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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Humana Health Plan, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 95885 Employer's ID Number 61-1013183

Organized under the Laws of Kentucky, State of Domicile or Port of Entry KY

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No [ ]

Incorporated/Organized 08/23/1982 Commenced Business 09/23/1983

Statutory Home Office 500 West Main Street (Street and Number), Louisville , KY, US 40202 (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 Stephenie Abel (Name), 502-580-2050 (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

Stephen Michael Arnhold, Vice President	Alan James Bailey, VP & Treasurer	John Edward Barger, III, VP of Dual Eligible & Medicaid Programs
Elizabeth Diane Bierbower, Pres, Group Segment	John Ellis Brown, VP - Medicare Service Operations	Renee Jacqueline Buckingham, VP & Div. Leader - Eastern Div.
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.
Bruno Roger Piquin, President, CarePlus and Puerto Rico	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
Tod James Zacharias #, Vice President	Cynthia Hillebrand Zipperle, VP & Chief Accounting Officer	

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Brian Andrew Kane	James Elmer Murray

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

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

Michele Sizemore
Notary Public
January 3, 2019

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.....

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	55,144,810	4.453	55,144,810	0	55,144,810	4.453
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	62,451,638	5.043	62,451,638	0	62,451,638	5.043
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	165,620,573	13.373	165,620,573	0	165,620,573	13.373
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	25,955,865	2.096	25,955,865	0	25,955,865	2.096
1.43 Revenue and assessment obligations	139,185,462	11.239	139,185,462	0	139,185,462	11.239
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	27,341,471	2.208	27,341,471	0	27,341,471	2.208
1.512 Issued or guaranteed by FNMA and FHLMC	258,155,670	20.845	258,155,670	0	258,155,670	20.845
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	77,316,587	6.243	77,316,587	0	77,316,587	6.243
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	237,403,930	19.170	237,403,930	0	237,403,930	19.170
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	23,250,237	1.877	23,250,237	0	23,250,237	1.877
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	27,600,000	2.229	27,600,000	0	27,600,000	2.229
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	250,000	0.020	250,000	0	250,000	0.020
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	138,764,133	11.205	138,764,133	0	138,764,133	11.205
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	1,238,440,376	100.000	1,238,440,376	0	1,238,440,376	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		27,600,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,600,000
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		27,600,000
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,600,000

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 15	
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			932,722,711
2.	Cost of bonds and stocks acquired, Part 3, Column 7			776,609,911
3.	Accrual of discount			212,233
4.	Unrealized valuation increase (decrease):			
	4.1. Part 1, Column 12	(115,762)		
	4.2. Part 2, Section 1, Column 15	0		
	4.3. Part 2, Section 2, Column 13	(709,683)		
	4.4. Part 4, Column 11	103,594		(721,851)
5.	Total gain (loss) on disposals, Part 4, Column 19			8,214,652
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			630,117,706
7.	Deduct amortization of premium			15,093,707
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)			1,071,826,243
11.	Deduct total nonadmitted amounts			0
12.	Statement value at end of current period (Line 10 minus Line 11)			1,071,826,243

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	144,937,919	141,776,812	145,305,322	143,380,073
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	144,937,919	141,776,812	145,305,322	143,380,073
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	165,620,573	161,733,075	170,525,662	144,570,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	25,955,865	25,691,638	26,560,463	23,695,000
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	397,341,132	390,107,779	402,061,656	376,330,229
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	301,257,811	297,185,725	302,869,506	299,004,823
	9.	Canada	4,999,386	4,963,650	4,999,181	5,000,000
	10.	Other Countries	8,463,320	8,123,981	8,461,412	8,480,000
	11.	Totals	314,720,517	310,273,356	316,330,099	312,484,823
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,048,576,006	1,029,582,660	1,060,783,202	1,000,460,125
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	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 (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	23,250,237	23,250,237	73,538,938	
	25.	Total Common Stocks	23,250,237	23,250,237	73,538,938	
	26.	Total Stocks	23,250,237	23,250,237	73,538,938	
	27.	Total Bonds and Stocks	1,071,826,243	1,052,832,897	1,134,322,140	

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	147,359,071	78,963,903	30,461,372	0	27,341,471	XXX	284,125,817	23.7	69,766,614	7.6	284,125,817	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	147,359,071	78,963,903	30,461,372	0	27,341,471	XXX	284,125,817	23.7	69,766,614	7.6	284,125,817	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	19,501,188	69,550,539	83,694,463	0	1,736,678	XXX	174,482,868	14.5	98,000,274	10.6	174,482,868	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	19,501,188	69,550,539	83,694,463	0	1,736,678	XXX	174,482,868	14.5	98,000,274	10.6	174,482,868	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	4,012,489	10,440,035	11,503,341	0	0	XXX	25,955,865	2.2	30,862,112	3.4	25,955,865	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	4,012,489	10,440,035	11,503,341	0	0	XXX	25,955,865	2.2	30,862,112	3.4	25,955,865	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	21,327,633	54,431,411	71,484,311	44,221,226	206,418,173	XXX	397,882,754	33.2	390,134,206	42.4	397,882,754	0
5.2 NAIC 2	0	0	2,594,863	0	0	XXX	2,594,863	0.2	2,267,793	0.2	2,594,863	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	21,327,633	54,431,411	74,079,174	44,221,226	206,418,173	XXX	400,477,617	33.4	392,401,999	42.6	400,477,617	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	0	84,269,898	71,634,802	33,776,407	34,319,151	XXX	224,000,258	18.7	257,270,137	28.0	224,000,258	0
6.2 NAIC 2	704,947	16,021,650	55,733,400	3,771,495	7,077,375	XXX	83,308,867	6.9	68,507,569	7.4	83,308,867	0
6.3 NAIC 3	0	1,200,000	5,873,942	0	0	XXX	7,073,942	0.6	3,399,928	0.4	7,073,942	0
6.4 NAIC 4	0	0	0	337,450	0	XXX	337,450	0.0	0	0.0	337,450	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	704,947	101,491,548	133,242,144	37,885,352	41,396,526	XXX	314,720,517	26.2	329,177,634	35.8	314,720,517	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) 192,200,381	297,655,786	268,778,289	77,997,633	269,815,473	0	1,106,447,562	92.2	XXX	XXX	1,106,447,562	0
10.2 NAIC 2	(d) 704,947	16,021,650	58,328,263	3,771,495	7,077,375	0	85,903,730	7.2	XXX	XXX	85,903,730	0
10.3 NAIC 3	(d) 0	1,200,000	5,873,942	0	0	0	7,073,942	0.6	XXX	XXX	7,073,942	0
10.4 NAIC 4	(d) 0	0	0	337,450	0	0	337,450	0.0	XXX	XXX	337,450	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	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848	0	(b) 1,199,762,684	100.0	XXX	XXX	1,199,762,684	0
10.8 Line 10.7 as a % of Col. 7	16.1	26.2	27.8	6.8	23.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	23,042,866	180,975,980	191,695,495	124,196,594	326,122,408	XXX	XXX	XXX	846,033,343	91.9	846,033,343	0
11.2 NAIC 2	938,681	17,172,073	43,387,371	2,192,352	7,084,885	XXX	XXX	XXX	70,775,362	7.7	70,775,362	0
11.3 NAIC 3	169,962	1,424,966	1,805,000	0	0	XXX	XXX	XXX	3,399,928	0.4	3,399,928	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	24,151,509	199,573,019	236,887,866	126,388,946	333,207,293	XXX	XXX	XXX	(b) 920,208,633	100.0	920,208,633	0
11.8 Line 11.7 as a % of Col. 9	2.6	21.7	25.7	13.7	36.2	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	192,200,381	297,655,786	268,778,289	77,997,633	269,815,473	0	1,106,447,562	92.2	846,033,343	91.9	1,106,447,562	XXX
12.2 NAIC 2	704,947	16,021,650	58,328,263	3,771,495	7,077,375	0	85,903,730	7.2	70,775,362	7.7	85,903,730	XXX
12.3 NAIC 3	0	1,200,000	5,873,942	0	0	0	7,073,942	0.6	3,399,928	0.4	7,073,942	XXX
12.4 NAIC 4	0	0	0	337,450	0	0	337,450	0.0	0	0.0	337,450	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	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848	0	1,199,762,684	100.0	920,208,633	100.0	1,199,762,684	XXX
12.8 Line 12.7 as a % of Col. 7	16.1	26.2	27.8	6.8	23.1	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	16.1	26.2	27.8	6.8	23.1	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 $ 151,186,678 ; 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	147,359,071	78,963,903	21,213,832	0	0	XXX	247,536,806	20.6	36,477,298	4.0	247,536,806	0
1.2 Residential Mortgage-Backed Securities	0	0	9,247,540	0	27,341,471	XXX	36,589,011	3.0	33,289,316	3.6	36,589,011	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	147,359,071	78,963,903	30,461,372	0	27,341,471	XXX	284,125,817	23.7	69,766,614	7.6	284,125,817	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	19,501,188	69,550,539	83,694,463	0	1,736,678	XXX	174,482,868	14.5	98,000,274	10.6	174,482,868	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	19,501,188	69,550,539	83,694,463	0	1,736,678	XXX	174,482,868	14.5	98,000,274	10.6	174,482,868	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	4,012,489	10,440,035	11,503,341	0	0	XXX	25,955,865	2.2	30,862,112	3.4	25,955,865	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	4,012,489	10,440,035	11,503,341	0	0	XXX	25,955,865	2.2	30,862,112	3.4	25,955,865	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	21,322,051	44,167,555	73,446,732	3,058,121	327,489	XXX	142,321,948	11.9	114,396,632	12.4	142,321,948	0
5.2 Residential Mortgage-Backed Securities	5,582	10,263,856	632,442	41,163,105	206,090,684	XXX	258,155,669	21.5	278,005,367	30.2	258,155,669	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	21,327,633	54,431,411	74,079,174	44,221,226	206,418,173	XXX	400,477,617	33.4	392,401,999	42.6	400,477,617	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	704,947	84,792,809	128,242,758	7,892,146	15,771,271	XXX	237,403,931	19.8	156,220,794	17.0	237,403,931	0
6.2 Residential Mortgage-Backed Securities	0	0	0	4,942	0	XXX	4,942	0.0	6,332	0.0	4,942	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	42,573,109	3.5	125,271,293	13.6	42,573,109	0
6.4 Other Loan-Backed and Structured Securities	0	16,698,739	4,999,386	13,040,410	0	XXX	34,738,535	2.9	47,679,215	5.2	34,738,535	0
6.5 Totals	704,947	101,491,548	133,242,144	37,885,352	41,396,526	XXX	314,720,517	26.2	329,177,634	35.8	314,720,517	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	192,899,746	287,914,841	318,101,126	10,950,267	17,835,438	XXX	827,701,418	69.0	XXX	XXX	827,701,418	0
10.2 Residential Mortgage-Backed Securities	5,582	10,263,856	9,879,982	41,168,047	233,432,155	XXX	294,749,622	24.6	XXX	XXX	294,749,622	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	42,573,109	3.5	XXX	XXX	42,573,109	0
10.4 Other Loan-Backed and Structured Securities	0	16,698,739	4,999,386	13,040,410	0	XXX	34,738,535	2.9	XXX	XXX	34,738,535	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848	0	1,199,762,684	100.0	XXX	XXX	1,199,762,684	0
10.7 Line 10.6 as a % of Col. 7	16.1	26.2	27.8	6.8	23.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	24,151,509	171,393,810	227,065,528	3,431,070	9,915,193	XXX	XXX	XXX	435,957,110	47.4	435,957,110	0
11.2 Residential Mortgage-Backed Securities	0	1,943,879	123,183	89,243,653	219,990,300	XXX	XXX	XXX	311,301,015	33.8	311,301,015	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	21,969,493	103,301,800	XXX	XXX	XXX	125,271,293	13.6	125,271,293	0
11.4 Other Loan-Backed and Structured Securities	0	26,235,330	9,699,155	11,744,730	0	XXX	XXX	XXX	47,679,215	5.2	47,679,215	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	24,151,509	199,573,019	236,887,866	126,388,946	333,207,293	XXX	XXX	XXX	920,208,633	100.0	920,208,633	0
11.7 Line 11.6 as a % of Col. 9	2.6	21.7	25.7	13.7	36.2	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	192,899,746	287,914,841	318,101,126	10,950,267	17,835,438	XXX	827,701,418	69.0	435,957,110	47.4	827,701,418	XXX
12.2 Residential Mortgage-Backed Securities	5,582	10,263,856	9,879,982	41,168,047	233,432,155	XXX	294,749,622	24.6	311,301,015	33.8	294,749,622	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	42,573,109	3.5	125,271,293	13.6	42,573,109	XXX
12.4 Other Loan-Backed and Structured Securities	0	16,698,739	4,999,386	13,040,410	0	XXX	34,738,535	2.9	47,679,215	5.2	34,738,535	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848	0	1,199,762,684	100.0	920,208,633	100.0	1,199,762,684	XXX
12.7 Line 12.6 as a % of Col. 7	16.1	26.2	27.8	6.8	23.1	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	16.1	26.2	27.8	6.8	23.1	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	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	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	0	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	11,445,841	11,445,841	0	0	0
2. Cost of short-term investments acquired	5,419,201,165	4,653,125,091	0	766,076,074	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	5,404,232,913	4,638,156,839	0	766,076,074	0
7. Deduct amortization of premium	214,860	214,860	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)	26,199,233	26,199,233	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)	26,199,233	26,199,233	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Other money market mutual fund

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	5,999,813,954	5,999,813,954	0
3. Accrual of discount	701,668	701,668	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	7,205	7,205	0
6. Deduct consideration received on disposals	5,875,535,382	5,875,535,382	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)	124,987,445	124,987,445	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	124,987,445	124,987,445	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

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
03943		Louisville	KY	F	01/01/1995	1.930	27,600,000	0	0	0	0	0	0	12/31/2015
0399999. Mortgages in good standing - Residential mortgages-all other							27,600,000	0	0	0	0	0	0	XXX
0899999. Total Mortgages in good standing							27,600,000	0	0	0	0	0	0	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							27,600,000	0	0	0	0	0	0	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

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	
CUSIP Identification	Description		3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	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	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3130A8-JG-9	FEDERAL HOME LOAN BANK	AGCY FTSE				1FE	6,000,000	97.3110	5,838,660	6,000,000	6,000,000	0	0	0	0	2.070	2.070	JD	3,105	62,100	06/15/2016	06/22/2023
3130AA-BG-2	FEDERAL HOME LOAN BANK	AGCY FTSE				1FE	10,358,608	99.2880	10,325,952	10,400,000	10,359,220	0	612	0	0	1.875	1.950	MN	16,792	0	11/29/2016	11/29/2021
3133EG-BZ-7	FED FARM CREDIT	AGCY FTSE				1FE	2,996,143	98.4930	2,954,790	3,000,000	2,996,563	0	420	0	0	1.660	1.680	MN	4,980	24,900	06/01/2016	05/25/2021
3133EG-XA-8	FED FARM CREDIT	AGCY FTST				1FE	7,000,000	95.3570	6,674,990	7,000,000	7,000,000	0	0	0	0	1.730	1.730	JJ	29,266	0	09/28/2016	01/04/2023
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO	AGCY FTST				1FE	8,000,000	99.7670	7,981,360	8,000,000	8,000,000	0	0	0	0	1.000	1.000	MN	11,111	40,000	05/04/2016	05/11/2018
3135G0-J8-7	FED NTL MTG ASSO	AGCY FTST				1FE	7,986,400	97.6020	7,808,160	8,000,000	7,988,087	0	1,687	0	0	1.650	1.680	AO	23,100	66,000	04/29/2016	04/28/2021
3135G0-K9-3	FED NTL MTG ASSO	AGCY FTST				1FE	5,000,000	99.4000	4,970,000	5,000,000	5,000,000	0	0	0	0	1.250	1.250	JD	521	31,250	06/13/2016	06/28/2019
3135G0-N8-2	FED NTL MTG ASSO	AGCY FTST				1FE	6,891,974	96.6300	6,686,796	6,920,000	6,893,936	0	1,962	0	0	1.300	1.380	FA	32,985	0	08/17/2016	08/17/2021
3135G0-Q2-2	FED NTL MTG ASSO	AGCY FTST				1FE	8,212,683	91.7430	7,582,559	8,265,000	8,213,832	0	1,149	0	0	1.875	1.940	MS	40,464	0	09/23/2016	09/24/2026
912828-2F-6	UNITED STATES TREASURY	GOVERNMENT				1	9,971,111	96.5280	9,652,800	10,000,000	9,972,902	0	1,791	0	0	1.125	1.180	FA	38,225	0	09/01/2016	08/31/2021
912828-A3-4	US TREASURY N/B	GOVERNMENT	SD			1	885,117	100.1240	876,085	875,000	883,455	0	(1,662)	0	0	1.250	0.730	MN	967	5,469	08/12/2016	11/30/2018
912828-C2-4	UNITED STATES TREASURY	GOVERNMENT	SD			1	1,099,962	100.5200	1,090,642	1,085,000	1,098,902	0	(1,060)	0	0	1.500	0.890	FA	5,572	0	11/04/2016	02/28/2019
912828-HA-1	UNITED STATES TREASURY	GOVERNMENT	SD			1	2,243,268	102.4520	2,115,634	2,065,000	2,117,797	0	(84,438)	0	0	4.750	0.620	FA	37,049	98,135	07/06/2015	08/15/2017
912828-LD-0	US TREASURY N/B					1	0	0.0000	0	0	0	0	0	0	0	3.250	0.000	JJ	2,600	0	01/24/2014	07/31/2016
912828-MK-3	UNITED STATES TREASURY	GOVERNMENT	SD			1	366,913	100.2110	350,739	350,000	350,719	0	(8,805)	0	0	3.125	0.590	JJ	4,577	10,938	02/26/2015	01/31/2017
912828-MS-6	UNITED STATES TREASURY	GOVERNMENT	SD			1	4,291,867	100.3950	4,116,195	4,100,000	4,115,829	0	(100,253)	0	0	3.000	0.540	FA	42,114	123,000	03/30/2015	02/28/2017
912828-NK-2	UNITED STATES TREASURY	GOVERNMENT	SD			1	517,324	100.9060	504,530	500,000	504,571	0	(9,201)	0	0	2.500	0.640	JD	12,569	6,265	08/11/2015	06/30/2017
912828-NR-7	UNITED STATES TREASURY	GOVERNMENT	SD			1	538,850	100.9600	524,992	520,000	525,013	0	(8,575)	0	0	2.375	0.710	JJ	5,168	12,350	05/19/2015	07/31/2017
912828-PF-1	UNITED STATES TREASURY	GOVERNMENT	SD			1	306,328	100.8330	302,499	300,000	302,654	0	(3,180)	0	0	1.875	0.800	AO	974	5,268	11/04/2015	10/31/2017
912828-PN-4	UNITED STATES TREASURY	GOVERNMENT	SD			1	259,707	101.7960	254,490	250,000	254,591	0	(4,563)	0	0	2.750	0.890	JD	6,894	0	11/16/2015	12/31/2017
912828-PY-0	UNITED STATES TREASURY	GOVERNMENT	SD			1	321,310	101.9970	316,191	310,000	316,017	0	(5,141)	0	0	2.750	1.050	FA	2,919	8,525	12/18/2015	02/28/2018
912828-QP-8	US TREASURY N/B	GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	1.750	0.000	MN	3,719	0	05/07/2015	05/31/2016
912828-QQ-6	UNITED STATES TREASURY	GOVERNMENT	SD			1	2,628,891	101.8520	2,597,226	2,550,000	2,603,964	0	(24,927)	0	0	2.375	0.860	MN	11,559	54,512	05/24/2016	05/31/2018
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT				1	106,800	100.6110	105,640	105,000	106,402	0	(395)	0	0	1.500	0.680	FA	535	788	07/12/2016	08/31/2018
912828-RE-2	UNITED STATES TREASURY	GOVERNMENT	SD			1	55,943	100.6110	55,336	55,000	55,735	0	(208)	0	0	1.500	0.680	FA	693	0	07/12/2016	08/31/2018
912828-RH-5	UNITED STATES TREASURY	GOVERNMENT	SD			1	3,042,539	100.3580	3,010,740	3,000,000	3,025,303	0	(14,367)	0	0	1.375	0.880	MS	10,597	41,252	10/19/2015	09/30/2018
912828-T3-4	UNITED STATES TREASURY	GOVERNMENT				1	9,937,517	96.3630	9,636,300	10,000,000	9,939,739	0	2,222	0	0	1.125	1.250	MS	28,902	0	10/24/2016	09/30/2021
912828-U7-3	US TREASURY N/B	GOVERNMENT				1	4,974,422	99.7110	4,985,550	5,000,000	4,974,513	0	90	0	0	1.375	1.550	JD	3,211	0	12/27/2016	12/15/2019
912828-VK-3	UNITED STATES TREASURY	GOVERNMENT	SD			1	4,409,473	100.4560	4,369,836	4,350,000	4,395,318	0	(14,155)	0	0	1.375	0.670	JD	30,234	0	07/12/2016	06/30/2018
912828-VQ-0	UNITED STATES TREASURY	GOVERNMENT	SD			1	354,977	100.4310	351,509	350,000	353,846	0	(1,130)	0	0	1.375	0.670	JJ	2,014	2,404	07/12/2016	07/31/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							108,758,127	XXX	106,040,201	108,350,000	108,348,908	0	(272,127)	0	0	XXX	XXX	XXX	413,416	593,156	XXX	XXX
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE	GNMA				1	5,110,556	101.3250	4,949,178	4,884,459	5,109,007	0	(6,287)	0	0	3.000	2.640	MON	12,211	36,633	08/22/2016	08/01/2046
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE	GNMA				1	22,235,148	104.0120	21,774,803	20,934,894	22,232,464	0	(6,729)	0	0	3.500	3.010	MON	61,060	61,060	11/08/2016	11/01/2046
912828-S5-0	US TREASURY CPI	IAN FTSE				1	5,032,286	96.6850	4,862,868	5,029,600	5,039,717	0	7,432	0	0	0.125	1.280	JJ	2,905	0	11/09/2016	07/15/2026
912828-UH-1	UNITED STATES TREASURY	CPI				1	4,169,205	99.2500	4,149,762	4,181,120	4,207,823	0	38,617	0	0	0.125	9.010	JJ	2,414	0	11/22/2016	01/15/2023
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities							36,547,195	XXX	35,736,611	35,030,073	36,589,011	0	33,033	0	0	XXX	XXX	XXX	78,590	97,693	XXX	XXX
0599999. Total - U.S. Government Bonds							145,305,322	XXX	141,776,812	143,380,073	144,937,919	0	(239,094)	0	0	XXX	XXX	XXX	492,006	690,849	XXX	XXX
1099999. Total - All Other Government Bonds							0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
040507-HN-8	ARIZONA HEALTH FACS AUTH REV	MUNI				1FE	1,665,563	87.0270	1,740,540	2,000,000	1,727,256	0	26,703	0	0	1.243	2.070	JAJO	6,215	23,713	11/08/2012	01/01/2037
041042-VA-7	ARKANSAS ST	MUNI				1FE	5,625,800	107.9760	5,398,800	5,000,000	5,445,849	0	(125,211)	0	0	4.000	1.350	JD	8,889	200,000	07/17/2015	06/15/2020
05914F-NR-7	BALTIMORE COUNTY	MUNI				1FE	3,727,530	108.9300	3,267,900	3,000,000	3,304,458	0	(115,754)	0	0	5.000	1.000	FA	62,500	150,000	04/12/2013	08/01/2019
100853-VY-3	BOSTON MASS	MUNI				1FE	1,567,351	122.2660	1,497,759	1,225,000	1,543,029	0	(24,322)	0	0	5.000	1.900	MS	20,417	26,712	03/09/2016	03/01/2026
13063A-4H-4	CALIFORNIA STATE	MUNI				1FE	2,721,410	105.4100	2,719,578	2,580,000	2,720,479	0	(930)	0	0	5.500	1.100	AO	35,475	0	12/22/2016	04/01/2018
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO	MUNI				1FE	1,724,464	113.6040	1,658,618	1,460,000	1,709,738	0	(14,727)	0	0	5.000	0.960	MN	12,167	36,500	09/22/2016	05/01/2021
199491-6U-0	COLUMBUS OHIO	MUNI				1FE	3,828,030	115.3460	3,460,380	3,000,000	3,494,830	0	(91,906)	0	0	5.000	1.630	FA	56,667	150,000	04/12/2013	02/15/2022
20772J-P2-2	CONNECTICUT ST	MUNI				1FE	1,414,104	113.7890	1,371,157	1,205,000	1,394,478	0	(18,445)	0	0	5.000	2.970	MN	7,699	57,572	12/03/2015	11/15/2031
235219-HA-3	DALLAS TX	MUNI				1FE	12,369	110.1490	11,015	10,000	11,161	0	(1,208)	0	0	5.000	1.200	FA	189	500	08/15/2013	02/15/2020
235219-HP-0	DALLAS TX	MUNI				1FE	3,698,226	108.9400	3,257,306	2,990,000	3,337,031	0	(361,195)	0	0	5.000	1.200	FA	56,478	149,500	08/15/2013	02/15/2020
246381-ET-0	DELAWARE STATE	MUNI				1FE	1,484,326	108.8520	1,404,191	1,290,000	1,415,400	0	(49,248)	0	0	5.000	1.050	JJ	32,250	64,500	08/03/2015	07/01/2019
373384-3Z-7	GEORGIA STATE					1FE	5,433,833	121.0150	5,058,427	4,180,000	5,366,694	0	(67,139)	0	0	5.000	1.290	FA	101,017	0	06/16/2016	02/01/2025
373384-X9-2	GEORGIA ST	MUNI				1FE	3,323,060	102.0150	3,131,861	3,070,000	3,137,175	0	(133,738)	0	0	5.000	0.610	JJ	76,750	150,089	08/05/2015	07/01/2017
373384-Z8-2	GEORGIA ST	MUNI				1FE	1,388,475	119.5420	1,338,870	1,120,000	1,360,289	0	(27,006)	0	0	5.000	2.100	FA	23,333	59,422	12/10/2015	02/01/2027
419792-HL-3	HAWAII ST	MUNI				1FE	1,952,283	107.8830	1,887,953	1,750,000	1,904,088	0	(48,194)	0	0	5.000	1.030	AO	21,875	40,590	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST	MUNI				1FE	2,489,164	110.6210	2,400,476	2,170,000	2,432,737	0	(56,427)	0	0	5.000	1.190	AO	27,125	50,332	03/16/2016	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	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	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
419792-HN-9	HAWAII ST MUNI				1FE	3,118,722	112.9570	2,999,008	2,655,000	3,053,855	0	(64,867)	0	0	5.000	1.350	AO	33,188	61,581	03/16/2016	04/01/2021
419792-JY-3	HAWAII ST MUNI				1FE	973,934	117.7190	924,094	785,000	956,778	0	(17,156)	0	0	5.000	1.570	AO	9,813	18,208	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI				1FE	933,042	120.4710	879,438	730,000	928,462	0	(4,580)	0	0	5.000	1.650	AO	7,908	0	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI				1FE	946,890	121.3910	886,154	730,000	942,543	0	(4,347)	0	0	5.000	1.740	AO	7,908	0	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST MUNI				1FE	1,934,787	120.9110	1,837,847	1,520,000	1,927,639	0	(7,148)	0	0	5.000	1.960	AO	16,467	0	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI				1FE	930,779	120.2420	877,767	730,000	926,793	0	(3,986)	0	0	5.000	1.950	AO	7,908	0	09/30/2016	10/01/2028
419794-YA-4	HAWAII ST MUNI				1FE	1,161,570	101.9310	1,095,758	1,075,000	1,096,228	0	(42,130)	0	0	5.000	1.030	JJ	26,875	53,750	06/08/2015	07/01/2017
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI				1FE	1,291,799	120.7850	1,232,007	1,020,000	1,287,629	0	(4,170)	0	0	5.000	1.980	FA	11,192	0	10/28/2016	02/01/2027
56052A-YE-0	MAINE ST MUNI				1FE	877,616	101.6630	828,553	815,000	830,032	0	(35,945)	0	0	5.000	0.560	JD	3,396	40,750	09/01/2015	06/01/2017
574193-LP-1	MARYLAND ST MUNI				1FE	1,192,552	117.6720	1,147,302	975,000	1,159,441	0	(28,089)	0	0	5.000	1.750	MS	16,250	48,750	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST MUNI				1FE	7,704,347	113.8570	7,366,548	6,470,000	7,576,071	0	(128,276)	0	0	5.000	1.030	JD	26,958	142,879	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI				1FE	7,207,374	116.0750	6,889,051	5,935,000	7,125,069	0	(82,305)	0	0	5.000	1.160	JD	24,729	131,065	11/02/2016	06/01/2022
57582P-JQ-4	MASSACHUSETTS ST MUNI				1FE	9,200	90.3410	9,034	10,000	9,423	0	134	0	0	1.077	1.400	FMAN	18	96	10/25/2012	05/01/2037
57582P-QY-9	MASSACHUSETTS ST MUNI				1FE	1,123,039	107.7940	1,088,719	1,010,000	1,105,736	0	(17,303)	0	0	5.000	0.590	MS	16,833	25,250	08/04/2016	03/01/2039
57583R-SQ-4	MASSACHUSETTS ST DEV FIN AGY REV				1FE	3,422,006	113.4450	3,312,594	2,920,000	3,405,600	0	(16,407)	0	0	5.250	1.810	FA	63,875	0	10/21/2016	02/01/2034
577285-4Z-9	MAUI CNTY HAWAII MUNI				1FE	621,702	102.6590	590,289	575,000	591,955	0	(25,325)	0	0	5.000	0.560	MS	9,583	24,198	10/08/2015	09/01/2017
577285-5A-3	MAUI CNTY HAWAII MUNI				1FE	989,749	106.1410	939,348	885,000	946,702	0	(36,653)	0	0	5.000	0.780	MS	14,750	37,244	10/08/2015	09/01/2018
60412A-AH-6	MINNESOTA ST MUNI				1FE	114,611	113.8360	108,144	95,000	109,250	0	(5,361)	0	0	5.000	1.690	AO	1,188	4,750	02/11/2015	10/01/2021
60412A-BB-8	MINNESOTA ST MUNI				1FE	6,876,654	114.4710	6,524,847	5,700,000	6,555,024	0	(321,630)	0	0	5.000	1.690	AO	71,250	285,000	02/11/2015	10/01/2021
605581-DL-8	MISSISSIPPI STATE MUNI				1FE	6,094,100	116.7990	5,839,950	5,000,000	5,872,581	0	(115,318)	0	0	5.000	2.260	JD	20,833	250,000	01/16/2015	12/01/2031
64577B-BQ-6	NEW JERSEY ECONOMIC DEV AUTH MUNI				1FE	7,773,137	101.1120	7,057,618	6,980,000	7,623,343	0	(74,071)	0	0	5.000	3.580	JD	15,511	349,000	12/05/2014	06/15/2028
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE				1FE	1,276,401	105.7280	1,205,299	1,140,000	1,210,894	0	(46,781)	0	0	5.000	0.820	JJ	28,500	64,283	08/03/2015	07/01/2018
646136-J8-5	NEW JERSEY ST TRANSN TR FD MUNI				1FE	2,588,100	99.5690	2,489,225	2,500,000	2,561,028	0	(9,679)	0	0	5.000	4.490	JD	5,556	125,000	01/23/2014	06/15/2042
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI				1FE	691,730	105.5250	680,636	645,000	688,861	0	(2,869)	0	0	5.000	2.140	JD	1,433	3,852	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI				1FE	795,926	106.8350	779,896	730,000	793,034	0	(2,892)	0	0	5.000	2.380	JD	1,622	4,360	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI				1FE	502,648	107.3140	488,279	455,000	501,033	0	(1,614)	0	0	5.000	2.580	JD	1,011	2,717	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI				1FE	429,379	107.8380	415,176	385,000	428,162	0	(1,217)	0	0	5.000	2.770	JD	856	2,299	10/27/2016	06/15/2022
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI				1FE	1,844,275	108.5250	1,785,236	1,645,000	1,839,718	0	(4,557)	0	0	5.000	2.970	JD	3,656	9,824	10/27/2016	06/15/2023
64990E-SN-3	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	912,916	119.5450	872,679	730,000	908,861	0	(4,055)	0	0	5.000	1.750	FA	7,199	0	10/07/2016	02/15/2025
658256-R2-0	NORTH CAROLINA ST MUNI				1FE	1,187,277	107.8680	1,127,221	1,045,000	1,158,042	0	(29,235)	0	0	4.000	0.710	MN	6,967	41,800	02/10/2016	05/01/2020
658256-S7-8	NORTH CAROLINA ST MUNI				1FE	5,660,450	109.5880	5,479,400	5,000,000	5,538,955	0	(117,273)	0	0	4.000	1.470	JD	16,667	200,000	12/15/2015	06/01/2021
658256-V5-8	NORTH CAROLINA ST MUNI				1FE	912,293	118.2150	886,613	750,000	884,356	0	(19,431)	0	0	5.000	2.010	JD	3,125	37,500	07/16/2015	06/01/2023
658256-Z2-1	NORTH CAROLINA ST MUNI				1FE	3,807,199	118.2150	3,629,201	3,070,000	3,731,111	0	(76,088)	0	0	5.000	1.470	JD	12,792	111,714	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI				1FE	1,624,871	121.8070	1,534,768	1,260,000	1,594,874	0	(29,997)	0	0	5.000	1.610	JD	5,250	45,850	02/24/2016	06/01/2025
677522-HS-6	OHIO ST MUNI				1FE	6,905,192	116.4900	6,523,440	5,600,000	6,754,930	0	(150,262)	0	0	5.000	1.380	JD	12,444	214,667	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI				1FE	6,989,864	118.2220	6,620,432	5,600,000	6,852,412	0	(137,452)	0	0	5.000	1.590	JD	12,444	214,667	02/26/2016	12/15/2023
677522-ME-1	OHIO ST MUNI				1FE	2,762,213	117.6470	2,647,058	2,250,000	2,751,354	0	(10,859)	0	0	5.000	1.440	FA	46,875	0	11/02/2016	08/01/2023
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2				1FE	867,602	107.4120	821,702	765,000	826,795	0	(29,173)	0	0	5.000	1.060	FA	15,938	47,281	08/03/2015	02/01/2019
688443-S9-2	OSSEO MINN INDPT SCH DIST NO 2				1FE	5,898,350	112.6770	5,633,850	5,000,000	5,671,395	0	(157,926)	0	0	5.000	1.590	FA	104,167	309,028	07/17/2015	02/01/2021
70914P-D2-5	PENNSYLVANIA ST MUNI				1FE	1,507,330	105.9010	1,472,024	1,390,000	1,486,707	0	(20,623)	0	0	5.000	0.870	MS	25,483	0	08/09/2016	09/15/2018
70914P-D8-2	PENNSYLVANIA STATE MUNI				1FE	1,788,561	115.6540	1,676,983	1,450,000	1,774,225	0	(14,335)	0	0	5.000	1.870	MS	26,583	0	08/09/2016	09/15/2024
70914P-D9-0	PENNSYLVANIA STATE MUNI				1FE	1,814,704	116.5340	1,689,743	1,450,000	1,801,172	0	(13,532)	0	0	5.000	1.950	MS	30,611	0	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI				1FE	1,835,947	117.1710	1,698,980	1,450,000	1,823,212	0	(12,735)	0	0	5.000	2.060	MS	26,583	0	08/09/2016	09/15/2026
79771T-KM-8	SAN FRANCISCO CALIF CITY CNTY ARPT				1FE	1,068,988	101.8460	1,013,368	995,000	1,015,486	0	(44,805)	0	0	5.000	0.460	JD	2,211	57,213	10/07/2015	06/15/2017
83710R-KE-6	SOUTH CAROLINA ST MUNI				1FE	3,114,213	118.7870	3,029,069	2,550,000	3,027,805	0	(60,190)	0	0	5.000	2.190	AO	31,875	127,500	07/17/2015	04/01/2024
837152-SD-0	SOUTH CAROLINA TRANSN INFRASTR				1FE	2,642,510	102.9060	2,413,146	2,345,000	2,419,366	0	(98,544)	0	0	5.000	0.750	AO	29,313	117,250	09/17/2014	10/01/2017
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC				1FE	697,256	107.4120	660,584	615,000	664,546	0	(23,386)	0	0	5.000	1.070	FA	12,813	38,096	08/03/2015	02/01/2019
840610-RR-2	SOUTH WASHINGTON COUNTY INDPT SC				1FE	5,889,650	112.6770	5,633,850	5,000,000	5,665,030	0	(156,310)	0	0	5.000	1.620	FA	104,167	309,722	07/17/2015	02/01/2021
882723-SL-4	TEXAS ST MUNI				1FE	1,990,890	114.1290	1,883,129	1,650,000	1,936,114	0	(54,776)	0	0	5.000	1.230	AO	20,625	82,500	01/19/2016	10/01/2021
914378-HW-7	UNIVERSITY KY GEN RCPTS MUNI				1FE	934,664	109.1010	883,715	810,000	893,232	0	(29,605)	0	0	5.000	1.190	AO	10,122	40,500	08/03/2015	10/01/2019
917542-TK-8	UTAH ST MUNI				1FE	930,674	108.8520	881,701	810,000	888,321	0	(30,748)	0	0	5.000	1.070	JJ	20,250	40,500	08/11/2015	07/01/2019
928109-U7-0	VIRGINIA ST MUNI				1FE	1,288,960	122.8120	1,228,120	1,000,000	1,284,990	0	(3,970)	0	0	5.000	1.710	JD	7,083	0	11/01/2016	06/01/2026
928172-B7-9	VIRGINIA ST PUB BLDG AUTH PUB MUNI				1FE	375,897	117.5800	364,498	310,000	361,055	0	(7,108)	0	0	5.000	2.290	FA	6,458	15,500	11/17/2014	08/01/2023
928172-K9-5	VIRGINIA ST PUB BLDG AUTH PUB MUNI				1FE	1,635,134	102.3280	1,545,153	1,510,000	1,548,651	0	(65,940)	0	0	5.000	0.590	FA	31,458	86,406	09/02/2015	08/01/2017
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						170,525,662	XXX	161,733,075	144,570,000	165,620,573	0	(3,611,647)	0	0	XXX	XXX	XXX	1,627,616	4,981,980	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
1799999. Total - U.S. States, Territories and Possessions Bonds						170,525,662	XXX	161,733,075	144,570,000	165,620,573	0	(3,611,647)	0	0	XXX	XXX	XXX	1,627,616	4,981,980	XXX	XXX
072024-TM-4	BAY AREA TOLL AUTH CALIF TOLL MUNI				1FE	4,051,200	100.1170	4,004,680	4,000,000	4,012,489	0	(16,522)	0	0	1.500	1.080	AO	15,000	60,000	08/19/2014	04/01/2047
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI				1FE	6,604,074	107.4290	6,413,511	5,970,000	6,524,091	0	(79,983)	0	0	5.250	1.330	JD	26,119	156,713	08/18/2016	12/01/2043
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI				1FE	1,389,270	119.7090	1,340,741	1,120,000	1,360,417	0	(26,869)	0	0	5.000	2.110	FA	21,156	56,000	12/01/2015	02/15/2025
414004-7D-7	HARRIS CNTY TEX MUNI				1FE	3,954,959	106.4920	3,855,010	3,620,000	3,915,945	0	(39,014)	0	0	5.250	2.030	FA	71,797	0	08/18/2016	08/15/2047
442403-GW-5	HOUSTON TEX INDPT SCH DIST MUNI				1FE	3,185,300	114.5570	2,863,926	2,500,000	2,909,681	0	(76,045)	0	0	5.000	1.650	FA	47,222	125,000	04/12/2013	02/15/2022
542690-3C-4	LONG ISLAND POWER AUTH MUNI				1FE	5,551,650	109.1510	5,457,550	5,000,000	5,450,644	0	(50,141)	0	0	5.000	3.640	MS	83,333	250,000	12/05/2014	09/01/2044
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	1,824,010	118.2640	1,756,220	1,485,000	1,782,598	0	(38,560)	0	0	5.000	1.970	FA	28,050	74,250	12/01/2015	02/15/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						26,560,463	XXX	25,691,638	23,695,000	25,955,865	0	(327,134)	0	0	XXX	XXX	XXX	292,677	721,963	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						26,560,463	XXX	25,691,638	23,695,000	25,955,865	0	(327,134)	0	0	XXX	XXX	XXX	292,677	721,963	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	B			1FE	792,100	115.2750	763,750	5,000,000	795,447	0	3,347	0	0	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046
021087-UZ-2	ALPINE UTAH SCH DIST MUNI				1FE	2,440,060	115.1550	2,303,100	2,000,000	2,392,418	0	(47,642)	0	0	5.000	1.110	MS	29,444	50,000	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				1FE	1,602,550	110.8350	1,562,774	1,410,000	1,586,370	0	(16,180)	0	0	5.500	1.010	MN	12,925	38,775	09/21/2016	11/01/2019
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIS				1FE	5,160,604	116.5750	4,948,609	4,245,000	5,037,814	0	(122,450)	0	0	5.000	1.740	FA	88,438	124,402	12/17/2015	02/01/2023
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	2,451,680	118.7730	2,286,380	1,925,000	2,425,450	0	(26,230)	0	0	5.000	1.410	MS	32,083	32,885	07/25/2016	09/01/2024
184540-6R-8	CLEAR CREEK TEX INDPT SCH DIST				1FE	1,005,056	118.1200	986,302	835,000	978,706	0	(18,325)	0	0	5.000	2.360	FA	15,772	41,750	07/16/2015	02/15/2024
235036-E7-1	DALLAS FT WORTH INTL AIRPORT MUNI				1FE	547,325	105.5070	527,535	500,000	527,594	0	(5,122)	0	0	5.000	3.740	MN	4,167	25,000	11/15/2012	11/01/2045
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI				1FE	758,706	111.1540	722,501	650,000	728,700	0	(22,355)	0	0	5.000	1.360	JD	2,708	32,500	08/12/2015	06/01/2020
239019-P7-1	DAVIS CNTY UTAH SCH DIST MUNI				1FE	823,779	117.2940	797,599	680,000	800,437	0	(17,398)	0	0	5.000	2.040	JD	2,833	34,000	08/12/2015	06/01/2023
239019-P8-9	DAVIS CNTY UTAH SCH DIST MUNI				1FE	949,104	118.8860	921,367	775,000	924,441	0	(18,382)	0	0	5.000	2.170	JD	3,229	38,750	08/12/2015	06/01/2024
259327-K9-4	DOUGLAS CNTY SCH DIST MUNI				1FE	901,306	101.3850	861,773	850,000	863,177	0	(28,807)	0	0	4.000	0.580	JD	1,511	34,000	09/01/2015	06/15/2017
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV				1FE	1,397,099	120.1160	1,321,276	1,100,000	1,376,225	0	(20,874)	0	0	5.000	1.800	JJ	27,500	10,847	04/04/2016	07/01/2025
303820-8E-7	FAIRFAX COUNTY VA MUNI				1FE	3,844,590	114.5200	3,435,600	3,000,000	3,487,167	0	(98,386)	0	0	5.000	1.440	AO	37,500	150,000	04/12/2013	10/01/2021
30382A-CG-5	FAIRFAX CNTY VA MUNI				1FE	921,818	120.2950	902,213	750,000	897,085	0	(17,206)	0	0	5.000	2.230	AO	9,375	37,500	07/16/2015	10/01/2024
396784-KK-5	GREENWICH CONN MUNI				1FE	6,603,564	103.9850	6,077,923	5,845,000	6,110,923	0	(254,424)	0	0	5.000	0.600	JJ	134,760	292,250	01/15/2015	01/15/2018
396784-KL-3	GREENWICH CONN MUNI				1FE	6,797,384	107.5060	6,283,726	5,845,000	6,336,718	0	(238,161)	0	0	5.000	0.830	JJ	134,760	292,250	01/15/2015	01/15/2019
419792-JW-7	HAWAII ST MUNI				1FE	793,914	111.8640	760,675	680,000	776,067	0	(17,846)	0	0	5.000	1.140	AO	8,500	15,772	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI				1FE	707,339	107.7490	684,206	635,000	691,722	0	(15,617)	0	0	5.000	0.830	MS	10,583	8,555	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI				1FE	729,736	110.5500	701,993	635,000	714,799	0	(14,937)	0	0	5.000	0.960	MS	10,583	8,555	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI				1FE	750,075	112.6690	715,448	635,000	735,840	0	(14,235)	0	0	5.000	1.090	MS	10,583	8,555	04/26/2016	03/01/2021
462590-JD-3	IOWA STUDENT LN LIQUIDITY CORP				1FE	2,845,000	102.1910	2,907,334	2,845,000	2,845,000	0	0	0	0	4.625	4.620	JD	10,965	131,581	11/10/2011	12/01/2019
495289-SY-7	KING COUNTY SWEER REV MUNI				1FE	1,402,412	104.6420	1,313,257	1,255,000	1,318,174	0	(62,741)	0	0	5.750	0.690	JJ	36,081	72,163	08/26/2015	01/01/2043
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	1,108,944	116.3270	1,046,943	900,000	1,089,483	0	(19,461)	0	0	5.000	1.370	FA	29,500	0	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	1,290,734	117.9570	1,214,957	1,030,000	1,269,846	0	(20,888)	0	0	5.000	1.510	FA	33,761	0	04/18/2016	02/01/2024
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI				1FE	642,770	118.7280	593,640	500,000	634,689	0	(8,081)	0	0	5.000	1.910	FA	10,417	7,431	05/10/2016	08/01/2029
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI				1FE	3,842,910	119.0470	3,571,410	3,000,000	3,819,644	0	(23,266)	0	0	5.000	1.850	JJ	44,167	0	08/29/2016	07/01/2030
57582P-Q5-2	MASSACHUSETTS ST MUNI				1FE	1,264,480	113.4660	1,219,760	1,075,000	1,218,572	0	(29,675)	0	0	5.000	1.940	FA	22,396	53,750	06/08/2015	08/01/2021
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R				1FE	737,733	109.8950	719,812	655,000	729,040	0	(7,278)	0	0	5.000	3.470	FA	12,372	26,746	10/07/2015	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	734,838	109.2000	715,260	655,000	726,465	0	(7,009)	0	0	5.000	3.520	FA	12,372	26,746	10/07/2015	08/15/2034
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE	837,967	111.7260	815,600	730,000	832,354	0	(5,613)	0	0	5.000	0.960	JJ	7,199	0	10/06/2016	07/15/2020
57584X-XQ-9	GOLDMAN SACHS & CO MUNI				1FE	886,468	116.3650	849,465	730,000	881,243	0	(5,225)	0	0	5.000	1.130	JJ	7,199	0	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE	704,337	120.5130	674,873	560,000	701,890	0	(2,447)	0	0	5.000	2.060	JJ	5,522	0	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	188,568	119.9520	179,928	150,000	187,857	0	(711)	0	0	5.000	2.070	JJ	1,479	0	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	448,610	118.8380	427,817	360,000	446,983	0	(1,627)	0	0	5.000	2.180	JJ	3,550	0	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	273,060	118.2860	260,229	220,000	272,087	0	(972)	0	0	5.000	2.230	JJ	2,169	0	10/06/2016	07/15/2034
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI	B			1FE	319,140	115.1100	302,200	2,000,000	327,489	0	8,349	0	0	0.000	6.210	N/A	0	0	07/26/2016	08/01/2046
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	895,603	103.8550	882,768	850,000	885,658	0	(9,944)	0	0	5.000	0.780	JJ	21,250	0	09/15/2016	01/01/2027
59259Y-3Q-0	METROPOLITAN TRANSN AUTH NY REV F				1FE	1,420,723	109.4220	1,400,602	1,280,000	1,403,639	0	(12,424)	0	0	5.000	3.650	MN	8,178	64,000	08/07/2015	11/15/2045
59333F-SV-3	MIAMI -DADE CNTY HFA MUNI				1FE	2,417,380	114.0150	2,280,300	2,000,000	2,394,167	0	(23,213)	0	0	5.000	2.640	JJ	50,000	13,889	04/29/2016	07/01/2037
59447P-MN-8	MICHIGAN FIN AUTH REV MUNI				1FE	1,168,009	102.0200	1,096,715	1,075,000	1,097,757	0	(45,259)	0	0	5.000	0.750	JJ	26,875	53,750	06/08/2015	07/01/2017
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	1,270,300	120.6030	1,206,030	1,000,000	1,266,484	0	(3,816)	0	0	5.000	2.030	JJ	12,083	0	11/01/2016	01/01/2027
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU				1FE	1,216,700	109.0100	1,155,506	1,060,000	1,163,276	0	(39,163)	0	0	5.000	1.160	FA	22,083	50,350	08/11/2015	08/01/2019
60412A-DT-7	MINNESOTA ST FOR PREVIOUS ISSU				1FE	2,150,013	102.3460	2,031,568	1,985,000	2,034,585	0	(84,556)	0	0	5.000	0.700	FA	41,354	94,288	08/05/2015	08/01/2017
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU				1FE	1,603,413	109.0100	1,520,690	1,395,000	1,533,164	0	(52,448)	0	0	5.000	1.100	FA	29,063	66,263	08/25/2015	08/01/2019
64579F-6U-2	NEW JERSEY HEALTH CARE FACS MUNI				1FE	5,402,700	107.1510	5,357,550	5,000,000	5,327,637	0	(36,815)	0	0	5.000	3.980	JJ	125,000	250,000	11/18/2014	07/01/2044
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	781,679	118.5050	746,582	630,000	766,964	0	(14,714)	0	0	5.000	1.470	JJ	23,275	0	03/09/2016	07/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	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	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	1,270,310	120.6270	1,206,270	1,000,000	1,266,294	0	(4,016)	0	0	5.000	1.920	JJ	25,000	0	11/01/2016	07/01/2026
64966L-MX-6	NEW YORK NY MUNI				1FE	1,982,146	102.3460	1,872,932	1,830,000	1,876,040	0	(78,527)	0	0	5.000	0.670	FA	38,125	91,500	08/19/2015	08/01/2017
64966L-RC-7	NEW YORK NY MUNI				1FE	1,771,604	102.3460	1,673,357	1,635,000	1,676,332	0	(70,507)	0	0	5.000	0.650	FA	34,063	81,750	08/19/2015	08/01/2017
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	4,135,404	110.7760	4,032,246	3,640,000	4,099,347	0	(36,057)	0	0	5.000	0.990	MS	46,511	0	09/22/2016	03/15/2020
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	1,149,420	104.0190	1,040,190	1,000,000	1,140,615	0	(8,805)	0	0	5.000	2.900	JJ	25,000	4,167	06/16/2016	07/01/2041
658196-SH-9	NORTH CAROLINA ESATN MUN PWR A				1FE	1,064,878	100.0000	1,005,000	1,005,000	1,005,000	0	(44,952)	0	0	5.000	0.510	JJ	25,125	50,250	08/26/2015	01/01/2017
65829Q-CF-9	NORTH CAROLINA ST LTD OBLIG MUNI				1FE	5,019,120	118.3180	4,732,720	4,000,000	4,820,628	0	(103,009)	0	0	5.000	1.980	MN	33,333	200,000	01/15/2015	05/01/2025
667825-UJ-0	NORTHWEST TEX INDPT SCH DIST MUNI				1FE	1,001,730	100.4670	944,390	940,000	945,156	0	(42,114)	0	0	5.000	0.500	FA	17,756	47,000	08/26/2015	02/15/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE	1,282,669	117.5160	1,239,794	1,055,000	1,267,094	0	(15,575)	0	0	5.000	2.510	FA	21,979	17,730	03/03/2016	02/01/2033
718814-Q3-3	PHOENIX ARIZ MUNI				1FE	918,603	120.4570	879,336	730,000	915,293	0	(3,310)	0	0	5.000	1.770	JJ	10,950	0	10/28/2016	07/01/2025
721876-TD-2	PIMA CNTY ARIZ SWR REV MUNI				1FE	1,328,996	117.8740	1,237,677	1,050,000	1,314,831	0	(14,164)	0	0	5.000	1.440	JJ	25,375	0	07/25/2016	07/01/2024
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI				2FE	1,479,373	104.1820	1,396,039	1,340,000	1,454,248	0	(13,545)	0	0	5.000	3.650	AO	16,750	67,000	02/10/2015	04/01/2044
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI				1FE	836,600	89.3390	795,117	890,000	837,140	0	540	0	0	1.094	1.450	MJSD	811	2,421	10/24/2016	12/01/2035
796253-X4-9	SAN ANTONIO TEX ELEC & GAS RE MUNI				1FE	1,918,498	100.3000	1,810,415	1,805,000	1,811,796	0	(81,444)	0	0	5.000	0.470	FA	37,604	90,250	09/01/2015	02/01/2032
797683-GV-5	SAN FRANCISCO CALIF CMNTY COLL				1FE	1,024,086	113.4250	986,798	870,000	987,875	0	(25,175)	0	0	5.000	1.820	JD	1,933	43,500	07/16/2015	06/15/2021
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT				1FE	1,163,054	105.5580	1,103,081	1,045,000	1,110,116	0	(44,337)	0	0	5.000	0.680	JD	2,322	60,088	10/07/2015	06/15/2018
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	730,586	110.1840	694,159	630,000	700,214	0	(22,180)	0	0	5.000	1.300	FA	13,125	30,100	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	848,576	114.8690	821,313	715,000	821,521	0	(19,775)	0	0	5.000	1.910	FA	14,896	34,161	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	755,773	115.3280	726,566	630,000	740,433	0	(13,641)	0	0	5.000	2.380	MN	5,250	30,188	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI				1FE	749,927	114.6840	722,509	630,000	735,358	0	(12,955)	0	0	5.000	2.490	MN	5,250	30,188	10/21/2015	05/01/2025
864777-AR-8	SUFFOLK CNTY NY WTR AUTH MUNI				1FE	6,624,389	103.2740	6,335,860	6,135,000	6,349,536	0	(255,726)	0	0	5.000	0.780	MN	51,125	293,117	12/01/2015	11/01/2017
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	1,245,001	110.7880	1,190,971	1,075,000	1,191,354	0	(34,636)	0	0	5.000	1.570	AO	13,438	53,750	06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI				1FE	1,517,567	119.1160	1,459,171	1,225,000	1,484,647	0	(30,643)	0	0	5.000	2.030	AO	15,313	61,250	12/01/2015	10/01/2024
91802R-BP-3	UTILITY DEBT SECURITIZATION AU				1FE	1,265,767	116.0970	1,230,628	1,060,000	1,246,312	0	(18,098)	0	0	5.000	2.770	JD	2,356	60,063	12/01/2015	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU				1FE	3,628,213	114.9940	3,541,815	3,080,000	3,576,863	0	(47,583)	0	0	5.000	2.930	JD	6,844	174,533	12/01/2015	12/15/2037
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	3,391,713	107.2410	3,222,592	3,005,000	3,228,893	0	(105,260)	0	0	5.000	1.360	FA	62,604	150,250	06/09/2015	02/01/2019
92778W-AK-2	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	5,174,869	118.3110	4,797,511	4,055,000	4,963,909	0	(109,382)	0	0	5.000	1.850	MS	67,583	202,750	01/15/2015	09/01/2024
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O				1FE	638,962	116.0860	609,452	525,000	627,108	0	(11,857)	0	0	5.000	1.360	FA	17,792	0	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	588,221	118.0510	560,742	475,000	578,189	0	(10,032)	0	0	5.000	1.510	FA	16,097	0	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,325,017	119.5850	1,261,622	1,055,000	1,304,278	0	(20,738)	0	0	5.000	1.660	FA	35,753	0	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O				1FE	828,464	114.3490	800,443	700,000	825,087	0	(3,377)	0	0	5.000	1.350	FA	4,958	0	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,034,456	116.3890	995,126	855,000	1,030,535	0	(3,921)	0	0	5.000	1.460	FA	6,056	0	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,288,046	119.4610	1,230,448	1,030,000	1,283,880	0	(4,166)	0	0	5.000	1.720	FA	7,296	0	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,177,361	120.2680	1,118,492	930,000	1,173,851	0	(3,511)	0	0	5.000	1.850	FA	6,588	0	11/01/2016	02/01/2026
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O				1FE	957,103	121.0470	907,853	750,000	954,495	0	(2,610)	0	0	5.000	2.000	FA	5,313	0	11/01/2016	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	911,277	113.3190	900,882	795,000	899,036	0	(10,380)	0	0	5.000	3.240	FA	16,563	32,352	10/21/2015	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	717,275	115.0170	707,355	615,000	706,409	0	(9,215)	0	0	5.000	3.020	FA	12,813	25,027	10/21/2015	08/01/2033
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	651,260	120.0320	600,160	500,000	644,827	0	(6,433)	0	0	5.000	1.710	FA	11,597	0	06/29/2016	08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI				1FE	3,177,318	117.2720	2,972,845	2,535,000	3,141,275	0	(36,043)	0	0	5.000	1.910	JD	10,563	58,446	05/06/2016	06/01/2025
988516-BD-1	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	552,775	101.9160	524,867	515,000	526,188	0	(22,269)	0	0	5.000	0.640	JJ	12,875	17,882	10/07/2015	07/01/2017
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	587,558	105.3470	558,339	530,000	562,212	0	(21,232)	0	0	5.000	0.910	JJ	13,250	18,403	10/07/2015	07/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						143,546,245	XXX	136,502,629	128,820,000	139,185,462	0	(2,940,887)	0	0	XXX	XXX	XXX	1,973,499	4,215,419	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC				1	924,896	105.9260	912,150	861,120	920,667	0	(12,608)	0	0	4.000	3.350	MON	2,870	34,445	11/25/2014	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC			4	1	83,063	102.9080	80,569	78,292	80,412	0	(1,410)	0	0	5.000	3.880	MON	326	3,915	04/07/2010	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				1	6,609,930	105.1560	6,496,899	6,178,344	6,608,675	0	(4,419)	0	0	4.000	3.440	MON	20,594	20,594	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	5,993,354	105.1640	5,888,795	5,599,630	5,992,212	0	(4,190)	0	0	4.000	3.440	MON	18,665	18,665	11/09/2016	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA				1	880,105	102.4080	855,578	835,460	879,934	0	(1,158)	0	0	3.500	2.990	MON	2,437	2,437	11/08/2016	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC			4	1	123,330	103.2930	120,074	116,246	118,684	0	(1,581)	0	0	5.000	3.720	MON	484	5,812	04/07/2010	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC			4	1	113,192	102.8560	109,737	106,690	108,928	0	(1,585)	0	0	5.000	3.720	MON	445	5,335	04/07/2010	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC			4	1	127,302	103.5940	124,303	119,990	122,549	0	(1,957)	0	0	5.000	3.730	MON	500	6,000	04/07/2010	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC			4	1	184,503	103.1020	179,301	173,906	177,553	0	(3,022)	0	0	5.000	3.720	MON	725	8,695	04/07/2010	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC			4	1	91,917	102.5210	88,822	86,638	88,455	0	(1,687)	0	0	5.000	3.720	MON	361	4,332	04/07/2010	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC			4	1	126,057	102.8950	122,256	118,816	121,308	0	(2,368)	0	0	5.000	3.720	MON	495	5,941	04/07/2010	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC			4	1	131,928	102.4440	127,389	124,350	126,958	0	(3,073)	0	0	5.000	3.720	MON	518	6,218	04/07/2010	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC				1	802,139	105.8800	790,741	746,827	798,570	0	(10,102)	0	0	4.000	3.360	MON	2,489	29,873	11/25/2014	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	16,353,192	99.8920	15,709,601	15,726,586	16,281,230	0	(93,916)	0	0	3.000	2.690	MON	39,316	471,798	01/10/2013	01/01/2043

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	2,617,258	102.8810	2,559,868	2,488,183	2,616,826	0	(698)	0	0	3.500	3.050	MON	7,257	7,257	11/08/2016	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,633,949	102.7520	1,570,311	1,528,253	1,589,843	0	(13,389)	0	0	3.000	2.390	MON	3,821	46,890	10/28/2015	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	423,554	102.9200	425,939	413,854	422,840	0	(1,202)	0	0	3.500	3.310	MON	1,207	14,485	05/06/2014	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC				1	287,154	99.3650	273,452	275,200	287,028	0	(204)	0	0	3.000	2.670	MON	688	2,752	08/09/2016	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,271,130	105.0600	1,247,719	1,187,625	1,270,887	0	(351)	0	0	4.000	3.440	MON	3,959	3,959	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	6,267,374	105.0560	6,151,710	5,855,649	6,266,172	0	(1,760)	0	0	4.000	3.440	MON	19,519	19,519	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	6,740,007	99.3340	6,696,688	6,741,587	6,740,013	0	6	0	0	3.000	3.000	MON	16,854	0	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	466,380	105.1640	458,243	435,742	466,290	0	(209)	0	0	4.000	3.440	MON	1,452	1,452	11/09/2016	09/01/2046
31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC				1	5,711,064	99.8920	5,464,133	5,470,040	5,708,137	0	(13,842)	0	0	3.000	2.630	MON	13,675	54,700	08/09/2016	04/01/2043
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	3,525,673	99.3340	3,503,013	3,526,500	3,525,677	0	3	0	0	3.000	3.000	MON	8,816	0	11/29/2016	10/01/2046
31336W-CP-2	FGOLD 15YR FHLMC			4	1	118,627	104.4370	116,775	111,813	114,385	0	(1,966)	0	0	5.000	3.770	MON	466	5,591	04/07/2010	10/01/2020
3135G0-P5-6	FANNIE MAE ABS FTST				1FE	8,999,100	99.1800	8,926,200	9,000,000	8,999,199	0	99	0	0	1.250	1.250	MS	31,563	0	09/16/2016	09/20/2019
31371K-NX-5	FED NTL MTG ASSO FNMA			4	1	5,771	100.3150	5,594	5,576	5,582	0	(42)	0	0	5.500	4.950	MON	26	307	12/24/2002	05/01/2017
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				1	6,715,079	101.8610	6,560,168	6,440,314	6,737,305	0	13,484	0	0	3.000	2.630	MON	16,035	88,381	11/01/2016	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO			4	1	8,038,723	103.9960	7,806,199	7,506,249	8,037,430	0	(3,688)	0	0	3.500	2.820	MON	21,893	21,893	11/02/2016	03/01/2046
3138AS-YN-6	FED NTL MTG ASSO FNMA				1	1,939,436	102.7720	1,891,808	1,840,782	1,934,218	0	(26,744)	0	0	3.500	3.030	MON	5,369	64,427	04/20/2015	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA				1	635,116	104.4880	629,583	602,541	632,442	0	(7,730)	0	0	3.500	2.460	MON	1,757	19,332	01/04/2016	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA				1	1,671,605	103.0680	1,633,554	1,584,929	1,671,291	0	(5,622)	0	0	3.500	3.000	MON	4,623	4,623	11/08/2016	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA				1	721,673	103.0710	705,476	684,456	721,538	0	(1,748)	0	0	3.500	3.010	MON	1,996	1,996	11/08/2016	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA				1	1,419,137	102.4850	1,378,989	1,345,552	1,418,873	0	(2,957)	0	0	3.500	3.010	MON	3,925	3,925	11/08/2016	02/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA				1	9,362,787	105.5580	9,227,176	8,741,333	9,338,898	0	(178,282)	0	0	4.000	3.370	MON	29,138	349,653	10/02/2015	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO				1	424,970	99.5600	412,529	414,353	424,372	0	(2,411)	0	0	3.000	2.780	MON	1,036	12,431	02/26/2015	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA				1	1,640,651	102.5230	1,596,483	1,557,195	1,640,355	0	(5,805)	0	0	3.500	3.020	MON	4,542	4,542	11/08/2016	05/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA				1	2,206,971	103.0650	2,134,223	2,070,754	2,205,907	0	(6,201)	0	0	3.500	2.930	MON	6,040	18,119	09/19/2016	10/01/2042
3138EK-FA-8	FED NTL MTG ASSO				1	2,031,957	99.9010	1,985,277	1,987,244	2,029,471	0	(6,678)	0	0	3.000	2.810	MON	4,968	59,617	02/26/2015	12/01/2042
3138EK-G7-4	FANNIE MAE FNMA				1	646,702	103.0670	625,168	606,564	646,386	0	(1,883)	0	0	3.500	2.920	MON	1,769	5,307	09/19/2016	08/01/2042
3138EK-GU-3	FED NTL MTG ASSO FNMA				1	1,255,688	107.6350	1,243,528	1,155,320	1,251,407	0	(30,885)	0	0	4.500	3.730	MON	4,332	51,989	07/30/2015	03/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA				1	241,393	102.9890	232,991	226,229	241,278	0	(1,106)	0	0	3.500	2.930	MON	660	1,980	09/19/2016	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO FNMA				1	2,030,446	103.0520	1,961,687	1,903,590	2,029,504	0	(6,092)	0	0	3.500	2.940	MON	5,552	16,656	09/19/2016	12/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				1	3,031,999	105.5470	3,000,026	2,842,360	3,024,927	0	(59,213)	0	0	4.000	3.470	MON	9,475	113,694	08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA				1	1,846,072	105.5210	1,816,708	1,721,655	1,842,872	0	(27,040)	0	0	4.000	3.370	MON	5,739	57,389	02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA				1	4,103,929	105.6190	4,064,018	3,847,810	4,096,617	0	(29,758)	0	0	4.000	3.470	MON	12,826	153,912	12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA				1	10,841,875	105.7830	10,521,890	9,946,674	10,833,460	0	(35,947)	0	0	4.000	3.290	MON	33,156	99,467	08/29/2016	02/01/2046
3138ER-K8-2	FED NTL MTG ASSO FNMA				1	9,423,606	105.5540	9,251,672	8,764,871	9,421,417	0	(22,222)	0	0	4.000	3.350	MON	29,216	29,216	11/08/2016	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA				1	320,427	100.2300	319,280	318,548	320,424	0	(19)	0	0	2.500	2.410	MON	664	664	11/23/2016	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA				1	10,081,890	105.8990	9,730,899	9,188,849	10,073,604	0	(38,519)	0	0	4.000	3.240	MON	30,630	91,888	08/29/2016	07/01/2046
3138ET-WQ-5	FED NTL MTG ASSO FNMA				1	2,770,259	102.8820	2,760,386	2,683,060	2,770,312	0	53	0	0	3.000	2.520	MON	6,708	0	11/28/2016	06/01/2031
3138ET-YV-2	FED NTL MTG ASSO FNMA				1	3,178,354	103.0600	3,059,979	2,969,124	3,176,822	0	(11,266)	0	0	3.500	2.920	MON	8,660	25,980	09/19/2016	05/01/2044
3138LS-R8-5	FED NTL MTG ASSO FNMA				1	56,118	99.7460	56,564	56,708	56,160	0	55	0	0	3.000	3.080	MON	142	1,701	08/01/2014	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA				1	73,921	99.6760	74,526	74,768	73,981	0	142	0	0	3.000	3.090	MON	187	2,243	08/01/2014	12/01/2042
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR				1	3,170,160	103.0490	3,081,904	2,990,717	3,147,235	0	(35,811)	0	0	3.500	3.030	MON	8,723	104,675	07/06/2012	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO 30YR				1	1,923,701	103.0850	1,859,970	1,804,307	1,922,754	0	(1,850)	0	0	3.500	2.920	MON	5,263	15,788	09/19/2016	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR				1	49,995	99.9010	50,469	50,519	50,032	0	65	0	0	3.000	3.080	MON	126	1,516	08/01/2014	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR				1	21,594	99.8270	21,783	21,821	21,610	0	39	0	0	3.000	3.080	MON	55	655	08/01/2014	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR				1	1,613,365	103.0850	1,559,915	1,513,231	1,612,573	0	(4,966)	0	0	3.500	2.920	MON	4,414	13,241	09/19/2016	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR				1	31,007	99.9010	31,301	31,332	31,030	0	56	0	0	3.000	3.080	MON	78	940	08/01/2014	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO FNMA 30YR				1	56,782	99.9010	57,322	57,379	56,825	0	106	0	0	3.000	3.080	MON	143	1,721	08/01/2014	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR				1	88,261	99.9010	89,184	89,273	88,334	0	122	0	0	3.000	3.090	MON	223	2,678	08/01/2014	09/01/2042
3138M7-WJ-7	FED NTL MTG ASSO FNMA 30YR				1	64,556	99.8900	65,224	65,296	64,609	0	119	0	0	3.000	3.090	MON	163	1,959	08/01/2014	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA				1	30,081	99.8900	30,364	30,397	30,104	0	108	0	0	3.000	3.080	MON	76	912	08/01/2014	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR				1	24,922	99.8690	25,151	25,184	24,941	0	36	0	0	3.000	3.080	MON	63	755	08/01/2014	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR				1	55,273	99.9010	55,798	55,853	55,314	0	99	0	0	3.000	3.080	MON	140	1,676	08/01/2014	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR				1	68,185	99.9010	68,833	68,901	68,236	0	74	0	0	3.000	3.080	MON	172	2,067	08/01/2014	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR				1	31,200	99.9010	31,497	31,528	31,224	0	40	0	0	3.000	3.080	MON	79	946	08/01/2014	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR				1	28,010	99.8650	28,266	28,304	28,031	0	62	0	0	3.000	3.080	MON	71	849	08/01/2014	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR				1	44,710	99.9010	45,135	45,180	44,744	0	74	0	0	3.000	3.080	MON	113	1,355	08/01/2014	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR				1	75,444	99.9010	76,161	76,236	75,500	0	88	0	0	3.000	3.080	MON	191	2,287	08/01/2014	11/01/2042

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 (Amortization) 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
3138MF-WS-2	FED NTL MTG ASSO FNMA 30YR				1	35,996	99.9010	36,338	36,374	36,023	0	87	0	0	3.000	3.080	MON	91	1,091	08/01/2014	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR				1	24,356	99.6010	24,514	24,612	24,374	0	84	0	0	3.000	3.080	MON	62	738	08/01/2014	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA				1	92,557	99.9010	93,436	93,528	92,625	0	130	0	0	3.000	3.080	MON	234	2,806	08/01/2014	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR				1	24,067	99.8690	24,310	24,342	24,086	0	32	0	0	3.000	3.090	MON	61	730	08/01/2014	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR				1	31,269	99.8490	31,549	31,597	31,292	0	21	0	0	3.000	3.080	MON	79	948	08/01/2014	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR				1	62,231	99.9010	62,882	62,944	62,282	0	95	0	0	3.000	3.090	MON	157	1,888	08/01/2014	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR				1	31,798	99.9010	32,100	32,132	31,822	0	18	0	0	3.000	3.080	MON	80	964	08/01/2014	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR				1	54,604	99.9010	55,123	55,177	54,645	0	84	0	0	3.000	3.080	MON	138	1,655	08/01/2014	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO FNMA				1	70,995	99.8080	71,603	71,741	71,048	0	47	0	0	3.000	3.080	MON	179	2,152	08/01/2014	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR				1	76,589	99.9010	77,317	77,393	76,646	0	90	0	0	3.000	3.080	MON	193	2,322	08/01/2014	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR				1	44,194	99.9010	44,613	44,658	44,226	0	79	0	0	3.000	3.080	MON	112	1,340	08/01/2014	11/01/2042
3138ML-MY-7	FED NTL MTG ASSO FNMA				1	26,753	99.5720	26,918	27,034	26,773	0	54	0	0	3.000	3.080	MON	68	811	08/01/2014	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR				1	121,450	99.9010	122,603	122,725	121,540	0	146	0	0	3.000	3.080	MON	307	3,682	08/01/2014	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR				1	142,563	99.9010	143,918	144,060	142,669	0	165	0	0	3.000	3.080	MON	360	4,322	08/01/2014	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR				1	34,935	99.9010	35,267	35,302	34,961	0	62	0	0	3.000	3.080	MON	88	1,059	08/01/2014	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR				1	32,266	99.9010	32,572	32,605	32,290	0	48	0	0	3.000	3.080	MON	82	978	08/01/2014	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO FNMA 30YR				1	44,591	99.9010	45,014	45,059	44,624	0	100	0	0	3.000	3.080	MON	113	1,352	08/01/2014	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR				1	26,094	99.8690	26,333	26,368	26,113	0	16	0	0	3.000	3.080	MON	66	791	08/01/2014	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR				1	107,979	99.9010	109,005	109,113	108,059	0	205	0	0	3.000	3.080	MON	273	3,273	08/01/2014	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO FNMA				1	78,371	99.9010	79,116	79,194	78,430	0	97	0	0	3.000	3.080	MON	198	2,376	08/01/2014	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR				1	35,230	99.9010	35,598	35,634	35,259	0	21	0	0	3.000	3.090	MON	89	1,069	08/01/2014	12/01/2042
3138MN-5G-1	FNMA 30YR TBA FNMA				1	105,333	99.7460	106,168	106,439	105,411	0	124	0	0	3.000	3.080	MON	266	3,193	08/01/2014	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR				1	39,680	99.9010	40,095	40,135	39,713	0	24	0	0	3.000	3.090	MON	100	1,204	08/01/2014	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR				1	37,728	99.5850	38,001	38,160	37,758	0	82	0	0	3.000	3.090	MON	95	1,145	08/01/2014	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR				1	34,205	99.5850	34,421	34,564	34,231	0	79	0	0	3.000	3.080	MON	86	1,037	08/01/2014	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR				1	34,265	99.9010	34,590	34,625	34,290	0	41	0	0	3.000	3.080	MON	87	1,039	08/01/2014	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR				1	33,712	99.7460	33,980	34,066	33,737	0	77	0	0	3.000	3.080	MON	85	1,022	08/01/2014	01/01/2043
3138MP-2W-4	FED NTL MTG ASSO FNMA				1	23,756	99.8300	23,965	24,006	23,774	0	39	0	0	3.000	3.080	MON	60	720	08/01/2014	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR				1	35,789	99.8800	36,156	36,199	35,818	0	28	0	0	3.000	3.090	MON	91	1,086	08/01/2014	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO FNMA 30YR				1	60,011	99.9010	60,581	60,641	60,055	0	106	0	0	3.000	3.080	MON	152	1,819	08/01/2014	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR				1	114,320	99.9010	115,406	115,521	114,405	0	128	0	0	3.000	3.080	MON	289	3,466	08/01/2014	01/01/2043
3138MP-DV-4	FED NTL MTG ASSO				1	4,302,502	99.9010	4,203,660	4,207,826	4,297,256	0	(16,407)	0	0	3.000	2.810	MON	10,520	126,235	02/26/2015	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA				1	64,085	99.7460	64,594	64,758	64,133	0	63	0	0	3.000	3.080	MON	162	1,943	08/01/2014	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR				1	62,281	99.9010	62,932	62,994	62,331	0	67	0	0	3.000	3.090	MON	157	1,890	08/01/2014	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR				1	97,354	99.9010	98,279	98,376	97,426	0	152	0	0	3.000	3.080	MON	246	2,951	08/01/2014	12/01/2042
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR				1	116,380	99.7980	117,365	117,602	116,466	0	146	0	0	3.000	3.080	MON	294	3,528	08/01/2014	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR				1	27,470	99.8650	27,721	27,759	27,491	0	21	0	0	3.000	3.080	MON	69	833	08/01/2014	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR				1	56,788	99.9010	57,381	57,438	56,834	0	94	0	0	3.000	3.090	MON	144	1,723	08/01/2014	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR				1	23,852	99.8270	24,084	24,126	23,872	0	15	0	0	3.000	3.090	MON	60	724	08/01/2014	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR				1	28,671	99.8850	28,939	28,972	28,692	0	56	0	0	3.000	3.080	MON	72	869	08/01/2014	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR				1	25,770	99.5260	25,917	26,040	25,789	0	59	0	0	3.000	3.080	MON	65	781	08/01/2014	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO FNMA				1	47,182	99.4740	47,471	47,722	47,220	0	91	0	0	3.000	3.090	MON	119	1,432	08/01/2014	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA				1	48,903	99.5600	49,246	49,463	48,943	0	147	0	0	3.000	3.090	MON	124	1,484	08/01/2014	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR				1	97,604	99.9010	98,531	98,629	97,677	0	134	0	0	3.000	3.080	MON	247	2,959	08/01/2014	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR				1	30,652	99.9010	30,943	30,974	30,675	0	63	0	0	3.000	3.080	MON	77	929	08/01/2014	12/01/2042
3138MR-TS-0	FED NTL MTG ASSO FNMA				1	44,794	99.6220	45,136	45,307	44,830	0	78	0	0	3.000	3.090	MON	113	1,359	08/01/2014	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO FNMA				1	115,520	99.9010	116,618	116,733	115,606	0	91	0	0	3.000	3.080	MON	292	3,502	08/01/2014	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR				1	64,626	99.9010	65,240	65,305	64,674	0	100	0	0	3.000	3.080	MON	163	1,959	08/01/2014	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR				1	32,826	99.9010	33,169	33,202	32,853	0	47	0	0	3.000	3.090	MON	83	996	08/01/2014	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO FNMA				1	33,861	99.6380	34,125	34,249	33,889	0	55	0	0	3.000	3.090	MON	86	1,028	08/01/2014	12/01/2042
3138MS-C8-0	FED NTL MTG ASSO				1	324,147	99.9010	316,700	317,014	323,753	0	(1,036)	0	0	3.000	2.810	MON	793	9,510	02/26/2015	02/01/2043
3138NW-VM-8	FED NTL MTG ASSO FNMA 30YR				1	20,974	99.6940	21,130	21,195	20,990	0	47	0	0	3.000	3.080	MON	53	636	08/01/2014	01/01/2043
3138NX-J5-7	FED NTL MTG ASSO				1	2,158,479	99.9010	2,108,248	2,110,337	2,155,811	0	(6,045)	0	0	3.000	2.810	MON	5,276	63,310	02/26/2015	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR				1	38,048	99.9010	38,409	38,447	38,076	0	50	0	0	3.000	3.080	MON	96	1,153	08/01/2014	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR				1	29,674	99.7820	29,921	29,986	29,696	0	23	0	0	3.000	3.080	MON	75	900	08/01/2014	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR				1	47,391	99.7460	47,767	47,889	47,426	0	127	0	0	3.000	3.080	MON	120	1,437	08/01/2014	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR				1	29,290	99.5820	29,474	29,598	29,312	0	102	0	0	3.000	3.080	MON	74	888	08/01/2014	01/01/2043

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR				1	38,374	99.8700	38,726	38,776	38,402	0	68	0	0	3.000	3.080	MON	97	1,163	08/01/2014	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YR				1	41,431	99.9010	41,825	41,866	41,462	0	29	0	0	3.000	3.080	MON	105	1,256	08/01/2014	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO FNMA				1	46,683	99.9010	47,127	47,173	46,718	0	88	0	0	3.000	3.080	MON	118	1,415	08/01/2014	01/01/2043
3138NY-QP-3	FED NTL MTG ASSO FNMA 30YR				1	30,257	99.4630	30,410	30,574	30,279	0	105	0	0	3.000	3.080	MON	76	917	08/01/2014	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO FNMA 30YR				1	61,366	99.7980	61,944	62,069	61,416	0	138	0	0	3.000	3.090	MON	155	1,862	08/01/2014	01/01/2043
3138WO-2A-6	FED NTL MTG ASSO FNMA				1	40,083	99.7460	40,401	40,504	40,112	0	49	0	0	3.000	3.080	MON	101	1,215	08/01/2014	01/01/2043
3138WO-2X-6	FED NTL MTG ASSO FNMA 30 YR				1	39,320	99.9010	39,693	39,733	39,349	0	131	0	0	3.000	3.080	MON	99	1,192	08/01/2014	01/01/2043
3138WO-FU-8	FED NTL MTG ASSO FNMA 30YR				1	47,169	99.9010	47,617	47,664	47,204	0	77	0	0	3.000	3.080	MON	119	1,430	08/01/2014	01/01/2043
3138WO-G6-0	FED NTL MTG ASSO FNMA 30YR				1	68,461	99.9010	69,112	69,180	68,512	0	121	0	0	3.000	3.080	MON	173	2,075	08/01/2014	01/01/2043
3138WO-SZ-3	FED NTL MTG ASSO				1	635,088	99.9010	620,498	621,113	634,325	0	(2,211)	0	0	3.000	2.810	MON	1,553	18,633	02/26/2015	05/01/2043
3138WO-YR-4	FED NTL MTG ASSO FNMA 30YR				1	29,725	99.8450	29,991	30,037	29,747	0	46	0	0	3.000	3.080	MON	75	901	08/01/2014	01/01/2043
3138W1-4Q-7	FED NTL MTG ASSO 30YR				1	5,210,254	99.9010	5,027,940	5,032,922	5,191,138	0	(25,190)	0	0	3.000	2.730	MON	12,582	150,988	04/03/2013	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO FNMA				1	95,782	99.9010	96,692	96,788	95,852	0	140	0	0	3.000	3.080	MON	242	2,904	08/01/2014	04/01/2043
3138W1-K3-0	FED NTL MTG ASSO				1	2,035,385	99.9010	1,988,626	1,990,597	2,032,913	0	(7,845)	0	0	3.000	2.810	MON	4,976	59,718	02/26/2015	02/01/2043
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR				1	42,848	99.9010	43,255	43,298	42,879	0	69	0	0	3.000	3.080	MON	108	1,299	08/01/2014	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA				1	125,057	99.8800	126,218	126,370	125,149	0	181	0	0	3.000	3.080	MON	316	3,791	08/01/2014	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR				1	67,433	99.9010	68,074	68,141	67,483	0	151	0	0	3.000	3.080	MON	170	2,044	08/01/2014	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR				1	24,297	99.8270	24,510	24,552	24,315	0	57	0	0	3.000	3.080	MON	61	737	08/01/2014	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR				1	136,170	99.9010	137,464	137,600	136,270	0	211	0	0	3.000	3.080	MON	344	4,128	08/01/2014	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA				1	86,221	99.9010	87,040	87,126	86,284	0	148	0	0	3.000	3.080	MON	218	2,614	08/01/2014	04/01/2043
3138W9-GM-6	FED NTL MTG ASSO				1	1,418,055	99.9010	1,385,197	1,386,570	1,416,353	0	(4,845)	0	0	3.000	2.810	MON	3,466	41,597	02/26/2015	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA				1	142,119	100.2280	138,022	137,708	141,647	0	(800)	0	0	2.500	2.040	MON	287	3,443	04/06/2015	02/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA				1	814,287	102.7990	797,930	776,204	810,012	0	(7,027)	0	0	3.000	2.310	MON	1,941	23,286	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA				1	1,354,682	102.8380	1,326,986	1,290,366	1,347,461	0	(12,300)	0	0	3.000	2.300	MON	3,226	38,711	03/05/2015	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA				1	2,040,204	105.1730	1,995,171	1,897,037	2,038,753	0	(8,480)	0	0	4.000	3.400	MON	6,323	25,294	07/25/2016	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO FNMA				1	339,993	102.7610	338,793	329,691	340,000	0	6	0	0	3.000	2.540	MON	824	0	11/28/2016	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO FNMA				1	12,450,529	100.2300	12,405,026	12,376,560	12,450,436	0	(698)	0	0	2.500	2.410	MON	25,785	25,785	11/23/2016	11/01/2031
3138WJ-MD-7	FED NTL MTG ASSO FNMA				1	2,273,774	102.9310	2,291,369	2,226,121	2,273,843	0	69	0	0	3.500	3.320	MON	6,493	0	12/28/2016	12/01/2046
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR				1	34,433	99.9010	34,760	34,795	34,458	0	64	0	0	3.000	3.080	MON	87	1,044	08/01/2014	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR				1	41,731	99.9010	42,128	42,169	41,762	0	83	0	0	3.000	3.080	MON	105	1,265	08/01/2014	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO FNMA				1	35,980	99.9010	36,322	36,358	36,006	0	48	0	0	3.000	3.080	MON	91	1,091	08/01/2014	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO FNMA 30YR				1	45,420	99.7460	45,780	45,897	45,453	0	92	0	0	3.000	3.080	MON	115	1,377	08/01/2014	04/01/2043
3138WP-JE-5	FNMA 15YR				1	3,505,900	100.2600	3,364,406	3,355,681	3,470,144	0	(30,473)	0	0	2.500	1.880	MON	6,991	83,892	04/09/2013	04/01/2028
3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR				1	21,308	99.8180	21,492	21,532	21,324	0	43	0	0	3.000	3.080	MON	54	646	08/01/2014	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YR				1	105,957	99.8900	106,952	107,069	106,034	0	173	0	0	3.000	3.080	MON	268	3,212	08/01/2014	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO FNMA				1	614,092	103.0490	608,843	590,828	611,782	0	(5,636)	0	0	3.500	3.190	MON	1,723	20,679	06/07/2013	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR				1	46,214	99.9010	46,653	46,699	46,247	0	25	0	0	3.000	3.080	MON	117	1,401	08/01/2014	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR				1	78,933	99.9010	79,683	79,762	78,990	0	89	0	0	3.000	3.080	MON	199	2,393	08/01/2014	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR				1	59,731	99.9010	60,298	60,358	59,774	0	115	0	0	3.000	3.080	MON	151	1,811	08/01/2014	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO FNMA 30YR				1	35,767	99.9010	36,106	36,142	35,792	0	64	0	0	3.000	3.080	MON	90	1,084	08/01/2014	07/01/2043
3138YF-E3-4	FED NTL MTG ASSO FNMA				1	507,566	102.8350	497,175	483,468	504,860	0	(4,649)	0	0	3.000	2.300	MON	1,209	14,504	03/05/2015	02/01/2030
3140E9-AM-8	FNMA 30YR				1	6,340,447	102.5160	6,216,977	6,064,397	6,334,468	0	(42,638)	0	0	3.500	3.140	MON	17,688	159,190	03/02/2016	12/01/2045
3140EC-MV-8	FED NTL MTG ASSO FNMA				1	816,299	102.8110	812,828	790,604	816,314	0	15	0	0	3.000	2.530	MON	1,977	0	11/28/2016	08/01/2031
3140EW-2N-4	FED NTL MTG ASSO FNMA				1	815,151	102.7450	811,778	790,090	815,166	0	15	0	0	3.000	2.530	MON	1,975	0	11/28/2016	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO FNMA				1	822,589	99.4360	820,771	825,426	822,591	0	9	0	0	3.000	3.020	MON	2,064	2,064	11/23/2016	10/01/2046
3140F3-BU-1	FED NTL MTG ASSO FNMA				1	922,672	102.8150	918,784	893,629	922,689	0	17	0	0	3.000	2.530	MON	2,234	0	11/28/2016	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO FNMA				1	790,508	99.4360	788,761	793,235	790,510	0	7	0	0	3.000	3.020	MON	1,983	1,983	11/23/2016	10/01/2046
3140F9-2B-0	FED NTL MTG ASSO FNMA				1	387,112	102.7940	385,403	374,927	387,120	0	7	0	0	3.000	2.520	MON	937	0	11/28/2016	07/01/2031
3140F9-NN-1	FED NTL MTG ASSO FNMA				1	445,561	102.8020	443,628	431,536	445,569	0	8	0	0	3.000	2.520	MON	1,079	0	11/28/2016	07/01/2031
3140FB-6X-3	FED NTL MTG ASSO FNMA				1	2,282,392	103.0110	2,230,858	2,165,650	2,282,031	0	(620)	0	0	3.500	3.060	MON	6,316	6,316	11/08/2016	07/01/2045
3140FB-FE-5	FED NTL MTG ASSO FNMA				1	365,808	102.8080	364,242	354,293	365,815	0	7	0	0	3.000	2.520	MON	886	0	11/28/2016	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO FNMA				1	910,211	102.8090	906,323	881,560	910,228	0	17	0	0	3.000	2.530	MON	2,204	0	11/28/2016	08/01/2031
3140FB-SL-5	FED NTL MTG ASSO FNMA				1	1,876,946	102.7620	1,870,906	1,820,620	1,876,979	0	34	0	0	3.000	2.550	MON	4,552	0	11/28/2016	08/01/2031
3140FE-X3-3	FED NTL MTG ASSO FNMA				1	686,174	105.1850	674,338	641,097	686,043	0	(195)	0	0	4.000	3.440	MON	2,137	2,137	11/09/2016	10/01/2046
3140FF-C8-2	FED NTL MTG ASSO FNMA				1	1,717,628	102.8120	1,710,342	1,663,563	1,717,660	0	32	0	0	3.000	2.530	MON	4,159	0	11/28/2016	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO FNMA				1	2,456,082	102.7650	2,448,250	2,382,378	2,456,126	0	44	0	0	3.000	2.550	MON	5,956	0	11/28/2016	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO FNMA				1	4,210,531	99.3980	4,200,937	4,226,380	4,210,546	0	40	0	0	3.000	3.020	MON	10,566	10,566	11/23/2016	11/01/2046

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	4,038,172	99.3980	4,028,971	4,053,372	4,038,186	0	39	0	0	3.000	3.020	MON	10,133	10,133	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	142,331	99.4170	141,922	142,754	142,331	0	1	0	0	3.000	3.020	MON	357	357	11/23/2016	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA				1	788,831	102.7520	795,012	773,720	788,853	0	22	0	0	3.500	3.340	MON	2,257	0	12/28/2016	11/01/2046
3140FG-FE-4	FED NTL MTG ASSO FNMA				1	268,133	102.8080	266,985	259,693	268,137	0	5	0	0	3.000	2.530	MON	649	0	11/28/2016	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO FNMA				1	268,259	102.8120	267,121	259,815	268,264	0	5	0	0	3.000	2.530	MON	650	0	11/28/2016	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO FNMA				1	1,250,713	102.8080	1,245,359	1,211,344	1,250,736	0	23	0	0	3.000	2.530	MON	3,028	0	11/28/2016	10/01/2031
3140FK-RL-6	FED NTL MTG ASSO FNMA				1	715,585	102.7600	713,268	694,111	715,597	0	13	0	0	3.000	2.550	MON	1,735	0	11/28/2016	10/01/2031
3140FK-RZ-5	FED NTL MTG ASSO FNMA				1	595,528	102.7680	593,646	577,656	595,538	0	10	0	0	3.000	2.550	MON	1,444	0	11/28/2016	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO FNMA				1	2,719,736	99.4360	2,713,725	2,729,118	2,719,745	0	25	0	0	3.000	3.020	MON	6,823	6,823	11/23/2016	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO FNMA				1	1,095,011	102.8130	1,090,376	1,060,543	1,095,031	0	20	0	0	3.000	2.530	MON	2,651	0	11/28/2016	11/01/2031
3140FM-JU-1	FED NTL MTG ASSO FNMA				1	1,851,231	102.7690	1,845,399	1,795,677	1,851,263	0	32	0	0	3.000	2.560	MON	4,489	0	11/28/2016	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA				1	390,382	102.8130	388,730	378,094	390,389	0	7	0	0	3.000	2.530	MON	945	0	11/28/2016	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO FNMA				1	269,341	102.8130	268,201	260,863	269,346	0	5	0	0	3.000	2.530	MON	652	0	11/28/2016	11/01/2031
31410F-Z2-4	FED NTL MTG ASSO FNMA			4	1	203,345	102.9090	212,312	206,310	205,426	0	714	0	0	5.000	5.240	MON	860	10,316	05/03/2007	07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA				1	2,587,732	105.4860	2,572,340	2,438,560	2,582,043	0	(31,423)	0	0	4.000	3.430	MON	8,129	97,542	11/09/2015	11/01/2040
31416Y-YV-4	FED NTL MTG ASSO FNMA				1	1,652,389	107.5610	1,633,382	1,518,563	1,646,865	0	(42,265)	0	0	4.500	3.710	MON	5,695	68,335	08/24/2015	08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA				1	491,630	103.0690	474,885	460,745	491,370	0	(2,170)	0	0	3.500	2.900	MON	1,344	4,032	09/19/2016	11/01/2041
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR				1	50,511	99.8700	51,024	51,090	50,553	0	108	0	0	3.000	3.090	MON	128	1,533	08/01/2014	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA				1	25,300	99.8690	25,532	25,566	25,319	0	59	0	0	3.000	3.080	MON	61	767	08/01/2014	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA				1	135,173	99.9010	136,587	136,722	135,283	0	247	0	0	3.000	3.090	MON	342	4,102	08/01/2014	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR				1	102,540	99.9010	103,511	103,616	102,616	0	160	0	0	3.000	3.080	MON	259	3,108	08/01/2014	12/01/2042
31417E-WF-4	FED NTL MTG ASSO				1	1,477,095	99.9010	1,438,764	1,440,190	1,475,053	0	(5,209)	0	0	3.000	2.790	MON	3,600	43,206	02/26/2015	02/01/2043
31417F-2P-2	FED NTL MTG ASSO				1	1,856,920	99.9010	1,813,707	1,815,506	1,854,649	0	(5,682)	0	0	3.000	2.810	MON	4,539	54,465	02/26/2015	04/01/2043
31417G-LW-4	FED NTL MTG ASSO				1	342,253	99.9010	334,390	334,721	341,841	0	(1,014)	0	0	3.000	2.810	MON	837	10,042	02/26/2015	05/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA				1	96,290	99.9010	97,204	97,301	96,360	0	193	0	0	3.000	3.080	MON	243	2,918	08/01/2014	05/01/2043
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						258,515,411	XXX	253,605,150	247,510,229	258,155,670	0	(972,253)	0	0	XXX	XXX	XXX	704,376	3,575,786	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						402,061,656	XXX	390,107,779	376,330,229	397,341,132	0	(3,913,140)	0	0	XXX	XXX	XXX	2,677,875	7,791,205	XXX	XXX
00206R-AR-3	A T & T CORPORATION CORPORATE			1	2FE	797,512	107.4850	859,880	800,000	799,292	0	278	0	0	5.800	5.840	FA	17,529	46,400	01/29/2009	02/15/2019
020002-AV-3	ALLSTATE CORPORATE			1	2FE	873,504	97.5000	853,125	875,000	873,667	0	30	0	0	6.125	6.130	MN	6,848	53,594	05/03/2007	05/15/2037
02079K-AC-1	ALPHABET INC CORPORATE				1FE	2,937,570	91.6410	2,749,230	3,000,000	2,939,747	0	2,177	0	0	1.998	2.230	FA	23,643	0	08/02/2016	08/15/2026
026874-DH-7	AMERICAN INTERNATIONAL-CW21 CORPORATE				2FE	1,904,048	101.6180	1,935,823	1,905,000	1,904,036	0	(11)	0	0	3.900	3.900	AO	18,574	39,005	03/17/2016	04/01/2026
03027X-AL-4	AMERICAN TOWERS INC CORPORATE				2FE	7,898,768	95.6910	7,569,158	7,910,000	7,899,154	0	387	0	0	2.250	2.270	JJ	44,988	0	09/28/2016	01/15/2022
03040W-AN-5	AMERICAN WATER CAPITAL CORP CORPORATE				1FE	1,162,880	98.1450	1,143,389	1,165,000	1,162,878	0	(2)	0	0	3.000	3.020	JD	4,272	0	11/14/2016	12/01/2026
032654-AM-7	ANALOG DEVICES CORPORATE				1FE	7,985,378	99.9910	7,999,280	8,000,000	7,985,392	0	14	0	0	3.125	3.150	JD	18,056	0	11/30/2016	12/05/2023
037833-CC-2	APPLE INC CORPORATE				1FE	1,542,852	96.5920	1,492,346	1,545,000	1,543,014	0	162	0	0	1.555	1.580	FA	9,810	0	07/28/2016	08/04/2021
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE				1FE	4,733,000	95.2790	4,509,555	4,733,000	4,733,000	0	0	0	0	3.945	3.940	MN	23,858	95,433	04/25/2016	11/15/2046
05348E-AY-5	AVALONBAY COMMUNITIES INC CORPORATE				1FE	1,958,889	94.4910	1,856,748	1,965,000	1,958,963	0	74	0	0	2.900	2.930	AO	13,613	0	09/26/2016	10/15/2026
05367A-AA-1	AVIATION CAPITAL GROUP TRUST CORPORATE			1	2FE	2,499,925	115.5000	2,887,500	2,500,000	2,499,618	0	1	0	0	7.125	7.120	AO	37,604	178,125	09/30/2010	10/15/2020
05367A-AE-3	AVIATION CAPITAL GROUP TRUST CORPORATE				2FE	625,000	102.8750	642,969	625,000	625,000	0	0	0	0	4.625	4.620	JJ	12,125	28,906	01/14/2013	01/31/2018
05565E-AF-2	BMW US CAPITAL CORPORATE				1FE	1,271,800	98.0540	1,250,189	1,275,000	1,272,226	0	426	0	0	2.000	2.050	AO	5,667	12,750	04/04/2016	04/11/2021
05565E-AM-7	BMW US CAPITAL LLC CORPORATE				1FE	9,969,100	95.7290	9,572,900	10,000,000	9,970,147	0	1,047	0	0	2.250	2.290	MS	66,250	0	09/08/2016	09/15/2023
06406F-AB-9	BANK OF NEW YORK MELLON COR CORPORATE				1FE	2,863,653	98.0640	2,809,534	2,865,000	2,863,792	0	139	0	0	2.050	2.050	MN	9,462	29,529	04/25/2016	05/03/2021
097023-BR-5	BOEING CO/THE CORPORATE				1FE	1,517,470	93.6730	1,437,881	1,535,000	1,518,440	0	970	0	0	2.250	2.370	JD	1,535	19,859	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE				2FE	992,710	91.2930	912,930	1,000,000	992,923	0	213	0	0	2.750	2.830	AO	10,236	0	08/08/2016	10/01/2026
125896-BR-0	CMS ENERGY CORPORATE				2FE	493,272	94.7600	469,062	495,000	493,284	0	12	0	0	2.950	2.990	FA	2,353	0	10/31/2016	02/15/2027
142339-AE-0	CARLISLE COMPANIES INC CORPORATE			1	2FE	423,088	106.7680	453,764	425,000	424,117	0	194	0	0	5.125	5.180	JD	968	21,781	12/06/2010	12/15/2020
15189T-AN-7	CENTERPOINT ENERGY INC CORPORATE			1	2FE	498,705	100.3400	501,700	500,000	499,924	0	135	0	0	5.950	5.980	FA	12,396	29,750	02/01/2007	02/01/2017
166764-BD-1	CHEVRONTEXACO CORP CORPORATE				1FE	450,000	101.7770	457,997	450,000	450,000	0	0	0	0	3.326	3.320	MN	1,829	14,967	11/09/2015	11/17/2025
172967-LC-3	CIT GROUP INC CORPORATE				2FE	3,993,160	99.6330	3,985,320	4,000,000	3,993,194	0	34	0	0	2.900	2.930	JD	7,411	0	12/01/2016	12/08/2021
20030N-BW-0	COMCAST CORP CORPORATE				1FE	1,548,140	92.2760	1,430,278	1,550,000	1,548,201	0	61	0	0	2.350	2.360	JJ	16,391	0	07/12/2016	01/15/2027
20035A-AA-2	COMED FINANCING III CORPORATE				2FE	196,500	102.7610	205,522	200,000	196,770	0	109	0	0	6.350	6.510	MS	3,739	12,700	03/04/2014	03/15/2033
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE			1	2FE	214,649	102.5900	209,722	204,427	205,023	0	(1,801)	0	0	9.250	8.300	MN	4,529	18,910	03/12/2010	05/10/2017
224044-AG-2	COX COMMUNICASTIONS CORPORATE				2FE	4,628,645	118.6500	4,152,750	3,500,000	4,344,834	0	(81,673)	0	0	7.625	4.200	JD	11,861	266,875	04/24/2013	06/15/2025
224044-CG-0	COX COMMUNICATIONS INC CORPORATE				2FE	903,471	95.3520	862,936	905,000	903,479	0	8	0	0	3.350	3.370	MS	9,095	0	09/08/2016	09/15/2026
225433-AK-7	CREDIT SUISSE GROUP FUNDING GUERNS				2FE	1,482,208	99.6090	1,479,194	1,485,000	1,482,744	0	525	0	0	3.125	3.160	JD	2,707	46,406	12/07/2015	12/10/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
22822V-AD-3	CROWN CASTLE INTL CORPORATE				2FE	1,624,545	96.6540	1,570,628	1,625,000	1,624,551	0	6	0	0	2.250	2.250	MS	12,188	0	08/22/2016	09/01/2021
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC				1FE	7,988,640	98.6730	7,893,840	8,000,000	7,989,195	0	555	0	0	1.750	1.790	AO	23,722	0	10/26/2016	10/30/2019
247361-ZH-4	DELTA AIR LINES INC CORPORATE			1	1FE	1,340,312	104.8000	1,404,647	1,340,312	1,340,312	0	0	0	0	4.950	4.950	MN	7,003	66,345	11/15/2010	11/23/2019
25470X-AL-9	DISH DBS CORP CORPORATE				3FE	2,326,500	99.5000	2,338,250	2,350,000	2,327,092	0	592	0	0	5.000	5.180	MS	34,597	0	10/06/2016	03/15/2023
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	4,987,900	98.2210	4,911,050	5,000,000	4,987,926	0	26	0	0	2.950	2.970	JD	18,028	0	11/14/2016	12/01/2026
29250R-AR-7	ENBRIDGE ENERGY PARTNERS CORPORATE			1	2FE	2,461,556	113.6060	2,130,113	1,875,000	2,043,383	0	(71,492)	0	0	9.875	5.410	MS	61,719	185,156	03/12/2010	03/01/2019
33829T-AA-4	FIVE CORNERS FUNDING TRUST				2FE	2,900,000	105.6020	3,062,458	2,900,000	2,900,000	0	0	0	0	4.419	4.410	MN	16,375	128,151	11/18/2013	11/15/2023
345370-CR-9	FORD MOTOR COMPANY CORPORATE				2FE	1,920,000	100.9050	1,937,376	1,920,000	1,920,000	0	0	0	0	4.346	4.340	JD	5,331	0	12/05/2016	12/08/2026
345397-YD-9	FORD MOTOR CREDIT CO CORPORATE				2FE	750,000	98.3460	737,595	750,000	750,000	0	0	0	0	1.897	1.890	FA	5,493	0	08/08/2016	08/12/2019
35804G-AK-4	FRESENIUS US FINANCE II INC CORPORATE				2FE	1,035,000	103.0000	1,066,050	1,035,000	1,035,000	0	0	0	0	4.500	4.500	JJ	21,476	37,519	09/16/2015	01/15/2023
35906A-AH-1	NEW COMMUNICATIONS HLDGS CORPORATE			1	3FE	1,200,000	105.0000	1,260,000	1,200,000	1,200,000	0	0	0	0	8.500	8.500	AO	21,533	102,000	03/26/2010	04/15/2020
37331N-AB-7	GEORGIA PACIFIC LLC CORPORATE			1	2FE	0	0.0000	0	0	0	0	0	0	0	5.400	0.000	MN	248	0	10/27/2010	11/01/2020
38145G-AG-5	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,887,023	97.0610	2,805,063	2,890,000	2,887,113	0	89	0	0	2.350	2.370	MN	17,733	0	09/22/2016	11/15/2021
38145G-AH-3	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,174,354	97.9500	2,135,310	2,180,000	2,174,350	0	(3)	0	0	3.500	3.530	MN	9,538	0	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS & CO CORPORATE				1FE	4,824,576	98.5450	4,730,160	4,800,000	4,820,708	0	(2,203)	0	0	3.500	3.430	JJ	73,733	168,000	03/05/2015	01/23/2025
391164-AF-7	GREAT PLAINS ENERGY INC CORPORATE				2FE	7,160,370	108.3420	7,583,940	7,000,000	7,049,622	0	(8,057)	0	0	5.292	5.130	JD	16,464	370,440	03/19/2012	06/15/2022
40414L-AL-3	HEALTH CARE PROPERTIES CORPORATE				2FE	7,437,380	99.8310	7,452,384	7,465,000	7,442,762	0	2,430	0	0	3.875	3.920	FA	109,279	289,269	08/07/2014	08/15/2024
410345-AL-6	HANESBRANDS INC CORPORATE				3FE	2,140,000	97.7500	2,091,850	2,140,000	2,091,850	(48,150)	0	0	0	4.875	4.870	MN	13,330	54,771	05/03/2016	05/15/2026
421946-AH-7	HEALTHCARE REALITY TRUST INC CORPORATE				2FE	1,016,585	99.5420	1,020,306	1,025,000	1,019,334	0	776	0	0	3.750	3.840	AO	8,115	38,438	03/19/2013	04/15/2023
432833-AA-9	HILTON HOTELS CORP CORPORATE				3FE	1,520,625	97.0000	1,455,000	1,500,000	1,455,000	(65,062)	(563)	0	0	4.250	4.040	MS	21,250	0	09/29/2016	09/01/2024
438516-BM-7	HONEYWELL INTERNATIONAL INC				1FE	7,329,634	97.6270	7,156,059	7,330,000	7,329,575	0	(58)	0	0	1.850	1.850	MN	22,978	0	10/24/2016	11/01/2021
46625H-HA-1	MORGAN JP&CO INC CORPORATE			1	2FE	1,238,875	103.5500	1,372,038	1,325,000	1,242,005	0	484	0	0	7.900	8.460	AO	17,737	104,675	07/23/2008	04/30/2049
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE	2,494,450	97.6300	2,440,750	2,500,000	2,495,362	0	495	0	0	3.125	3.150	JJ	34,288	78,125	01/15/2015	01/23/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE	2,664,000	94.6250	2,520,810	2,664,000	2,664,000	0	0	0	0	3.837	3.830	MN	14,481	0	11/04/2016	05/15/2046
48128B-AB-7	MORGAN JP&CO INC CORPORATE				1FE	3,999,880	99.5480	3,981,920	4,000,000	3,999,831	0	(49)	0	0	2.972	2.970	JJ	7,595	0	12/01/2016	01/15/2023
49327M-2P-8	KEY BANK USA NA CORPORATE				1FE	1,464,531	98.5860	1,444,285	1,465,000	1,464,576	0	45	0	0	1.600	1.610	FA	8,399	0	08/17/2016	08/22/2019
500760-AE-6	KRAFT FOODS CORPORATE				2FE	3,385,320	102.2100	3,066,300	3,000,000	3,355,602	0	(7,675)	0	0	5.000	4.230	JD	11,250	150,000	11/13/2012	06/04/2042
502413-BE-6	L-3 COMMUNICATIONS CORP CORPORATE				2FE	378,058	99.2530	377,161	380,000	378,061	0	3	0	0	3.850	3.910	JD	1,057	0	11/29/2016	12/15/2026
548661-DL-8	LOWES CO INC CORPORATE				1FE	509,449	98.7380	503,564	510,000	509,574	0	125	0	0	1.150	1.180	AO	1,238	2,851	04/11/2016	04/15/2019
574599-BG-0	MASCO CORP CORPORATE			1	2FE	224,996	112.5000	253,125	225,000	224,966	0	0	0	0	7.125	7.120	MS	4,720	16,031	03/05/2010	03/15/2020
59156R-BQ-0	METLIFE FUNDING INC CORPORATE				1FE	579,954	101.5380	588,920	580,000	579,940	0	4	0	0	3.600	3.600	MN	2,784	20,880	11/09/2015	11/13/2025
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	4,656,878	100.7670	4,695,742	4,660,000	4,656,844	0	(34)	0	0	3.450	3.450	JD	5,359	0	12/12/2016	12/19/2026
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	4,610,000	91.3380	4,210,682	4,610,000	4,610,000	0	0	0	0	2.152	2.150	AO	19,566	43,541	05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	2,235,000	91.4910	2,044,824	2,235,000	2,235,000	0	0	0	0	2.895	2.890	AO	41,158	28,398	05/04/2016	04/30/2032
61746B-ED-4	MORGAN STANLEY CORPORATE				1FE	3,954,688	98.7000	3,923,325	3,975,000	3,955,087	0	399	0	0	2.625	2.730	MN	12,753	0	11/14/2016	11/17/2021
61761J-3R-8	MORGAN STANLEY CORPORATE				1FE	1,683,474	95.3960	1,616,962	1,695,000	1,683,876	0	402	0	0	3.125	3.200	JJ	22,953	0	07/20/2016	07/27/2026
64952W-CJ-0	NEW YORK LIFE CORPORATE				1FE	6,986,630	96.3420	6,743,940	7,000,000	6,987,331	0	701	0	0	1.700	1.740	MS	35,369	0	09/07/2016	09/14/2021
654740-AS-8	NISSAN MTR ACCEP CORPORATE				1FE	2,245,725	96.4040	2,169,090	2,250,000	2,245,943	0	218	0	0	1.900	1.940	MS	12,706	0	09/07/2016	09/14/2021
665772-CN-7	NORTHERN STATES POWER CORPORATE				1FE	978,752	99.4100	989,130	995,000	979,106	0	288	0	0	4.000	4.090	FA	15,036	40,242	08/04/2015	08/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION CORPORATE				2FE	655,544	115.4290	721,431	625,000	654,981	0	(444)	0	0	5.897	5.550	MN	4,709	36,856	10/14/2015	05/15/2045
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE				1FE	3,689,494	99.9860	3,694,483	3,695,000	3,689,525	0	31	0	0	2.550	2.580	JD	5,758	0	12/06/2016	12/09/2021
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP				2FE	952,087	95.5330	912,340	955,000	952,097	0	9	0	0	3.400	3.430	MN	5,321	0	10/26/2016	11/15/2026
712704-AA-3	PEOPLES UNITED FINANCIAL INC CORPORATE				2FE	2,367,115	100.4530	2,385,759	2,375,000	2,369,933	0	744	0	0	3.650	3.690	JD	6,020	86,688	12/03/2012	12/06/2022
717081-DZ-3	PFIZER INC CORPORATE				1FE	11,989,080	99.6830	11,961,960	12,000,000	11,989,178	0	98	0	0	2.200	2.210	JD	29,333	0	11/14/2016	12/15/2021
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE				2FE	1,502,803	96.5070	1,452,430	1,505,000	1,502,793	0	(10)	0	0	3.100	3.110	MN	6,609	0	11/03/2016	11/15/2026
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE				1FE	2,519,824	98.1920	2,479,348	2,525,000	2,519,963	0	140	0	0	1.700	1.740	MN	6,916	0	11/01/2016	11/03/2021
74432N-AA-0	PRUDENTIAL COVERED TRUST				1FE	0	0.0000	0	0	0	0	0	0	0	2.997	2.990	MS	13	0	03/27/2012	09/30/2015
747262-AH-6	QVC INC CORPORATE				2FE	433,960	103.4120	423,989	410,000	425,286	0	(2,409)	0	0	5.125	4.350	JJ	10,448	21,013	02/26/2013	07/02/2022
747262-AS-2	QVC INC CORPORATE				2FE	1,038,340	100.4150	1,004,150	1,000,000	1,031,930	0	(3,684)	0	0	4.850	4.330	AO	12,125	48,500	03/27/2015	04/01/2024
747262-AW-3	QVC INC CORPORATE				2FE	1,995,680	90.9040	1,818,080	2,000,000	1,995,825	0	134	0	0	5.450	5.460	FA	41,178	109,000	08/07/2014	08/15/2034
756109-AS-3	REALTY INCOME CORP CORPORATE				2FE	1,085,381	94.0030	1,034,033	1,100,000	1,085,616	0	235	0	0	3.000	3.150	JJ	7,242	0	10/04/2016	01/15/2027
808513-AL-9	CHARLES SCHWAB CORP CORPORATE				1FE	453,089	97.9880	445,845	455,000	453,381	0	170	0	0	3.000	3.040	MS	4,209	13,650	03/03/2015	03/10/2025
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE				1FE	2,292,456	98.5570	2,266,811	2,300,000	2,292,572	0	116	0	0	2.350	2.410	JJ	5,705	0	11/15/2016	01/30/2022
842587-CV-7	SOUTHERN COMPANY CORPORATE				2FE	836,959	97.1800	816,312	840,000	837,140	0	180	0	0	3.250	3.290	JJ	16,456	0	05/19/2016	07/01/2026
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE				2FE	484,992	100.1870	485,907	485,000	484,986	0	(6)	0	0	3.360	3.360	MJSD	498	2,399	10/20/2016	09/20/2021
85748D-AA-7	STATE STREET CAPITAL TRUST IV CORPORATE			1	1	0	0.0000	0	0	0	0	0	0	0	1.546	1.540	MJSD	242	0	04/23/2007	06/15/2037
87165B-AJ-2	SYNCHRONY CORPORATE				2FE	1,069,722	100.4720	1,075,050	1,070,000	1,069,798	0	81	0	0	2.600	2.600	JJ	12,828	17,078	12/01/2015	01/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	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	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE				2FE	1,254,595	94.1720	1,195,984	1,270,000	1,254,934	0	339	0	0	2.950	3.090	MS	10,615	0	09/14/2016	09/19/2026
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO				2FE	444,662	101.1750	450,229	445,000	444,705	0	28	0	0	3.850	3.850	JD	1,428	17,133	12/08/2014	06/01/2025
89417E-AL-3	TRAVELERS COMPANIES INC. CORPORATE				1FE	317,773	94.1580	301,306	320,000	317,789	0	18	0	0	3.750	3.780	MN	1,533	6,133	05/04/2016	05/15/2046
90345K-AA-8	US AIRWAYS GROUP INC CORPORATE			1	1FE	403,078	111.0000	447,417	403,079	403,078	0	0	0	0	6.250	6.250	AO	4,829	25,192	12/15/2010	10/22/2024
904764-AU-1	UNILEVER CAPITAL CORP CORPORATE				1FE	984,170	91.1670	911,670	1,000,000	984,768	0	598	0	0	2.000	2.170	JJ	8,500	0	07/25/2016	07/28/2026
911365-BF-0	UNITED RENTALS NORTH AM CORPORATE				4FE	340,000	99.2500	337,450	340,000	337,450	(2,550)	0	0	0	5.500	5.490	MN	2,805	0	10/24/2016	05/15/2027
91159H-HN-3	US BANCORP CORPORATE				1FE	5,509,374	92.6340	5,141,187	5,550,000	5,510,925	0	1,551	0	0	2.375	2.450	JJ	58,217	0	07/19/2016	07/22/2026
913017-CG-2	UNITED TECHNOLOGIES CORP CORPORATE				1FE	3,542,084	97.9310	3,476,551	3,550,000	3,542,297	0	213	0	0	1.950	1.990	MN	11,538	0	10/27/2016	11/01/2021
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE				2FE	1,745,538	91.9150	1,608,513	1,750,000	1,745,679	0	141	0	0	2.625	2.650	FA	19,141	0	07/27/2016	08/15/2026
92345Y-AC-0	VERISK ANALYTICS INC CORPORATE				2FE	440,940	104.0770	442,327	425,000	435,161	0	(1,580)	0	0	4.125	3.650	MS	5,308	17,531	02/25/2013	09/12/2022
931427-AQ-1	WALGREENS BOOTS CORPORATE				2FE	877,782	98.0180	862,555	880,000	877,874	0	91	0	0	3.450	3.480	JD	2,530	15,180	05/26/2016	06/01/2026
94988J-5G-8	WELLS FARGO BANK CORPORATE				1FE	4,993,100	99.9280	4,996,400	5,000,000	4,993,210	0	110	0	0	2.150	2.190	JD	6,868	0	12/01/2016	12/06/2019
00131L-2A-2	AIA GROUP LTD CORPORATE		D		1FE	448,353	100.2930	451,319	450,000	449,247	0	328	0	0	2.250	2.320	MS	3,094	10,125	03/04/2014	03/11/2019
00913R-AD-8	AIR LIQUIDE FIN CORPORATE		D		1FE	996,220	93.8940	938,940	1,000,000	996,287	0	67	0	0	2.500	2.540	MS	6,528	0	09/22/2016	09/27/2026
23636T-AD-2	DANONE SA CORPORATE		D		2FE	3,420,000	96.2420	3,291,476	3,420,000	3,420,000	0	0	0	0	2.589	2.580	MN	14,511	0	10/26/2016	11/02/2023
268317-AF-1	ELECTRICITE DE FRANCE SA CORPORATE		D		2FE	950,813	94.0000	902,400	960,000	951,121	0	95	0	0	5.250	5.300	JJ	21,140	50,400	01/24/2013	12/31/2049
709629-AL-3	PENTAIR FINANCE SA		D		2FE	1,738,447	97.8250	1,702,155	1,740,000	1,739,010	0	148	0	0	3.150	3.160	MS	16,139	54,810	11/13/2012	09/15/2022
88167A-AE-1	TEVA PHARMACEUTICAL CORPORATE		D		2FE	907,579	92.0540	837,691	910,000	907,655	0	76	0	0	3.150	3.180	AO	12,740	0	07/18/2016	10/01/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						238,362,591	XXX	233,648,827	236,559,818	237,403,930	(115,762)	(161,379)	0	0	XXX	XXX	XXX	1,569,005	3,371,510	XXX	XXX
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1			4	1FM	4,968	102.8240	5,003	4,865	4,942	0	(3)	0	0	6.000	5.850	MON	7	281	05/22/2003	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,968	XXX	5,003	4,865	4,942	0	(3)	0	0	XXX	XXX	XXX	7	281	XXX	XXX
059500-AD-0	BACM_06-3 CMBS			4,5	1FM	17,989	99.8640	16,023	16,044	16,113	0	(2,835)	0	0	5.890	3.290	MON	79	940	01/27/2012	07/10/2044
07388R-AF-4	BEAR STEARNS CO. CMBS			4	1FM	453,706	100.1190	410,533	410,043	411,481	0	(40,676)	0	0	5.317	2.150	MON	1,817	21,937	08/07/2013	02/01/2044
12515A-BE-9	CD_16-CD2 CMBS			4	1FE	5,664,849	102.6390	5,645,145	5,500,000	5,663,948	0	(900)	0	0	3.526	3.170	MON	16,161	0	11/18/2016	11/01/2049
126281-AZ-7	CSAIL_15-C1 CMBS			4	1FM	6,682,305	102.5610	6,666,484	6,500,000	6,658,867	0	(16,678)	0	0	3.505	3.160	MON	18,985	227,825	07/31/2015	04/01/2050
12631D-BG-7	COMM_14-CR18 CMBS			4,5	1FM	3,205,087	102.6590	3,156,773	3,075,000	3,190,950	0	(14,504)	0	0	4.900	4.480	MON	12,975	148,068	08/29/2014	05/01/2047
17311Q-BK-5	CIT GROUP INC CMBS			4,5	1FM	1,667,330	100.8660	1,418,296	1,406,113	1,511,462	0	(147,465)	0	0	5.887	2.780	MON	6,899	81,629	12/10/2012	12/01/2049
23312V-AF-3	DBJPM CMBS			4	1FE	2,863,372	97.3230	2,705,579	2,780,000	2,860,484	0	(2,888)	0	0	2.890	2.540	MON	6,695	26,781	07/26/2016	09/01/2049
36143W-AA-9	GAHR_15-NRF CMBS			4,5	1FM	1,787,395	100.1550	1,791,786	1,789,009	1,794,898	0	5,663	0	0	2.000	1.880	MON	1,554	32,011	02/06/2015	12/15/2034
36228C-VC-4	GSMS CMBS			4	1FM	3,476,953	113.7870	3,413,615	3,000,000	3,393,269	0	(61,774)	0	0	5.470	3.640	MON	13,675	163,950	10/31/2014	05/01/2032
46629Y-AC-3	JPMORGAN CHASE 07-CB18 CMBS			4	1FM	358,469	99.9300	313,712	313,930	314,288	0	(59,006)	0	0	5.440	1.700	MON	1,423	17,154	02/04/2013	06/01/2047
46632H-AG-6	JPMCC_07-LD12 CMBS			4,5	1FM	638,139	101.1220	566,636	560,347	571,422	0	(64,936)	0	0	5.850	2.150	MON	2,327	32,713	08/07/2013	02/01/2051
46646K-AA-6	JP MORGAN CHASE 16-WPT			4,5	1FE	3,986,259	100.2920	4,001,651	3,990,000	3,986,284	0	25	0	0	2.153	2.160	MON	3,820	8,372	11/01/2016	10/15/2033
50180J-AD-7	LBUBS 07-C2 CMBS			4	1FM	343,430	100.2020	315,916	315,277	317,348	0	(28,780)	0	0	5.430	2.790	MON	951	17,120	09/05/2013	02/15/2040
61763K-BF-0	MSBAM_14-C15 CMBS			4,5	1FM	1,328,789	102.3790	1,305,336	1,275,000	1,321,108	0	(6,699)	0	0	4.899	4.460	MON	5,205	63,453	08/20/2014	04/01/2047
61763M-AL-4	MSBAM_14-C16 CMBS			4,5	1FM	924,047	101.7930	916,144	900,000	920,933	0	(367)	0	0	4.758	4.490	MON	3,569	43,525	08/18/2014	06/01/2047
78413M-AE-8	SFAVE_15-5AVE CMBS			4,5	1FM	7,799,168	99.1080	7,433,121	7,500,000	7,773,405	0	(15,059)	0	0	4.140	3.850	MON	26,737	310,800	02/03/2015	01/01/2035
92978N-AE-4	WBCMT_07-C33 CMBS			4,5	1FM	2,026,954	100.4590	1,856,423	1,847,936	1,866,850	0	(158,249)	0	0	5.899	4.120	MON	9,068	111,775	05/24/2011	02/01/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						43,224,241	XXX	41,933,173	41,178,699	42,573,110	0	(615,128)	0	0	XXX	XXX	XXX	131,940	1,308,053	XXX	XXX
165182-BR-6	CF_15-1A: A ABS FTST			4,5	1FE	6,648,658	99.8710	6,640,082	6,648,659	6,648,658	0	0	0	0	1.150	1.050	MON	4,778	64,485	02/04/2015	02/07/2027
34528Q-DS-0	FORD MOTOR COMPANY ABS FTST			4,5	1FE	3,000,000	100.1080	3,003,240	3,000,000	3,000,000	0	0	0	0	1.100	0.860	MON	1,345	26,217	02/03/2015	01/15/2020
43814M-AD-9	HAROT_15-3 ; A4 ABS FTST			4	1FE	4,699,875	100.0500	4,702,350	4,700,000	4,699,901	0	20	0	0	1.560	1.560	MON	2,648	73,320	08/12/2015	10/18/2021
44918L-AD-4	HART_15-C: A3 ABS FTST			4	1FE	8,998,356	100.0320	9,002,880	9,000,000	8,998,838	0	364	0	0	1.460	1.460	MON	27,740	131,400	09/10/2015	02/15/2020
78470R-AB-3	SOCIAL PROFESSIONAL LOAN PROGRAM			4	1FE	4,529,687	99.7380	4,518,131	4,530,000	4,529,690	0	3	0	0	1.630	1.630	MON	9,230	0	11/16/2016	01/25/2036
834017-AB-1	SOFI ABS FTST			4	1FE	1,862,542	99.6370	1,856,020	1,862,782	1,862,062	0	(710)	0	0	2.510	2.510	MON	909	46,673	06/04/2015	09/25/2032
380881-CP-5	GCCT_15-2A:A ABS FTST		A	4	1FE	4,999,181	99.2730	4,963,650	5,000,000	4,999,386	0	112	0	0	2.020	2.020	MON	4,489	101,000	04/22/2015	04/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						34,738,299	XXX	34,686,353	34,741,441	34,738,535	0	(211)	0	0	XXX	XXX	XXX	51,139	443,095	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						316,330,099	XXX	310,273,356	312,484,823	314,720,517	(115,762)	(776,721)	0	0	XXX	XXX	XXX	1,752,091	5,122,939	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

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
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						687,753,088	XXX	663,616,370	641,994,818	676,514,738	(115,762)	(7,313,174)	0	0	XXX	XXX	XXX	5,876,213	13,884,028	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						295,067,574	XXX	289,346,764	282,545,167	294,749,623	0	(939,223)	0	0	XXX	XXX	XXX	782,973	3,673,760	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						43,224,241	XXX	41,933,173	41,178,699	42,573,110	0	(615,128)	0	0	XXX	XXX	XXX	131,940	1,308,053	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						34,738,299	XXX	34,686,353	34,741,441	34,738,535	0	(211)	0	0	XXX	XXX	XXX	51,139	443,095	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						1,060,783,202	XXX	1,029,582,660	1,000,460,125	1,048,576,006	(115,762)	(8,867,736)	0	0	XXX	XXX	XXX	6,842,265	19,308,936	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
12547*-10-5	CHA Service Company			10,000,000.000	23,250,237	1.000	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0		05/01/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					23,250,237	XXX	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0	XXX	XXX
9799999 - Total Common Stocks					23,250,237	XXX	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					23,250,237	XXX	23,250,237	73,538,938	0	0	0	(709,683)	0	(709,683)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3130A8-JG-9	FEDERAL HOME LOAN BANK AGCY FTSE		06/15/2016	CANTOR FITZGERALD		6,000,000	6,000,000	0
3130AA-BG-2	FEDERAL HOME LOAN BANK AGCY FTSE		11/29/2016	WELLS FARGO		10,358,608	10,400,000	0
3133EG-BZ-7	FED FARM CREDIT AGCY FTSE		06/01/2016	VARIOUS		2,996,143	3,000,000	968
3133EG-XA-8	FED FARM CREDIT AGCY FTST		09/28/2016	CANTOR FITZGERALD		7,000,000	7,000,000	0
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO AGCY FTST		05/04/2016	INTL FCSTONE PARTNERS L.P.		8,000,000	8,000,000	0
3135G0-J8-7	FED NTL MTG ASSO AGCY FTST		04/29/2016	CANTOR FITZGERALD		7,986,400	8,000,000	1,467
3135G0-K9-3	FED NTL MTG ASSO AGCY FTST		06/13/2016	INTL FCSTONE PARTNERS L.P.		5,000,000	5,000,000	0
3135G0-N8-2	FED NTL MTG ASSO AGCY FTST		08/17/2016	CITIGROUP GLOBAL MARKETS INC		6,891,974	6,920,000	0
3135G0-Q2-2	FED NTL MTG ASSO AGCY FTST		09/23/2016	CITIGROUP GLOBAL MARKETS INC		8,212,683	8,265,000	0
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE GNMA		08/22/2016	BNP PARIBAS		5,218,646	4,987,767	8,313
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA		11/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		22,304,297	21,000,000	40,833
912828-2F-6	UNITED STATES TREASURY GOVERNMENT		09/01/2016	BARCLAYS CAPITAL		19,942,221	20,000,000	3,729
912828-A3-4	US TREASURY N/B GOVERNMENT		08/12/2016	NOMURA SECURITIES		885,117	875,000	2,274
912828-C2-4	UNITED STATES TREASURY GOVERNMENT		11/04/2016	SALOMON SMITH BARNEY		1,099,962	1,085,000	2,750
912828-QQ-6	UNITED STATES TREASURY GOVERNMENT		05/24/2016	NOMURA SECURITIES		2,628,891	2,550,000	26,089
912828-RE-2	UNITED STATES TREASURY GOVERNMENT		07/12/2016	NOMURA SECURITIES		162,743	160,000	880
912828-S5-0	US TREASURY CPI IAN FTSE		11/09/2016	VARIOUS		5,032,286	5,029,600	2,101
912828-T3-4	UNITED STATES TREASURY GOVERNMENT		10/24/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		9,937,517	10,000,000	8,345
912828-U7-3	US TREASURY N/B GOVERNMENT		12/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		4,974,422	5,000,000	2,455
912828-UH-1	UNITED STATES TREASURY CPI		11/22/2016	MORGAN STANLEY		4,169,205	4,181,120	1,860
912828-VK-3	UNITED STATES TREASURY GOVERNMENT		07/12/2016	SALOMON SMITH BARNEY		4,409,473	4,350,000	2,113
912828-VQ-0	UNITED STATES TREASURY GOVERNMENT		07/12/2016	BARCLAYS CAPITAL		354,977	350,000	2,168
0599999. Subtotal - Bonds - U.S. Governments						143,565,565	142,153,487	106,345
100853-VY-3	BOSTON MASS MUNI		03/09/2016	CITIGROUP GLOBAL MARKETS INC		1,567,351	1,225,000	0
13063A-4H-4	CALIFORNIA STATE MUNI		12/22/2016	WELLS FARGO		2,721,410	2,580,000	34,293
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI		09/22/2016	CITIGROUP GLOBAL MARKETS INC		1,724,464	1,460,000	29,606
373384-3Z-7	GEORGIA STATE		06/16/2016	J.P. MORGAN		5,433,833	4,180,000	0
419792-HL-3	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,952,283	1,750,000	0
419792-HM-1	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,489,164	2,170,000	0
419792-HN-9	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3,118,722	2,655,000	0
419792-JY-3	HAWAII ST MUNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		973,934	785,000	0
419792-MG-8	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		933,042	730,000	0
419792-MH-6	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		946,890	730,000	0
419792-MJ-2	HAWAII ST MUNI		11/01/2016	VARIOUS		1,934,787	1,520,000	2,304
419792-MK-9	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		930,779	730,000	0
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI		10/28/2016	BARCLAYS CAPITAL		1,291,799	1,020,000	2,833
574193-MP-0	MARYLAND ST MUNI		06/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		7,704,347	6,470,000	0
574193-MQ-8	MARYLAND ST MUNI		11/02/2016	VARIOUS		7,207,374	5,935,000	41,250
57582P-QY-9	MASSACHUSETTS ST MUNI		08/04/2016	LOOP CAPITAL MARKETS		1,123,039	1,010,000	22,164
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV		10/21/2016	LOOP CAPITAL MARKETS		3,422,006	2,920,000	36,196
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		691,730	645,000	0
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		795,926	730,000	0
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		502,648	455,000	0
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		429,379	385,000	0
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,844,275	1,645,000	0
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI		10/07/2016	CITIGROUP GLOBAL MARKETS INC		912,916	730,000	0
658256-R2-0	NORTH CAROLINA ST MUNI		02/10/2016	WELLS FARGO		1,187,277	1,045,000	12,190
658256-Z2-1	NORTH CAROLINA ST MUNI		03/16/2016	MORGAN STANLEY		3,807,199	3,070,000	5,117
658256-Z4-7	NORTH CAROLINA ST MUNI		02/24/2016	MORGAN STANLEY		1,624,871	1,260,000	0
677522-HS-6	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.		6,905,192	5,600,000	0
677522-HT-4	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.		6,989,864	5,600,000	0
677522-ME-1	OHIO ST MUNI		11/02/2016	JEFFERIES		2,762,212	2,250,000	30,000
70914P-D2-5	PENNSYLVANIA ST MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,507,330	1,390,000	0
70914P-D8-2	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,788,561	1,450,000	0
70914P-D9-0	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,814,704	1,450,000	0
70914P-E2-4	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,835,947	1,450,000	0
882723-SL-4	TEXAS ST MUNI		01/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,990,890	1,650,000	25,438
928109-U7-0	VIRGINIA ST MUNI		11/01/2016	WELLS FARGO		1,288,960	1,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						84,155,105	69,675,000	241,391
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI		08/18/2016	LOOP CAPITAL MARKETS		6,604,074	5,970,000	71,391
414004-7D-7	HARRIS CNTY TEX MUNI		08/18/2016	LOOP CAPITAL MARKETS		3,954,958	3,620,000	4,224
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,559,032	9,590,000	75,615
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST		07/26/2016	SIEBURT, BRANDFORD, SHANK & CO		792,100	5,000,000	0
021087-UZ-2	ALPINE UTAH SCH DIST MUNI		05/03/2016	J.P. MORGAN		2,440,060	2,000,000	14,167

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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
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV		09/21/2016	BARCLAYS CAPITAL		1,602,550	1,410,000	31,235
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE		07/25/2016	CITIGROUP GLOBAL MARKETS INC		2,451,680	1,925,000	24,063
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV		04/04/2016	WELLS FARGO		1,397,099	1,100,000	0
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		11/09/2016	VARIOUS		6,658,418	6,223,665	8,990
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		11/09/2016	WELLS FARGO		6,039,795	5,643,021	8,151
312942-F9-1	FED NTL MTG ASSO FNMA		11/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		899,570	853,938	1,079
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC		11/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,622,645	2,493,305	3,151
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		08/09/2016	BARCLAYS CAPITAL		289,032	277,000	231
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		1,272,771	1,189,158	1,718
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		6,275,870	5,863,587	8,470
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		11/29/2016	MORGAN STANLEY		6,740,007	6,741,587	6,742
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		468,199	437,441	632
31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC		08/09/2016	GOLDMAN SACHS		5,975,476	5,723,294	4,769
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		11/29/2016	MORGAN STANLEY		3,525,673	3,526,500	3,527
3135G0-P5-6	FANNIE MAE ABS FTST		09/16/2016	BARCLAYS CAPITAL		8,999,100	9,000,000	0
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		11/01/2016	J.P. MORGAN		6,913,507	6,630,677	6,131
3137BS-ZE-6	STRU_AM-9241:PA CMO		11/02/2016	AMHERST SECURITIES		8,074,869	7,540,000	21,259
3138AU-RL-3	FED NTL MTG ASSO FNMA		01/04/2016	BARCLAYS CAPITAL		745,432	707,199	1,238
3138AW-H2-2	FED NTL MTG ASSO FNMA		11/08/2016	NOMURA SECURITIES		1,774,066	1,682,078	2,126
3138AX-HC-8	FED NTL MTG ASSO FNMA		11/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		752,964	714,133	903
3138E4-F6-3	FED NTL MTG ASSO FNMA		11/08/2016	NOMURA SECURITIES		1,471,102	1,394,823	1,763
3138ED-UL-3	FED NTL MTG ASSO FNMA		11/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		1,749,031	1,660,062	2,098
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,291,336	2,149,912	4,389
3138EK-G7-4	FANNIE MAE FNMA		09/19/2016	CITIGROUP GLOBAL MARKETS INC		672,329	630,601	1,287
3138EL-B3-6	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		257,532	241,354	493
3138EM-FX-4	FED NTL MTG ASSO FNMA		09/19/2016	CREDIT SUISSE FIRST BOSTON CORP.		2,114,151	1,982,065	4,047
3138EP-WL-4	FED NTL MTG ASSO FNMA		02/18/2016	J.P. MORGAN		2,236,635	2,085,897	5,099
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		08/29/2016	WELLS		11,180,360	10,257,211	0
3138ER-K8-2	FED NTL MTG ASSO FNMA		11/08/2016	CITIGROUP GLOBAL MARKETS INC		9,710,399	9,031,617	13,046
3138ER-LX-6	FED NTL MTG ASSO FNMA		11/23/2016	J.P. MORGAN		323,174	321,279	625
3138ET-TP-1	FNMA 30 YR POOL FNMA		08/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		10,428,369	9,504,637	0
3138ET-WQ-5	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		2,770,259	2,683,060	4,025
3138ET-YV-2	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3,328,770	3,109,638	6,349
3138LV-CV-3	FED NTL MTG ASSO 30YR		09/19/2016	CITIGROUP GLOBAL MARKETS INC		1,938,306	1,818,005	3,712
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR		09/19/2016	CITIGROUP GLOBAL MARKETS INC		1,681,695	1,577,321	3,220
3138WH-NT-5	FED NTL MTG ASSO FNMA		07/25/2016	CITIGROUP GLOBAL MARKETS INC		2,142,670	1,992,312	2,214
3138WH-R6-1	FED NTL MTG ASSO FNMA		11/28/2016	BARCLAYS CAPITAL		339,993	329,691	495
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		11/23/2016	J.P. MORGAN		12,551,780	12,477,209	24,261
3138WJ-MD-7	FED NTL MTG ASSO FNMA		12/28/2016	BARCLAYS CAPITAL		2,273,774	2,226,121	6,276
3140E9-AM-8	FNMA 30YR		03/02/2016	SOCIETE GENERALE		7,244,170	6,928,773	8,757
3140EC-MV-8	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		816,299	790,604	1,186
3140EW-2N-4	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		815,151	790,090	1,185
3140EW-3W-3	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		824,359	827,202	1,930
3140F3-BU-1	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		922,672	893,629	1,340
3140F3-C3-0	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		791,718	794,449	1,854
3140F9-2B-0	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		387,112	374,927	562
3140F9-NN-1	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		445,561	431,536	647
3140FB-6X-3	FED NTL MTG ASSO FNMA		11/08/2016	CREDIT SUISSE FIRST BOSTON CORP.		2,287,458	2,170,457	2,743
3140FB-FE-5	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		365,808	354,293	531
3140FB-SD-3	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		910,211	881,560	1,322
3140FB-SL-5	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		1,876,946	1,820,620	2,731
3140FE-X3-3	FED NTL MTG ASSO FNMA		11/09/2016	WELLS FARGO		687,142	642,002	926
3140FF-C8-2	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		1,717,628	1,663,563	2,495
3140FF-DH-1	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		2,456,082	2,382,378	3,574
3140FG-5N-5	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		4,217,428	4,233,303	9,878
3140FG-6S-3	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		4,044,775	4,060,000	9,473
3140FG-7G-8	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		142,575	143,000	334
3140FG-7L-7	FED NTL MTG ASSO FNMA		12/28/2016	BARCLAYS CAPITAL		788,831	773,720	2,181
3140FG-FE-4	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		268,133	259,693	390
3140FG-GU-7	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		268,259	259,815	390
3140FH-H6-7	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		1,250,713	1,211,341	1,817
3140FK-RL-6	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		715,585	694,111	1,041
3140FK-RZ-5	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		595,528	577,656	866
3140FK-S3-5	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		2,724,602	2,734,000	6,379
3140FM-JN-7	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		1,095,011	1,060,543	1,591

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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
3140FM-JU-1	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		1,851,231	1,795,677	2,694
3140FM-QU-3	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		390,382	378,094	567
3140FM-V8-6	FED NTL MTG ASSO FNMA		11/28/2016	WELLS FARGO		269,341	260,863	391
31417A-JK-6	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		522,866	490,019	1,000
419792-JW-7	HAWAII ST MUNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		793,914	680,000	0
440673-J5-1	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		707,339	635,000	0
440673-J6-9	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		729,736	635,000	0
440673-J7-7	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		750,075	635,000	0
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN		1,108,944	900,000	0
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN		1,290,734	1,030,000	0
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI		05/10/2016	CITIGROUP GLOBAL MARKETS INC		642,770	500,000	2,014
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		08/29/2016	MORGAN STANLEY		3,842,910	3,000,000	0
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		837,967	730,000	0
57584X-XQ-9	GOLDMAN SACHS & CO MUNI		10/06/2016	GOLDMAN SACHS		886,468	730,000	0
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R		10/28/2016	VARIOUS		704,337	560,000	467
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		188,568	150,000	0
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		448,610	360,000	0
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		273,060	220,000	0
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI		07/26/2016	SIEBURT, BRANDFORD, SHANK & CO		319,140	2,000,000	0
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		09/15/2016	LOOP CAPITAL MARKETS		895,603	850,000	9,326
59333F-SV-3	MIAMI -DADE CNTY HFA MUNI		04/29/2016	WELLS FARGO		2,417,380	2,000,000	0
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET		11/01/2016	WELLS FARGO		1,270,300	1,000,000	4,167
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS		781,679	630,000	0
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI		11/01/2016	LOOP CAPITAL MARKETS		1,270,310	1,000,000	18,193
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA		09/22/2016	J.P. MORGAN		4,135,404	3,640,000	0
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F		06/16/2016	CITIGROUP GLOBAL MARKETS INC		1,149,420	1,000,000	2,778
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW		03/03/2016	BARCLAYS CAPITAL		1,282,669	1,055,000	0
718814-Q3-3	PHOENIX ARIZ MUNI		10/28/2016	J.P. MORGAN		918,603	730,000	4,968
721876-TD-2	PIMA CNTY ARIZ SWR REV MUNI		07/25/2016	WELLS		1,328,996	1,050,000	3,063
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI		10/24/2016	SIEBURT, BRANDFORD, SHANK & CO		836,600	890,000	1,490
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		638,962	525,000	0
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		588,221	475,000	0
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		1,325,017	1,055,000	0
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		828,461	700,000	0
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		1,034,456	855,000	0
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		1,288,046	1,030,000	0
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		1,177,361	930,000	0
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		957,105	750,000	0
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI		06/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		651,260	500,000	0
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI		05/06/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3,177,318	2,535,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						229,343,868	218,797,316	349,222
02079K-AC-1	ALPHABET INC CORPORATE		08/02/2016	MORGAN STANLEY		2,937,570	3,000,000	0
026874-DH-7	AMERICAN INTERNATIONAL-CW21 CORPORATE		03/17/2016	U.S. BANCORP INVESTMENTS, INC		3,808,095	3,810,000	0
03027X-AL-4	AMERICAN TOWERS INC CORPORATE		09/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		7,898,768	7,910,000	0
03040W-AN-5	AMERICAN WATER CAPITAL CORP CORPORATE		11/14/2016	MIZUHO SECUROTIES USA INC.		1,162,880	1,165,000	0
032654-AM-7	ANALOG DEVICES CORPORATE		11/30/2016	VARIOUS		7,985,378	8,000,000	0
037833-CC-2	APPLE INC CORPORATE		07/28/2016	GOLDMAN SACHS		1,542,852	1,545,000	0
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE		04/25/2016	MORGAN STANLEY		4,733,000	4,733,000	0
05348E-AY-5	AVALONBAY COMMUNITIES INC CORPORATE		09/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,958,889	1,965,000	0
05565E-AF-2	BMW US CAPITAL CORPORATE		04/04/2016	J.P. MORGAN		2,548,587	2,555,000	0
05565E-AM-7	BMW US CAPITAL LLC CORPORATE		09/08/2016	GOLDMAN SACHS		9,969,100	10,000,000	0
06406F-AB-9	BANK OF NEW YORK MELLON COR CORPORATE		04/25/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,863,653	2,865,000	0
097023-BR-5	BOEING CO/THE CORPORATE		05/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,517,470	1,535,000	0
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE		08/08/2016	J.P. MORGAN		992,710	1,000,000	0
12515A-BE-9	CD_16-CD2 CMBS		11/18/2016	DEUTSCHE BANK		5,664,849	5,500,000	3,770
125896-BR-0	CMS ENERGY CORPORATE		10/31/2016	J.P. MORGAN		493,272	495,000	0
172967-LC-3	CIT GROUP INC CORPORATE		12/01/2016	CITIGROUP GLOBAL MARKETS INC		3,993,160	4,000,000	0
20030N-BW-0	COMCAST CORP CORPORATE		07/12/2016	CITIGROUP GLOBAL MARKETS INC		1,548,140	1,550,000	0
224044-CG-0	COX COMMMUNICATIONS INC CORPORATE		09/08/2016	WELLS FARGO		903,471	905,000	0
22822V-AD-3	CROWN CASTLE INTL CORPORATE		08/22/2016	CITIGROUP GLOBAL MARKETS INC		1,624,545	1,625,000	0
23312V-AF-3	DBJPM CMBS		07/26/2016	DEUTSCHE BANK		2,863,372	2,780,000	2,232
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC		10/26/2016	CITIGROUP GLOBAL MARKETS INC		7,988,640	8,000,000	0
25470X-AL-9	DISH DBS CORP CORPORATE		10/06/2016	BARCLAYS CAPITAL		2,326,500	2,350,000	8,813
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE		11/14/2016	GOLDMAN SACHS		4,987,900	5,000,000	0
345370-CR-9	FORD MOTOR COMPANY CORPORATE		12/05/2016	GOLDMAN SACHS		1,920,000	1,920,000	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
345397-YD-9	FORD MOTOR CREDIT CO CORPORATE		08/08/2016	RBC DOMINION SECURITIES CORP.		750,000	750,000	0
38145G-AG-5	GOLDMAN SACHS GROUP INC CORPORATE		09/22/2016	GOLDMAN SACHS		2,887,023	2,890,000	0
38145G-AH-3	GOLDMAN SACHS GROUP INC CORPORATE		11/10/2016	GOLDMAN SACHS		2,174,354	2,180,000	0
410345-AL-6	HANESBRANDS INC CORPORATE		05/03/2016	J.P. MORGAN		2,140,000	2,140,000	0
432833-AA-9	HILTON HOTELS CORP CORPORATE		09/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,520,625	1,500,000	8,146
438516-BM-7	HONEYWELL INTERNATIONAL INC		10/24/2016	DEUTSCHE BANK		7,329,634	7,330,000	0
46646K-AA-6	JP MORGAN CHASE 16-WPT		11/01/2016	J.P. MORGAN		3,986,259	3,990,000	0
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP		11/04/2016	JEFFERIES		2,664,000	2,664,000	0
48128B-AB-7	MORGAN JP&CO INC CORPORATE		12/01/2016	J.P. MORGAN		3,999,880	4,000,000	0
49327M-2P-8	KEY BANK USA NA CORPORATE		08/17/2016	KEY CAPITAL MARKETS		1,464,531	1,465,000	0
502413-BE-6	L-3 COMMUNICATIONS CORP CORPORATE		11/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		378,058	380,000	0
548661-DL-8	LOWES CO INC CORPORATE		04/11/2016	WELLS FARGO		509,449	510,000	0
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		12/12/2016	DEUTSCHE BANK		4,656,878	4,660,000	0
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		05/04/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		4,785,000	4,785,000	0
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		05/04/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,280,000	2,280,000	0
61746B-ED-4	MORGAN STANLEY CORPORATE		11/14/2016	MORGAN STANLEY		3,954,688	3,975,000	0
61761J-3R-8	MORGAN STANLEY CORPORATE		07/20/2016	MORGAN STANLEY		1,683,474	1,695,000	0
64952W-CJ-0	NEW YORK LIFE CORPORATE		09/07/2016	J.P. MORGAN		6,986,630	7,000,000	0
654740-AS-8	NISSAN MTR ACCEP CORPORATE		09/07/2016	CITIGROUP GLOBAL MARKETS INC		2,245,725	2,250,000	0
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE		12/06/2016	MORGAN STANLEY		3,689,494	3,695,000	0
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP		10/26/2016	J.P. MORGAN		952,087	955,000	0
717081-DZ-3	PFIZER INC CORPORATE		11/14/2016	CREDIT SUISSE FIRST BOSTON CORP.		11,989,080	12,000,000	0
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE		11/03/2016	CREDIT SUISSE FIRST BOSTON CORP.		1,502,803	1,505,000	0
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE		11/01/2016	MORGAN STANLEY		2,519,824	2,525,000	0
756109-AS-3	REALTY INCOME CORP CORPORATE		10/04/2016	CITIGROUP GLOBAL MARKETS INC		1,085,381	1,100,000	0
78470R-AB-3	SOCIAL PROFESSIONAL LOAN PROGRAM		11/16/2016	GOLDMAN SACHS		4,529,687	4,530,000	0
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE		11/15/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,292,456	2,300,000	0
842587-CV-7	SOUTHERN COMPANY CORPORATE		05/19/2016	CITIGROUP GLOBAL MARKETS INC		836,959	840,000	0
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE		10/20/2016	GOLDMAN SACHS		484,992	485,000	0
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE		09/14/2016	J.P. MORGAN		1,254,595	1,270,000	0
89417E-AL-3	TRAVELERS COMPANIES INC. CORPORATE		05/04/2016	CITIGROUP GLOBAL MARKETS INC		317,773	320,000	0
904764-AU-1	UNILEVER CAPITAL CORP CORPORATE		07/25/2016	JP MORGAN CHASE BANK		984,170	1,000,000	0
911365-BF-0	UNITED RENTALS NORTH AM CORPORATE		10/24/2016	MORGAN STANLEY		340,000	340,000	0
91159H-HN-3	US BANCORP CORPORATE		07/19/2016	U.S. BANCORP INVESTMENTS, INC		5,509,374	5,550,000	0
913017-CG-2	UNITED TECHNOLOGIES CORP CORPORATE		10/27/2016	GOLDMAN SACHS		3,542,084	3,550,000	0
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE		07/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,745,539	1,750,000	0
931427-AQ-1	WALGREENS BOOTS CORPORATE		05/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		877,782	880,000	0
94988J-5G-8	WELLS FARGO BANK CORPORATE		12/01/2016	WELLS FARGO		4,993,100	5,000,000	0
00913R-AD-8	AIR LIQUIDE FIN CORPORATE	D	09/22/2016	HSBC SECURITIES INC.		996,220	1,000,000	0
23636T-AD-2	DANONE SA CORPORATE	D	10/26/2016	CITIGROUP GLOBAL MARKETS INC		3,420,000	3,420,000	0
88167A-AE-1	TEVA PHARMACEUTICAL CORPORATE	D	07/18/2016	BARCLAYS CAPITAL		907,579	910,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						195,399,988	195,577,000	22,961
8399997. Total - Bonds - Part 3						663,023,558	635,792,803	795,534
8399998. Total - Bonds - Part 5						113,586,353	111,308,582	94,164
8399999. Total - Bonds						776,609,911	747,101,385	889,698
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
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						776,609,911	XXX	889,698

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
3134G6-XC-2	FEDERAL HOME LOAN MTGE CO AGCY FTST		05/18/2016	CALLED SECURITY at 100.000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	8,500	05/18/2017
3135G0-F7-3	FED NTL MTG ASSO AGCY FTST		06/29/2016	NOMURA SECURITIES		4,049,915	4,000,000	3,991,704	3,991,970	0	572	0	572	0	3,992,542	0	57,373	57,373	27,083	11/30/2020
36179R-LP-2	GOVERNMENT NATIONAL MORTGAGE GNMA		02/22/2016	VARIOUS		18,320,496	17,464,589	18,220,693	18,214,471	0	(15,164)	0	(15,164)	0	18,199,307	0	121,189	121,189	136,490	08/01/2045
36179R-S9-1	GNMA2 30YR		02/22/2016	VARIOUS		10,472,331	9,978,588	10,394,493	10,394,405	0	(5,119)	0	(5,119)	0	10,389,286	0	83,045	83,045	78,341	11/01/2045
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE GNMA		12/20/2016	MBS PAYDOWN		103,308	103,308	108,090	0	0	(44)	0	(44)	0	103,308	0	0	0	598	08/01/2046
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA		12/20/2016	MBS PAYDOWN		65,105	65,105	69,149	0	0	1	0	1	0	65,105	0	0	0	190	11/01/2046
36183W-5Y-4	FED NTL MTG ASSO FNMA		08/30/2016	VARIOUS		3,028,657	2,840,263	3,010,678	3,007,198	0	(15,966)	0	(15,966)	0	2,991,232	0	37,425	37,425	70,242	01/01/2045
36202E-VP-1	GOVERNMENT NATIONAL MORTGAGE GNMA		11/30/2016	VARIOUS		1,840,936	1,663,612	1,675,308	1,673,244	0	(2,529)	0	(2,529)	0	1,670,715	0	170,220	170,220	85,531	08/01/2038
912828-2F-6	UNITED STATES TREASURY GOVERNMENT		10/12/2016	CREDIT AGRICOLE SECURITIES		9,903,108	10,000,000	9,971,111	0	0	551	0	551	0	9,971,661	0	(68,553)	(68,553)	13,363	08/31/2021
912828-FY-1	UNITED STATES TREASURY GOVERNMENT		11/15/2016	MATURITY		800,000	800,000	874,346	827,858	0	(27,858)	0	(27,858)	0	800,000	0	0	0	37,000	11/15/2016
912828-K5-8	UNITED STATES TREASURY GOVERNMENT		01/21/2016	WELLS FARGO		6,767,918	6,750,000	6,723,908	6,725,865	0	306	0	306	0	6,726,171	0	41,747	41,747	21,162	04/30/2020
912828-LD-0	US TREASURY N/B		07/31/2016	VARIOUS		1,185,000	1,185,000	1,265,640	1,203,766	0	(18,766)	0	(18,766)	0	1,185,000	0	0	0	39,008	07/31/2016
912828-LU-2	US TREASURY N/B		10/31/2016	VARIOUS		285,000	285,000	300,654	290,953	0	(5,953)	0	(5,953)	0	285,000	0	0	0	8,945	10/31/2016
912828-PS-3	US TREASURY N/B GOVERNMENT		01/31/2016	VARIOUS		310,000	310,000	325,598	310,394	0	(394)	0	(394)	0	310,000	0	0	0	3,100	01/31/2016
912828-QF-0	US TREASURY N/B GOVERNMENT		04/30/2016	VARIOUS		1,700,000	1,700,000	1,762,096	1,708,651	0	(8,651)	0	(8,651)	0	1,700,000	0	0	0	17,000	04/30/2016
912828-QP-8	US TREASURY N/B GOVERNMENT		05/31/2016	MATURITY		850,000	850,000	869,442	854,846	0	(4,846)	0	(4,846)	0	850,000	0	0	0	3,719	05/31/2016
912828-QX-1	UNITED STATES TREASURY GOVERNMENT		07/31/2016	VARIOUS		3,675,000	3,675,000	3,773,347	3,695,749	0	(20,749)	0	(20,749)	0	3,675,000	0	0	0	55,125	07/31/2016
912828-RF-9	US TREASURY N/B		08/31/2016	VARIOUS		875,000	875,000	883,240	877,345	0	(2,345)	0	(2,345)	0	875,000	0	0	0	8,750	08/31/2016
0599999. Subtotal - Bonds - U.S. Governments						66,231,774	64,545,465	66,219,497	55,776,715	0	(126,954)	0	(126,954)	0	65,789,327	0	442,446	442,446	614,147	XXX
040507-HN-8	ARIZONA HEALTH FACS AUTH REV MUNI		09/13/2016	WELLS FARGO		162,313	175,000	137,813	141,648	0	902	0	902	0	142,550	0	19,762	19,762	1,973	01/01/2037
040654-VE-2	ARIZONA ST TRANSN BRD HWY REV MUNI		06/14/2016	MORGAN STANLEY		2,194,938	1,800,000	2,283,084	2,149,381	0	(23,467)	0	(23,467)	0	2,125,915	0	69,023	69,023	86,500	07/01/2022
13062T-PM-0	CALIFORNIA STATE MUNI		09/01/2016	CALLED SECURITY at 100.000		450,000	450,000	474,638	466,807	0	(16,807)	0	(16,807)	0	450,000	0	0	0	22,500	09/01/2027
13063C-WT-3	CALIFORNIA ST FOR PREVIOUS ISSUE MUNI		03/18/2016	MORGAN STANLEY		1,325,809	1,275,000	1,260,758	1,260,919	0	280	0	280	0	1,261,199	0	64,610	64,610	14,875	12/01/2035
56052A-YA-8	MAINE ST MUNI		03/23/2016	MORGAN STANLEY		1,185,974	960,000	1,165,392	1,154,639	0	(5,970)	0	(5,970)	0	1,148,669	0	37,305	37,305	15,733	06/01/2023
677521-PJ-9	OHIO ST MUNI		09/15/2016	MATURITY		720,000	720,000	757,648	744,039	0	(24,038)	0	(24,038)	0	720,000	0	0	0	36,000	09/15/2016
837147-E4-5	S CAROLINA ST PUBLIC SERVICE MUNI		01/04/2016	CALLED SECURITY at 100.000		1,150,000	1,150,000	1,278,869	1,176,119	0	(26,119)	0	(26,119)	0	1,150,000	0	0	0	30,188	01/01/2018
928109-M4-6	VIRGINIA STATE MUNI		09/07/2016	J.P. MORGAN		2,519,130	1,965,000	2,427,915	2,424,959	0	(30,893)	0	(30,893)	0	2,394,066	0	125,065	125,065	76,690	06/01/2028
93974D-JR-0	WASHINGTON ST FOR ISSUES DTD P		09/13/2016	WELLS FARGO		1,216,210	1,000,000	1,226,930	1,203,878	0	(14,507)	0	(14,507)	0	1,189,372	0	26,838	26,838	60,417	07/01/2031
93978H-ME-2	WASHINGTON ST HEALTH CARE FAC MUNI		09/13/2016	MORGAN STANLEY		1,705,727	1,435,000	1,608,463	1,602,555	0	(10,963)	0	(10,963)	0	1,591,592	0	114,135	114,135	68,760	10/01/2038
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						12,630,101	10,930,000	12,621,510	12,324,944	0	(151,582)	0	(151,582)	0	12,173,363	0	456,738	456,738	413,636	XXX
181059-TC-0	CLARK CNTY NEV SCHOOL DIST MUNI		09/07/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		2,546,020	2,000,000	2,391,180	2,387,553	0	(23,822)	0	(23,822)	0	2,363,731	0	182,289	182,289	80,277	06/15/2026
181059-TD-8	CLARK CNTY NEV SCH DIST MUNI		03/18/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3,690,000	3,000,000	3,546,270	3,541,231	0	(10,762)	0	(10,762)	0	3,530,469	0	159,531	159,531	50,000	06/15/2027
181059-TE-6	CLARK CNTY NEV SCHOOL DIST MUNI		09/13/2016	RBC CAPITAL MARKETS		1,518,865	1,225,000	1,448,060	1,446,003	0	(13,710)	0	(13,710)	0	1,432,292	0	86,573	86,573	49,851	06/15/2028
30382A-CE-0	FAIRFAX CNTY VA MUNI		03/23/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		3,425,856	2,800,000	3,459,988	3,368,926	0	(19,359)	0	(19,359)	0	3,349,567	0	76,289	76,289	69,222	10/01/2022
362762-LD-6	GAINESVILLE & HALL CNTY GA HOS		09/21/2016	VARIOUS		4,793,960	4,000,000	4,432,080	4,394,433	0	(26,874)	0	(26,874)	0	4,367,560	0	426,400	426,400	233,917	08/15/2049
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,974,701	13,025,000	15,277,578	15,138,146	0	(94,527)	0	(94,527)	0	15,043,619	0	931,082	931,082	483,267	XXX
3128GP-TZ-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6,987	6,987	7,202	7,005	0	(18)	0	(18)	0	6,987	0	0	0	202	01/01/2017
3128M6-P2-8	FGOLD 30 YR FNMA		12/01/2016	VARIOUS		502,164	449,157	454,123	453,239	0	(923)	0	(923)	0	452,315	0	49,849	49,849	25,241	06/01/2038
3128MB-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2016	MBS PAYDOWN		161,894	161,894	173,884	162,966	0	(1,072)	0	(1,072)	0	161,894	0	0	0	3,716	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC		12/01/2016	MBS PAYDOWN		41,033	41,033	43,533	41,360	0	(328)	0	(328)	0	41,033	0	0	0	1,116	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		12/01/2016	MBS PAYDOWN		45,322	45,322	48,488	0	0	(2)	0	(2)	0	45,322	0	0	0	151	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2016	MBS PAYDOWN		43,391	43,391	46,442	0	0	(2)	0	(2)	0	43,391	0	0	0	145	11/01/2046
3128MM-T6-0	FGOLD 15YR GIANT FHLMC		10/18/2016	VARIOUS		11,610,016	11,152,774	11,609,341	11,606,884	0	(84,191)	0	(84,191)	0	11,522,692	0	87,324	87,324	280,400	10/01/2030
312942-F9-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		18,478	18,478	19,465	0	0	(1)	0	(1)	0	18,478	0	0	0	54	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		41,301	41,301	43,818	41,558	0	(257)	0	(257)	0	41,301	0	0	0	1,127	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		43,890	43,890	46,565	44,155	0	(265)	0	(265)	0	43,890	0	0	0	1,024	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		60,918	60,918	64,630	61,366	0	(449)	0	(449)	0	60,918	0	0	0	1,688	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		100,151	100,151	106,254	100,921	0	(770)	0	(770)	0	100,151	0	0	0	2,672	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		62,236	62,236	66,028	62,773	0	(537)	0	(537)	0	62,236	0	0	0	1,766	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		79,118	79,118	83,939	79,631	0	(513)	0	(513)	0	79,118	0	0	0	1,400	04/01/2020

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
312972-GZ-9	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		121,915	121,915	129,344	122,918	0	(1,003)	0	(1,003)	0	121,915	0	0	0	2,416	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC		12/01/2016	MBS PAYDOWN		127,295	127,295	136,722	128,077	0	(783)	0	(783)	0	127,295	0	0	0	2,970	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		2,232,610	2,232,610	2,321,566	2,238,640	0	(6,030)	0	(6,030)	0	2,232,610	0	0	0	39,735	01/01/2043
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		5,121	5,121	5,387	0	0	0	0	0	0	5,121	0	0	0	15	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	VARIOUS		7,354,855	7,044,526	7,309,871	7,338,597	0	(44,831)	0	(44,831)	0	7,293,766	0	61,089	61,089	191,376	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		43,698	43,698	44,722	43,750	0	(52)	0	(52)	0	43,698	0	0	0	938	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		1,800	1,800	1,878	0	0	(1)	0	(1)	0	1,800	0	0	0	11	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		1,533	1,533	1,641	0	0	0	0	0	0	1,533	0	0	0	5	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		7,938	7,938	8,496	0	0	0	0	0	0	7,938	0	0	0	26	09/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		1,700	1,700	1,819	0	0	0	0	0	0	1,700	0	0	0	6	09/01/2046
31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		253,254	253,254	264,413	0	0	(244)	0	(244)	0	253,254	0	0	0	1,530	04/01/2043
31336W-CP-2	FGOLD 15YR FHLMC		12/01/2016	MBS PAYDOWN		62,048	62,048	65,829	62,529	0	(481)	0	(481)	0	62,048	0	0	0	1,637	10/01/2020
31371K-NX-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		32,530	32,530	33,666	32,627	0	(97)	0	(97)	0	32,530	0	0	0	869	05/01/2017
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2016	MBS PAYDOWN		190,363	190,363	198,428	0	0	677	0	677	0	190,363	0	0	0	1,695	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2016	MBS PAYDOWN		33,751	33,751	36,145	0	0	0	0	0	0	33,751	0	0	0	98	03/01/2046
3138AS-YN-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		509,415	509,415	536,717	512,684	0	(3,269)	0	(3,269)	0	509,415	0	0	0	11,512	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		104,658	104,658	110,316	0	0	(603)	0	(603)	0	104,658	0	0	0	1,866	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		97,149	97,149	102,462	0	0	(4)	0	(4)	0	97,149	0	0	0	283	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		29,677	29,677	31,291	0	0	(1)	0	(1)	0	29,677	0	0	0	87	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		49,271	49,271	51,965	0	0	(2)	0	(2)	0	49,271	0	0	0	144	02/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		2,566,311	2,566,311	2,748,760	2,589,485	0	(23,173)	0	(23,173)	0	2,566,311	0	0	0	58,701	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		91,530	91,530	93,875	91,745	0	(215)	0	(215)	0	91,530	0	0	0	2,104	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		102,866	102,866	108,379	0	0	(4)	0	(4)	0	102,866	0	0	0	300	05/01/2042
3138EE-HB-8	FED NTL MTG ASSO FNMA 30YR		08/17/2016	VARIOUS		3,510,634	3,325,679	3,529,767	3,509,593	0	(23,914)	0	(23,914)	0	3,485,679	0	24,955	24,955	81,228	06/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		79,158	79,158	84,365	0	0	(71)	0	(71)	0	79,158	0	0	0	462	10/01/2042
3138EK-FA-8	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		258,264	258,264	264,075	258,660	0	(396)	0	(396)	0	258,264	0	0	0	4,395	12/01/2042
3138EK-G7-4	FANNIE MAE FNMA		12/01/2016	VARIOUS		10,990,240	10,345,532	10,945,447	10,871,415	0	(53,827)	0	(53,827)	0	10,841,648	0	148,592	148,592	253,694	08/01/2042
3138EK-GE-9	FNMA 30YR TBA FNMA		11/30/2016	VARIOUS		3,104,225	2,964,163	3,078,098	3,069,881	0	(18,841)	0	(18,841)	0	3,051,040	0	53,185	53,185	90,389	12/01/2042
3138EK-GU-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		372,139	372,139	404,468	376,372	0	(4,234)	0	(4,234)	0	372,139	0	0	0	10,916	03/01/2042
3138EK-JL-0	FED NTL MTG ASSO FNMA 30YR		02/25/2016	VARIOUS		317,360	311,198	307,673	307,816	0	54	0	54	0	307,870	0	9,490	9,490	1,810	12/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		15,125	15,125	16,138	0	0	(23)	0	(23)	0	15,125	0	0	0	99	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		78,475	78,475	83,704	0	0	(81)	0	(81)	0	78,475	0	0	0	454	12/01/2043
3138EN-AA-7	FED NTL MTG ASSO FNMA		11/25/2016	VARIOUS		7,825,213	7,274,623	7,920,245	7,914,938	0	(152,895)	0	(152,895)	0	7,762,043	0	63,171	63,171	280,708	01/01/2043
3138EP-AH-7	FED NTL MTG ASSO FNMA		08/30/2016	VARIOUS		5,313,322	4,934,725	5,355,719	5,351,595	0	(86,495)	0	(86,495)	0	5,265,101	0	48,221	48,221	145,814	02/01/2045
3138EP-LC-6	FED NTL MTG ASSO FNMA		11/30/2016	VARIOUS		6,196,763	5,789,808	6,292,797	6,287,364	0	(119,928)	0	(119,928)	0	6,167,436	0	29,327	29,327	226,238	01/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		947,917	947,917	1,011,161	956,536	0	(8,619)	0	(8,619)	0	947,917	0	0	0	22,470	07/01/2045
3138EP-TZ-7	FED NTL MTG ASSO FNMA		08/17/2016	VARIOUS		18,877,522	17,980,260	18,812,741	18,803,224	0	(109,253)	0	(109,253)	0	18,693,970	0	183,552	183,552	374,703	06/01/2030
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		364,241	364,241	390,564	0	0	(2,482)	0	(2,482)	0	364,241	0	0	0	6,657	12/01/2042
3138EQ-CS-9	FED NTL MTG ASSO FNMA		11/30/2016	VARIOUS		5,616,460	5,373,314	5,634,424	5,632,999	0	(47,353)	0	(47,353)	0	5,585,645	0	30,814	30,814	142,732	09/01/2030
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		361,206	361,206	385,248	362,484	0	(1,279)	0	(1,279)	0	361,206	0	0	0	9,049	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2016	MBS PAYDOWN		310,537	310,537	338,485	0	0	(416)	0	(416)	0	310,537	0	0	0	2,168	02/01/2046
3138ER-K8-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		266,746	266,746	286,793	0	0	(14)	0	(14)	0	266,746	0	0	0	889	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		2,731	2,731	2,748	0	0	0	0	0	0	2,731	0	0	0	6	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2016	MBS PAYDOWN		315,789	315,789	346,479	0	0	(457)	0	(457)	0	315,789	0	0	0	2,049	07/01/2046
3138ET-YV-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		140,514	140,514	150,415	0	0	(168)	0	(168)	0	140,514	0	0	0	809	05/01/2044
3138LS-R8-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		3,866	3,866	3,826	3,865	0	1	0	1	0	3,866	0	0	0	45	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		11,545	11,545	11,414	11,535	0	9	0	9	0	11,545	0	0	0	223	12/01/2042
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		625,583	625,583	663,118	628,878	0	(3,295)	0	(3,295)	0	625,583	0	0	0	13,045	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2016	MBS PAYDOWN		13,698	13,698	14,605	0	0	(4)	0	(4)	0	13,698	0	0	0	80	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,172	5,172	5,118	5,169	0	3	0	3	0	5,172	0	0	0	99	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,361	3,361	3,326	3,360	0	1	0	1	0	3,361	0	0	0	44	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		64,090	64,090	68,331	0	0	(66)	0	(66)	0	64,090	0	0	0	353	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2016	MBS PAYDOWN		4,792	4,792	4,742	4,790	0	1	0	1	0	4,792	0	0	0	43	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		9,532	9,532	9,433	9,525	0	7	0	7	0	9,532	0	0	0	148	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,849	8,849	8,749	8,845	0	5	0	5	0	8,849	0	0	0	135	09/01/2042
3138M7-W2-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		9,370	9,370	9,264	9,364	0	6	0	6	0	9,370	0	0	0	156	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		11,390	11,390	11,271	11,374	0	15	0	15	0	11,390	0	0	0	131	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		2,929	2,929	2,898	2,927	0	1	0	1	0	2,929	0	0	0	66	10/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,880	8,880	8,787	8,873	0	7	0	7	0	8,880	0	0	0	157	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,501	5,501	5,444	5,498	0	3	0	3	0	5,501	0	0	0	110	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,191	3,191	3,157	3,189	0	1	0	1	0	3,191	0	0	0	66	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,769	5,769	5,709	5,765	0	4	0	4	0	5,769	0	0	0	82	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		6,348	6,348	6,282	6,344	0	4	0	4	0	6,348	0	0	0	112	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		6,781	6,781	6,710	6,777	0	3	0	3	0	6,781	0	0	0	115	11/01/2042
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,299	8,299	8,212	8,291	0	7	0	7	0	8,299	0	0	0	152	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,703	8,703	8,612	8,692	0	11	0	11	0	8,703	0	0	0	196	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		10,780	10,780	10,668	10,774	0	6	0	6	0	10,780	0	0	0	183	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		2,236	2,236	2,210	2,235	0	1	0	1	0	2,236	0	0	0	30	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		1,119	1,119	1,108	1,119	0	0	0	0	0	1,119	0	0	0	18	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		7,104	7,104	7,024	7,101	0	4	0	4	0	7,104	0	0	0	144	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		837	837	829	837	0	0	0	0	0	837	0	0	0	13	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		7,180	7,180	7,105	7,175	0	5	0	5	0	7,180	0	0	0	152	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		2,553	2,553	2,527	2,553	0	1	0	1	0	2,553	0	0	0	43	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		6,982	6,982	6,910	6,979	0	4	0	4	0	6,982	0	0	0	160	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		7,064	7,064	6,990	7,058	0	5	0	5	0	7,064	0	0	0	165	11/01/2042
3138ML-5C-4	FED NTL MTG ASSO FNMA 30YR		02/25/2016	VARIOUS		334,027	327,570	323,859	324,009	0	72	0	72	0	324,081	0	9,946	9,946	1,895	12/01/2042
3138ML-MY-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		4,856	4,856	4,805	4,852	0	3	0	3	0	4,856	0	0	0	106	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		11,357	11,357	11,239	11,352	0	5	0	5	0	11,357	0	0	0	173	12/01/2042
3138ML-TD-6	FED NTL MTG ASSO FNMA 30YR		02/29/2016	VARIOUS		244,265	239,523	236,810	236,919	0	42	0	42	0	236,961	0	7,305	7,305	1,394	12/01/2042
3138ML-WN-0	FED NTL MTG ASSO FNMA 30YR		02/25/2016	VARIOUS		264,023	258,935	256,002	256,121	0	66	0	66	0	256,187	0	7,836	7,836	1,495	11/01/2042
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		12,549	12,549	12,418	12,543	0	6	0	6	0	12,549	0	0	0	154	12/01/2042
3138MM-AC-6	FED NTL MTG ASSO FNMA 30YR		02/01/2016	VARIOUS		349,428	342,594	338,713	338,870	0	32	0	32	0	338,902	0	10,526	10,526	1,995	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,441	5,441	5,384	5,437	0	4	0	4	0	5,441	0	0	0	118	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		4,058	4,058	4,016	4,056	0	2	0	2	0	4,058	0	0	0	93	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		9,391	9,391	9,293	9,383	0	8	0	8	0	9,391	0	0	0	153	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		751	751	743	751	0	0	0	0	0	751	0	0	0	12	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		18,655	18,655	18,461	18,640	0	16	0	16	0	18,655	0	0	0	353	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		7,566	7,566	7,488	7,563	0	4	0	4	0	7,566	0	0	0	117	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		831	831	821	830	0	0	0	0	0	831	0	0	0	14	12/01/2042
3138MN-5G-1	FNMA 30YR TBA FNMA		12/01/2016	MBS PAYDOWN		9,550	9,550	9,451	9,546	0	5	0	5	0	9,550	0	0	0	162	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		970	970	959	970	0	0	0	0	0	970	0	0	0	16	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		6,780	6,780	6,704	6,776	0	4	0	4	0	6,780	0	0	0	75	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		7,497	7,497	7,419	7,491	0	7	0	7	0	7,497	0	0	0	155	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,146	3,146	3,113	3,145	0	1	0	1	0	3,146	0	0	0	53	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		7,223	7,223	7,148	7,217	0	6	0	6	0	7,223	0	0	0	98	01/01/2043
3138MN-QL-7	FED NTL MTG ASSO FNMA		02/25/2016	VARIOUS		324,108	317,817	314,217	314,362	0	56	0	56	0	314,419	0	9,689	9,689	1,843	12/01/2042
3138MP-2W-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		3,356	3,356	3,321	3,354	0	2	0	2	0	3,356	0	0	0	31	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		1,472	1,472	1,456	1,472	0	1	0	1	0	1,472	0	0	0	23	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		9,373	9,373	9,276	9,367	0	6	0	6	0	9,373	0	0	0	156	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		9,662	9,662	9,561	9,657	0	4	0	4	0	9,662	0	0	0	167	01/01/2043
3138MP-DV-4	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		662,912	662,912	677,828	664,023	0	(1,111)	0	(1,111)	0	662,912	0	0	0	10,544	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		4,392	4,392	4,346	4,391	0	1	0	1	0	4,392	0	0	0	42	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		4,351	4,351	4,301	4,349	0	2	0	2	0	4,351	0	0	0	55	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		13,046	13,046	12,910	13,037	0	9	0	9	0	13,046	0	0	0	249	12/01/2042
3138MQ-NA-7	FED NTL MTG ASSO FNMA 30YR		02/25/2016	VARIOUS		363,225	356,189	352,154	352,317	0	71	0	71	0	352,388	0	10,837	10,837	2,069	01/01/2043
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		11,600	11,600	11,479	11,593	0	7	0	7	0	11,600	0	0	0	240	12/01/2042
3138MQ-TP-8	FED NTL MTG ASSO FNMA		02/25/2016	VARIOUS		273,157	267,939	264,903	265,026	0	93	0	93	0	265,120	0	8,037	8,037	1,545	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		1,300	1,300	1,287	1,300	0	0	0	0	0	1,300	0	0	0	23	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		7,253	7,253	7,170	7,248	0	4	0	4	0	7,253	0	0	0	103	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		674	674	667	674	0	0	0	0	0	674	0	0	0	11	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		4,920	4,920	4,869	4,918	0	2	0	2	0	4,920	0	0	0	95	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,517	5,517	5,460	5,513	0	4	0	4	0	5,517	0	0	0	85	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		7,279	7,279	7,196	7,274	0	5	0	5	0	7,279	0	0	0	113	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		13,417	13,417	13,265	13,401	0	16	0	16	0	13,417	0	0	0	299	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		10,892	10,892	10,779	10,887	0	6	0	6	0	10,892	0	0	0	164	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,747	5,747	5,687	5,742	0	4	0	4	0	5,747	0	0	0	117	12/01/2042

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
3138MR-TS-0	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6,112	6,112	6,042	6,107	0	4	0	4	0	6,112	0	0	0	147	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		5,657	5,657	5,599	5,656	0	2	0	2	0	5,657	0	0	0	61	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,523	8,523	8,434	8,517	0	5	0	5	0	8,523	0	0	0	180	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,342	3,342	3,304	3,340	0	1	0	1	0	3,342	0	0	0	45	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		4,143	4,143	4,096	4,141	0	2	0	2	0	4,143	0	0	0	112	12/01/2042
3138MS-C8-0	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		39,582	39,582	40,473	39,638	0	(56)	0	(56)	0	39,582	0	0	0	707	02/01/2043
3138NW-VM-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		4,441	4,441	4,395	4,438	0	3	0	3	0	4,441	0	0	0	93	01/01/2043
3138NX-FV-4	FED NTL MTG ASSO FNMA		02/25/2016	VARIOUS		280,029	274,681	271,570	271,695	0	97	0	97	0	271,792	0	8,236	8,236	1,583	01/01/2043
3138NX-J5-7	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		216,643	216,643	221,585	216,928	0	(285)	0	(285)	0	216,643	0	0	0	3,755	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,947	3,947	3,906	3,945	0	2	0	2	0	3,947	0	0	0	74	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		1,457	1,457	1,441	1,456	0	1	0	1	0	1,457	0	0	0	23	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		12,633	12,633	12,502	12,620	0	14	0	14	0	12,633	0	0	0	186	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		10,632	10,632	10,521	10,619	0	13	0	13	0	10,632	0	0	0	201	01/01/2043
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,942	5,942	5,881	5,939	0	3	0	3	0	5,942	0	0	0	57	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		1,680	1,680	1,663	1,680	0	1	0	1	0	1,680	0	0	0	28	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		7,951	7,951	7,868	7,945	0	6	0	6	0	7,951	0	0	0	138	01/01/2043
3138NY-QP-3	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		11,064	11,064	10,949	11,049	0	15	0	15	0	11,064	0	0	0	246	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		11,636	11,636	11,504	11,626	0	10	0	10	0	11,636	0	0	0	160	01/01/2043
3138WJ-2A-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		3,824	3,824	3,785	3,823	0	2	0	2	0	3,824	0	0	0	76	01/01/2043
3138WJ-2X-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2016	MBS PAYDOWN		13,764	13,764	13,621	13,746	0	18	0	18	0	13,764	0	0	0	257	01/01/2043
3138WJ-FU-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		6,616	6,616	6,547	6,612	0	4	0	4	0	6,616	0	0	0	99	01/01/2043
3138WJ-G6-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		10,664	10,664	10,553	10,658	0	6	0	6	0	10,664	0	0	0	112	01/01/2043
3138WJ-SZ-3	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		86,844	86,844	88,798	86,971	0	(127)	0	(127)	0	86,844	0	0	0	1,588	05/01/2043
3138WJ-YR-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,874	3,874	3,834	3,872	0	2	0	2	0	3,874	0	0	0	66	01/01/2043
3138W1-4Q-7	FED NTL MTG ASSO 30YR		12/01/2016	MBS PAYDOWN		660,214	660,214	683,476	661,707	0	(1,494)	0	(1,494)	0	660,214	0	0	0	11,501	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		11,777	11,777	11,654	11,769	0	8	0	8	0	11,777	0	0	0	254	04/01/2043
3138W1-K3-0	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		318,111	318,111	325,269	318,648	0	(537)	0	(537)	0	318,111	0	0	0	6,397	02/01/2043
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,886	5,886	5,825	5,883	0	3	0	3	0	5,886	0	0	0	92	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		15,190	15,190	15,032	15,180	0	10	0	10	0	15,190	0	0	0	253	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		14,313	14,313	14,164	14,299	0	13	0	13	0	14,313	0	0	0	236	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,367	5,367	5,311	5,363	0	4	0	4	0	5,367	0	0	0	97	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		18,093	18,093	17,905	18,081	0	12	0	12	0	18,093	0	0	0	294	03/01/2043
3138W7-GD-0	FED NTL MTG ASSO		09/09/2016	VARIOUS		5,336,414	5,142,690	5,258,400	5,255,629	0	(12,956)	0	(12,956)	0	5,242,673	0	93,741	93,741	116,402	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		13,063	13,063	12,928	13,054	0	9	0	9	0	13,063	0	0	0	239	04/01/2043
3138W9-GM-6	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		188,501	188,501	192,781	188,796	0	(295)	0	(295)	0	188,501	0	0	0	3,121	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		18,275	18,275	18,860	18,322	0	(47)	0	(47)	0	18,275	0	0	0	238	02/01/2030
3138WE-AC-3	FED NTL MTG ASSO FNMA		09/06/2016	VARIOUS		10,869,841	10,354,314	10,870,412	10,845,873	0	(79,238)	0	(79,238)	0	10,766,635	0	103,206	103,206	235,741	03/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		107,368	107,368	112,636	107,811	0	(442)	0	(442)	0	107,368	0	0	0	1,803	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		189,539	189,539	198,986	190,379	0	(841)	0	(841)	0	189,539	0	0	0	3,313	02/01/2030
3138WE-CQ-0	FED NTL MTG ASSO FNMA		08/30/2016	VARIOUS		11,481,925	10,547,505	11,420,970	11,414,272	0	(74,083)	0	(74,083)	0	11,340,188	0	141,736	141,736	297,184	03/01/2045
3138WE-H4-4	FED NTL MTG ASSO FNMA		10/18/2016	VARIOUS		2,768,284	2,690,214	2,776,385	2,772,800	0	(12,217)	0	(12,217)	0	2,760,583	0	7,701	7,701	56,963	04/01/2030
3138WF-4F-0	FED NTL MTG ASSO FNMA		11/30/2016	VARIOUS		3,226,823	3,010,571	3,212,373	3,212,145	0	(26,372)	0	(26,372)	0	3,185,772	0	41,051	41,051	110,141	11/01/2045
3138WF-NL-6	FANNIE MAE 15 YR MBS/POOL FNMA		08/17/2016	VARIOUS		14,821,556	14,130,234	14,730,769	14,727,513	0	(68,636)	0	(68,636)	0	14,658,877	0	162,679	162,679	297,049	09/01/2030
3138WF-R5-7	FED NTL MTG ASSO FNMA		08/30/2016	VARIOUS		5,959,589	5,585,258	5,889,829	5,888,228	0	(18,503)	0	(18,503)	0	5,869,725	0	89,864	89,864	139,477	10/01/2045
3138WF-R7-3	FED NTL MTG ASSO FNMA		08/18/2016	VARIOUS		7,210,311	6,792,024	7,136,931	7,135,124	0	(21,591)	0	(21,591)	0	7,113,533	0	96,779	96,779	170,219	10/01/2045
3138WF-XZ-4	FANNIE MAE 15 YR MBS/POOL FNMA		10/25/2016	VARIOUS		5,892,771	5,610,976	5,864,347	5,862,977	0	(31,269)	0	(31,269)	0	5,831,708	0	61,063	61,063	147,805	10/01/2030
3138WF-Y9-1	FED NTL MTG ASSO FNMA		02/29/2016	VARIOUS		6,164,144	5,754,616	6,142,154	6,141,714	0	(3,086)	0	(3,086)	0	6,138,629	0	25,515	25,515	44,672	11/01/2045
3138WH-NT-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		95,275	95,275	102,465	0	0	(162)	0	(162)	0	95,275	0	0	0	936	07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		100,649	100,649	101,251	0	0	2	0	2	0	100,649	0	0	0	210	11/01/2031
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,716	5,716	5,657	5,712	0	4	0	4	0	5,716	0	0	0	126	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		7,485	7,485	7,407	7,480	0	5	0	5	0	7,485	0	0	0	59	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		3,832	3,832	3,793	3,831	0	1	0	1	0	3,832	0	0	0	24	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,482	8,482	8,394	8,475	0	7	0	7	0	8,482	0	0	0	168	04/01/2043
3138WP-JE-5	FNMA 15YR		12/01/2016	MBS PAYDOWN		627,680	627,680	655,778	630,255	0	(2,575)	0	(2,575)	0	627,680	0	0	0	8,463	04/01/2028
3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		3,840	3,840	3,800	3,838	0	2	0	2	0	3,840	0	0	0	58	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		15,141	15,141	14,984	15,130	0	11	0	11	0	15,141	0	0	0	267	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		152,537	152,537	158,543	153,149	0	(612)	0	(612)	0	152,537	0	0	0	3,445	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		1,069	1,069	1,057	1,068	0	0	0	0	0	1,069	0	0	0	17	05/01/2043

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 Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year'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
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		6,735	6,735	6,665	6,733	0	3	0	3	0	6,735	0	0	0	86	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		10,523	10,523	10,414	10,515	0	8	0	8	0	10,523	0	0	0	202	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		5,668	5,668	5,609	5,664	0	4	0	4	0	5,668	0	0	0	127	07/01/2043
3138XQ-BE-0	FED NTL MTG ASSO FNMA		11/30/2016	VARIOUS		2,687,353	2,573,341	2,701,606	2,695,079	0	(25,416)	0	(25,416)	0	2,669,663	0	17,690	17,690	66,589	04/01/2029
3138YF-E3-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		71,697	71,697	75,270	72,003	0	(307)	0	(307)	0	71,697	0	0	0	1,196	02/01/2030
3140E9-AM-8	FNMA 30YR		12/01/2016	MBS PAYDOWN		864,377	864,377	903,723	0	0	(2,688)	0	(2,688)	0	864,377	0	0	0	14,922	12/01/2045
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		1,776	1,776	1,770	0	0	0	0	0	0	1,776	0	0	0	4	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		1,214	1,214	1,210	0	0	0	0	0	0	1,214	0	0	0	3	10/01/2046
3140FB-6X-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		4,807	4,807	5,066	0	0	0	0	0	0	4,807	0	0	0	14	07/01/2045
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		904	904	968	0	0	0	0	0	0	904	0	0	0	3	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6,923	6,923	6,897	0	0	0	0	0	0	6,923	0	0	0	17	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6,628	6,628	6,603	0	0	0	0	0	0	6,628	0	0	0	17	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		246	246	245	0	0	0	0	0	0	246	0	0	0	1	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		4,882	4,882	4,866	0	0	0	0	0	0	4,882	0	0	0	12	11/01/2046
31410F-Z2-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		122,188	122,188	120,431	122,001	0	186	0	186	0	122,188	0	0	0	3,236	07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		476,716	476,716	505,878	479,450	0	(2,734)	0	(2,734)	0	476,716	0	0	0	11,170	11/01/2040
31416Y-YV-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		503,973	503,973	548,386	510,073	0	(6,100)	0	(6,100)	0	503,973	0	0	0	14,153	08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		29,274	29,274	31,236	0	0	(44)	0	(44)	0	29,274	0	0	0	163	11/01/2041
31417C-H5-7	FED NTL MTG ASSO		09/30/2016	VARIOUS		7,439,406	7,172,306	7,335,924	7,331,890	0	(20,018)	0	(20,018)	0	7,311,873	0	127,533	127,533	159,947	07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		8,985	8,985	8,883	8,978	0	7	0	7	0	8,985	0	0	0	152	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		5,173	5,173	5,119	5,169	0	4	0	4	0	5,173	0	0	0	103	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA		12/01/2016	MBS PAYDOWN		19,924	19,924	19,699	19,908	0	16	0	16	0	19,924	0	0	0	339	12/01/2042
31417E-CQ-2	FED NTL MTG ASSO FNMA 30YR		02/25/2016	VARIOUS		255,276	250,327	247,492	247,607	0	47	0	47	0	247,654	0	7,622	7,622	1,456	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR		12/01/2016	MBS PAYDOWN		13,690	13,693	13,550	13,684	0	9	0	9	0	13,693	0	0	0	196	12/01/2042
31417E-WF-4	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		173,700	173,703	178,164	173,996	0	(288)	0	(288)	0	173,709	0	0	0	3,061	02/01/2043
31417F-2P-2	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		210,888	210,888	215,699	211,186	0	(296)	0	(296)	0	210,888	0	0	0	3,390	04/01/2043
31417G-LW-4	FED NTL MTG ASSO		12/01/2016	MBS PAYDOWN		37,955	37,955	38,809	38,007	0	(52)	0	(52)	0	37,955	0	0	0	639	05/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		17,822	17,822	17,637	17,807	0	16	0	16	0	17,821	0	0	0	265	05/01/2043
31419E-S4-2	FED NTL MTG ASSO FNMA		02/25/2016	VARIOUS		8,560,312	8,021,460	8,512,148	8,510,222	0	(7,045)	0	(7,045)	0	8,503,170	0	57,135	57,135	62,090	09/01/2040
31419J-MR-6	FED NTL MTG ASSO FNMA		02/25/2016	VARIOUS		4,108,195	3,854,694	4,087,180	4,086,276	0	(8,126)	0	(8,126)	0	4,078,149	0	30,046	30,046	29,722	11/01/2040
349460-4M-4	FORT WORTH TEX INDEPENT SCHOOL DISTRICT		06/01/2016	MERRILL LYNCH		3,741,440	2,960,000	3,697,277	3,694,234	0	(31,748)	0	(31,748)	0	3,662,486	0	78,950	78,950	119,634	02/15/2025
349515-TG-1	FORT WORTH TEX WTR & SWR REV MUNI		09/21/2016	WELLS FARGO		1,157,158	920,000	1,123,320	1,116,572	0	(14,337)	0	(14,337)	0	1,102,235	0	54,923	54,923	49,961	02/15/2025
462590-JD-3	IOWA STUDENT LN LIQUIDITY CORP		12/07/2016	CALLED SECURITY at 100.000		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	17,575	12/01/2019
472653-AK-0	JEFFERSON AL SALES TAX MUNI		01/01/2016	MATURITY		800,000	800,000	857,480	800,000	0	0	0	0	0	800,000	0	0	0	21,000	01/01/2016
57584X-FR-7	MASSACHUSETTS ST DEV FIN AGY R		09/13/2016	UBS SECURITIES		782,214	655,000	740,648	739,181	0	(5,323)	0	(5,323)	0	733,858	0	48,356	48,356	29,566	08/15/2032
646039-VK-0	NEW JERSEY ST MUNI		09/13/2016	RBC CAPITAL MARKETS		5,552,756	4,685,000	5,438,161	5,373,900	0	(45,108)	0	(45,108)	0	5,328,792	0	223,964	223,964	185,448	06/01/2031
79642B-W6-6	SAN ANTONIO TEX WTR REV MUNI		09/21/2016	MORGAN STANLEY		2,119,430	1,765,000	2,037,251	2,032,783	0	(18,344)	0	(18,344)	0	2,014,440	0	104,990	104,990	76,238	05/15/2035
837151-NG-0	SOUTH CAROLINA ST PUB SVC AUT MUNI		12/01/2016	MATURITY		1,040,000	1,040,000	1,094,194	1,083,421	0	(43,421)	0	(43,421)	0	1,040,000	0	0	0	52,000	12/01/2016
917567-AY-5	UTAH TRAN AUTHORITY SALES TAX MUNI		03/18/2016	RBC DOMINION SECURITIES CORP.		933,701	790,000	914,180	912,193	0	(2,571)	0	(2,571)	0	909,622	0	24,079	24,079	10,753	06/15/2038
93974D-RQ-3	WASHINGTON ST FOR ISSUED DTD MUNI		09/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,004,308	830,000	949,147	947,242	0	(7,503)	0	(7,503)	0	939,739	0	64,569	64,569	38,964	08/01/2039
98851C-AD-9	YUMA ARIZ MUNPPTY CORP RD & E MUNI		06/14/2016	PIPER JAFFREY		430,584	385,000	436,509	433,851	0	(6,314)	0	(6,314)	0	427,537	0	3,047	3,047	12,619	07/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						216,825,151	204,481,867	216,855,026	211,918,206	0	(1,406,526)	0	(1,406,526)	0	214,296,931	0	2,528,220	2,528,220	4,994,127	XXX
00287Y-AL-3	ABBVIE INC CORPORATE		10/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,214,436	1,200,000	1,192,272	1,194,436	0	642	0	642	0	1,195,078	0	19,358	19,358	34,413	11/06/2022
023767-AA-4	AMERICAN AIRLINES INC CORPORATE		02/29/2016	VARIOUS		295,687	278,737	278,737	278,737	0	0	0	0	0	278,737	0	16,950	16,950	7,507	07/31/2021
0258M0-DT-3	AMERICAN EXPRESS CO CORPORATE		02/17/2016	JEFFERIES		630,555	635,000	634,378	634,441	0	13	0	13	0	634,454	0	(3,899)	(3,899)	3,603	05/26/2020
026874-DH-7	AMERICAN INTERNATIONAL-CW21 CORPORATE		10/19/2016	GOLDMAN SACHS		2,016,042	1,905,000	1,904,048	0	0	24	0	24	0	1,904,072	0	111,971	111,971	43,752	04/01/2026
05348E-AU-3	AVALONBAY COMMUNITIES INC CORPORATE		03/17/2016	UBS SECURITIES		2,540,661	2,480,000	2,461,425	2,463,097	0	357	0	357	0	2,463,454	0	77,207	77,207	30,621	11/15/2024
05565E-AF-2	BMW US CAPITAL CORPORATE		10/25/2016	VARIOUS		1,283,766	1,280,000	1,276,787	0	0	330	0	330	0	1,277,117	0	6,648	6,648	14,009	04/11/2021
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1		12/20/2016	VARIOUS		1,367	1,367	1,396	1,389	0	(22)	0	(22)	0	1,367	0	0	0	53	05/20/2033
059500-AD-0	BACM_06-3 CMBS		12/12/2016	VARIOUS		1,077,009	1,077,009	1,207,560	1,199,698	0	(122,689)	0	(122,689)	0	1,077,009	0	0	0	22,226	07/10/2044
07388R-AF-4	BEAR STEARNS CO. CMBS		12/12/2016	VARIOUS		257,462	257,462	284,878	283,759	0	(26,297)	0	(26,297)	0	257,462	0	0	0	12,294	02/01/2044
09062X-AF-0	BIOGEN INC CORPORATE		09/21/2016	VARIOUS		1,534,079	1,420,000	1,416,649	1,416,659	0	259	0	259	0	1,416,918	0	117,160	117,160	59,267	09/15/2025
097023-BP-9	BOEING CO/THE CORPORATE		10/25/2016	BNP PARIBAS		893,809	876,000	854,561	854,854	0	1,571	0	1,571	0	856,425	0	37,384	37,384	22,713	10/30/2025

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
12592M-BG-4	COMM_14-LC17 CMBS		10/18/2016	GOLDMAN SACHS		9,197,089	8,526,000	8,909,670	8,898,642	0	(31,598)	0	(31,598)	0	8,867,044	0	330,045	330,045	274,348	10/10/2047
12593P-AW-2	COMM CMBS		02/01/2016	DEUTSCHE BANK		5,198,828	5,000,000	5,149,892	5,145,436	0	(1,177)	0	(1,177)	0	5,144,259	0	54,570	54,570	32,891	08/01/2048
126191-AA-3	COMM_12-9W57 CMBS		11/14/2016	CALLED SECURITY at 100.000		4,750,000	4,750,000	4,816,426	4,800,607	0	(50,607)	0	(50,607)	0	4,750,000	0	0	0	102,959	02/06/2029
12650Y-AA-1	CSMC_15-GLPB CMBS		10/18/2016	VARIOUS		4,242,969	4,000,000	4,119,996	4,119,610	0	(7,382)	0	(7,382)	0	4,112,228	0	130,741	130,741	80,267	11/01/2034
151020-AQ-7	CELGENE CORPORATION CORPORATE		09/06/2016	VARIOUS		3,577,726	3,474,000	3,468,350	3,468,690	0	363	0	363	0	3,469,052	0	108,674	108,674	81,813	08/15/2020
165182-BR-6	CF_15-1A: A ABS FTST		12/07/2016	VARIOUS		2,351,342	2,351,342	2,351,342	2,351,342	0	0	0	0	0	2,351,342	0	0	0	13,863	02/07/2027
172967-JP-7	CIT GROUP INC CORPORATE		10/28/2016	AMHERST SECURITIES		1,255,056	1,235,000	1,232,703	1,232,797	0	202	0	202	0	1,232,999	0	22,057	22,057	41,321	04/27/2025
17322A-AD-4	CGCMT_14-GC19 CMBS		02/12/2016	MORGAN STANLEY		10,707,443	10,000,000	10,667,188	10,653,925	0	(1,483)	0	(1,483)	0	10,652,442	0	55,001	55,001	86,048	03/01/2047
17322Y-AF-7	CGCMT_14-GC25 CMBS		11/15/2016	DEUTSCHE BANK		4,311,406	4,100,000	4,222,747	4,220,506	0	(1,740)	0	(1,740)	0	4,218,765	0	92,641	92,641	158,750	10/01/2047
178566-AC-9	CITY NATIONAL CORPORATION CORPORATE		01/21/2016	KEY CAPITAL MARKETS		443,824	400,000	398,952	399,407	0	13	0	13	0	399,420	0	44,404	44,404	7,642	09/15/2020
20030N-AW-1	COMCAST STORER INC CORPORATE		11/21/2016	GOLDMAN SACHS		318,120	300,000	299,928	299,958	0	24	0	24	0	299,981	0	18,139	18,139	17,575	05/15/2018
20173M-AE-0	GCCFC _06-GG7 CMBS		06/10/2016	VARIOUS		5,236,134	5,236,134	6,050,190	5,996,665	0	(760,531)	0	(760,531)	0	5,236,134	0	0	0	64,590	07/01/2038
20173Q-AE-1	GCCFC 07-GG9 CMBS		11/30/2016	VARIOUS		3,351,510	3,351,510	3,803,484	3,772,488	0	(420,978)	0	(420,978)	0	3,351,510	0	0	0	151,326	03/10/2039
20173W-AF-5	CMLTI CMBS		08/30/2016	VARIOUS		2,344,315	2,245,319	2,550,016	2,651,091	0	4,855	0	4,855	0	2,655,946	0	(311,631)	(311,631)	90,201	12/01/2049
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE		11/10/2016	CALLED SECURITY at 100.000		94,844	94,844	99,586	95,956	0	(1,112)	0	(1,112)	0	94,844	0	0	0	6,582	05/10/2017
22545L-AD-1	CSMC_06-C5 CMBS		09/16/2016	CALLED SECURITY at 100.000		2,610,501	2,610,501	2,830,762	2,814,328	0	(203,827)	0	(203,827)	0	2,610,501	0	0	0	82,234	12/15/2039
247361-ZH-4	DELTA AIR LINES INC CORPORATE		11/23/2016	CALLED SECURITY at 100.000		406,710	406,710	406,710	406,710	0	0	0	0	0	406,710	0	0	0	16,481	11/23/2019
251591-AY-9	DEVELOPERS DIVERSIFIED REALTY CORP		01/21/2016	WELLS FARGO		942,741	900,000	893,835	897,741	0	62	0	62	0	897,803	0	44,938	44,938	11,994	04/15/2018
26442U-AA-2	DUKE ENERGY PROGRESS INC CORPORATE		01/21/2016	WELLS FARGO		4,455,016	4,390,000	4,376,611	4,376,910	0	140	0	140	0	4,377,050	0	77,966	77,966	64,600	08/15/2025
27876G-BE-7	ECHOSTAR DBS CORPORATION CORPORATE		02/01/2016	MATURITY		170,000	170,000	169,340	169,962	0	38	0	38	0	170,000	0	0	0	6,056	02/01/2016
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERV		11/21/2016	MORGAN STANLEY		3,646,608	3,360,000	3,350,894	3,350,785	0	698	0	698	0	3,351,483	0	295,125	295,125	184,333	10/15/2025
34528Q-CV-4	FORDF_13-5:A1 ABS FTST		09/15/2016	CALLED SECURITY at 100.000		14,195,000	14,195,000	14,254,885	14,236,856	0	(41,856)	0	(41,856)	0	14,195,000	0	0	0	159,694	09/15/2018
36143W-AA-9	GAHR_15-NRF CMBS		01/15/2016	MBS PAYDOWN		16,547	16,547	16,532	16,536	0	10	0	10	0	16,547	0	0	0	23	12/15/2034
36252W-BE-7	GSMS CMBS		05/09/2016	CANTOR FITZGERALD		513,281	500,000	526,816	526,774	0	(1,352)	0	(1,352)	0	525,422	0	(12,141)	(12,141)	11,043	04/01/2047
37331N-AB-7	GEORGIA PACIFIC LLC CORPORATE		11/21/2016	DEUTSCHE BANK		1,107,940	1,000,000	994,130	996,685	0	579	0	579	0	997,264	0	110,676	110,676	57,600	11/01/2020
375558-AY-9	GILEAD SCIENCES INC CORPORATE		08/17/2016	BNP PARIBAS		5,967,285	5,795,000	5,838,173	5,833,180	0	(5,772)	0	(5,772)	0	5,827,407	0	139,878	139,878	144,126	02/01/2020
375558-BF-9	GILEAD SCIENCES INC CORPORATE		01/21/2016	J.P. MORGAN		788,632	775,000	771,869	771,911	0	23	0	23	0	771,935	0	16,698	16,698	10,372	03/01/2026
40428H-PV-8	HSBC BANK USA CORPORATE		08/16/2016	HSBC SECURITIES INC.		6,667,981	6,545,000	6,539,240	6,539,573	0	755	0	755	0	6,540,328	0	127,652	127,652	185,987	08/07/2020
406216-BH-3	HALLIBURTON CO CORPORATE		05/12/2016	CALLED SECURITY at 102.678		2,423,204	2,360,000	2,358,088	2,358,055	0	65,148	0	65,148	0	2,423,204	0	0	0	0	11/15/2022
460690-BK-5	INTERPUBLIC GROUP CORPORATE		09/09/2016	J.P. MORGAN		965,108	925,000	922,216	923,025	0	178	0	178	0	923,203	0	41,905	41,905	37,482	02/15/2023
46625H-JX-9	JP MORGAN CHASE CORPORATE		03/16/2016	VARIOUS		10,641,124	10,400,000	10,535,200	10,521,163	0	(2,287)	0	(2,287)	0	10,518,876	0	122,248	122,248	117,289	05/13/2024
46625H-NX-4	JP MORGAN CHASE & CO CORPORATE		09/08/2016	J.P. MORGAN		1,837,152	1,800,000	1,798,146	1,798,173	0	252	0	252	0	1,798,425	0	38,727	38,727	40,035	10/29/2020
46629G-AE-8	JP MORGAN COM MTG 2006-CIBC16		07/12/2016	VARIOUS		2,003,204	2,003,204	2,013,163	2,012,219	0	(9,015)	0	(9,015)	0	2,003,204	0	0	0	51,782	05/01/2045
46629P-AC-2	JPMCC_06-LDP9 CMBS		12/15/2016	CALLED SECURITY at 100.000		7,620,820	7,620,820	8,721,076	8,676,517	0	(1,055,697)	0	(1,055,697)	0	7,620,820	0	0	0	301,708	05/01/2047
46629Y-AC-3	JPMORGAN CHASE 07-CB18 CMBS		12/12/2016	VARIOUS		2,141,017	2,141,017	2,444,774	2,417,052	0	(276,035)	0	(276,035)	0	2,141,017	0	0	0	97,045	06/01/2047
46630J-AC-3	JP MORGAN CHASE CMBS		07/19/2016	VARIOUS		2,755,008	2,716,374	3,122,345	3,106,940	0	(6,987)	0	(6,987)	0	3,099,953	0	(344,946)	(344,946)	94,031	01/01/2049
46632H-AG-6	JPMCC_07-LD12 CMBS		12/15/2016	CALLED SECURITY at 100.000		100,862	100,862	114,865	114,544	0	(13,682)	0	(13,682)	0	100,862	0	0	0	3,576	02/01/2051
50075N-BA-1	KRAFT FOODS INC CORPORATE		11/15/2016	GOLDMAN SACHS		2,194,620	2,000,000	1,983,520	1,992,023	0	1,483	0	1,483	0	1,993,506	0	201,114	201,114	136,764	02/10/2020
50179A-AE-7	LB-UBS CMBS 2007-C1		11/18/2016	CALLED SECURITY at 100.000		1,364,645	1,364,645	1,512,837	1,501,826	0	(137,180)	0	(137,180)	0	1,364,645	0	0	0	53,180	02/11/2040
50180J-AD-7	LBUBS 07-C2 CMBS		12/16/2016	VARIOUS		984,305	984,305	1,072,200	1,064,194	0	(79,889)	0	(79,889)	0	984,305	0	0	0	42,625	02/15/2040
532457-BH-0	ELI LILLY AND COMPANY CORPORATE		09/08/2016	GOLDMAN SACHS		885,225	835,000	833,388	833,473	0	91	0	91	0	833,564	0	51,661	51,661	17,987	06/01/2025
594918-BG-8	MICROSOFT CORP CORPORATE		03/16/2016	JEFFERIES		3,240,243	3,190,000	3,187,448	3,187,491	0	115	0	115	0	3,187,606	0	52,636	52,636	24,457	11/03/2020
60687V-AF-2	MLCFC_06-3 CMBS		08/30/2016	VARIOUS		1,575,370	1,575,370	1,736,845	1,731,758	0	(156,388)	0	(156,388)	0	1,575,370	0	0	0	48,009	07/01/2046
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		10/20/2016	CALLED SECURITY at 100.000		175,000	175,000	175,000	0	0	0	0	0	0	175,000	0	0	0	1,653	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		10/20/2016	CALLED SECURITY at 100.000		45,000	45,000	45,000	0	0	0	0	0	0	45,000	0	0	0	572	04/30/2032
61750W-AS-2	MSC-99 CMBS		11/30/2016	CALLED SECURITY at 100.000		3,346,259	3,346,259	3,684,283	3,671,283	0	(325,024)	0	(325,024)	0	3,346,259	0	0	0	134,202	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
61751N-AB-8	MSC_07-HQ11		12/30/2016	VARIOUS		754,302	754,302	825,165	822,735	0	(68,433)	0	(68,433)	0	754,302	0	0	0	36,909	02/01/2044
61756U-AE-1	MSC-99 CMBS		07/29/2016	VARIOUS		3,792,800	3,663,517	4,338,691	4,315,335	0	(21,539)	0	(21,539)	0	4,293,797	0	(500,996)	(500,996)	135,218	12/01/2049
67059T-AC-9	NUSTAR LOGISTICS CORPORATE		02/23/2016	VARIOUS		656,250	875,000	872,935	770,000	103,594	38	0	103,632	0	873,633	0	(217,383)	(217,383)	22,938	02/01/2022
69353R-EK-0	PNC BANK NA CORPORATE		10/21/2016	AMHERST SECURITIES		1,703,177	1,655,000	1,651,160	1,651,409	0	277	0	277	0	1,651,686	0	51,491	51,491	57,366	02/23/2025
69353R-EP-9	PNC BANK NA CORPORATE		08/16/2016	WELLS FARGO		6,138,840	6,000,000	5,986,200	5,987,672	0	1,640	0	1,640	0	5,989,312	0	149,528	149,528	98,900	06/01/2020
69353R-ES-3	PNC FINANCIAL SERVICES GROUP INC		01/21/2016	WELLS FARGO		2,323,460	2,300,000	2,298,390	2,298,506	0	35	0	35	0	2,298,541	0	24,919	24,919	30,731	07/21/2020
69353R-EU-8	PNC BANK NATIONAL ASSOCIATION CORPORATE		09/09/2016	J.P. MORGAN		903,373	885,000	884,416	884,419	0	79	0	79	0	884,498	0	18,875	18,875	18,731	11/05/2020
828807-CU-9	SIMON PROPERTY GROUP LP CORPORATE		01/22/2016	VARIOUS		2,767,724	2,735,000	2,733,441	2,733,488	0	35	0	35	0	2,733,523	0	34,201	34,201	30,282	09/01/2020
834017-AB-1	SOFI ABS FTST		12/27/2016	VARIOUS		882,383	882,383	882,269	881,958	0	325	0	325	0	882,282	0	100	100	10,943	09/25/2032
883556-BH-4	THERMO FISHER SCIENTIFIC INC CORPORATE		10/18/2016	BARCLAYS CAPITAL		535,403	510,000	509,954	509,933	0	3	0	3	0	509,936	0	25,469	25,469	19,913	02/15/2022
90331H-MS-9	US BANK NA/CINCINNATI OH CORPORATE		10/28/2016	U.S. BANCORP INVESTMENTS, INC		2,749,977	2,700,000	2,690,901	2,691,608	0	651	0	651	0	2,692,259	0	57,718	57,718	95,550	01/27/2025
90345K-AA-8	US AIRWAYS GROUP INC CORPORATE		10/24/2016	CALLED SECURITY at 100.000		40,350	40,350	40,350	40,350	0	0	0	0	0	40,353	0	0	0	1,891	10/22/2024
907818-ED-6	UNION PACIFIC CORP CORPORATE		09/06/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,364,176	1,265,000	1,297,022	1,296,536	0	(2,025)	0	(2,025)	0	1,294,511	0	69,665	69,665	50,249	08/15/2025
92826C-AB-8	92826CAB8 CORPORATE		08/17/2016	WELLS FARGO		2,659,810	2,585,000	2,582,803	2,582,809	0	241	0	241	0	2,583,054	0	76,755	76,755	39,177	12/14/2020
92978N-AE-4	WBCMT_07-C33 CMBS		12/16/2016	VARIOUS		999,960	999,960	1,096,831	1,088,113	0	(88,153)	0	(88,153)	0	999,960	0	0	0	48,349	02/01/2051
92978P-AF-6	WBCMT 03 CMBS		10/31/2016	CALLED SECURITY at 100.000		1,144,915	1,144,915	1,260,972	1,257,814	0	(112,899)	0	(112,899)	0	1,144,915	0	0	0	46,596	11/01/2048
94974B-GM-6	WELLS FARGO & CO CORPORATE		02/16/2016	MIZUHO SECUROTIES USA INC.		2,763,858	2,745,000	2,743,463	2,743,567	0	39	0	39	0	2,743,600	0	20,258	20,258	41,038	07/22/2020
94989N-BE-6	WFCM_15-C30 CMBS		10/18/2016	WELLS FARGO		8,090,333	7,500,000	7,724,542	7,717,142	0	(15,730)	0	(15,730)	0	7,701,408	0	388,924	388,924	244,267	09/01/2058
98310W-AB-4	WYNDHAM WORLDWIDE CORP CORPORATE		03/25/2016	CALLED SECURITY at 105.440		34,795	33,000	35,310	33,420	0	1,374	0	1,374	0	34,795	0	0	0	0	12/01/2016
98412J-BA-1	XEROX CORPORATION CORPORATE		04/01/2016	MATURITY		105,000	105,000	114,075	105,260	0	(260)	0	(260)	0	105,000	0	0	0	3,780	04/01/2016
780082-AC-7	ROYAL BANK OF CANADA CORPORATE	A	08/16/2016	CITIGROUP GLOBAL MARKETS INC		5,088,650	5,000,000	4,998,350	4,998,350	0	206	0	206	0	4,998,559	0	90,091	90,091	88,958	10/14/2020
00084D-AJ-9	ABN AMRO N AMERICA CORPORATE	D	09/09/2016	J.P. MORGAN		1,549,169	1,520,000	1,517,872	1,517,888	0	304	0	304	0	1,518,193	0	30,976	30,976	28,964	06/04/2020
00507U-AR-2	ACTAVIS FUNDING SCS CORP SCH B	C	02/18/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,567,910	1,535,000	1,532,820	1,532,992	0	72	0	72	0	1,533,064	0	34,846	34,846	23,242	03/15/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						203,528,502	198,154,765	205,501,284	201,743,181	103,594	(3,966,102)	0	(3,862,508)	0	201,281,509	0	2,246,994	2,246,994	4,771,566	XXX
8399997. Total - Bonds - Part 4						515,190,229	491,137,097	516,474,895	496,901,192	103,594	(5,745,691)	0	(5,642,097)	0	508,584,749	0	6,605,480	6,605,480	11,276,743	XXX
8399998. Total - Bonds - Part 5						114,927,477	111,308,582	113,586,353	0	0	(268,047)	0	(268,047)	0	113,318,305	0	1,609,172	1,609,172	1,363,733	XXX
8399999. Total - Bonds						630,117,706	602,445,679	630,061,248	496,901,192	103,594	(6,013,738)	0	(5,910,144)	0	621,903,054	0	8,214,652	8,214,652	12,640,476	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						630,117,706	XXX	630,061,248	496,901,192	103,594	(6,013,738)	0	(5,910,144)	0	621,903,054	0	8,214,652	8,214,652	12,640,476	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	5,000,000	4,997,500	5,000,000	5,000,000	0	2,500	0	2,500	0	0	0	0	14,063	0
3134G8-X8-7	FEDERAL HOME LOAN MTGE CO	AGCY FTST		04/08/2016	BARCLAYS CAPITAL	10/31/2016	VARIOUS	6,000,000	5,999,400	6,000,320	5,999,901	0	500	0	500	0	0	419	419	34,703	0
3134G9-AF-4	FEDERAL HOME LOAN MTGE CO	AGCY FTST		04/12/2016	BARCLAYS CAPITAL	10/26/2016	CALLED SECURITY at 100.0	4,150,000	4,150,000	4,150,000	4,150,000	0	0	0	0	0	0	0	0	21,788	0
3135G0-H7-1	FED NTL MTG ASSO	AGCY FTST		05/02/2016	CITIGROUP GLOBAL MARKETS INC	08/22/2016	CALLED SECURITY at 100.0	2,000,000	2,002,000	2,000,000	2,000,000	0	(2,000)	0	(2,000)	0	0	0	0	13,750	5,424
3135G0-J2-0	FED NTL MTG ASSO	AGCY FTST		02/09/2016	CITIGROUP GLOBAL MARKETS INC	06/29/2016	STIFEL NICOLAUS AND CO	2,000,000	2,007,218	2,022,260	2,006,665	0	(552)	0	(552)	0	0	15,595	15,595	11,075	381
3135G0-K3-6	FED NTL MTG ASSO	AGCY FTST		04/22/2016	CITIGROUP GLOBAL MARKETS INC	06/02/2016	CITIGROUP GLOBAL MARKETS INC	7,381,000	7,318,409	7,383,145	7,318,906	0	497	0	497	0	0	64,240	64,240	15,852	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	8,000,000	7,999,200	8,000,000	8,000,000	0	800	0	800	0	0	0	0	62,800	18,142
3135G0-TQ-6	FED NTL MTG ASSO	AGCY FTST		03/01/2016	GOLDMAN SACHS	08/01/2016	CALLED SECURITY at 100.0	7,500,000	7,499,250	7,500,000	7,500,000	0	750	0	750	0	0	0	0	60,000	10,667
0599999. Subtotal - Bonds - U.S. Governments								42,031,000	41,972,977	42,055,725	41,975,472	0	2,495	0	2,495	0	0	80,254	80,254	234,031	34,614
658256-Z5-4	NORTH CAROLINA ST	MUNI		02/24/2016	MORGAN STANLEY	09/07/2016	RAYMOND JAMES	1,255,000	1,636,771	1,663,691	1,619,287	0	(17,485)	0	(17,485)	0	0	44,404	44,404	31,898	0
677522-HU-1	OHIO ST	MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.	09/08/2016	MORGAN STANLEY	1,260,000	1,589,099	1,610,192	1,571,209	0	(17,890)	0	(17,890)	0	0	38,983	38,983	32,200	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions								2,515,000	3,225,870	3,273,883	3,190,496	0	(35,375)	0	(35,375)	0	0	83,387	83,387	64,098	0
3138EQ-D2-5	FED NTL MTG ASSO	FNMA		03/30/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	11/25/2016	VARIOUS	5,662,323	5,948,094	5,929,192	5,911,689	0	(36,404)	0	(36,404)	0	0	17,503	17,503	115,671	14,156
3138EQ-HM-7	FED NTL MTG ASSO	FNMA		03/30/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	11/01/2016	VARIOUS	2,124,918	2,232,160	2,226,946	2,222,033	0	(10,127)	0	(10,127)	0	0	4,912	4,912	44,046	5,312
3138EQ-PF-3	FED NTL MTG ASSO	FNMA		01/04/2016	MORGAN STANLEY	08/17/2016	VARIOUS	3,146,124	3,313,507	3,330,966	3,288,611	0	(24,896)	0	(24,896)	0	0	42,357	42,357	67,098	5,506
3138EQ-VQ-2	FED NTL MTG ASSO	FNMA		02/18/2016	BARCLAYS CAPITAL	11/01/2016	VARIOUS	11,146,546	11,951,300	11,879,997	11,823,808	0	(127,494)	0	(127,494)	0	0	56,190	56,190	304,509	22,311
3138YW-DY-0	FED NTL MTG ASSO	FNMA		01/04/2016	MORGAN STANLEY	11/30/2016	VARIOUS	1,200,827	1,265,090	1,268,009	1,253,161	0	(11,929)	0	(11,929)	0	0	14,848	14,848	34,005	2,101
3140E2-R8-6	FED NTL MTG ASSO	FNMA		03/30/2016	CITIGROUP GLOBAL MARKETS INC	11/07/2016	VARIOUS	1,211,844	1,273,194	1,270,670	1,265,672	0	(7,521)	0	(7,521)	0	0	4,997	4,997	24,257	3,030
3199999. Subtotal - Bonds - U.S. Special Revenues								24,492,582	25,983,345	25,905,780	25,764,974	0	(218,371)	0	(218,371)	0	0	140,807	140,807	589,586	52,416
084670-BR-8	BERKSHIRE HATHAWAY	CORPORATE		03/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	08/16/2016	WELLS FARGO	3,165,000	3,156,391	3,286,188	3,156,833	0	442	0	442	0	0	129,355	129,355	37,233	0
20030N-BR-1	COMCAST CORP	CORPORATE		03/22/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	09/08/2016	MORGAN STANLEY	1,595,000	1,624,842	1,657,811	1,623,035	0	(1,808)	0	(1,808)	0	0	34,776	34,776	24,368	4,508
25468P-DJ-2	THE WALT DISNEY CO.	CORPORATE		01/05/2016	CITIGROUP GLOBAL MARKETS INC	01/21/2016	WELLS FARGO	815,000	814,209	822,865	814,192	0	(18)	0	(18)	0	0	8,673	8,673	937	0
31428X-BF-2	FEDERAL EXPRESS	CORPORATE		03/21/2016	DEUTSCHE BANK	10/21/2016	RAYMOND JAMES	550,000	548,878	576,741	548,928	0	50	0	50	0	0	27,813	27,813	10,526	0
345397-XW-8	FORD MOTOR CREDIT	CORPORATE		03/15/2016	HSBC SECURITIES INC.	10/18/2016	MORGAN STANLEY	2,475,000	2,475,000	2,550,166	2,475,000	0	0	0	0	0	0	75,166	75,166	48,852	0
375558-BL-6	GILEAD SCIENCES	CORPORATE		09/15/2016	J.P. MORGAN	10/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	760,000	757,310	757,203	757,340	0	31	0	31	0	0	(137)	(137)	2,217	0
437076-BL-5	HOME DEPOT	CORPORATE		02/03/2016	J.P. MORGAN	09/08/2016	BNY MELLON CAPITAL MARKETS LLC	900,000	896,796	916,398	897,152	0	356	0	356	0	0	19,246	19,246	10,550	0
478160-BY-9	JOHNSON & JOHNSON	CORPORATE		02/25/2016	J.P. MORGAN	08/17/2016	CREDIT SUISSE FIRST BOSTON CORP.	1,320,000	1,318,139	1,364,642	1,318,213	0	74	0	74	0	0	46,430	46,430	15,362	0
494368-BU-6	KIMBERLY-CLARK	CORPORATE		02/17/2016	CITIGROUP GLOBAL MARKETS INC	09/07/2016	U.S. BANCORP INVESTMENTS, INC	645,000	642,601	674,367	642,707	0	107	0	107	0	0	31,659	31,659	9,854	0
585055-BR-6	MEDTRONIC INC	CORPORATE		03/16/2016	J.P. MORGAN	10/25/2016	SUSQUEHANNA INTERNATIONAL SECURITIES	5,000,000	5,185,500	5,298,950	5,167,952	0	(17,548)	0	(17,548)	0	0	130,998	130,998	97,563	2,626
61746B-DZ-6	MORGAN STANLEY DEAN WITTER	CORPORATE		01/22/2016	MORGAN STANLEY	03/16/2016	MORGAN STANLEY	4,510,000	4,500,755	4,625,501	4,500,692	0	(63)	0	(63)	0	0	124,810	124,810	26,214	0
651229-AV-8	NEWELL RUBBERMAID INC	CORPORATE		03/18/2016	GOLDMAN SACHS	09/06/2016	JEFFERIES	4,140,000	4,138,717	4,428,227	4,138,709	0	(8)	0	(8)	0	0	289,515	289,515	70,396	0
68217F-AA-0	OMNICOM GROUP INC	CORPORATE		03/28/2016	CITIGROUP GLOBAL MARKETS INC	09/07/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	1,950,000	1,948,187	2,077,959	1,948,215	0	28	0	28	0	0	129,744	129,744	30,420	0
742718-EP-0	PROCTOR & GAMBLE CO	CORPORATE		01/28/2016	CITIGROUP GLOBAL MARKETS INC	09/06/2016	MIZUHO SECUROTIES USA INC.	880,000	876,787	929,350	876,945	0	157	0	157	0	0	52,406	52,406	14,322	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
780082-AE-3	ROYAL BANK OF CANADA CORPORATE		03/14/2016	RBC CAPITAL MARKETS	08/16/2016	CITIGROUP GLOBAL MARKETS INC	5,000,000	4,996,500	5,122,800	4,996,720	0	223	0	223	0	0	126,079	126,079	46,958	0
871829-BA-4	SYSCO CORP CORPORATE		03/22/2016	DEUTSCHE BANK	09/20/2016	U.S. BANCORP INVESTMENTS, INC	710,000	709,631	726,870	709,637	0	6	0	6	0	0	17,233	17,233	8,481	0
06367X-F3-0	BANK OF MONTREAL AGCY FTST		06/08/2016	BANK OF MONTREAL	08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	7,855,000	7,813,918	7,876,051	7,815,093	0	1,175	0	1,175	0	0	60,958	60,958	21,765	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							42,270,000	42,404,161	43,692,089	42,387,363	0	(16,796)	0	(16,796)	0	0	1,304,724	1,304,724	476,018	7,134
8399998. Total - Bonds							111,308,582	113,586,353	114,927,477	113,318,305	0	(268,047)	0	(268,047)	0	0	1,609,172	1,609,172	1,363,733	94,164
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								113,586,353	114,927,477	113,318,305	0	(268,047)	0	(268,047)	0	0	1,609,172	1,609,172	1,363,733	94,164

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
12547*-10-5	CHA Service Company		95158		2CIB2	NO	23,250,237	23,250,237	0	1,000,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer							23,250,237	23,250,237	0	XXX	XXX
1899999. Total Common Stocks							23,250,237	23,250,237	0	XXX	XXX
1999999 - Totals							23,250,237	23,250,237	0	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
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	VARIOUS	09/01/2017	2,879,703	0	(34,789)	0	0	2,800,000	2,914,492	42,000	0	5.000	0.711	MS	0	1,167
	IDAHO STATE MUNI			09/12/2016	WELLS FARGO	06/30/2017	1,499,806	0	(5,884)	0	0	1,490,000	1,505,690	14,900	0	2.000	0.667	MAT	0	6,126
	MASSACHUSETTS ST MUNI			09/09/2016	WELLS FARGO	04/24/2017	4,482,786	0	(24,807)	0	0	4,470,000	4,507,593	30,048	0	2.000	0.132	AO	0	3,674
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations							8,862,295	0	(65,480)	0	0	8,760,000	8,927,775	86,948	0	XXX	XXX	XXX	0	10,967
1799999. Total - U.S. States, Territories and Possessions Bonds							8,862,295	0	(65,480)	0	0	8,760,000	8,927,775	86,948	0	XXX	XXX	XXX	0	10,967
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	2,241,579	0	(9,060)	0	0	2,240,000	2,250,640	42,311	0	2.000	0.647	MAT	0	28,996
	UNIVERSITY TEX PERM UNIV FD MUNI			07/28/2016	MERRILL LYNCH, PIERCE	07/01/2017	894,906	0	(16,441)	0	0	875,000	911,348	21,875	0	5.000	0.440	JJ	0	3,767
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							3,136,485	0	(25,501)	0	0	3,115,000	3,161,988	64,186	0	XXX	XXX	XXX	0	32,763
3199999. Total - U.S. Special Revenues Bonds							3,136,485	0	(25,501)	0	0	3,115,000	3,161,988	64,186	0	XXX	XXX	XXX	0	32,763
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							11,998,780	0	(90,981)	0	0	11,875,000	12,089,763	151,134	0	XXX	XXX	XXX	0	43,730
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							11,998,780	0	(90,981)	0	0	11,875,000	12,089,763	151,134	0	XXX	XXX	XXX	0	43,730
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			12/08/2016	BLACKROCK INSTITUTION	XXX	25,000	0	0	0	0	0	25,000	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	1,161,410	0	0	0	0	0	1,161,410	0	0	0.000	0.000	MON	0	0
4812C0-67-0	JPMORGAN US GOVT MMKT-CA MMF			12/30/2016	VARIOUS	XXX	12,904,043	0	0	0	0	0	12,904,041	0	0	0.000	0.000	MON	16,817	0
94975H-29-6	WELLS FARGO ADV TREASURY PLUS INSTITU	SD		10/26/2011	EVERGREEN	XXX	110,000	0	0	0	0	110,000	110,000	0	0	0.000	0.000	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							14,200,453	0	0	0	0	XXX	14,200,451	0	0	XXX	XXX	XXX	16,817	0
9199999 - Totals							26,199,233	0	(90,981)	0	0	XXX	26,290,214	151,134	0	XXX	XXX	XXX	16,817	43,730

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK ..... St. Louis		0.000	0	0	3,977,620	XXX
WELLS FARGO ..... Atlanta , GA		0.000	0	0	(25,848,963)	XXX
BB&T ..... Louisville, KY		0.000	0	0	1,958,326	XXX
CITIBANK ..... New Castle , DE		0.000	0	0	2,525,656	XXX
FIFTH THIRD ..... Nashville		0.000	0	0	1,327,866	XXX
JP MORGAN CHASE ..... New York , NY		0.000	0	0	3,636,950	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	(12,422,545)	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	(12,422,545)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(12,422,545)	XXX

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

1. January	(5,444,741)	4. April	45,655,759	7. July	(4,981,929)	10. October	(4,618,544)
2. February	492,553	5. May	(12,555,625)	8. August	(7,064,537)	11. November	(18,740,365)
3. March	(15,258,065)	6. June	(11,890,653)	9. September	(4,732,997)	12. December	(12,422,545)

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
FEDERAL HOME LOAN BANK AGCYD FTSE		12/12/2016	0.420	01/06/2017	49,997,084	0	12,542
FREDDIE MAC AGCYD FTSE		12/08/2016	0.350	01/05/2017	24,999,027	0	5,833
FNMA DISCOUNT NT AGCYD FTST		12/08/2016	0.390	01/17/2017	49,991,334	0	13,000
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					124,987,445	0	31,375
0599999. Total - U.S. Government Bonds					124,987,445	0	31,375
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					124,987,445	0	31,375
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					124,987,445	0	31,375
8699999 - Total Cash Equivalents					124,987,445	0	31,375

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL	B	DOI	55,735	55,336	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ	B	DOI	6,562,585	6,551,443	0	0
4. Arkansas AR	B	DOI	328,140	325,403	0	0
5. California CA			0	0	0	0
6. Colorado CO	B	DOI	316,017	316,191	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	S	DOI	110,000	110,000	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL	B	DOI	4,218,495	4,194,038	0	0
15. Indiana IN	B	DOI	525,013	524,992	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY	B	DOI	1,076,846	1,075,746	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			0	0	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	B	DOI	350,719	350,739	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE	B	DOI	331,667	331,019	0	0
29. Nevada NV	B	DOI	3,784,465	3,769,760	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	DOI	302,654	302,499	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	DOI	433,719	432,871	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	B	DOI	353,846	351,509	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN	B	DOI	1,429,623	1,426,765	0	0
44. Texas TX	B	DOI	102,051	101,852	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	DOI	555,315	550,682	0	0
48. Washington WA	B	DOI	176,823	175,798	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	21,013,713	20,946,643	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

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