/19/2026
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO				2FE	494,624	101.1750	500,816	495,000	494,670	0	31	0	0	3.850	3.850	JD	1,588	19,058	12/08/2014	06/01/2025
89417E-AL-3	TRAVELERS COMPANIES INC. CORPORATE				1FE	54,617	94.1580	51,787	55,000	54,620	0	3	0	0	3.750	3.780	MN	264	1,054	05/04/2016	05/15/2046
90345K-AA-8	US AIRWAYS GROUP INC CORPORATE			1	1FE	64,493	111.0000	71,587	64,493	64,493	0	0	0	0	6.250	6.250	AO	773	4,031	12/15/2010	10/22/2024
911365-BF-0	UNITED RENTALS NORTH AM CORPORATE				4FE	75,000	99.2500	74,438	75,000	74,438	(562)	0	0	0	5.500	5.490	MN	619	0	10/24/2016	05/15/2027
91159H-HN-3	US BANCORP CORPORATE				1FE	818,961	92.6340	764,231	825,000	819,192	0	231	0	0	2.375	2.450	JJ	8,654	0	07/19/2016	07/22/2026
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE				2FE	294,242	91.9150	271,143	295,000	294,271	0	21	0	0	2.625	2.650	FA	3,226	0	07/27/2016	08/15/2026
931427-AQ-1	WALGREENS BOOTS CORPORATE				2FE	219,446	98.0180	215,640	220,000	219,468	0	29	0	0	3.450	3.480	JD	633	3,793	05/26/2016	06/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94974B-GK-0	WELLS FARGO CO CORPORATE				1FE	298,998	94.6540	283,962	300,000	299,016	0	18	0	0	3.900	3.910	MN	1,950	11,700	04/23/2015	05/01/2045
94988J-5G-8	WELLS FARGO BANK CORPORATE				1FE	748,965	99.9280	749,460	750,000	748,981	0	16	0	0	2.150	2.190	JD	1,030	0	12/01/2016	12/06/2019
00913R-AD-8	AIR LIQUIDE FIN CORPORATE		D		1FE	199,244	93.8940	187,788	200,000	199,257	0	13	0	0	2.500	2.540	MS	1,306	0	09/22/2016	09/27/2026
23636T-AD-2	DANONE SA CORPORATE		D		2FE	500,000	96.2420	481,210	500,000	500,000	0	0	0	0	2.589	2.580	MN	2,122	0	10/26/2016	11/02/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,936,127	XXX	25,250,445	25,826,493	25,790,727	(18,000)	(19,271)	0	0	XXX	XXX	XXX	164,947	325,159	XXX	XXX
07388R-AF-4	BEAR STEARNS CO. CMBS			4	1FM	35,819	100.1190	32,411	32,372	32,485	0	(3,211)	0	0	5.317	2.150	MON	143	1,732	08/07/2013	02/01/2044
12631D-BG-7	COMM_14-CR18 CMBS			4,5	1FM	312,691	102.6590	307,978	300,000	311,312	0	(1,415)	0	0	4.900	4.480	MON	1,266	14,446	08/29/2014	05/01/2047
12632Q-BC-6	COMM TRUST CMBS			4,5	1FM	908,359	101.8950	891,585	875,000	904,164	0	(3,645)	0	0	4.898	4.520	MON	3,572	42,145	08/28/2014	07/01/2047
12634N-AT-5	CSAIL CMBS			4	1FM	1,364,747	102.2240	1,354,473	1,325,000	1,359,330	0	(3,298)	0	0	3.504	3.160	MON	3,869	46,428	05/06/2015	06/01/2057
23312V-AF-3	DBJPM CMBS			4	1FE	432,596	97.3230	408,757	420,000	432,160	0	(436)	0	0	2.890	2.540	MON	1,012	4,046	07/26/2016	09/01/2049
46632H-AG-6	JPMCC_07-LD12 CMBS			4,5	1FM	60,776	101.1220	53,964	53,366	54,421	0	(6,186)	0	0	5.850	2.150	MON	222	3,122	08/07/2013	02/01/2051
50180J-AD-7	LBUBS 07-C2 CMBS			4	1FM	26,831	100.2020	24,681	24,631	24,793	0	(2,248)	0	0	5.430	2.790	MON	74	1,337	09/05/2013	02/15/2040
61763K-BF-0	MSBAM_14-C15 CMBS			4,5	1FM	130,273	102.3790	127,974	125,000	129,520	0	(656)	0	0	4.899	4.460	MON	510	6,221	08/20/2014	04/01/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,272,092	XXX	3,201,823	3,155,369	3,248,185	0	(21,095)	0	0	XXX	XXX	XXX	10,668	119,477	XXX	XXX
87165L-AT-8	SYNCT_15-4:A ABS FTST			4	1FE	199,998	100.3210	200,642	200,000	199,999	0	0	0	0	1.610	1.610	MON	143	4,760	09/25/2015	09/15/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						199,998	XXX	200,642	200,000	199,999	0	0	0	0	XXX	XXX	XXX	143	4,760	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						29,408,217	XXX	28,652,910	29,181,862	29,238,911	(18,000)	(40,366)	0	0	XXX	XXX	XXX	175,758	449,396	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						122,246,347	XXX	117,499,946	110,121,493	120,241,514	(18,000)	(1,685,501)	0	0	XXX	XXX	XXX	1,276,532	2,566,634	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						25,605,452	XXX	25,130,199	24,493,216	25,604,799	0	(38,143)	0	0	XXX	XXX	XXX	65,913	155,464	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						3,272,092	XXX	3,201,823	3,155,369	3,248,185	0	(21,095)	0	0	XXX	XXX	XXX	10,668	119,477	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						199,998	XXX	200,642	200,000	199,999	0	0	0	0	XXX	XXX	XXX	143	4,760	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						151,323,889	XXX	146,032,610	137,970,078	149,294,497	(18,000)	(1,744,739)	0	0	XXX	XXX	XXX	1,353,256	2,846,335	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
3130AA-BG-2	FEDERAL HOME LOAN BANK AGCY FTSE		11/29/2016	WELLS FARGO		1,992,040	2,000,000	0
3133EG-BZ-7	FED FARM CREDIT AGCY FTSE		06/01/2016	VARIOUS		998,715	1,000,000	323
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO AGCY FTST		05/04/2016	INTL FCSTONE PARTNERS L.P.		1,500,000	1,500,000	0
3135G0-J8-7	FED NTL MTG ASSO AGCY FTST		04/29/2016	CANTOR FITZGERALD		1,497,450	1,500,000	275
3135G0-K9-3	FED NTL MTG ASSO AGCY FTST		06/13/2016	INTL FCSTONE PARTNERS L.P.		1,250,000	1,250,000	0
3135G0-N8-2	FED NTL MTG ASSO AGCY FTST		08/17/2016	CITIGROUP GLOBAL MARKETS INC		492,995	495,000	0
3135G0-Q2-2	FED NTL MTG ASSO AGCY FTST		09/23/2016	CITIGROUP GLOBAL MARKETS INC		1,083,100	1,090,000	0
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE GNMA		08/22/2016	BNP PARIBAS		782,797	748,165	1,247
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA		11/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		3,186,328	3,000,000	5,833
912828-C2-4	UNITED STATES TREASURY GOVERNMENT		10/11/2016	SALOMON SMITH BARNEY		101,270	100,000	174
912828-S5-0	US TREASURY CPI IAN FTSE		11/09/2016	VARIOUS		840,392	839,943	351
912828-U7-3	US TREASURY N/B GOVERNMENT		12/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		994,884	1,000,000	491
912828-UH-1	UNITED STATES TREASURY CPI		11/22/2016	MORGAN STANLEY		1,042,301	1,045,280	465
912828-VK-3	UNITED STATES TREASURY GOVERNMENT		07/12/2016	SALOMON SMITH BARNEY		1,520,508	1,500,000	729
912828-WD-8	UNITED STATES TREASURY GOVERNMENT		07/12/2016	NOMURA SECURITIES		202,500	200,000	503
0599999. Subtotal - Bonds - U.S. Governments						17,485,280	17,268,388	10,391
010411-AH-9	ALABAMA ST MUNI		01/05/2016	MORGAN STANLEY		1,582,069	1,260,000	27,475
100853-VY-3	BOSTON MASS MUNI		03/09/2016	CITIGROUP GLOBAL MARKETS INC		236,702	185,000	0
13063A-4H-4	CALIFORNIA STATE MUNI		12/22/2016	WELLS FARGO		263,703	250,000	3,323
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI		09/22/2016	CITIGROUP GLOBAL MARKETS INC		248,039	210,000	4,258
373384-3Z-7	GEORGIA STATE		06/16/2016	J.P. MORGAN		792,976	610,000	0
373384-5W-2	GEORGIA ST MUNI		10/20/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		718,264	620,000	0
373384-ZW-9	GEORGIA ST MUNI		01/22/2016	J.P. MORGAN		1,212,230	1,000,000	16,111
419792-HL-3	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		267,742	240,000	0
419792-HM-1	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		378,536	330,000	0
419792-HN-9	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		469,864	400,000	0
419792-JY-3	HAWAII ST MUNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		148,882	120,000	0
419792-MG-8	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		140,595	110,000	0
419792-MH-6	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		142,682	110,000	0
419792-MJ-2	HAWAII ST MUNI		11/01/2016	VARIOUS		286,447	225,000	335
419792-MK-9	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		140,254	110,000	0
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI		10/28/2016	BARCLAYS CAPITAL		189,971	150,000	417
574193-KL-1	MARYLAND ST MUNI		01/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,229,800	1,000,000	139
574193-MP-0	MARYLAND ST MUNI		06/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		774,007	650,000	0
574193-MQ-8	MARYLAND ST MUNI		11/02/2016	J.P. MORGAN		385,286	320,000	6,000
57582P-QY-9	MASSACHUSETTS ST MUNI		08/04/2016	LOOP CAPITAL MARKETS		166,788	150,000	3,292
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV		10/21/2016	LOOP CAPITAL MARKETS		503,926	430,000	5,330
604129-4F-0	MINNESOTA ST MUNI		01/19/2016	FIDELITY CAPITAL MARKETS DIV OF N		1,230,040	1,000,000	23,750
613664-3Q-2	MONTGOMERY CNTY TENN MUNI		01/19/2016	WELLS FARGO		1,192,910	1,000,000	15,417
646066-RD-4	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		103,958	85,000	0
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		101,883	95,000	0
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		114,483	105,000	0
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		71,807	65,000	0
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		61,340	55,000	0
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		269,074	240,000	0
64966M-AL-3	NEW YORK NY MUNI		05/31/2016	J.P. MORGAN		1,634,685	1,500,000	833
64990A-FH-3	NEW YORK ST DORM AUTH SALES TA		09/23/2016	J.P. MORGAN		582,905	530,000	0
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI		10/07/2016	CITIGROUP GLOBAL MARKETS INC		137,563	110,000	0
64990E-5P-8	NEW YORK ST DORM AUTH ST PERS MUNI		10/07/2016	CITIGROUP GLOBAL MARKETS INC		151,514	120,000	0
658256-E6-5	NORTH CAROLINA ST MUNI		05/12/2016	J.P. MORGAN		151,051	130,000	289
658256-R2-0	NORTH CAROLINA ST MUNI		02/10/2016	WELLS FARGO		181,784	160,000	1,867
658256-Z2-1	NORTH CAROLINA ST MUNI		03/16/2016	MORGAN STANLEY		576,660	465,000	775
658256-Z4-7	NORTH CAROLINA ST MUNI		02/24/2016	MORGAN STANLEY		251,468	195,000	0
677522-GZ-1	OHIO ST MUNI		05/12/2016	JEFFERIES		158,656	125,000	278
677522-HS-6	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.		530,220	430,000	0
677522-HT-4	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.		536,722	430,000	0
677522-ME-1	OHIO ST MUNI		11/02/2016	JEFFERIES		405,125	330,000	4,400
70914P-D2-5	PENNSYLVANIA ST MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		216,882	200,000	0
70914P-D8-2	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		259,033	210,000	0
70914P-D9-0	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		262,819	210,000	0
70914P-E2-4	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		265,896	210,000	0
76222R-UD-2	RHODE ISLAND ST & PROVIDENCE P		05/12/2016	WELLS FARGO		202,077	185,000	180
882723-SL-4	TEXAS ST MUNI		01/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		307,683	255,000	3,931
928109-L5-4	VIRGINIA ST MUNI		05/12/2016	J.P. MORGAN		281,845	235,000	5,418
928109-U7-0	VIRGINIA ST MUNI		11/01/2016	WELLS FARGO		322,240	250,000	0

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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
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH F		05/03/2016	LOOP CAPITAL MARKETS		612,280	500,000	0
97705L-6N-2	WISCONSIN ST MUNI		01/19/2016	WELLS FARGO		1,816,140	1,500,000	16,875
97705M-DG-7	WISC ST FOR ISSUES DTD PR MUNI		02/25/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		663,060	555,000	0
986438-MC-0	YORK CNTY SC MUNI		02/19/2016	CITIGROUP GLOBAL MARKETS INC		181,272	145,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						24,113,838	20,105,000	140,693
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI		08/18/2016	LOOP CAPITAL MARKETS		973,465	880,000	10,523
414004-7D-7	HARRIS CNTY TEX MUNI		08/18/2016	LOOP CAPITAL MARKETS		579,041	530,000	619
606092-DT-8	MISSOURI JT MUN ELEC UTIL COMMN PW		09/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		272,821	270,000	2,700
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,825,327	1,680,000	13,842
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST		07/26/2016	SIEBURT, BRANDFORD, SHANK & CO		39,605	250,000	0
008770-PQ-6	AIKEN CNTY SC CONS SCH DIST MUNI		03/15/2016	JEFFERIES		564,379	480,000	0
008770-PR-4	AIKEN CNTY SC CONS SCH DIST MUNI		03/15/2016	JEFFERIES		299,895	250,000	0
021087-UZ-2	ALPINE UTAH SCH DIST MUNI		05/03/2016	J.P. MORGAN		610,015	500,000	3,542
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV		09/21/2016	BARCLAYS CAPITAL		238,678	210,000	4,652
113807-BP-5	BROOKLYN ARENA LOC DEV CORP N MUNI		08/18/2016	GOLDMAN SACHS		218,524	180,000	0
13063C-S5-0	CALIFORNIA ST FOR PREVIOUS ISSUE		06/03/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,255,220	1,000,000	5,556
13063C-ZR-4	CALIFORNIA ST FOR PREVIOUS ISSUE		03/10/2016	CITIGROUP GLOBAL MARKETS INC		266,832	215,000	0
180848-QJ-5	CLARK CNTY NEV FOR ISSUES DTD MUNI		02/18/2016	CITIGROUP GLOBAL MARKETS INC		224,523	190,000	0
181059-UK-0	CLARK CNTY NEV SCH DIST FOR IS		05/20/2016	J.P. MORGAN		264,887	220,000	0
181059-UL-8	CLARK CNTY NEV SCH DIST FOR IS		05/20/2016	J.P. MORGAN		673,162	550,000	0
181059-UM-6	CLARK CNTY NEV SCH DIST FOR IS		05/20/2016	J.P. MORGAN		680,944	550,000	0
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV		04/04/2016	WELLS FARGO		635,045	500,000	0
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		11/09/2016	VARIOUS		667,007	623,455	901
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		11/09/2016	WELLS FARGO		603,340	563,704	814
312942-F9-1	FED NTL MTG ASSO FNMA		11/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		134,781	127,944	162
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC		11/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		393,134	373,746	472
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		08/09/2016	BARCLAYS CAPITAL		36,520	35,000	29
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		126,957	118,617	171
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		626,750	585,577	846
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		11/29/2016	MORGAN STANLEY		975,383	975,612	976
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		47,034	43,944	63
31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC		08/09/2016	GOLDMAN SACHS		746,709	715,196	596
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		11/29/2016	MORGAN STANLEY		509,473	509,593	510
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		11/01/2016	J.P. MORGAN		375,548	359,001	90
3137BS-ZE-6	STRU_AM-9241:PA CMO		11/02/2016	AMHERST SECURITIES		813,913	760,000	2,143
3138AU-RL-3	FED NTL MTG ASSO FNMA		01/04/2016	BARCLAYS CAPITAL		139,768	132,600	232
3138AW-H2-2	FED NTL MTG ASSO FNMA		11/08/2016	NOMURA SECURITIES		265,816	252,033	319
3138AX-HC-8	FED NTL MTG ASSO FNMA		11/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		113,004	107,176	135
3138E4-F6-3	FED NTL MTG ASSO FNMA		11/08/2016	NOMURA SECURITIES		220,475	209,043	264
3138ED-UL-3	FED NTL MTG ASSO FNMA		11/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		262,262	248,922	315
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		323,848	303,860	620
3138EK-G7-4	FANNIE MAE FNMA		09/19/2016	CITIGROUP GLOBAL MARKETS INC		94,337	88,482	181
3138EL-B3-6	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		36,902	34,584	71
3138EM-FX-4	FED NTL MTG ASSO FNMA		09/19/2016	CREDIT SUISSE FIRST BOSTON CORP.		298,756	280,090	572
3138EP-WL-4	FED NTL MTG ASSO FNMA		02/18/2016	J.P. MORGAN		357,053	332,989	814
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		08/29/2016	WELLS		1,397,545	1,282,152	0
3138ER-K8-2	FED NTL MTG ASSO FNMA		11/08/2016	CITIGROUP GLOBAL MARKETS INC		1,458,949	1,356,965	1,960
3138ER-LX-6	FED NTL MTG ASSO FNMA		11/23/2016	J.P. MORGAN		47,878	47,597	93
3138ET-TP-1	FNMA 30 YR POOL FNMA		08/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,303,546	1,188,080	0
3138ET-YV-2	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		469,429	438,526	895
3138LV-CV-3	FED NTL MTG ASSO 30YR		09/19/2016	CITIGROUP GLOBAL MARKETS INC		273,834	256,838	524
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR		09/19/2016	CITIGROUP GLOBAL MARKETS INC		237,928	223,161	456
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		11/23/2016	J.P. MORGAN		1,814,414	1,803,634	3,507
3138WJ-MD-7	FED NTL MTG ASSO FNMA		12/28/2016	BARCLAYS CAPITAL		757,925	742,040	2,092
3140EW-3W-3	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		118,176	118,584	277
3140F3-C3-0	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		113,135	113,525	265
3140FB-6X-3	FED NTL MTG ASSO FNMA		11/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		342,069	324,573	410
3140FE-X3-3	FED NTL MTG ASSO FNMA		11/09/2016	WELLS FARGO		68,394	63,901	92
3140FG-5N-5	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		610,024	612,321	1,429
3140FG-6S-3	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		584,799	587,000	1,370
3140FG-7G-8	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		20,938	21,000	49
3140FG-7L-7	FED NTL MTG ASSO FNMA		12/28/2016	BARCLAYS CAPITAL		263,280	258,234	728
3140FK-S3-5	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		393,642	395,000	922
31417A-JK-6	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		73,201	68,603	140

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419792-JW-7	HAWAII ST MUNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		116,752	100,000	0
440673-J5-1	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		105,822	95,000	0
440673-J6-9	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		109,173	95,000	0
440673-J7-7	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		112,216	95,000	0
44244C-GK-7	HOUSTON TEXAS UTIL SYS REV MUNI		04/05/2016	WELLS FARGO		364,122	285,000	1,188
44244C-GS-0	HOUSTON TEXAS UTIL SYS REV MUNI		04/05/2016	BARCLAYS CAPITAL		196,213	160,000	667
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN		166,342	135,000	0
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN		194,237	155,000	0
517845-AW-3	LAS VEGAS VY NEV WTR DIST FOR MUNI		03/11/2016	CITIGROUP GLOBAL MARKETS INC		428,023	370,000	0
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS R		05/12/2016	LOOP CAPITAL MARKETS		114,678	100,000	0
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS R		05/12/2016	LOOP CAPITAL MARKETS		117,595	100,000	0
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		08/29/2016	MORGAN STANLEY		281,813	220,000	0
575831-CN-0	MASSACHUSETTS ST COLLEGE BLDG CORPORATE		02/25/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		238,198	200,000	167
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		126,269	110,000	0
57584X-XQ-9	GOLDMAN SACHS & CO MUNI		10/06/2016	GOLDMAN SACHS		133,577	110,000	0
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R		10/28/2016	VARIOUS		100,620	80,000	67
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		25,142	20,000	0
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		62,307	50,000	0
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		37,235	30,000	0
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI		07/26/2016	SIEBURT, BRANDFORD, SHANK & CO		39,893	250,000	0
591745-X9-0	METROPOLITAN ATLANTA RAPID TRA		10/20/2016	WELLS FARGO		308,775	250,000	3,958
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		04/07/2016	CITIGROUP GLOBAL MARKETS INC		184,090	155,000	0
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		09/15/2016	LOOP CAPITAL MARKETS		126,438	120,000	1,317
592112-PZ-3	MET GOVT NASHVILLE & DAVIDSON MUNI		01/29/2016	J.P. MORGAN		783,562	650,000	2,889
59447T-HF-3	MICHIGAN FIN AUTH REV MUNI		05/03/2016	CITIGROUP GLOBAL MARKETS INC		1,565,420	1,350,000	938
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET		11/01/2016	VARIOUS		421,854	330,000	1,042
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		64,632	50,000	0
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET		09/06/2016	VARIOUS		141,500	110,000	0
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		63,774	50,000	0
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET		09/06/2016	VARIOUS		280,192	220,000	0
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		139,447	110,000	0
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		115,831	90,000	0
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS		117,872	95,000	0
646066-QW-3	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS		295,611	235,000	0
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS		127,541	100,000	0
646066-RB-8	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		99,075	85,000	0
646066-RC-6	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		89,723	75,000	0
646066-RE-2	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		93,232	75,000	0
646066-RG-7	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		178,791	140,000	0
646066-RH-5	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		45,277	35,000	0
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI		11/01/2016	LOOP CAPITAL MARKETS		317,578	250,000	4,549
64971W-R6-9	NEW YORK CITY TRANSITIONAL FINANCE		11/02/2016	MORGAN STANLEY		339,864	280,000	1,750
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA		09/22/2016	J.P. MORGAN		602,133	530,000	0
64990A-FM-2	NEW YORK ST DORM AUTH SALES TA		09/23/2016	J.P. MORGAN		652,250	530,000	0
64990E-EV-5	NEW YORK ST DORM AUTH REVS MUNI		01/29/2016	WELLS FARGO		1,550,120	1,300,000	24,917
650116-AL-0	NEW YORK TRANSN DEV CORP SPL MUNI		05/19/2016	VARIOUS		52,230	45,000	0
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI		05/19/2016	CITIGROUP GLOBAL MARKETS INC		816,494	725,000	0
650116-AV-8	NEW YORK TRANSN DEV CORP SPL MUNI		05/19/2016	CITIGROUP GLOBAL MARKETS INC		1,441,579	1,260,000	0
67765Q-BX-3	OHIO STATE WATER DEVELOP AUTH MUNI		03/10/2016	SAMUEL A RAMIREZ & CO		134,818	110,000	0
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW		03/03/2016	BARCLAYS CAPITAL		194,528	160,000	0
68607V-N6-8	OREGON ST DEPT ADMINISTRATIVE MUNI		02/10/2016	WELLS FARGO		138,819	115,000	2,156
718814-Q3-3	PHOENIX ARIZ MUNI		10/28/2016	J.P. MORGAN		138,420	110,000	749
736742-WL-7	PORTLAND OREGAN SWR SYS REV MUNI		01/28/2016	WELLS FARGO		702,796	585,000	4,956
736742-YL-5	PORTLAND OREGAN SWR SYS REV MUNI		08/26/2016	CITIGROUP GLOBAL MARKETS INC		771,875	620,000	0
777594-YX-4	ROSEMONT MN INDEP SCH DIST #196		02/10/2016	CITIGROUP GLOBAL MARKETS INC		936,721	730,000	0
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI		10/24/2016	SIEBURT, BRANDFORD, SHANK & CO		122,200	130,000	218
79730C-GH-1	SAN DIEGO CALIF PUB FACS FING MUNI		05/31/2016	J.P. MORGAN		1,359,113	1,250,000	0
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNT		10/28/2016	MORGAN STANLEY		262,508	210,000	350
797683-GV-5	SAN FRANCISCO CALIF CMNTY COLL		01/19/2016	WELLS FARGO		1,199,740	1,000,000	5,139
88256H-AK-4	TX MUN GAS ACQUISITION &SU MUNI		09/30/2016	BARCLAYS CAPITAL		35,275	30,000	458
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURF		05/19/2016	CITIGROUP GLOBAL MARKETS INC		127,236	110,000	229
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURF		05/19/2016	CITIGROUP GLOBAL MARKETS INC		125,762	110,000	229
89978K-AW-6	TUOLUMNE WIND PROJ AUTH CALIF MUNI		09/23/2016	CITIGROUP GLOBAL MARKETS INC		158,295	140,000	0
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF MUNI		09/23/2016	CITIGROUP GLOBAL MARKETS INC		314,736	270,000	0
914402-3P-5	UNIVERSITY MD SYS AUXILLIARY FA		02/26/2016	CITIGROUP GLOBAL MARKETS INC		196,771	155,000	301

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914402-3Q-3	UNIVERSITY MD SYS AUXILLIARY FA		02/26/2016	CITIGROUP GLOBAL MARKETS INC		176,420	140,000	272
914402-4H-2	UNIVERSITY MD SYS AUXILLIARY FA		02/26/2016	CITIGROUP GLOBAL MARKETS INC		177,642	140,000	272
915137-4C-4	UNIVERSITY TEXAS MUNI MUNI		01/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,202,730	1,000,000	21,801
91514A-DE-2	UNIVERSITY TEX UNIV REVS MUNI FTST		01/07/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		965,000	965,000	0
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		97,366	80,000	0
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		86,682	70,000	0
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		200,950	160,000	0
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		118,352	100,000	0
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		145,187	120,000	0
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		187,580	150,000	0
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		177,237	140,000	0
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		140,375	110,000	0
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI		05/06/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		463,751	370,000	0
95737T-CD-6	WESTCHESTER CNTY NY LOC DEV C MUNI		03/24/2016	VARIOUS		306,164	275,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						49,939,746	44,437,902	120,834
02079K-AC-1	ALPHABET INC CORPORATE		08/02/2016	MORGAN STANLEY		979,190	1,000,000	0
032654-AM-7	ANALOG DEVICES CORPORATE		11/30/2016	VARIOUS		1,497,255	1,500,000	0
037833-CC-2	APPLE INC CORPORATE		07/28/2016	GOLDMAN SACHS		259,639	260,000	0
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE		04/25/2016	MORGAN STANLEY		736,000	736,000	0
05565E-AF-2	BMW US CAPITAL CORPORATE		04/04/2016	J.P. MORGAN		384,034	385,000	0
05565E-AM-7	BMW US CAPITAL LLC CORPORATE		09/08/2016	GOLDMAN SACHS		1,495,365	1,500,000	0
06406F-AB-9	BANK OF NEW YORK MELLON COR CORPORATE		04/25/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		399,812	400,000	0
097023-BR-5	BOEING CO/THE CORPORATE		05/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		261,974	265,000	0
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE		08/08/2016	J.P. MORGAN		496,355	500,000	0
125896-BR-0	CMS ENERGY CORPORATE		10/31/2016	J.P. MORGAN		54,808	55,000	0
224044-CG-0	COX COMMMUNICATIONS INC CORPORATE		09/08/2016	WELLS FARGO		139,763	140,000	0
22822V-AD-3	CROWN CASTLE INTL CORPORATE		08/22/2016	CITIGROUP GLOBAL MARKETS INC		239,933	240,000	0
23312V-AF-3	DBJPM CMBS		07/26/2016	DEUTSCHE BANK		432,596	420,000	336
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC		10/26/2016	CITIGROUP GLOBAL MARKETS INC		708,992	710,000	0
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE		11/14/2016	GOLDMAN SACHS		748,185	750,000	0
345370-CR-9	FORD MOTOR COMPANY CORPORATE		12/05/2016	GOLDMAN SACHS		170,000	170,000	0
345397-YD-9	FORD MOTOR CREDIT CO CORPORATE		08/08/2016	RBC DOMINION SECURITIES CORP.		200,000	200,000	0
38145G-AG-5	GOLDMAN SACHS GROUP INC CORPORATE		09/22/2016	GOLDMAN SACHS		414,573	415,000	0
410345-AL-6	HANESBRANDS INC CORPORATE		05/03/2016	J.P. MORGAN		775,000	775,000	0
438516-BM-7	HONEYWELL INTERNATIONAL INC		10/24/2016	DEUTSCHE BANK		1,069,947	1,070,000	0
46625H-RL-6	JP MORGAN CHASE CORPORATE		05/11/2016	J.P. MORGAN		2,992,020	3,000,000	0
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP		11/04/2016	JEFFERIES		186,000	186,000	0
49327M-2P-8	KEY BANK USA NA CORPORATE		08/17/2016	KEY CAPITAL MARKETS		249,920	250,000	0
548661-DL-8	LOWES CO INC CORPORATE		04/11/2016	WELLS FARGO		74,919	75,000	0
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		05/04/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		700,000	700,000	0
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		05/04/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		330,000	330,000	0
64952W-CJ-0	NEW YORK LIFE CORPORATE		09/07/2016	J.P. MORGAN		718,625	720,000	0
654740-AS-8	NISSAN MTR ACCEP CORPORATE		09/07/2016	CITIGROUP GLOBAL MARKETS INC		269,487	270,000	0
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE		12/06/2016	MORGAN STANLEY		534,203	535,000	0
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP		10/26/2016	J.P. MORGAN		139,573	140,000	0
717081-DZ-3	PFIZER INC CORPORATE		11/14/2016	CREDIT SUISSE FIRST BOSTON CORP.		749,318	750,000	0
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE		11/01/2016	MORGAN STANLEY		284,416	285,000	0
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE		11/15/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		343,868	345,000	0
842587-CV-7	SOUTHERN COMPANY CORPORATE		05/19/2016	CITIGROUP GLOBAL MARKETS INC		169,385	170,000	0
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE		09/14/2016	J.P. MORGAN		187,695	190,000	0
89417E-AL-3	TRAVELERS COMPANIES INC. CORPORATE		05/04/2016	CITIGROUP GLOBAL MARKETS INC		54,617	55,000	0
911365-BF-0	UNITED RENTALS NORTH AM CORPORATE		10/24/2016	MORGAN STANLEY		75,000	75,000	0
91159H-HN-3	US BANCORP CORPORATE		07/19/2016	U.S. BANCORP INVESTMENTS, INC		818,961	825,000	0
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE		07/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		294,248	295,000	0
931427-AQ-1	WALGREENS BOOTS CORPORATE		05/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		219,446	220,000	0
94988J-5G-8	WELLS FARGO BANK CORPORATE		12/01/2016	WELLS FARGO		748,965	750,000	0
00913R-AD-8	AIR LIQUIDE FIN CORPORATE	D	09/22/2016	HSBC SECURITIES INC.		199,240	200,000	0
23636T-AD-2	DANONE SA CORPORATE	D	10/26/2016	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						22,303,327	22,357,000	336
8399997. Total - Bonds - Part 3						115,667,518	105,848,290	286,096
8399998. Total - Bonds - Part 5						27,675,574	26,726,583	28,378
8399999. Total - Bonds						143,343,092	132,574,873	314,474
8999997. Total - Preferred Stocks - Part 3						0	XXX	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
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						143,343,092	XXX	314,474

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3135G0-F7-3	FED NTL MTG ASSO	AGCY FTST		06/22/2016	VARIOUS		454,604	450,000	449,067	449,097	0	70	0	70	0	449,166	0	5,438	5,438	3,231	11/30/2020
3135G0-Q2-2	FED NTL MTG ASSO	AGCY FTST		10/11/2016	CITIGROUP GLOBAL MARKETS INC		587,934	600,000	596,202	0	0	12	0	12	0	596,214	0	(8,280)	(8,280)	469	09/24/2026
36179R-LP-2	GOVERNMENT NATIONAL MORTGAGE	GNMA		02/22/2016	VARIOUS		823,393	784,925	819,419	819,135	0	(692)	0	(692)	0	818,443	0	4,950	4,950	6,134	08/01/2045
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE	GNMA		12/20/2016	MBS PAYDOWN		15,496	15,496	16,214	0	0	(7)	0	(7)	0	15,496	0	0	0	90	08/01/2046
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE	GNMA		12/20/2016	MBS PAYDOWN		9,301	9,301	9,878	0	0	0	0	0	0	9,301	0	0	0	27	11/01/2046
36183W-5Y-4	FED NTL MTG ASSO	FNMA		08/30/2016	VARIOUS		605,731	568,052	602,135	601,439	0	(3,193)	0	(3,193)	0	598,246	0	7,485	7,485	14,048	01/01/2045
36202X-XN-2	GOVERNMENT NATIONAL MORTGAGE	GNMA		02/29/2016	VARIOUS		340,576	307,025	307,705	307,537	0	(9)	0	(9)	0	307,527	0	33,049	33,049	3,442	07/01/2033
36225B-Y9-3	GOVERNMENT NATIONAL MORTGAGE	GNMA		11/30/2016	VARIOUS		240,370	218,399	219,630	219,330	0	(183)	0	(183)	0	219,148	0	21,222	21,222	10,854	07/01/2033
912828-LU-2	US TREASURY N/B			10/31/2016	VARIOUS		100,000	100,000	105,774	102,034	0	(2,034)	0	(2,034)	0	100,000	0	0	0	3,125	10/31/2016
912828-PJ-3	US TREASURY N/B	GOVERNMENT		01/07/2016	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	413	11/30/2015
912828-PS-3	US TREASURY N/B	GOVERNMENT		01/31/2016	VARIOUS		575,000	575,000	596,767	575,701	0	(701)	0	(701)	0	575,000	0	0	0	5,750	01/31/2016
912828-QX-1	UNITED STATES TREASURY	GOVERNMENT		07/31/2016	VARIOUS		1,700,000	1,700,000	1,751,154	1,709,953	0	(9,953)	0	(9,953)	0	1,700,000	0	0	0	25,500	07/31/2016
0599999. Subtotal - Bonds - U.S. Governments							5,452,405	5,328,198	5,473,945	4,784,226	0	(16,690)	0	(16,690)	0	5,388,541	0	63,864	63,864	73,083	XXX
13063C-WT-3	CALIFORNIA ST FOR PREVIOUS ISSUE			03/18/2016	MORGAN STANLEY		119,583	115,000	113,715	113,730	0	25	0	25	0	113,755	0	5,828	5,828	1,342	12/01/2035
57583P-GD-5	MASSACHUSETTS ST FED HWY	MUNI		02/02/2016	JEFFERIES		182,145	145,000	174,397	173,204	0	(287)	0	(287)	0	172,917	0	9,228	9,228	1,007	06/15/2026
677521-PJ-9	OHIO ST	MUNI		09/15/2016	MATURITY		70,000	70,000	73,660	72,337	0	(2,337)	0	(2,337)	0	70,000	0	0	0	3,500	09/15/2016
928109-L9-6	VIRGINIA STATE	MUNI		09/07/2016	J.P. MORGAN		318,902	245,000	310,067	309,716	0	(4,406)	0	(4,406)	0	305,310	0	13,592	13,592	9,562	06/01/2025
928109-M3-8	VIRGINIA STATE	MUNI		09/07/2016	CITIGROUP GLOBAL MARKETS INC		284,101	220,000	273,687	273,400	0	(3,601)	0	(3,601)	0	269,799	0	14,303	14,303	8,586	06/01/2027
928109-M4-6	VIRGINIA STATE	MUNI		09/07/2016	J.P. MORGAN		230,760	180,000	222,406	222,133	0	(2,830)	0	(2,830)	0	219,304	0	11,454	11,454	7,025	06/01/2028
93974D-JR-0	WASHINGTON ST FOR ISSUES DTD P			09/13/2016	WELLS FARGO		152,025	125,000	153,366	150,485	0	(1,813)	0	(1,813)	0	148,671	0	3,355	3,355	7,552	07/01/2031
93978H-ME-2	WASHINGTON ST HEALTH CARE FAC	MUNI		09/13/2016	MORGAN STANLEY		154,527	130,000	145,714	145,179	0	(993)	0	(993)	0	144,186	0	10,340	10,340	6,229	10/01/2038
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							1,512,043	1,230,000	1,467,012	1,460,184	0	(16,242)	0	(16,242)	0	1,443,942	0	68,100	68,100	44,803	XXX
181059-TD-8	CLARK CNTY NEV SCH DIST	MUNI		03/18/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		307,500	250,000	295,523	295,103	0	(897)	0	(897)	0	294,206	0	13,294	13,294	4,167	06/15/2027
181059-TE-6	CLARK CNTY NEV SCHOOL DIST	MUNI		09/13/2016	RBC CAPITAL MARKETS		136,388	110,000	130,030	129,845	0	(1,231)	0	(1,231)	0	128,614	0	7,774	7,774	4,476	06/15/2028
30382A-CE-0	FAIRFAX CNTY VA	MUNI		03/23/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		305,880	250,000	308,928	300,797	0	(1,728)	0	(1,728)	0	299,069	0	6,811	6,811	6,180	10/01/2022
362762-LD-6	GAINESVILLE & HALL CNTY GA HOS			09/21/2016	VARIOUS		239,698	200,000	221,604	219,722	0	(1,344)	0	(1,344)	0	218,378	0	21,320	21,320	11,696	08/15/2049
517696-4Z-0	LAS VEGAS NEV	MUNI		09/13/2016	RBC DOMINION SECURITIES CORP.		394,030	315,000	383,868	383,717	0	(4,248)	0	(4,248)	0	379,470	0	14,560	14,560	11,550	09/01/2028
930863-5D-3	WAKE CNTY NC	MUNI		09/07/2016	WELLS FARGO		167,307	140,000	165,488	163,371	0	(2,741)	0	(2,741)	0	160,629	0	6,678	6,678	7,214	09/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,550,803	1,265,000	1,505,441	1,492,555	0	(12,189)	0	(12,189)	0	1,480,366	0	70,437	70,437	45,283	XXX
130795-D8-7	CALIFORNIA STATWIDE CNMTYS DEV AU			04/01/2016	MATURITY		125,000	125,000	131,634	125,262	0	(262)	0	(262)	0	125,000	0	0	0	3,125	04/01/2016
3128MJ-Y2-0	FGOLD 30YR GIANY	FNMA		12/01/2016	MBS PAYDOWN		4,540	4,540	4,857	0	0	0	0	0	0	4,540	0	0	0	15	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY	FNMA		12/01/2016	MBS PAYDOWN		4,334	4,334	4,639	0	0	0	0	0	0	4,334	0	0	0	14	11/01/2046
312942-F9-1	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		2,769	2,769	2,916	0	0	0	0	0	0	2,769	0	0	0	8	09/01/2040
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO	FHLMC		12/01/2016	MBS PAYDOWN		768	768	808	0	0	0	0	0	0	768	0	0	0	2	08/01/2043
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO	FHLMC		12/01/2016	MBS PAYDOWN		19,863	19,863	20,328	19,886	0	(24)	0	(24)	0	19,863	0	0	0	426	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO	FHLMC		12/01/2016	MBS PAYDOWN		227	227	237	0	0	0	0	0	0	227	0	0	0	1	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO	FHLMC		12/01/2016	MBS PAYDOWN		153	153	164	0	0	0	0	0	0	153	0	0	0	1	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO	FHLMC		12/01/2016	MBS PAYDOWN		793	793	848	0	0	0	0	0	0	793	0	0	0	3	09/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO	FHLMC		12/01/2016	MBS PAYDOWN		171	171	183	0	0	0	0	0	0	171	0	0	0	1	09/01/2046
31335A-BG-2	FEDERAL HOME LOAN MTGE CO	FHLMC		12/01/2016	MBS PAYDOWN		31,647	31,647	33,042	0	0	(30)	0	(30)	0	31,647	0	0	0	191	04/01/2043
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO	ABS FTST		12/01/2016	MBS PAYDOWN		2,128	2,128	2,227	0	0	0	0	0	0	2,128	0	0	0	5	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA	CMO		12/01/2016	MBS PAYDOWN		3,402	3,402	3,643	0	0	0	0	0	0	3,402	0	0	0	10	03/01/2046
3138AU-RL-3	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		19,623	19,623	20,684	0	0	(113)	0	(113)	0	19,623	0	0	0	350	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		14,556	14,556	15,352	0	0	(1)	0	(1)	0	14,556	0	0	0	42	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		4,454	4,454	4,696	0	0	0	0	0	0	4,454	0	0	0	13	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		7,384	7,384	7,788	0	0	0	0	0	0	7,384	0	0	0	22	02/01/2042
3138ED-UL-3	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		15,425	15,425	16,251	0	0	(1)	0	(1)	0	15,425	0	0	0	45	05/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		11,188	11,188	11,924	0	0	(10)	0	(10)	0	11,188	0	0	0	65	10/01/2042
3138EK-G7-4	FANNIE MAE	FNMA		12/01/2016	MBS PAYDOWN		3,373	3,373	3,596	0	0	(3)	0	(3)	0	3,373	0	0	0	19	08/01/2042
3138EK-GU-3	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		35,399	35,399	38,474	35,801	0	(403)	0	(403)	0	35,399	0	0	0	1,038	03/01/2042
3138EL-B3-6	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		2,167	2,167	2,313	0	0	(3)	0	(3)	0	2,167	0	0	0	14	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO	FNMA		12/01/2016	MBS PAYDOWN		11,089	11,089	11,828	0	0	(11)	0	(11)	0	11,089	0	0	0	64	12/01/2043

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3138EP-AH-7	FED NTL MTG ASSO FNMA		08/17/2016	VARIOUS		726,501	674,734	732,298	731,734	0	(11,827)	0	(11,827)	0	719,907	0	6,593	6,593	19,937	02/01/2045
3138EP-LC-6	FED NTL MTG ASSO FNMA		11/15/2016	VARIOUS		589,448	550,737	598,583	598,066	0	(11,408)	0	(11,408)	0	586,658	0	2,790	2,790	21,520	01/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		90,278	90,278	96,301	91,099	0	(821)	0	(821)	0	90,278	0	0	0	2,140	07/01/2045
3138EP-TZ-7	FED NTL MTG ASSO FNMA		08/17/2016	VARIOUS		1,713,907	1,632,443	1,708,020	1,707,155	0	(9,918)	0	(9,918)	0	1,697,237	0	16,670	16,670	34,020	06/01/2030
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		58,147	58,147	62,349	0	0	(396)	0	(396)	0	58,147	0	0	0	1,063	12/01/2042
3138EQ-CS-9	FED NTL MTG ASSO FNMA		11/30/2016	VARIOUS		508,565	486,549	510,192	510,063	0	(4,288)	0	(4,288)	0	505,775	0	2,790	2,790	12,924	09/01/2030
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		32,639	32,639	34,812	32,755	0	(116)	0	(116)	0	32,639	0	0	0	818	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2016	MBS PAYDOWN		38,817	38,817	42,311	0	0	(52)	0	(52)	0	38,817	0	0	0	271	02/01/2046
3138ER-K8-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		40,078	40,078	43,090	0	0	(2)	0	(2)	0	40,078	0	0	0	134	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		405	405	407	0	0	0	0	0	0	405	0	0	0	1	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2016	MBS PAYDOWN		39,474	39,474	43,310	0	0	(57)	0	(57)	0	39,474	0	0	0	211	07/01/2046
3138ET-YV-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		19,815	19,815	21,212	0	0	(24)	0	(24)	0	19,815	0	0	0	114	05/01/2044
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2016	MBS PAYDOWN		1,935	1,935	2,063	0	0	(1)	0	(1)	0	1,935	0	0	0	11	06/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		9,067	9,067	9,667	0	0	(9)	0	(9)	0	9,067	0	0	0	50	07/01/2042
3138W9-KQ-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		5,292	5,292	5,315	5,294	0	(1)	0	(1)	0	5,292	0	0	0	94	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		3,121	3,121	3,221	3,129	0	(8)	0	(8)	0	3,121	0	0	0	41	02/01/2030
3138WE-AC-3	FED NTL MTG ASSO FNMA		09/06/2016	VARIOUS		2,485,584	2,367,700	2,485,715	2,480,104	0	(18,119)	0	(18,119)	0	2,461,984	0	23,600	23,600	53,907	03/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		24,534	24,534	25,738	24,635	0	(101)	0	(101)	0	24,534	0	0	0	412	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		43,335	43,335	45,495	43,527	0	(192)	0	(192)	0	43,335	0	0	0	757	02/01/2030
3138WE-CQ-0	FED NTL MTG ASSO FNMA		08/30/2016	VARIOUS		1,043,817	958,869	1,038,275	1,037,666	0	(6,735)	0	(6,735)	0	1,030,931	0	12,885	12,885	27,017	03/01/2045
3138WE-H4-4	FED NTL MTG ASSO FNMA		10/31/2016	VARIOUS		460,699	447,706	462,047	461,450	0	(2,033)	0	(2,033)	0	459,417	0	1,282	1,282	9,480	04/01/2030
3138WF-4F-0	FED NTL MTG ASSO FNMA		11/25/2016	VARIOUS		291,445	271,913	290,140	290,119	0	(2,382)	0	(2,382)	0	287,737	0	3,708	3,708	9,948	11/01/2045
3138WF-Y9-1	FED NTL MTG ASSO FNMA		03/16/2016	VARIOUS		556,593	519,797	554,803	554,763	0	(622)	0	(622)	0	554,141	0	2,452	2,452	6,328	11/01/2045
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		14,549	14,549	14,636	0	0	0	0	0	0	14,549	0	0	0	30	11/01/2031
3138XQ-BE-0	FED NTL MTG ASSO FNMA		11/02/2016	VARIOUS		614,439	588,372	617,698	616,206	0	(5,811)	0	(5,811)	0	610,395	0	4,045	4,045	15,225	04/01/2029
3138YF-E3-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		16,261	16,261	17,072	16,331	0	(70)	0	(70)	0	16,261	0	0	0	271	02/01/2030
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		255	255	254	0	0	0	0	0	0	255	0	0	0	1	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		173	173	173	0	0	0	0	0	0	173	0	0	0	0	10/01/2046
3140FB-6X-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		719	719	758	0	0	0	0	0	0	719	0	0	0	2	07/01/2045
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		90	90	96	0	0	0	0	0	0	90	0	0	0	0	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		1,001	1,001	998	0	0	0	0	0	0	1,001	0	0	0	3	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		958	958	955	0	0	0	0	0	0	958	0	0	0	2	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		36	39	36	0	0	0	0	0	0	36	0	0	0	0	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		705	705	703	0	0	0	0	0	0	705	0	0	0	2	11/01/2046
31411D-QK-8	FED NTL MTG ASSO FNMA		12/01/2016	VARIOUS		189,261	172,785	174,398	174,078	0	(429)	0	(429)	0	173,649	0	15,612	15,612	8,862	11/01/2036
31411L-XD-8	FED NTL MTG ASSO FNMA		11/21/2016	VARIOUS		166,524	154,827	151,461	152,123	0	1,007	0	1,007	0	153,130	0	13,395	13,395	6,722	04/01/2037
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		4,098	4,098	4,373	0	0	(6)	0	(6)	0	4,098	0	0	0	23	11/01/2041
349460-4M-4	FORT WORTH TEX INDEPENT SCHOOL DISTRICT		06/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		562,480	445,000	555,841	555,383	0	(4,773)	0	(4,773)	0	550,610	0	11,870	11,870	17,985	02/15/2025
349515-TG-1	FORT WORTH TEX WTR & SWR REV MUNI		09/21/2016	WELLS FARGO		106,911	85,000	103,785	103,162	0	(1,325)	0	(1,325)	0	101,837	0	5,074	5,074	4,616	02/15/2025
349515-TJ-5	FORT WORTH TEX WTR & SWR REV MUNI		09/21/2016	FIFTH THIRD		111,792	90,000	107,864	107,282	0	(1,246)	0	(1,246)	0	106,036	0	5,755	5,755	4,888	02/15/2027
57584X-FR-7	MASSACHUSETTS ST DEV FIN AGY R		09/13/2016	UBS SECURITIES		71,653	60,000	67,846	67,711	0	(488)	0	(488)	0	67,224	0	4,430	4,430	2,708	08/15/2032
591745-X8-2	METROPOLITAN ATLANTA RAPID TRA		09/07/2016	JANNEY MONTGOMERY SCOTT		333,216	260,000	314,348	314,083	0	(3,138)	0	(3,138)	0	310,946	0	22,270	22,270	9,822	07/01/2029
59447T-HF-3	MICHIGAN FIN AUTH REV MUNI		05/13/2016	WELLS FARGO		1,117,178	955,000	1,107,389	0	0	(109)	0	(109)	0	1,107,280	0	9,898	9,898	2,255	11/01/2044
646039-VK-0	NEW JERSEY ST MUNI		09/13/2016	RBC CAPITAL MARKETS		497,792	420,000	487,519	481,758	0	(4,044)	0	(4,044)	0	477,715	0	20,078	20,078	16,625	06/01/2031
646139-5W-1	NEW JERSEY ST TPK AUTH TPK REV		09/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		82,811	70,000	78,448	78,388	0	(574)	0	(574)	0	77,813	0	4,998	4,998	3,033	01/01/2045
64990A-DQ-5	NEW YORK ST DORM AUTH SALES TA		03/23/2016	GOLDMAN SACHS		298,625	240,000	291,314	289,790	0	(1,351)	0	(1,351)	0	288,439	0	10,186	10,186	6,467	03/15/2024
64990E-YN-1	NEW YORK ST DORM AUTH REVS MUNI		06/01/2016	STIFEL NICOLAUS AND CO		272,813	225,000	264,764	264,514	0	(1,631)	0	(1,631)	0	262,883	0	9,929	9,929	8,156	03/15/2033
68607V-N9-2	OREGON ST DEPT ADMINISTRATIVE MUNI		09/13/2016	MORGAN STANLEY		156,761	125,000	152,473	152,274	0	(1,883)	0	(1,883)	0	150,391	0	6,370	6,370	5,990	04/01/2028
79642B-W6-6	SAN ANTONIO TEX WTR REV MUNI		09/21/2016	MORGAN STANLEY		192,130	160,000	184,680	184,275	0	(1,663)	0	(1,663)	0	182,612	0	9,517	9,517	6,911	05/15/2035
837151-NG-0	SOUTH CAROLINA ST PUB SVC AUT MUNI		12/01/2016	MATURITY		95,000	95,000	99,950	98,966	0	(3,966)	0	(3,966)	0	95,000	0	0	0	4,750	12/01/2016
917567-AY-5	UTAH TRAN AUTHORITY SALES TAX MUNI		03/18/2016	RBC DOMINION SECURITIES CORP.		236,380	200,000	230,750	230,015	0	(630)	0	(630)	0	229,385	0	6,995	6,995	2,722	06/15/2038
924214-UX-5	VERMONT ST MUNI BOND BANK MUNI		12/01/2016	MATURITY		90,000	90,000	91,687	91,240	0	(1,240)	0	(1,240)	0	90,000	0	0	0	1,800	12/01/2016
93974D-JN-9	WASHINGTON ST FOR ISSUED DTD MUNI		09/13/2016	WELLS FARGO		264,788	215,000	260,384	260,199	0	(3,225)	0	(3,225)	0	256,974	0	7,814	7,814	12,990	07/01/2028

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93974D-RQ-3	WASHINGTON ST FOR ISSUED DTD MUNI		09/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		90,751	75,000	85,766	85,594	0	(678)	0	(678)	0	84,916	0	5,833	5,833	3,520	08/01/2039
98851C-AD-9	YUMA ARIZ MUNPPTY CORP RD & E MUNI		06/14/2016	PIPER JAFFREY		39,144	35,000	39,683	39,442	0	(575)	0	(575)	0	38,867	0	277	277	1,147	07/01/2019
98851C-AE-7	YUMA ARIZ MUNPPTY CORP RD & E MUNI		06/14/2016	BARCLAYS CAPITAL		45,924	40,000	46,182	45,937	0	(590)	0	(590)	0	45,349	0	578	578	1,311	07/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						14,779,167	13,477,670	14,708,080	13,161,259	0	(108,411)	0	(108,411)	0	14,531,473	0	247,694	247,694	355,511	XXX
002824-AU-4	ABBOTT LABORATORIES CORPORATE		01/06/2016	J.P. MORGAN		1,400,572	1,274,000	1,268,484	1,271,826	0	18	0	18	0	1,271,844	0	128,728	128,728	18,137	04/01/2019
00287Y-AL-3	ABBVIE INC CORPORATE		10/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		126,504	125,000	124,195	124,420	0	67	0	67	0	124,487	0	2,016	2,016	3,585	11/06/2022
00287Y-AQ-2	ABBVIE INC CORPORATE		03/23/2016	CITIGROUP GLOBAL MARKETS INC		83,127	80,000	79,860	79,865	0	3	0	3	0	79,868	0	3,259	3,259	1,080	05/14/2025
023767-AA-4	AMERICAN AIRLINES INC CORPORATE		02/02/2016	VARIOUS		50,483	47,589	47,589	47,589	0	0	0	0	0	47,589	0	2,894	2,894	1,282	07/31/2021
0258M0-DT-3	AMERICAN EXPRESS CO CORPORATE		02/17/2016	JEFFERIES		208,530	210,000	209,794	209,815	0	4	0	4	0	209,819	0	(1,289)	(1,289)	1,191	05/26/2020
029912-BC-5	AMERICAN TOWER CORP CORPORATE		01/29/2016	SUNTRUST ROBINSON HUMPHREY INC		269,599	251,000	250,699	250,827	0	10	0	10	0	250,837	0	18,762	18,762	5,352	09/01/2020
05565E-AF-2	BMW US CAPITAL CORPORATE		10/25/2016	VARIOUS		195,574	195,000	194,511	0	0	50	0	50	0	194,561	0	1,013	1,013	2,134	04/11/2021
07388R-AF-4	BEAR STEARNS CO. CMBS		12/12/2016	VARIOUS		20,326	20,326	22,490	22,402	0	(2,076)	0	(2,076)	0	20,326	0	0	0	971	02/01/2044
09062X-AF-0	BIOGEN INC CORPORATE		09/21/2016	VARIOUS		113,435	105,000	104,752	104,753	0	19	0	19	0	104,772	0	8,663	8,663	4,382	09/15/2025
097023-BP-9	BOEING CO/THE CORPORATE		10/25/2016	BNP PARIBAS		82,647	81,000	78,994	79,021	0	147	0	147	0	79,168	0	3,478	3,478	2,100	10/30/2025
12593A-BA-2	COMM CMBS		11/15/2016	CREDIT SUISSE FIRST BOSTON CORP.		7,583,664	7,325,000	7,544,148	7,532,193	0	(17,187)	0	(17,187)	0	7,515,006	0	68,658	68,658	246,905	05/01/2048
126191-AA-3	COMM_12-9W57 CMBS		11/14/2016	CALLED SECURITY at 100.000		3,500,000	3,500,000	3,565,215	3,537,867	0	(37,867)	0	(37,867)	0	3,500,000	0	0	0	75,864	02/06/2029
12650Y-AA-1	CSMC_15-GLPB CMBS		02/12/2016	CREDIT SUISSE SECURITIES (USA) LLC		443,561	425,000	437,750	437,709	0	(217)	0	(217)	0	437,491	0	6,069	6,069	3,308	11/01/2034
151020-AQ-7	CELGENE CORPORATION CORPORATE		09/06/2016	CREDIT SUISSE FIRST BOSTON CORP.		338,169	325,000	324,472	324,504	0	71	0	71	0	324,575	0	13,594	13,594	10,045	08/15/2020
172967-JP-7	CIT GROUP INC CORPORATE		10/28/2016	AMHERST SECURITIES		127,030	125,000	124,768	124,777	0	20	0	20	0	124,798	0	2,232	2,232	4,182	04/27/2025
178566-AC-9	CITY NATIONAL CORPORATION CORPORATE		01/21/2016	KEY CAPITAL MARKETS		83,217	75,000	74,804	74,889	0	3	0	3	0	74,891	0	8,326	8,326	1,433	09/15/2020
20173W-AF-5	CMLTI CMBS		07/19/2016	VARIOUS		205,642	196,958	223,686	232,552	0	(1,295)	0	(1,295)	0	231,257	0	(25,616)	(25,616)	7,890	12/01/2049
224044-BU-0	COX COMMUNICASTIONS CORPORATE		01/21/2016	DEUTSCHE BANK		264,049	225,000	291,051	251,474	0	(559)	0	(559)	0	250,915	0	13,133	13,133	11,191	01/15/2019
251591-AY-9	DEVELOPERS DIVERSIFIED REALTY CORP		01/21/2016	WELLS FARGO		157,124	150,000	148,973	149,623	0	10	0	10	0	149,634	0	7,490	7,490	1,999	04/15/2018
25468P-CE-4	DISNEY (WALT) CO CORPORATE		09/15/2016	MATURITY		200,000	200,000	204,351	200,431	0	(431)	0	(431)	0	200,000	0	0	0	11,250	09/15/2016
25468P-DF-0	THE WALT DISNEY COMPANY CORPORATE		03/16/2016	GOLDMAN SACHS		257,426	245,000	244,417	244,424	0	18	0	18	0	244,442	0	12,985	12,985	3,945	09/17/2025
26442U-AA-2	DUKE ENERGY PROGRESS INC CORPORATE		01/21/2016	WELLS FARGO		380,554	375,000	373,856	373,882	0	12	0	12	0	373,894	0	6,660	6,660	5,518	08/15/2025
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERV		11/21/2016	MORGAN STANLEY		336,443	310,000	309,160	309,150	0	64	0	64	0	309,214	0	27,229	27,229	17,007	10/15/2025
375558-BF-9	GILEAD SCIENCES INC CORPORATE		01/21/2016	J.P. MORGAN		76,319	75,000	74,697	74,701	0	2	0	2	0	74,703	0	1,616	1,616	1,004	03/01/2026
38141G-EE-0	GOLDMAN SACHS & CO CORPORATE		01/15/2016	MATURITY		300,000	300,000	297,769	299,970	0	30	0	30	0	300,000	0	0	0	8,025	01/15/2016
38148L-AA-4	GOLDMAN SACHS GROUP INC CORPORATE		09/09/2016	MORGAN STANLEY		142,376	140,000	140,451	140,385	0	(60)	0	(60)	0	140,325	0	2,051	2,051	3,246	04/23/2020
40428H-PV-8	HSBC BANK USA CORPORATE		08/16/2016	HSBC SECURITIES INC.		631,650	620,000	619,454	619,486	0	72	0	72	0	619,557	0	12,092	12,092	17,618	08/07/2020
406216-BH-3	HALLIBURTON CO CORPORATE		05/12/2016	CALLED SECURITY at 102.678		220,758	215,000	214,826	214,823	0	5,935	0	5,935	0	220,758	0	0	0	0	11/15/2022
460690-BK-5	INTERPUBLIC GROUP CORPORATE		09/09/2016	J.P. MORGAN		156,504	150,000	149,549	149,680	0	29	0	29	0	149,709	0	6,795	6,795	6,078	02/15/2023
46625H-JX-9	JP MORGAN CHASE CORPORATE		03/16/2016	VARIOUS		306,956	300,000	303,900	303,495	0	(66)	0	(66)	0	303,429	0	3,526	3,526	3,383	05/13/2024
46625H-KA-7	JP MORGAN CHASE & CO CORPORATE		10/25/2016	HSBC SECURITIES INC.		404,040	400,000	395,144	395,700	0	834	0	834	0	396,534	0	7,506	7,506	11,375	01/23/2020
46625H-NX-4	JP MORGAN CHASE & CO CORPORATE		09/08/2016	J.P. MORGAN		178,612	175,000	174,820	174,822	0	24	0	24	0	174,847	0	3,765	3,765	3,892	10/29/2020
46630J-AC-3	JP MORGAN CHASE CMBS		07/19/2016	VARIOUS		1,836,672	1,810,916	2,081,563	2,071,293	0	(4,658)	0	(4,658)	0	2,066,636	0	(229,964)	(229,964)	62,687	01/01/2049
46632H-AG-6	JPMCC_07-LD12 CMBS		12/15/2016	CALLED SECURITY at 100.000		9,606	9,606	10,940	10,909	0	(1,303)	0	(1,303)	0	9,606	0	0	0	335	02/01/2051
50180J-AD-7	LBUBS 07-C2 CMBS		12/16/2016	VARIOUS		76,899	76,899	83,766	83,140	0	(6,241)	0	(6,241)	0	76,899	0	0	0	3,330	02/15/2040
594918-BG-8	MICROSOFT CORP CORPORATE		03/16/2016	JEFFERIES		299,646	295,000	294,764	294,768	0	11	0	11	0	294,779	0	4,868	4,868	2,262	11/03/2020
60687V-AF-2	MLCFC_06-3 CMBS		08/30/2016	VARIOUS		78,769	78,769	86,842	86,588	0	(7,820)	0	(7,820)	0	78,769	0	0	0	2,400	07/01/2046
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		10/20/2016	CALLED SECURITY at 100.000		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	236	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		10/20/2016	CALLED SECURITY at 100.000		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	64	04/30/2032
61750W-AS-2	MSC-99 CMBS		11/30/2016	VARIOUS		288,195	288,195	317,307	316,187	0	(27,993)	0	(27,993)	0	288,195	0	0	0	11,558	12/01/2043
61751N-AB-8	MSC_07-HQ11		12/30/2016	VARIOUS		64,196	64,196	70,227	70,020	0	(5,824)	0	(5,824)	0	64,196	0	0	0	3,141	02/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61764P-BU-5	MSBAM_14-C19 CMBS		11/02/2016	VARIOUS		1,050,553	1,000,000	1,029,984	1,029,463	0	(256)	0	(256)	0	1,029,207	0	21,347	21,347	20,226	12/01/2047
69353R-EP-9	PNC BANK NA CORPORATE		08/16/2016	WELLS FARGO		332,521	325,000	324,253	324,332	0	89	0	89	0	324,421	0	8,099	8,099	5,357	06/01/2020
828807-CU-9	SIMON PROPERTY GROUP LP CORPORATE		01/22/2016	VARIOUS		252,989	250,000	249,858	249,862	0	3	0	3	0	249,865	0	3,124	3,124	2,768	09/01/2020
90345K-AA-8	US AIRWAYS GROUP INC CORPORATE		10/24/2016	CALLED SECURITY at 100.000		6,456	6,456	6,456	6,456	0	0	0	0	0	6,456	0	0	0	303	10/22/2024
907818-ED-6	UNION PACIFIC CORP CORPORATE		09/06/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		188,720	175,000	179,698	179,627	0	(297)	0	(297)	0	179,329	0	9,391	9,391	6,951	08/15/2025
92826C-AB-8	92826CAB8 CORPORATE		08/17/2016	WELLS FARGO		380,708	370,000	369,686	369,686	0	35	0	35	0	369,722	0	10,986	10,986	5,608	12/14/2020
92978P-AF-6	WBCMT 03 CMBS		10/31/2016	CALLED SECURITY at 100.000		107,336	107,336	118,216	117,920	0	(10,584)	0	(10,584)	0	107,336	0	0	0	4,368	11/01/2048
94974B-GK-0	WELLS FARGO CO CORPORATE		02/16/2016	J.P. MORGAN		915,890	1,000,000	996,660	996,657	0	5	0	5	0	996,661	0	(80,771)	(80,771)	11,700	05/01/2045
94974B-GM-6	WELLS FARGO & CO CORPORATE		02/16/2016	MIZUHO SECUROTIES USA INC.		347,370	345,000	344,807	344,820	0	4	0	4	0	344,824	0	2,546	2,546	5,158	07/22/2020
20825T-AA-5	CONOCO PHILLIPS PETROLEUM CORPORATE	A	10/15/2016	MATURITY		300,000	300,000	305,838	300,640	0	(640)	0	(640)	0	300,000	0	0	0	16,875	10/15/2016
00084D-AJ-9	ABN AMRO N AMERICA CORPORATE	D	09/09/2016	J.P. MORGAN		203,838	200,000	199,720	199,722	0	40	0	40	0	199,762	0	4,076	4,076	3,811	06/04/2020
00507U-AR-2	ACTAVIS FUNDING SCS CORP SCH B	C	02/18/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		97,037	95,000	94,860	94,876	0	4	0	4	0	94,880	0	2,157	2,157	1,438	03/15/2022
66989G-AA-8	NOVARTIS FIANACE CORPORATE	D	01/21/2016	J.P. MORGAN		522,221	475,000	474,154	474,665	0	22	0	22	0	474,686	0	47,541	47,541	11,227	02/10/2019
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,234,513	25,543,246	26,288,228	25,978,686	0	(117,719)	0	(117,719)	0	26,085,479	0	149,035	149,035	677,175	XXX
8399997. Total - Bonds - Part 4						49,528,931	46,844,114	49,442,706	46,876,910	0	(271,251)	0	(271,251)	0	48,929,801	0	599,130	599,130	1,195,855	XXX
8399998. Total - Bonds - Part 5						27,957,189	26,726,583	27,675,574	0	0	(87,250)	0	(87,250)	0	27,588,323	0	368,866	368,866	323,766	XXX
8399999. Total - Bonds						77,486,120	73,570,697	77,118,280	46,876,910	0	(358,501)	0	(358,501)	0	76,518,124	0	967,996	967,996	1,519,621	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						77,486,120	XXX	77,118,280	46,876,910	0	(358,501)	0	(358,501)	0	76,518,124	0	967,996	967,996	1,519,621	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3134G8-NT-2	FEDERAL HOME LOAN MTGE CO AGCY FTST		03/07/2016	CANTOR FITZGERALD	06/16/2016	CALLED SECURITY at 100.0	1,350,000	1,349,325	1,350,000	1,350,000	0	675	0	675	0	0	0	0	3,797	0
3134G9-AF-4	FEDERAL HOME LOAN MTGE CO AGCY FTST		04/12/2016	BARCLAYS CAPITAL	10/26/2016	CALLED SECURITY at 100.0	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	5,250	0
3134G9-JR-9	FEDERAL HOME LOAN MTGE CO AGCY FTST		05/06/2016	CITIGROUP GLOBAL MARKETS INC	11/03/2016	CALLED SECURITY at 100.6	1,500,000	1,500,000	1,509,191	1,500,000	0	0	0	0	0	0	9,191	9,191	0	0
3135G0-J2-0	FED NTL MTG ASSO AGCY FTST		02/09/2016	CITIGROUP GLOBAL MARKETS INC	08/09/2016	MORGAN STANLEY	1,000,000	1,003,609	1,008,801	1,003,258	0	(351)	0	(351)	0	0	5,543	5,543	7,066	191
3135G0-K3-6	FED NTL MTG ASSO AGCY FTST		04/22/2016	CITIGROUP GLOBAL MARKETS INC	06/02/2016	CITIGROUP GLOBAL MARKETS INC	2,171,000	2,152,590	2,172,013	2,152,736	0	147	0	147	0	0	19,277	19,277	4,677	0
3135G0-TB-9	FED NTL MTG ASSO AGCY FTST		02/29/2016	INTL FCSTONE PARTNERS L.P.	07/11/2016	CALLED SECURITY at 100.0	800,000	799,920	800,000	800,000	0	80	0	80	0	0	0	0	6,280	1,814
3135G0-TQ-6	FED NTL MTG ASSO AGCY FTST		03/01/2016	GOLDMAN SACHS	08/01/2016	CALLED SECURITY at 100.0	1,200,000	1,199,880	1,200,000	1,200,000	0	120	0	120	0	0	0	0	9,600	1,707
912828-T3-4	UNITED STATES TREASURY GOVERNMENT		10/24/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	10/31/2016	VARIOUS	1,430,000	1,421,065	1,414,706	1,421,083	0	17	0	17	0	0	(6,377)	(6,377)	1,352	1,193
0599999. Subtotal - Bonds - U.S. Governments							10,451,000	10,426,389	10,454,711	10,427,077	0	688	0	688	0	0	27,634	27,634	38,022	4,905
658256-Z5-4	NORTH CAROLINA ST MUNI		02/24/2016	MORGAN STANLEY	09/07/2016	RAYMOND JAMES	195,000	254,319	258,502	251,602	0	(2,717)	0	(2,717)	0	0	6,899	6,899	4,956	0
677522-HU-1	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.	09/08/2016	MORGAN STANLEY	195,000	245,932	249,196	243,164	0	(2,768)	0	(2,768)	0	0	6,033	6,033	4,984	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							390,000	500,251	507,698	494,766	0	(5,485)	0	(5,485)	0	0	12,932	12,932	9,940	0
3138EQ-D2-5	FED NTL MTG ASSO FNMA		03/30/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	11/25/2016	VARIOUS	943,720	991,349	988,198	985,281	0	(6,067)	0	(6,067)	0	0	2,917	2,917	19,279	2,359
3138EQ-HM-7	FED NTL MTG ASSO FNMA		03/30/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	11/01/2016	VARIOUS	354,153	372,027	371,158	370,339	0	(1,688)	0	(1,688)	0	0	819	819	7,341	885
3138EQ-PF-3	FED NTL MTG ASSO FNMA		01/04/2016	MORGAN STANLEY	08/17/2016	VARIOUS	1,096,529	1,154,869	1,160,954	1,146,191	0	(8,677)	0	(8,677)	0	0	14,763	14,763	23,386	1,919
3138EQ-VQ-2	FED NTL MTG ASSO FNMA		02/18/2016	BARCLAYS CAPITAL	11/01/2016	VARIOUS	2,965,786	3,179,341	3,161,502	3,146,087	0	(33,254)	0	(33,254)	0	0	15,415	15,415	79,041	5,275
3138YW-DY-0	FED NTL MTG ASSO FNMA		01/04/2016	MORGAN STANLEY	11/30/2016	VARIOUS	478,421	504,022	505,185	499,270	0	(4,753)	0	(4,753)	0	0	5,916	5,916	13,548	837
3140E2-R8-6	FED NTL MTG ASSO FNMA		03/30/2016	CITIGROUP GLOBAL MARKETS INC	11/07/2016	VARIOUS	201,974	212,199	211,778	210,946	0	(1,254)	0	(1,254)	0	0	833	833	4,043	505
592041-WG-8	MET GOVT NASHVILLE & DAVIDSON MUNI		04/07/2016	CITIGROUP GLOBAL MARKETS INC	05/20/2016	LOOP CAPITAL MARKETS	160,000	186,493	187,547	186,329	0	(164)	0	(164)	0	0	1,219	1,219	578	0
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI		04/07/2016	CITIGROUP GLOBAL MARKETS INC	05/12/2016	LOOP CAPITAL MARKETS	160,000	185,131	187,142	185,024	0	(108)	0	(108)	0	0	2,118	2,118	400	0
646066-QX-1	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS	09/08/2016	STIFEL NICOLAUS AND CO	90,000	114,585	117,342	113,501	0	(1,084)	0	(1,084)	0	0	3,841	3,841	1,975	0
68428T-CR-6	ORANGE CNTY CALIF SANTN WASTEW		03/03/2016	BARCLAYS CAPITAL	09/21/2016	MORGAN STANLEY	190,000	230,078	236,026	228,301	0	(1,777)	0	(1,777)	0	0	7,724	7,724	4,644	0
833221-WH-3	SNOHOMISH CNTY WASH SCH DIST MUNI		02/26/2016	CITIGROUP GLOBAL MARKETS INC	09/08/2016	RBC DOMINION SECURITIES CORP.	305,000	378,993	388,296	375,575	0	(3,417)	0	(3,417)	0	0	12,720	12,720	7,540	0
91412G-YR-0	UNIVERSITY CALIF REVS FOR PREV		01/05/2016	CITIGROUP GLOBAL MARKETS INC	09/08/2016	RBC DOMINION SECURITIES CORP.	1,500,000	1,810,965	1,875,030	1,790,687	0	(20,278)	0	(20,278)	0	0	84,343	84,343	62,083	11,043
3199999. Subtotal - Bonds - U.S. Special Revenues							8,445,583	9,320,052	9,390,158	9,237,531	0	(82,521)	0	(82,521)	0	0	152,628	152,628	223,858	22,823
035242-AP-1	ANHEUSER BUSCH CORPORATE		01/13/2016	BARCLAYS CAPITAL	03/16/2016	CITIGROUP GLOBAL MARKETS INC	1,040,000	1,038,263	1,080,893	1,038,246	0	(18)	0	(18)	0	0	42,647	42,647	5,905	0
084670-BR-8	BERKSHIRE HATHAWAY CORPORATE		03/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	08/16/2016	WELLS FARGO	440,000	438,803	456,848	438,865	0	61	0	61	0	0	17,983	17,983	5,176	0
20030N-BR-1	COMCAST CORP CORPORATE		03/22/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	09/08/2016	MORGAN STANLEY	230,000	234,303	239,057	234,043	0	(261)	0	(261)	0	0	5,015	5,015	3,514	650
25468P-DJ-2	THE WALT DISNEY CO. CORPORATE		01/05/2016	CITIGROUP GLOBAL MARKETS INC	01/21/2016	WELLS FARGO	1,305,000	1,303,734	1,317,593	1,303,706	0	(28)	0	(28)	0	0	13,888	13,888	1,501	0
31428X-BF-2	FEDERAL EXPRESS CORPORATE		03/21/2016	DEUTSCHE BANK	10/21/2016	RAYMOND JAMES	85,000	84,827	89,133	84,834	0	8	0	8	0	0	4,298	4,298	1,627	0
345397-XW-8	FORD MOTOR CREDIT CORPORATE		03/15/2016	HSBC SECURITIES INC.	10/18/2016	MORGAN STANLEY	435,000	435,000	448,211	435,000	0	0	0	0	0	0	13,211	13,211	8,586	0
375558-BL-6	GILEAD SCIENCES CORPORATE		09/15/2016	J.P. MORGAN	10/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	95,000	94,664	94,650	94,668	0	4	0	4	0	0	(17)	(17)	277	0
437076-BL-5	HOME DEPOT CORPORATE		02/03/2016	J.P. MORGAN	09/08/2016	BNY MELLON CAPITAL MARKETS LLC	140,000	139,502	142,551	139,557	0	55	0	55	0	0	2,994	2,994	1,641	0
478160-BY-9	JOHNSON & JOHNSON CORPORATE		02/25/2016	J.P. MORGAN	08/17/2016	CREDIT SUISSE FIRST BOSTON CORP.	210,000	209,704	217,102	209,716	0	12	0	12	0	0	7,387	7,387	2,444	0
494368-BU-6	KIMBERLY-CLARK CORPORATE		02/17/2016	CITIGROUP GLOBAL MARKETS INC	09/07/2016	U.S. BANCORP INVESTMENTS, INC	100,000	99,628	104,553	99,645	0	17	0	17	0	0	4,908	4,908	1,528	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61746B-DZ-6	MORGAN STANLEY DEAN WITTER CORPORATE		01/22/2016	MORGAN STANLEY	03/16/2016	MORGAN STANLEY	1,290,000	1,287,356	1,323,037	1,287,337	0	(18)	0	(18)	0	0	35,699	35,699	7,498	0
780082-AE-3	ROYAL BANK OF CANADA CORPORATE		03/14/2016	RBC CAPITAL MARKETS	08/16/2016	CITIGROUP GLOBAL MARKETS INC	700,000	699,510	717,192	699,541	0	31	0	31	0	0	17,651	17,651	6,574	0
871829-BA-4	SYSCO CORP CORPORATE		03/22/2016	DEUTSCHE BANK	09/20/2016	U.S. BANCORP INVESTMENTS, INC	160,000	159,917	163,802	159,918	0	1	0	1	0	0	3,883	3,883	1,911	0
06367X-F3-0	BANK OF MONTREAL AGCY FTST		06/08/2016	BANK OF MONTREAL	08/16/2016	CITIGROUP GLOBAL MARKETS INC	1,210,000	1,203,671	1,210,000	1,203,873	0	204	0	204	0	0	6,125	6,125	3,764	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,440,000	7,428,882	7,604,622	7,428,949	0	68	0	68	0	0	175,672	175,672	51,946	650
8399998. Total - Bonds							26,726,583	27,675,574	27,957,189	27,588,323	0	(87,250)	0	(87,250)	0	0	368,866	368,866	323,766	28,378
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								27,675,574	27,957,189	27,588,323	0	(87,250)	0	(87,250)	0	0	368,866	368,866	323,766	28,378

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	CALIFORNIA ST FOR PREVIOUS ISSUE			09/13/2016	MERRILL LYNCH, PIERCE	09/01/2017	174,839	0	(2,112)	0	0	170,000	176,951	2,550	0	5.000	0.711	MS	0	71
	COLORADO ST GEN FD REV MUNI			09/16/2016	WELLS FARGO	06/27/2017	505,430	0	(3,190)	0	0	500,000	508,620	6,458	0	3.000	1.058	MAT	0	2,208
	IDAHO STATE MUNI			09/12/2016	WELLS FARGO	06/30/2017	221,448	0	(869)	0	0	220,000	222,317	2,200	0	2.000	0.667	MAT	0	904
	MASSACHUSETTS ST MUNI			09/09/2016	WELLS FARGO	04/24/2017	651,859	0	(3,607)	0	0	650,000	655,467	4,369	0	2.000	0.132	AO	0	534
	OREGON STATE OF MUNI			09/12/2016	WELLS FARGO	06/30/2017	261,711	0	(1,027)	0	0	260,000	262,738	2,312	0	2.000	0.806	MAT	0	780
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations							1,815,287	0	(10,805)	0	0	1,800,000	1,826,093	17,889	0	XXX	XXX	XXX	0	4,497
1799999. Total - U.S. States, Territories and Possessions Bonds							1,815,287	0	(10,805)	0	0	1,800,000	1,826,093	17,889	0	XXX	XXX	XXX	0	4,497
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	GREENWICH CONN MUNI			09/09/2016	WELLS FARGO	01/20/2017	330,233	0	(1,335)	0	0	330,000	331,568	6,233	0	2.000	0.647	MAT	0	4,272
	INDIANA BD BK REV MUNI			09/09/2016	WELLS FARGO	01/04/2017	650,068	0	(2,486)	0	0	650,000	652,555	12,025	0	2.000	1.132	MAT	0	8,161
	KERN CNTY CALIF MUNI			09/14/2016	LOOP CAPITAL MARKETS	03/15/2017	601,550	0	(2,314)	0	0	600,000	603,864	5,867	0	2.000	1.915	MAT	0	2,300
	METROPOLITAN TRANSN AUTH N Y D			09/12/2016	WELLS FARGO	06/01/2017	221,213	0	(868)	0	0	220,000	222,080	2,237	0	2.000	0.869	MAT	0	941
	UNIVERSITY TEX PERM UNIV FD MUNI			07/28/2016	MERRILL LYNCH, PIERCE	07/01/2017	132,958	0	(2,443)	0	0	130,000	135,400	3,250	0	5.000	0.440	JJ	0	560
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							1,936,022	0	(9,446)	0	0	1,930,000	1,945,467	29,612	0	XXX	XXX	XXX	0	16,234
3199999. Total - U.S. Special Revenues Bonds							1,936,022	0	(9,446)	0	0	1,930,000	1,945,467	29,612	0	XXX	XXX	XXX	0	16,234
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							3,751,309	0	(20,251)	0	0	3,730,000	3,771,560	47,501	0	XXX	XXX	XXX	0	20,731
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							3,751,309	0	(20,251)	0	0	3,730,000	3,771,560	47,501	0	XXX	XXX	XXX	0	20,731
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
09248U-70-0	BLACKROCK LIQUIDITY FDS -FED FUNDS-IN			12/15/2016	BLACKROCK INSTITUTION	XXX	6,115,741	0	0	0	0	0	6,115,741	0	0	0.000	0.000	MON	0	0
4812C0-66-2	JP MORGAN US GOVT MMF AGENCY SHARES			12/30/2016	J.P. MORGAN	XXX	812,813	0	0	0	0	0	812,813	0	0	0.000	0.000	MON	0	0
4812C0-67-0	JPMORGAN US GOVT MMKT-CA MMF			12/30/2016	VARIOUS	XXX	10,675,107	0	0	0	0	0	10,675,107	0	0	0.000	0.000	MON	4,110	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							17,603,661	0	0	0	0	XXX	17,603,661	0	0	XXX	XXX	XXX	4,110	0
9199999 - Totals							21,354,970	0	(20,251)	0	0	XXX	21,375,221	47,501	0	XXX	XXX	XXX	4,110	20,731

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
US BANK	Milwaukee, WI		0.000	0	0	(4,681,100)	XXX
JP MORGAN CHASE	New York,NY		0.000	0	0	19,262	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(4,661,838)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(4,661,838)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(4,661,838)	XXX

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

1. January	(4,203,706)	4. April	(4,137,533)	7. July	(4,485,146)	10. October	(4,326,968)
2. February	(3,833,134)	5. May	(5,454,664)	8. August	(4,119,842)	11. November	(4,985,844)
3. March	(4,842,722)	6. June	(4,384,502)	9. September	(2,996,667)	12. December	(4,661,838)

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 and Accrued	8 Amount Received During Year
FNMA DISCOUNT NT AGCYD FTST		12/29/2016	0.410	01/17/2017	9,998,178	0	342
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					9,998,178	0	342
0599999. Total - U.S. Government Bonds					9,998,178	0	342
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					9,998,178	0	342
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					9,998,178	0	342
8699999 - Total Cash Equivalents					9,998,178	0	342

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	DOI	61,102	61,078	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL	B	DOI	1,596,578	1,591,043	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	DOI	101,153	100,520	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	DOI	201,992	200,282	0	0
30.	New Hampshire NH	B	DOI	505,209	502,280	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	DOI	101,836	101,796	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	DOI	405,114	404,892	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	DOI	252,212	252,082	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	3,225,196	3,213,973	0	0
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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