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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
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	Joseph Christopher Ventura #	VP & Chief Actuary	Marie Vanessa Olson #

OTHER

Alan James Bailey, VP & Treasurer	John Edward Barger, III, VP of Dual Eligible & Medicaid Programs	Elizabeth Diane Bierbower, Pres, Group Segment
Renee Jacqueline Buckingham, VP & Div. Leader - Northern Division	John Gregory Catron, VP & Chief Compliance Officer	Charles Wilbur Dow Jr., Reg. Pres-Sr Products/Great Lakes Reg./Central North Region
Douglas Allen Edwards, Vice President	Jeffrey Carl Fernandez, Seg. VP, Retail West and MarketPOINT	Brian Phillip LeClaire, Ph.D., Sr. VP & Chief Information Officer
Heidi Suzanne Margulis, Sr. Vice President	Susan Lynn Mateja #, Appointed Actuary	Mark Matthew Matzke, Seg. VP & Pres., Small Business and Large Group
Steven Edward McCulley, SVP, Medicare Operations	Timothy Patrick O'Rourke #, VP & Division Leader - Central Division	Bruno Roger Piquin, President, CarePlus and Puerto Rico
William Mark Preston, VP-Investment Management	Richard Donald Remmers, VP, Group Segment	George Renaudin II, Seg. VP, Retail East and Provider Experience
Donald Hank Robinson, Vice President - Tax	Daniel Andrew Tufto #, VP & Div. Leader - Western Division	Timothy Alan Wheatley, President, Retail Segment
Ralph Martin Wilson, Vice President	Cynthia Hillebrand Zipperle, VP & Chief Accounting Officer	

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Brian Andrew Kane	Timothy Alan Wheatley #

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	Joseph Christopher Ventura #	Alan James Bailey
President & CEO	VP & Corporate Secretary	VP & Treasurer

Subscribed and sworn to before me this
23rd day of February, 2018

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

Michele Sizemore
Notary Public
January 3, 2019

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	89,275,410	5.439	89,275,410	0	89,275,410	5.439
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	0	0.000	0	0	0	0.000
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	206,851,067	12.602	206,851,067	0	206,851,067	12.602
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	17,082,431	1.041	17,082,431	0	17,082,431	1.041
1.43 Revenue and assessment obligations	176,460,686	10.751	176,460,686	0	176,460,686	10.751
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	7,693,046	0.469	7,693,046	0	7,693,046	0.469
1.512 Issued or guaranteed by FNMA and FHLMC	315,927,054	19.248	315,927,054	0	315,927,054	19.248
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	20,376,575	1.241	20,376,575	0	20,376,575	1.241
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	91,193,116	5.556	91,193,116	0	91,193,116	5.556
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	373,560,179	22.759	373,560,179	0	373,560,179	22.759
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	19,410,905	1.183	19,410,905	0	19,410,905	1.183
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	1.682	27,600,000	0	27,600,000	1.682
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	0.015	250,000	0	250,000	0.015
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	295,676,658	18.014	295,676,658	0	295,676,658	18.014
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	1,641,357,126	100.000	1,641,357,126	0	1,641,357,126	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted 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)		

NONE

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 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,071,826,243
2.	Cost of bonds and stocks acquired, Part 3, Column 7		639,790,034
3.	Accrual of discount		136,843
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(464,799)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(3,839,334)	
	4.4. Part 4, Column 11	48,150	(4,255,983)
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,608,745)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		375,694,441
7.	Deduct amortization of premium		12,363,483
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)		1,317,830,468
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		1,317,830,468

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	96,968,456	96,653,393	97,347,953	96,471,110
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	96,968,456	96,653,393	97,347,953	96,471,110
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	206,851,067	206,096,308	215,400,980	181,200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	17,082,431	16,855,624	18,029,799	15,655,000
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	492,387,740	490,015,883	499,757,228	465,319,362
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	459,507,736	459,071,923	461,222,564	456,597,232
	9. Canada	12,055,633	12,014,034	12,055,314	12,050,000
	10. Other Countries	13,566,500	13,421,412	13,563,364	13,585,000
	11. Totals	485,129,869	484,507,369	486,841,242	482,232,232
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,298,419,563	1,294,128,577	1,317,377,202	1,240,877,704
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	19,410,905	19,410,905	73,538,938	
	25. Total Common Stocks	19,410,905	19,410,905	73,538,938	
	26. Total Stocks	19,410,905	19,410,905	73,538,938	
	27. Total Bonds and Stocks	1,317,830,468	1,313,539,482	1,390,916,140	

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	192,286,083	77,131,064	0	0	7,693,046	XXX	277,110,193	18.2	284,125,817	23.7	277,110,193	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	192,286,083	77,131,064	0	0	7,693,046	XXX	277,110,193	18.2	284,125,817	23.7	277,110,193	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	20,555,668	89,314,659	100,742,946	1,747,809	0	XXX	212,361,082	13.9	174,482,868	14.5	212,361,082	0
3.2 NAIC 2	0	2,550,909	7,546,596	0	0	XXX	10,097,505	0.7	0	0.0	10,097,505	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	20,555,668	91,865,568	108,289,542	1,747,809	0	XXX	222,458,587	14.6	174,482,868	14.5	222,458,587	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	14,006,178	3,076,253	0	0	XXX	17,082,431	1.1	25,955,865	2.2	17,082,431	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	0	14,006,178	3,076,253	0	0	XXX	17,082,431	1.1	25,955,865	2.2	17,082,431	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	13,691,612	43,129,068	126,122,529	50,629,892	251,964,497	XXX	485,537,598	31.8	397,882,754	33.2	485,537,598	0
5.2 NAIC 2	0	0	6,850,142	0	0	XXX	6,850,142	0.4	2,594,863	0.2	6,850,142	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	13,691,612	43,129,068	132,972,671	50,629,892	251,964,497	XXX	492,387,740	32.3	400,477,617	33.4	492,387,740	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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	30,750,422	141,917,454	124,510,729	36,980,641	36,797,557	XXX	370,956,803	24.3	224,000,258	18.7	370,956,803	0
6.2 NAIC 2	625,000	43,243,010	60,805,070	2,570,585	2,193,754	XXX	109,437,419	7.2	83,308,867	6.9	109,437,419	0
6.3 NAIC 3	1,925,849	15,177,979	15,477,481	0	0	XXX	32,581,309	2.1	7,073,942	0.6	32,581,309	0
6.4 NAIC 4	0	546,000	2,358,759	0	0	XXX	2,904,759	0.2	337,450	0.0	2,904,759	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	33,301,271	200,884,443	203,152,039	39,551,226	38,991,311	XXX	515,880,290	33.8	314,720,517	26.2	515,880,290	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	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 257,283,785	365,498,423	354,452,457	89,358,342	296,455,100	0	1,363,048,107	89.4	XXX	XXX	1,363,048,107	0
10.2 NAIC 2	(d) 625,000	45,793,919	75,201,808	2,570,585	2,193,754	0	126,385,066	8.3	XXX	XXX	126,385,066	0
10.3 NAIC 3	(d) 1,925,849	15,177,979	15,477,481	0	0	0	32,581,309	2.1	XXX	XXX	32,581,309	0
10.4 NAIC 4	(d) 0	546,000	2,358,759	0	0	0	2,904,759	0.2	XXX	XXX	2,904,759	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	259,834,634	427,016,321	447,490,505	91,928,927	298,648,854	0	(b) 1,524,919,241	100.0	XXX	XXX	1,524,919,241	0
10.8 Line 10.7 as a % of Col. 7	17.0	28.0	29.3	6.0	19.6	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	192,200,381	297,655,786	268,778,289	77,997,633	269,815,473	0	XXX	XXX	1,106,447,562	92.2	1,106,447,562	0
11.2 NAIC 2	704,947	16,021,650	58,328,263	3,771,495	7,077,375	0	XXX	XXX	85,903,730	7.2	85,903,730	0
11.3 NAIC 3	0	1,200,000	5,873,942	0	0	0	XXX	XXX	7,073,942	0.6	7,073,942	0
11.4 NAIC 4	0	0	0	337,450	0	0	XXX	XXX	337,450	0.0	337,450	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848	0	XXX	XXX	(b) 1,199,762,684	100.0	1,199,762,684	0
11.8 Line 11.7 as a % of Col. 9	16.1	26.2	27.8	6.8	23.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	257,283,785	365,498,423	354,452,457	89,358,342	296,455,100	0	1,363,048,107	89.4	1,106,447,562	92.2	1,363,048,107	XXX
12.2 NAIC 2	625,000	45,793,919	75,201,808	2,570,585	2,193,754	0	126,385,066	8.3	85,903,730	7.2	126,385,066	XXX
12.3 NAIC 3	1,925,849	15,177,979	15,477,481	0	0	0	32,581,309	2.1	7,073,942	0.6	32,581,309	XXX
12.4 NAIC 4	0	546,000	2,358,759	0	0	0	2,904,759	0.2	337,450	0.0	2,904,759	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	259,834,634	427,016,321	447,490,505	91,928,927	298,648,854	0	1,524,919,241	100.0	1,199,762,684	100.0	1,524,919,241	XXX
12.8 Line 12.7 as a % of Col. 7	17.0	28.0	29.3	6.0	19.6	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	17.0	28.0	29.3	6.0	19.6	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 $ 226,499,678 ; 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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	192,286,083	77,131,064	0	0	0	XXX	269,417,147	17.7	247,536,806	20.6	269,417,147	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	7,693,046	XXX	7,693,046	0.5	36,589,011	3.0	7,693,046	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	192,286,083	77,131,064	0	0	7,693,046	XXX	277,110,193	18.2	284,125,817	23.7	277,110,193	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	20,555,668	91,865,568	108,289,542	1,747,809	0	XXX	222,458,587	14.6	174,482,868	14.5	222,458,587	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	20,555,668	91,865,568	108,289,542	1,747,809	0	XXX	222,458,587	14.6	174,482,868	14.5	222,458,587	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	14,006,178	3,076,253	0	0	XXX	17,082,431	1.1	25,955,865	2.2	17,082,431	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	0	14,006,178	3,076,253	0	0	XXX	17,082,431	1.1	25,955,865	2.2	17,082,431	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	13,691,612	41,373,931	116,154,539	839,586	4,401,018	XXX	176,460,686	11.6	142,321,948	11.9	176,460,686	0
5.2 Residential Mortgage-Backed Securities	0	1,755,137	16,818,132	49,790,306	247,563,479	XXX	315,927,054	20.7	258,155,669	21.5	315,927,054	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	13,691,612	43,129,068	132,972,671	50,629,892	251,964,497	XXX	492,387,740	32.3	400,477,617	33.4	492,387,740	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	33,301,271	175,540,578	178,655,559	6,244,608	10,568,584	XXX	404,310,600	26.5	237,403,931	19.8	404,310,600	0
6.2 Residential Mortgage-Backed Securities	0	0	0	3,733	10,330,017	XXX	10,333,750	0.7	4,942	0.0	10,333,750	0
6.3 Commercial Mortgage-Backed Securities	0	8,170,000	20,376,576	24,364,809	18,092,710	XXX	71,004,095	4.7	42,573,109	3.5	71,004,095	0
6.4 Other Loan-Backed and Structured Securities	0	17,173,865	4,119,904	8,938,076	0	XXX	30,231,845	2.0	34,738,535	2.9	30,231,845	0
6.5 Totals	33,301,271	200,884,443	203,152,039	39,551,226	38,991,311	XXX	515,880,290	33.8	314,720,517	26.2	515,880,290	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. 7 Prior Year	10 % From Col. 8 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	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	259,834,634	399,917,319	406,175,893	8,832,003	14,969,602	XXX	1,089,729,451	71.5	XXX	XXX	1,089,729,451	0
10.2 Residential Mortgage-Backed Securities	0	1,755,137	16,818,132	49,794,039	265,586,542	XXX	333,953,850	21.9	XXX	XXX	333,953,850	0
10.3 Commercial Mortgage-Backed Securities	0	8,170,000	20,376,576	24,364,809	18,092,710	XXX	71,004,095	4.7	XXX	XXX	71,004,095	0
10.4 Other Loan-Backed and Structured Securities	0	17,173,865	4,119,904	8,938,076	0	XXX	30,231,845	2.0	XXX	XXX	30,231,845	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	259,834,634	427,016,321	447,490,505	91,928,927	298,648,854	0	1,524,919,241	100.0	XXX	XXX	1,524,919,241	0
10.7 Line 10.6 as a % of Col. 7	17.0	28.0	29.3	6.0	19.6	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	192,899,746	287,914,841	318,101,126	10,950,267	17,835,438	XXX	XXX	XXX	827,701,418	69.0	827,701,418	0
11.2 Residential Mortgage-Backed Securities	5,582	10,263,856	9,879,982	41,168,047	233,432,155	XXX	XXX	XXX	294,749,622	24.6	294,749,622	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	16,947,854	25,625,255	XXX	XXX	XXX	42,573,109	3.5	42,573,109	0
11.4 Other Loan-Backed and Structured Securities	0	16,698,739	4,999,386	13,040,410	0	XXX	XXX	XXX	34,738,535	2.9	34,738,535	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	192,905,328	314,877,436	332,980,494	82,106,578	276,892,848	0	XXX	XXX	1,199,762,684	100.0	1,199,762,684	0
11.7 Line 11.6 as a % of Col. 9	16.1	26.2	27.8	6.8	23.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	259,834,634	399,917,319	406,175,893	8,832,003	14,969,602	XXX	1,089,729,451	71.5	827,701,418	69.0	1,089,729,451	XXX
12.2 Residential Mortgage-Backed Securities	0	1,755,137	16,818,132	49,794,039	265,586,542	XXX	333,953,850	21.9	294,749,622	24.6	333,953,850	XXX
12.3 Commercial Mortgage-Backed Securities	0	8,170,000	20,376,576	24,364,809	18,092,710	XXX	71,004,095	4.7	42,573,109	3.5	71,004,095	XXX
12.4 Other Loan-Backed and Structured Securities	0	17,173,865	4,119,904	8,938,076	0	XXX	30,231,845	2.0	34,738,535	2.9	30,231,845	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	259,834,634	427,016,321	447,490,505	91,928,927	298,648,854	0	1,524,919,241	100.0	1,199,762,684	100.0	1,524,919,241	XXX
12.7 Line 12.6 as a % of Col. 7	17.0	28.0	29.3	6.0	19.6	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	17.0	28.0	29.3	6.0	19.6	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	0	0.0	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	26,199,233	26,199,233	0	0	0
2. Cost of short-term investments acquired	4,326,177,135	4,326,177,135	0	0	0
3. Accrual of discount	8,911	8,911	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	4,336,346,358	4,336,346,358	0	0	0
7. Deduct amortization of premium	181,709	181,709	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)	15,857,212	15,857,212	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)	15,857,212	15,857,212	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	124,987,445	124,987,445	0	0
2. Cost of cash equivalents acquired	15,188,053,970	13,754,463,431	1,433,590,539	0
3. Accrual of discount	2,947,593	2,947,593	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	15,044,931,003	13,671,756,003	1,373,175,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	271,058,005	210,642,466	60,415,539	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	271,058,005	210,642,466	60,415,539	0

(a) Indicate the category of such investments, 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

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
03943		Louisville	KY	E	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 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2M-1	UNITED STATES TREASURY GOVERNMENT				1	10,999,983	100.0620	11,006,820	11,000,000	10,999,984	0	1	0	0	1.062	1.060	JAJO	19,692	31,257	08/24/2017	07/31/2019
912828-3B-4	US TREASURY N/B GOVERNMENT				1	40,012,381	100.0130	40,005,200	40,000,000	40,012,329	0	(52)	0	0	1.407	1.390	JAJO	94,864	0	12/27/2017	10/31/2019
912828-3H-1	US TREASURY N/B GOVERNMENT				1	16,966,161	99.7380	16,955,460	17,000,000	16,966,651	0	490	0	0	1.750	1.850	MN	26,298	0	12/20/2017	11/30/2019
912828-A3-4	US TREASURY N/B GOVERNMENT	SD			1	885,117	99.5090	870,704	875,000	879,046	0	(4,409)	0	0	1.250	0.730	MN	2,998	8,906	08/12/2016	11/30/2018
912828-C2-4	UNITED STATES TREASURY GOVERNMENT	SD			1	6,943,043	99.5970	6,872,193	6,900,000	6,924,162	0	(17,821)	0	0	1.500	1.190	FA	35,438	89,922	07/12/2017	02/28/2019
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-NK-2	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	2.500	0.000	JD	6,250	0	08/11/2015	06/30/2017
912828-PF-1	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	1.875	0.000	AO	15	0	11/04/2015	10/31/2017
912828-PN-4	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	2.750	0.000	JD	6,875	0	11/16/2015	12/31/2017
912828-PY-0	UNITED STATES TREASURY GOVERNMENT	SD			1	321,310	100.2230	310,691	310,000	310,820	0	(5,196)	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	100.3750	2,559,563	2,550,000	2,565,806	0	(38,158)	0	0	2.375	0.860	MN	30,559	41,563	05/24/2016	05/31/2018
912828-RE-2	UNITED STATES TREASURY GOVERNMENT				1	106,801	99.8740	104,868	105,000	105,560	0	(844)	0	0	1.500	0.680	FA	535	1,575	07/12/2016	08/31/2018
912828-RE-2	UNITED STATES TREASURY GOVERNMENT	SD			1	55,943	99.8740	54,931	55,000	55,293	0	(442)	0	0	1.500	0.680	FA	1,518	0	07/12/2016	08/31/2018
912828-RH-5	UNITED STATES TREASURY GOVERNMENT	SD			1	3,543,516	99.7320	3,490,620	3,500,000	3,511,356	0	(14,923)	0	0	1.375	0.930	MS	12,364	44,688	05/12/2017	09/30/2018
912828-VK-3	UNITED STATES TREASURY GOVERNMENT	SD			1	4,409,473	99.9380	4,347,303	4,350,000	4,365,045	0	(30,273)	0	0	1.375	0.670	JD	30,235	59,813	07/12/2016	06/30/2018
912828-VQ-0	UNITED STATES TREASURY GOVERNMENT	SD			1	354,976	99.8670	349,532	350,000	351,419	0	(2,428)	0	0	1.375	0.670	JJ	2,012	4,812	07/12/2016	07/31/2018
912828-WL-0	UNITED STATES TREASURY GOVERNMENT	SD			1	351,381	99.4930	348,226	350,000	350,958	0	(424)	0	0	1.500	1.300	MN	462	5,250	05/12/2017	05/31/2019
912828-WS-5	UNITED STATES TREASURY GOVERNMENT	SD			1	1,879,044	99.6450	1,863,362	1,870,000	1,876,981	0	(2,063)	0	0	1.625	1.370	JD	15,361	0	10/10/2017	06/30/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						89,458,020	XXX	89,139,473	89,215,000	89,275,410	0	(116,542)	0	0	XXX	XXX	XXX	294,714	296,311	XXX	XXX
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA				1	7,889,933	103.5530	7,513,920	7,256,110	7,693,046	0	(88,862)	0	0	3.500	3.010	MON	21,164	259,999	11/08/2016	11/01/2046
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						7,889,933	XXX	7,513,920	7,256,110	7,693,046	0	(88,862)	0	0	XXX	XXX	XXX	21,164	259,999	XXX	XXX
0599999. Total - U.S. Government Bonds						97,347,953	XXX	96,653,393	96,471,110	96,968,456	0	(205,404)	0	0	XXX	XXX	XXX	315,878	556,310	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	90.0140	1,800,280	2,000,000	1,738,361	0	11,106	0	0	1.243	2.070	JAJO	6,215	30,461	11/08/2012	01/01/2037
041042-VA-7	ARKANSAS ST MUNI				1FE	5,625,800	105.5200	5,276,000	5,000,000	5,318,942	0	(126,907)	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	105.3230	3,159,690	3,000,000	3,187,532	0	(116,926)	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	123.5860	1,513,929	1,225,000	1,510,950	0	(32,079)	0	0	5.000	1.900	MS	20,417	61,250	03/09/2016	03/01/2026
13063A-4H-4	CALIFORNIA STATE MUNI				1FE	2,721,410	101.0040	2,605,903	2,580,000	2,608,201	0	(112,278)	0	0	5.500	1.100	AO	35,475	141,900	12/22/2016	04/01/2018
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI				1FE	1,724,464	111.0420	1,621,213	1,460,000	1,653,018	0	(56,720)	0	0	5.000	0.960	MN	12,167	73,000	09/22/2016	05/01/2021
199491-6U-0	COLUMBUS OHIO MUNI				1FE	3,828,030	112.9800	3,389,400	3,000,000	3,401,420	0	(93,410)	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	113.5440	1,368,205	1,205,000	1,375,511	0	(18,967)	0	0	5.000	2.970	MN	7,699	60,250	12/03/2015	11/15/2031
235219-HA-3	DALLAS TX MUNI				1FE	12,369	106.8090	10,681	10,000	10,794	0	(367)	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	106.7440	3,191,646	2,990,000	3,227,278	0	(109,753)	0	0	5.000	1.200	FA	56,478	149,500	08/15/2013	02/15/2020
246381-LL-9	DELAWARE STATE MUNI				1FE	100,876	104.9550	99,707	95,000	100,833	0	(43)	0	0	5.000	0.870	JJ	2,375	0	12/27/2017	07/01/2019
246381-LW-5	DELAWARE STATE MUNI				1FE	1,268,913	105.1230	1,256,220	1,195,000	1,268,375	0	(539)	0	0	5.000	0.870	JJ	29,875	0	12/27/2017	07/01/2019
373384-3Z-7	GEORGIA STATE				1FE	5,433,833	121.1750	5,065,115	4,180,000	5,226,492	0	(140,202)	0	0	5.000	1.290	FA	87,083	222,933	06/16/2016	02/01/2025
373384-Z8-2	GEORGIA ST MUNI				1FE	1,388,475	121.2490	1,357,989	1,120,000	1,332,713	0	(27,576)	0	0	5.000	2.100	FA	23,333	56,000	12/10/2015	02/01/2027
373385-AL-7	GEORGIA ST MUNI				1FE	930,395	124.5080	921,359	740,000	927,729	0	(2,665)	0	0	5.000	1.940	FA	15,417	0	11/08/2017	02/01/2028
373385-AM-5	GEORGIA ST MUNI				1FE	924,726	124.3200	919,968	740,000	922,150	0	(2,576)	0	0	5.000	2.020	FA	15,417	0	11/08/2017	02/01/2029
373385-AN-3	GEORGIA ST MUNI				1FE	919,095	123.6670	915,136	740,000	916,607	0	(2,487)	0	0	5.000	2.100	FA	15,417	0	11/08/2017	02/01/2030
373385-AP-8	GEORGIA ST MUNI				1FE	913,508	122.7400	908,276	740,000	911,108	0	(2,400)	0	0	5.000	2.180	FA	15,417	0	11/08/2017	02/01/2031
373385-AQ-6	GEORGIA ST MUNI				1FE	910,030	122.2800	904,872	740,000	907,684	0	(2,346)	0	0	5.000	2.230	FA	15,417	0	11/08/2017	02/01/2032
419792-HL-3	HAWAII ST MUNI				1FE	1,952,283	104.2210	1,823,868	1,750,000	1,836,032	0	(68,056)	0	0	5.000	1.030	AO	21,875	87,500	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST MUNI				1FE	2,489,164	107.3030	2,328,475	2,170,000	2,352,959	0	(79,778)	0	0	5.000	1.190	AO	27,125	108,500	03/16/2016	04/01/2020
419792-HN-9	HAWAII ST MUNI				1FE	3,118,722	110.3050	2,928,598	2,655,000	2,962,036	0	(91,819)	0	0	5.000	1.350	AO	33,188	132,750	03/16/2016	04/01/2021
419792-JY-3	HAWAII ST MUNI				1FE	973,934	117.2080	920,083	785,000	932,457	0	(24,321)	0	0	5.000	1.570	AO	9,813	39,250	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI				1FE	933,042	121.7420	888,717	730,000	907,192	0	(21,270)	0	0	5.000	1.650	AO	9,125	35,283	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI				1FE	946,890	123.6840	902,893	730,000	922,352	0	(20,191)	0	0	5.000	1.740	AO	9,125	35,283	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST MUNI				1FE	1,934,787	123.0530	1,870,406	1,520,000	1,889,291	0	(38,348)	0	0	5.000	1.960	AO	19,000	73,467	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI				1FE	930,779	122.4270	893,717	730,000	908,272	0	(18,521)	0	0	5.000	1.950	AO	9,125	35,283	09/30/2016	10/01/2028
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI				1FE	1,291,799	123.8040	1,262,801	1,020,000	1,261,989	0	(25,641)	0	0	5.000	1.980	FA	21,250	40,942	10/28/2016	02/01/2027
45506D-ZJ-7	INDIANA ST FIN AUTH REV MUNI				1FE	1,036,455	121.9520	1,048,787	860,000	1,020,751	0	(15,703)	0	0	5.000	2.560	FA	17,917	34,519	01/17/2017	02/01/2030
56052A-ZC-3	MAINE ST MUNI				1FE	873,698	104.7530	848,499	810,000	856,510	0	(17,188)	0	0	5.000	0.910	JD	3,375	18,000	06/07/2017	06/01/2019

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56052A-ZD-1	MAINE ST MUNI				1FE	948,141	107.9100	917,235	850,000	930,751	0	(17,390)	0	0	5.000	1.010	JD	3,542	18,889	06/07/2017	06/01/2020
56052A-ZE-9	MAINE ST MUNI				1FE	976,897	110.9250	942,863	850,000	960,226	0	(16,670)	0	0	5.000	1.120	JD	3,542	18,889	06/07/2017	06/01/2021
56052A-ZF-6	MAINE ST MUNI				1FE	1,002,805	113.8290	967,547	850,000	986,921	0	(15,884)	0	0	5.000	1.240	JD	3,542	18,889	06/07/2017	06/01/2022
574193-LP-1	MARYLAND ST MUNI				1FE	1,192,552	116.0770	1,131,751	975,000	1,130,858	0	(28,583)	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	111.0660	7,185,970	6,470,000	7,330,006	0	(246,065)	0	0	5.000	1.030	JD	26,958	323,500	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI				1FE	5,889,245	113.9660	5,533,049	4,855,000	5,652,435	0	(174,916)	0	0	5.000	1.170	JD	20,229	242,750	11/02/2016	06/01/2022
574193-MU-9	MARYLAND ST MUNI				1FE	1,854,945	119.9630	1,847,430	1,540,000	1,816,882	0	(38,063)	0	0	5.000	2.000	JD	6,417	77,000	01/13/2017	06/01/2026
574193-PC-6	MARYLAND ST MUNI				1FE	1,973,361	119.7650	1,928,217	1,610,000	1,958,552	0	(14,809)	0	0	5.000	1.530	FA	27,057	0	09/13/2017	08/01/2024
57582P-JQ-4	MASSACHUSETTS ST MUNI				1FE	9,200	95.4350	9,544	10,000	9,447	0	25	0	0	1.077	1.400	FMAN	18	130	10/25/2012	05/01/2037
57582P-QY-9	MASSACHUSETTS ST MUNI				1FE	1,123,039	104.0000	1,050,400	1,010,000	1,061,698	0	(44,038)	0	0	5.000	0.590	MS	16,833	50,500	08/04/2016	03/01/2039
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV				1FE	3,422,006	110.7270	3,233,228	2,920,000	3,313,545	0	(92,055)	0	0	5.250	1.810	FA	63,875	153,300	10/21/2016	02/01/2034
577285-5A-3	MAUI CNTY HAWAII MUNI				1FE	989,749	102.2990	905,346	885,000	909,771	0	(36,931)	0	0	5.000	0.780	MS	14,750	44,250	10/08/2015	09/01/2018
60412A-AH-6	MINNESOTA ST MUNI				1FE	114,611	111.4960	105,921	95,000	106,344	0	(2,906)	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	111.9970	6,383,829	5,700,000	6,380,653	0	(174,371)	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	116.1610	5,808,050	5,000,000	5,754,642	0	(117,939)	0	0	5.000	2.260	JD	20,833	250,000	01/16/2015	12/01/2031
613340-7N-2	MONTGOMERY CNTY MD MUNI				1FE	1,710,755	126.5400	1,714,617	1,355,000	1,706,564	0	(4,192)	0	0	5.000	2.050	AO	8,657	0	11/01/2017	10/01/2027
64577B-BQ-6	NEW JERSEY ECONOMIC DEV AUTH MUNI				2FE	7,773,137	109.9240	7,672,695	6,980,000	7,546,596	0	(76,747)	0	0	5.000	3.580	JD	15,511	349,000	12/05/2014	06/15/2028
646136-J8-5	NEW JERSEY ST TRANSN TR FD MUNI				2FE	2,588,100	106.4270	2,660,675	2,500,000	2,550,909	0	(10,118)	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	103.6970	668,846	645,000	671,273	0	(17,588)	0	0	5.000	2.140	JD	1,433	32,250	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI				1FE	795,926	105.8800	772,924	730,000	775,318	0	(17,717)	0	0	5.000	2.380	JD	1,622	36,500	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI				1FE	502,648	107.7320	490,181	455,000	491,153	0	(9,880)	0	0	5.000	2.580	JD	1,011	22,750	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI				1FE	429,379	109.5820	421,891	385,000	420,727	0	(7,435)	0	0	5.000	2.770	JD	856	19,250	10/27/2016	06/15/2022
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI				1FE	1,844,275	111.3680	1,832,004	1,645,000	1,811,925	0	(27,794)	0	0	5.000	2.970	JD	3,656	82,250	10/27/2016	06/15/2023
647293-RR-2	NEW MEXICO ST MUNI				1FE	2,087,750	115.9690	2,029,458	1,750,000	2,063,866	0	(23,884)	0	0	5.000	1.380	MS	36,458	0	08/01/2017	03/01/2023
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	912,916	120.1730	877,263	730,000	888,168	0	(20,693)	0	0	5.000	1.750	FA	13,789	29,910	10/07/2016	02/15/2025
658256-2L-5	NORTH CAROLINA ST MUNI				1FE	3,658,565	122.1070	3,626,578	2,970,000	3,585,796	0	(72,769)	0	0	5.000	1.980	JD	12,375	148,500	01/12/2017	06/01/2025
658256-3A-8	NORTH CAROLINA ST MUNI				1FE	960,238	111.1360	933,542	840,000	947,106	0	(13,132)	0	0	5.000	1.180	JD	3,500	14,467	07/14/2017	06/01/2021
658256-3C-4	NORTH CAROLINA ST MUNI				1FE	5,047,116	116.8770	4,920,522	4,210,000	4,988,071	0	(59,046)	0	0	5.000	1.440	JD	17,542	72,506	07/14/2017	06/01/2023
658256-R2-0	NORTH CAROLINA ST MUNI				1FE	1,187,277	105.5080	1,102,559	1,045,000	1,124,407	0	(33,635)	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	107.8320	5,391,600	5,000,000	5,419,951	0	(119,003)	0	0	4.000	1.470	JD	16,667	200,000	12/15/2015	06/01/2021
658256-T8-5	NORTH CAROLINA ST MUNI				1FE	848,679	104.5960	815,849	780,000	820,354	0	(28,325)	0	0	5.000	1.080	MN	6,500	39,000	01/17/2017	05/01/2019
658256-V5-8	NORTH CAROLINA ST MUNI				1FE	912,293	116.8770	876,578	750,000	864,532	0	(19,823)	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	116.8770	3,588,124	3,070,000	3,632,119	0	(98,992)	0	0	5.000	1.470	JD	12,792	153,500	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI				1FE	1,624,871	122.1070	1,538,548	1,260,000	1,557,411	0	(37,463)	0	0	5.000	1.610	JD	5,250	63,000	02/24/2016	06/01/2025
677522-HS-6	OHIO ST MUNI				1FE	6,905,192	115.2940	6,456,464	5,600,000	6,567,550	0	(187,380)	0	0	5.000	1.380	JD	12,444	280,000	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI				1FE	6,989,864	117.9780	6,606,768	5,600,000	6,680,729	0	(171,683)	0	0	5.000	1.590	JD	12,444	280,000	02/26/2016	12/15/2023
677522-ME-1	OHIO ST MUNI				1FE	2,762,213	116.9660	2,631,735	2,250,000	2,678,211	0	(73,142)	0	0	5.000	1.440	FA	46,875	112,500	11/02/2016	08/01/2023
677522-NQ-3	OHIO ST MUNI				1FE	2,403,140	118.6260	2,372,520	2,000,000	2,353,584	0	(49,556)	0	0	5.000	1.950	MS	29,444	63,889	01/13/2017	03/15/2024
677522-NR-1	OHIO ST MUNI				1FE	2,419,738	117.9840	2,383,277	2,020,000	2,370,678	0	(49,060)	0	0	5.000	2.000	MS	29,739	64,528	01/13/2017	03/15/2025
677522-QK-3	OHIO ST MUNI				1FE	1,974,822	118.5530	2,015,401	1,700,000	1,953,608	0	(21,214)	0	0	5.000	2.740	MN	14,167	43,917	04/12/2017	05/01/2033
68609B-A3-1	OREGON ST FOR PREVIOUS ISSUES MUNI				1FE	1,020,321	122.2550	1,051,393	860,000	1,008,728	0	(11,593)	0	0	5.000	2.880	JD	3,583	33,444	02/09/2017	06/01/2033
68609B-A4-9	OREGON ST FOR PREVIOUIS ISSUES MUNI				1FE	1,015,282	121.8780	1,048,151	860,000	1,004,091	0	(11,191)	0	0	5.000	2.940	JD	3,583	33,444	02/09/2017	06/01/2034
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2				1FE	867,602	103.7600	793,764	765,000	797,301	0	(29,494)	0	0	5.000	1.060	FA	15,938	38,250	08/03/2015	02/01/2019
688443-S9-2	OSSEO MINN INDPT SCH DIST NO 2				1FE	5,898,350	109.9480	5,497,400	5,000,000	5,510,948	0	(160,447)	0	0	5.000	1.590	FA	104,167	250,000	07/17/2015	02/01/2021
70914P-D2-5	PENNSYLVANIA ST MUNI				1FE	1,507,330	102.3980	1,423,332	1,390,000	1,430,175	0	(56,533)	0	0	5.000	0.870	MS	20,464	74,519	08/09/2016	09/15/2018
70914P-D7-4	PENNSYLVANIA STATE MUNI				1FE	2,072,484	115.1510	2,072,718	1,800,000	2,037,834	0	(34,650)	0	0	5.000	2.500	MS	26,500	96,500	02/01/2017	09/15/2023
70914P-D8-2	PENNSYLVANIA STATE MUNI				1FE	1,788,561	117.0120	1,696,674	1,450,000	1,734,740	0	(39,485)	0	0	5.000	1.870	MS	21,347	77,736	08/09/2016	09/15/2024
70914P-D9-0	PENNSYLVANIA STATE MUNI				1FE	1,814,704	118.8730	1,723,659	1,450,000	1,763,826	0	(37,346)	0	0	5.000	1.950	MS	21,347	77,736	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI				1FE	1,835,947	120.4760	1,746,902	1,450,000	1,788,113	0	(35,099)	0	0	5.000	2.060	MS	21,347	77,736	08/09/2016	09/15/2026
70914P-ZS-4	PENNSYLVANIA STATE MUNI				1FE	2,439,992	118.9870	2,439,234	2,050,000	2,421,301	0	(18,691)	0	0	5.000	2.510	FA	42,708	51,250	07/13/2017	02/01/2027
70914P-ZT-2	PENNSYLVANIA STATE MUNI				1FE	2,588,164	118.5830	2,596,968	2,190,000	2,569,158	0	(19,006)	0	0	5.000	2.610	FA	45,625	54,750	07/13/2017	02/01/2028
70914P-ZU-9	PENNSYLVANIA ST MUNI				1FE	985,706	117.8610	990,032	840,000	978,779	0	(6,927)	0	0	5.000	2.710	FA	17,500	21,000	07/13/2017	02/01/2029
717813-VH-9	PHILADELPHIA PA MUNI				1FE	2,267,731	116.1940	2,242,544	1,930,000	2,249,171	0	(18,560)	0	0	5.000	2.280	FA	39,940	0	07/12/2017	08/01/2024
801546-QE-5	SANTA CLARA CNTY CA MUNI				1FE	933,495	126.5270	936,300	740,000	931,219	0	(2,276)	0	0	5.000	2.020	FA	4,625	0	11/03/2017	08/01/2028
801546-QF-2	SANTA CLARA CNTY CA MUNI				1FE	927,560	125.8310	931,149	740,000	925,362	0	(2,199)	0	0	5.000	2.100	FA	4,625	0	11/03/2017	08/01/2029
801546-QG-0	SANTA CLARA CNTY CA MUNI				1FE	920,945	125.0400	925,296	740,000	918,831	0	(2,113)	0	0	5.000	2.190	FA	4,625	0	11/03/2017	08/01/2030
801546-QH-8	SANTA CLARA CNTY CA MUNI				1FE	915,831	124.3530	920,212	740,000	913,784	0	(2,048)	0	0	5.000	2.260	FA	4,625	0	11/03/2017	08/01/2031

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes: 3 Code	Codes: 4 Foreign	Codes: 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value: 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value: 14 Current Year's Other- Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value: 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	Interest: 17 Effective Rate of	Interest: 18 When Paid	Interest: 19 Admitted Amount Due and Accrued	Interest: 20 Amount Received During Year	Dates: 21 Acquired	Dates: 22 Stated Contractual Maturity Date
801546-QJ-4	SANTA CLARA CNTY CA MUNI				1FE	910,755	123.7680	915,883	740,000	908,772	0	(1,983)	0	0	5.000	2.330	FA	4,625	0	11/03/2017	08/01/2032
801546-QK-1	SANTA CLARA CNTY CA MUNI				1FE	906,433	123.2830	912,294	740,000	904,505	0	(1,928)	0	0	5.000	2.390	FA	4,625	0	11/03/2017	08/01/2033
83710R-KE-6	SOUTH CAROLINA ST MUNI				1FE	3,114,213	118.9480	3,033,174	2,550,000	2,966,289	0	(61,515)	0	0	5.000	2.190	AO	31,875	127,500	07/17/2015	04/01/2024
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC				1FE	697,256	103.7490	638,056	615,000	640,899	0	(23,646)	0	0	5.000	1.070	FA	12,813	30,750	08/03/2015	02/01/2019
840610-RR-2	SOUTH WASHINGTON COUNTY INDPT SC				1FE	5,889,650	109.9480	5,497,400	5,000,000	5,506,178	0	(158,852)	0	0	5.000	1.620	FA	104,167	250,000	07/17/2015	02/01/2021
882723-SL-4	TEXAS ST MUNI				1FE	1,990,890	111.9200	1,846,680	1,650,000	1,877,250	0	(58,864)	0	0	5.000	1.230	AO	20,625	82,500	01/19/2016	10/01/2021
917542-TK-8	UTAH ST MUNI				1FE	930,674	105.1070	851,367	810,000	857,243	0	(31,078)	0	0	5.000	1.070	JJ	20,250	40,500	08/11/2015	07/01/2019
917542-UJ-9	UTAH ST MUNI				1FE	1,465,100	122.3410	1,443,624	1,180,000	1,449,354	0	(15,746)	0	0	5.000	1.730	JJ	28,025	0	07/05/2017	07/01/2025
917542-UK-6	UTAH ST MUNI				1FE	2,008,752	124.4780	1,991,648	1,600,000	1,988,997	0	(19,755)	0	0	5.000	1.880	JJ	38,000	0	07/05/2017	07/01/2026
928109-T9-8	VIRGINIA ST MUNI				1FE	1,859,897	108.0090	1,792,944	1,660,000	1,804,392	0	(55,506)	0	0	5.000	1.330	JD	6,911	87,843	01/13/2017	06/01/2020
928109-U2-1	VIRGINIA ST MUNI				1FE	1,079,822	111.1010	1,044,349	940,000	1,050,166	0	(29,662)	0	0	5.000	1.470	JD	3,917	49,742	01/13/2017	06/01/2021
928109-U7-0	VIRGINIA ST MUNI				1FE	1,288,960	124.2540	1,242,540	1,000,000	1,256,865	0	(28,125)	0	0	5.000	1.710	JD	4,167	52,917	11/01/2016	06/01/2026
928172-B7-9	VIRGINIA ST PUB BLDG AUTH PUB MUNI				1FE	375,897	116.7350	361,879	310,000	353,783	0	(7,272)	0	0	5.000	2.290	FA	6,458	15,500	11/17/2014	08/01/2023
97705M-FT-7	WISC ST FOR ISSUES DTD PR MUNI				1FE	1,156,500	113.5310	1,135,310	1,000,000	1,134,137	0	(22,363)	0	0	5.000	1.770	MN	8,333	29,444	03/10/2017	05/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						215,400,980	XXX	206,096,308	181,200,000	206,851,067	0	(4,532,790)	0	0	XXX	XXX	XXX	1,979,369	7,438,246	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						215,400,980	XXX	206,096,308	181,200,000	206,851,067	0	(4,532,790)	0	0	XXX	XXX	XXX	1,979,369	7,438,246	XXX	XXX
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI				1FE	6,604,074	103.3050	6,167,309	5,970,000	6,296,939	0	(227,151)	0	0	5.250	1.330	JD	26,119	313,425	08/18/2016	12/01/2043
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI				1FE	1,389,270	120.1000	1,345,120	1,120,000	1,332,979	0	(27,438)	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	102.3230	3,704,093	3,620,000	3,804,898	0	(111,047)	0	0	5.250	2.030	FA	71,797	190,050	08/18/2016	08/15/2047
442403-GW-5	HOUSTON TEX INDPT SCH DIST MUNI				1FE	3,185,300	112.5980	2,814,950	2,500,000	2,832,377	0	(77,304)	0	0	5.000	1.650	FA	47,221	125,000	04/12/2013	02/15/2022
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	1,824,010	118.1360	1,754,320	1,485,000	1,743,274	0	(39,325)	0	0	5.000	1.970	FA	28,050	74,250	12/01/2015	02/15/2024
86476P-WB-0	SUFFOLK CNTY N Y MUNI				1FE	1,072,186	111.4410	1,069,832	960,000	1,071,964	0	(221)	0	0	5.000	2.010	FA	400	0	12/15/2017	02/01/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						18,029,799	XXX	16,855,624	15,655,000	17,082,431	0	(482,486)	0	0	XXX	XXX	XXX	194,743	758,725	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						18,029,799	XXX	16,855,624	15,655,000	17,082,431	0	(482,486)	0	0	XXX	XXX	XXX	194,743	758,725	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	@			1FE	792,100	15.5820	779,100	5,000,000	803,430	0	7,983	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	113.2330	2,264,660	2,000,000	2,318,771	0	(73,646)	0	0	5.000	1.110	MS	29,444	100,000	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				1FE	1,602,550	107.0330	1,509,165	1,410,000	1,524,688	0	(61,682)	0	0	5.500	1.010	MN	12,925	77,550	09/21/2016	11/01/2019
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HE				1FE	3,924,060	113.3570	3,967,495	3,500,000	3,917,877	0	(6,183)	0	0	5.000	3.550	MN	29,653	0	10/18/2017	11/01/2050
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIS				1FE	5,160,604	115.6710	4,910,234	4,245,000	4,913,181	0	(124,634)	0	0	5.000	1.740	FA	88,438	212,250	12/17/2015	02/01/2023
13032U-DU-9	CALIFORNIA HEALTH FACS FING AU				1FE	2,064,353	117.5080	2,138,646	1,820,000	2,060,692	0	(3,661)	0	0	5.000	4.200	MN	11,628	113,244	01/18/2017	11/15/2046
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	2,451,680	119.4460	2,299,336	1,925,000	2,363,186	0	(62,264)	0	0	5.000	1.410	MS	32,083	96,250	07/25/2016	09/01/2024
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI				1FE	929,386	120.4810	939,752	780,000	927,931	0	(1,455)	0	0	5.000	2.370	JD	1,733	19,500	11/28/2017	12/15/2031
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI				1FE	758,706	107.8850	701,253	650,000	706,040	0	(22,660)	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	116.3150	790,942	680,000	782,682	0	(17,755)	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	118.8260	920,902	775,000	905,658	0	(18,783)	0	0	5.000	2.170	JD	3,229	38,750	08/12/2015	06/01/2024
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT				1FE	837,899	108.5780	836,051	770,000	836,390	0	(1,509)	0	0	5.000	1.900	MN	2,567	0	11/30/2017	11/15/2020
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT				1FE	344,928	111.1860	344,677	310,000	344,355	0	(573)	0	0	5.000	2.010	MN	1,033	0	11/30/2017	11/15/2021
25484J-AL-4	DISTRICT COLUMBIA REV MUNI				1FE	4,273,800	102.7860	4,111,440	4,000,000	4,125,412	0	(148,388)	0	0	5.250	1.040	AO	52,500	210,000	02/06/2017	04/01/2034
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV				1FE	1,397,099	121.3260	1,334,586	1,100,000	1,345,869	0	(30,355)	0	0	5.000	1.800	JJ	27,500	55,000	04/04/2016	07/01/2025
303820-8E-7	FAIRFAX COUNTY VA MUNI				1FE	3,844,590	112.1130	3,363,390	3,000,000	3,387,351	0	(99,817)	0	0	5.000	1.440	AO	37,500	150,000	04/12/2013	10/01/2021
373384-Y3-4	GA ST MUNI				1FE	1,918,523	105.1070	1,849,883	1,760,000	1,860,749	0	(57,775)	0	0	5.000	1.140	JJ	44,000	44,000	02/14/2017	07/01/2019
396784-KK-5	GREENWICH CONN MUNI				1FE	6,603,564	100.1240	5,852,248	5,845,000	5,854,967	0	(255,956)	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	103.6380	6,057,641	5,845,000	6,096,576	0	(240,143)	0	0	5.000	0.830	JJ	134,760	292,250	01/15/2015	01/15/2019
396784-MJ-6	GREENWICH CONN MUNI				1FE	1,037,327	109.9340	1,000,399	910,000	1,007,692	0	(29,635)	0	0	5.000	1.380	JJ	20,981	22,118	01/17/2017	01/15/2021
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI				1FE	929,443	119.2130	941,783	790,000	928,028	0	(1,415)	0	0	5.000	2.460	FA	16,458	0	11/28/2017	02/01/2034
419792-JW-7	HAWAII ST MUNI				1FE	793,914	108.8380	740,098	680,000	750,845	0	(25,222)	0	0	5.000	1.140	AO	8,500	34,000	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI				1FE	707,339	103.9880	660,324	635,000	665,666	0	(26,056)	0	0	5.000	0.830	MS	10,583	31,750	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI				1FE	729,736	107.1030	680,104	635,000	689,858	0	(24,941)	0	0	5.000	0.960	MS	10,583	31,750	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI				1FE	750,075	110.2100	699,834	635,000	712,051	0	(23,789)	0	0	5.000	1.090	MS	10,583	31,750	04/26/2016	03/01/2021
495289-SY-7	KING COUNTY SWEER REV MUNI				1FE	1,402,412	100.0000	1,255,000	1,255,000	1,255,000	0	(63,174)	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	115.2510	1,037,259	900,000	1,059,422	0	(30,061)	0	0	5.000	1.370	FA	18,750	55,750	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	1,290,734	117.7760	1,213,093	1,030,000	1,237,536	0	(32,310)	0	0	5.000	1.510	FA	21,458	63,803	04/18/2016	02/01/2024
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI				1FE	642,770	122.9180	614,590	500,000	621,753	0	(12,936)	0	0	5.000	1.910	FA	10,417	25,000	05/10/2016	08/01/2029
544525-WJ-3	LOS ANGELES CA DEPT WATER & P MUNI				1FE	1,995,763	119.6700	2,070,291	1,730,000	1,992,180	0	(3,582)	0	0	5.000	4.060	JJ	43,250	12,014	05/08/2017	07/01/2044

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI				1FE	3,842,910	122.1930	3,665,790	3,000,000	3,739,963	0	(79,681)	0	0	5.000	1.850	JJ	75,000	119,167	08/29/2016	07/01/2030
54466H-FZ-4	LOS ANGELES CNTY CALIF MET TRA				1FE	3,487,940	121.4840	3,547,333	2,920,000	3,479,089	0	(8,851)	0	0	5.000	2.700	JJ	24,739	0	10/13/2017	07/01/2042
57582P-Q5-2	MASSACHUSETTS ST MUNI				1FE	1,264,480	111.3700	1,197,228	1,075,000	1,188,318	0	(30,254)	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	116.3340	761,988	655,000	721,533	0	(7,507)	0	0	5.000	3.470	FA	12,372	32,750	10/07/2015	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	734,838	115.9600	759,538	655,000	719,233	0	(7,232)	0	0	5.000	3.520	FA	12,372	32,750	10/07/2015	08/15/2034
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE	837,967	108.4080	791,378	730,000	803,779	0	(28,575)	0	0	5.000	0.960	JJ	16,831	26,868	10/06/2016	07/15/2020
57584X-XQ-9	GOLDMAN SACHS & CO MUNI				1FE	886,468	114.4330	835,361	730,000	854,627	0	(26,616)	0	0	5.000	1.130	JJ	16,831	26,868	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE	704,337	122.4600	685,776	560,000	688,277	0	(13,613)	0	0	5.000	2.060	JJ	12,911	20,611	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	188,568	121.8490	182,774	150,000	184,226	0	(3,630)	0	0	5.000	2.070	JJ	3,458	5,521	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	448,610	121.0700	435,852	360,000	438,682	0	(8,302)	0	0	5.000	2.180	JJ	8,300	13,250	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	273,060	120.7250	265,595	220,000	267,127	0	(4,960)	0	0	5.000	2.230	JJ	5,072	8,097	10/06/2016	07/15/2034
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI	@			1FE	319,140	15.6390	312,780	2,000,000	348,145	0	20,656	0	0	0.000	6.210	N/A	0	0	07/26/2016	08/01/2046
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	797,486	113.4550	822,549	725,000	793,201	0	(4,285)	0	0	5.000	3.700	JJ	18,125	18,125	05/08/2017	07/01/2046
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	895,603	100.0000	850,000	850,000	850,000	0	(35,658)	0	0	5.000	0.780	JJ	21,250	42,500	09/15/2016	01/01/2027
59259N-3K-7	METROPOLITAN TRANSN AUTH N Y D				1FE	1,800,271	119.5930	1,865,651	1,560,000	1,780,511	0	(19,761)	0	0	5.000	3.160	MN	9,967	78,000	01/23/2017	11/15/2036
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y D				1FE	1,621,025	119.9940	1,631,918	1,360,000	1,608,728	0	(12,297)	0	0	5.000	2.860	MN	8,689	33,622	06/02/2017	11/15/2042
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI				1FE	4,464,186	120.7640	4,492,421	3,720,000	4,460,081	0	(4,105)	0	0	5.000	2.230	MN	8,783	0	11/22/2017	11/15/2025
59333F-SV-3	MIAMI -DADE CNTY HFA MUNI				1FE	2,417,380	117.1890	2,343,780	2,000,000	2,357,148	0	(37,019)	0	0	5.000	2.640	JJ	50,000	100,000	04/29/2016	07/01/2037
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	1,270,300	123.5630	1,235,630	1,000,000	1,242,313	0	(24,171)	0	0	5.000	2.030	JJ	25,000	37,083	11/01/2016	01/01/2027
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU				1FE	1,216,700	105.2750	1,115,915	1,060,000	1,123,660	0	(39,616)	0	0	5.000	1.160	FA	22,083	53,000	08/11/2015	08/01/2019
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU				1FE	1,603,413	105.2750	1,468,586	1,395,000	1,480,140	0	(53,024)	0	0	5.000	1.100	FA	29,063	69,750	08/25/2015	08/01/2019
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA				2FE	1,662,885	110.0210	1,650,315	1,500,000	1,659,778	0	(3,107)	0	0	5.000	3.560	MS	25,000	0	10/18/2017	09/01/2046
643154-DF-1	NEW CANEY TEX INDPT SCH DIST MUNI				1FE	4,138,710	118.3850	4,167,152	3,520,000	4,107,112	0	(31,599)	0	0	5.000	2.900	FA	66,489	94,844	06/02/2017	02/15/2047
64579F-6U-2	NEW JERSEY HEALTH CARE FACS MUNI				1FE	5,402,700	111.3650	5,568,250	5,000,000	5,289,342	0	(38,295)	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	117.2980	738,977	630,000	746,738	0	(20,227)	0	0	5.000	1.470	JJ	15,750	39,025	03/09/2016	07/01/2023
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	1,270,310	122.8910	1,228,910	1,000,000	1,240,485	0	(25,809)	0	0	5.000	1.920	JJ	25,000	51,111	11/01/2016	07/01/2026
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	4,135,404	107.2960	3,905,574	3,640,000	3,957,581	0	(141,766)	0	0	5.000	0.990	MS	53,589	174,922	09/22/2016	03/15/2020
64990A-GB-5	NEW YORK ST DORM AUTH SALES TA				1FE	2,160,558	123.0150	2,140,461	1,740,000	2,145,576	0	(14,982)	0	0	5.000	2.180	MS	37,217	0	08/10/2017	03/15/2029
64990A-GC-3	NEW YORK ST DORM AUTH SALES TA				1FE	2,105,452	122.1770	2,101,444	1,720,000	2,090,485	0	(14,967)	0	0	5.000	2.370	MS	36,789	0	07/26/2017	03/15/2030
64990E-3Z-8	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	1,657,229	118.3330	1,668,495	1,410,000	1,643,763	0	(13,466)	0	0	5.000	2.820	FA	26,633	35,250	06/02/2017	02/15/2039
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	1,149,420	109.9870	1,099,870	1,000,000	1,123,574	0	(17,041)	0	0	5.000	2.900	JJ	25,000	50,000	06/16/2016	07/01/2041
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	1,021,552	109.8020	1,076,060	980,000	1,016,855	0	(4,697)	0	0	5.000	4.330	JJ	24,500	24,500	01/04/2017	07/01/2046
65821D-SN-2	NORTH CAROLINA ST MED CARE COMMISS				1FE	976,615	113.2870	1,008,254	890,000	968,028	0	(8,586)	0	0	5.000	3.640	JD	3,708	44,500	01/12/2017	06/01/2045
65829Q-CF-9	NORTH CAROLINA ST LTD OBLIG MUNI				1FE	5,019,120	118.5290	4,741,160	4,000,000	4,715,569	0	(105,059)	0	0	5.000	1.980	MN	33,333	200,000	01/15/2015	05/01/2025
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE	1,282,669	120.4530	1,270,779	1,055,000	1,246,026	0	(21,068)	0	0	5.000	2.510	FA	21,979	52,750	03/03/2016	02/01/2033
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	310,535	115.0720	310,694	270,000	310,218	0	(317)	0	0	5.000	3.220	MN	1,200	0	11/16/2017	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	331,682	114.4360	331,864	290,000	331,356	0	(325)	0	0	5.000	3.290	MN	1,289	0	11/16/2017	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	351,466	113.4460	351,683	310,000	351,143	0	(323)	0	0	5.000	3.400	MN	1,378	0	11/16/2017	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	203,269	113.0000	203,400	180,000	203,088	0	(181)	0	0	5.000	3.450	MN	800	0	11/16/2017	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	168,185	112.2010	168,302	150,000	168,043	0	(141)	0	0	5.000	3.540	MN	667	0	11/16/2017	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	246,085	111.9370	246,261	220,000	245,883	0	(202)	0	0	5.000	3.570	MN	978	0	11/16/2017	05/01/2037
718814-Q3-3	PHOENIX ARIZ MUNI				1FE	918,603	121.4810	886,811	730,000	894,906	0	(20,386)	0	0	5.000	1.770	JJ	18,250	29,200	10/28/2016	07/01/2025
721876-TD-2	PIMA CNTY ARIZ SWR REV MUNI				1FE	1,328,996	118.3200	1,242,360	1,050,000	1,281,145	0	(33,686)	0	0	5.000	1.440	JJ	26,250	51,625	07/25/2016	07/01/2024
735389-A9-9	PORT SEATTLE WASHINGTON REV CORPORATE				1FE	872,800	114.7600	849,224	740,000	864,773	0	(8,027)	0	0	5.000	1.680	MN	6,167	7,092	07/26/2017	05/01/2023
735389-B2-3	PORT SEATTLE WASHINGTON REV MUNI				1FE	1,113,554	116.9030	1,087,198	930,000	1,104,240	0	(9,314)	0	0	5.000	1.850	MN	7,750	8,913	07/26/2017	05/01/2024
735389-B3-1	PORT SEATTLE WASHINGTON REV MUNI				1FE	1,233,884	118.6280	1,210,006	1,020,000	1,224,586	0	(9,298)	0	0	5.000	2.040	MN	8,500	9,775	07/26/2017	05/01/2025
735389-B4-9	PORT SEATTLE WASHINGTON REV MUNI				1FE	438,383	120.3540	433,274	360,000	435,419	0	(2,964)	0	0	5.000	2.230	MN	3,000	3,450	07/26/2017	05/01/2026
735389-ZJ-0	PORT SEATTLE WASHINGTON REV MUNI				1FE	624,505	112.4200	607,068	540,000	618,239	0	(6,266)	0	0	5.000	1.530	MN	4,500	5,175	07/26/2017	05/01/2022
735389-ZL-5	PORT SEATTLE WASHINGTON REV MUNI				1FE	1,424,870	116.9030	1,391,146	1,190,000	1,412,952	0	(11,918)	0	0	5.000	1.850	MN	9,917	11,404	07/26/2017	05/01/2024
741701-Z5-8	PRINC GEORGES CNTY, MD MUNI				1FE	1,548,862	114.3140	1,508,945	1,320,000	1,512,870	0	(35,992)	0	0	5.000	1.620	JJ	33,000	33,000	02/10/2017	07/01/2022
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI				2FE	1,479,373	109.1050	1,462,007	1,340,000	1,440,204	0	(14,044)	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	95.9070	853,572	890,000	839,586	0	2,446	0	0	1.094	1.450	MJSD	811	11,431	10/24/2016	12/01/2035
795576-FV-4	SALT LAKE CITY UTAH ARPT REV MUNI				1FE	1,118,250	117.2290	1,172,290	1,000,000	1,110,016	0	(8,234)	0	0	5.000	3.620	JJ	25,000	17,778	02/09/2017	07/01/2036
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	886,379	118.1690	874,451	740,000	883,830	0	(2,549)	0	0	5.000	1.590	JJ	4,111	0	11/09/2017	01/01/2024
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	916,061	122.7250	908,165	740,000	913,806	0	(2,255)	0	0	5.000	1.830	JJ	4,111	0	11/09/2017	01/01/2026
796269-WM-6	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	2,379,227	123.4570	2,382,720	1,930,000	2,338,748	0	(40,479)	0	0	5.000	2.280	FA	36,456	114,192	01/12/2017	08/15/2026
797412-CW-1	SAN DIEGO CNTY CALIF WTR AUTH MUNI				1FE	732,995	121.0280	750,374	620,000	722,735	0	(10,260)	0	0	5.000	2.760	MN	5,167	31,000	01/17/2017	05/01/2035

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
79766D-KJ-7	SAN FRANCISCO CALIF CITY & CNT				1FE	3,195,276	116.8730	3,272,444	2,800,000	3,189,112	0	(6,164)	0	0	5.000	3.260	MN	23,722	0	10/12/2017	05/01/2047
797683-GV-5	SAN FRANCISCO CALIF CMNTY COLL				1FE	1,024,086	111.3670	968,893	870,000	962,239	0	(25,635)	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	101.6400	1,062,138	1,045,000	1,065,447	0	(44,669)	0	0	5.000	0.680	JD	2,322	52,250	10/07/2015	06/15/2018
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	730,586	106.7500	672,525	630,000	677,746	0	(22,468)	0	0	5.000	1.300	FA	13,125	31,500	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	848,576	112.6520	805,462	715,000	801,369	0	(20,152)	0	0	5.000	1.910	FA	14,896	35,750	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	755,773	116.2600	732,438	630,000	726,476	0	(13,957)	0	0	5.000	2.380	MN	5,250	31,500	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI				1FE	749,927	117.0970	737,711	630,000	722,089	0	(13,269)	0	0	5.000	2.490	MN	5,250	31,500	10/21/2015	05/01/2025
86476P-WQ-7	SUFFOLK CNTY NY MUNI				1FE	876,626	119.0590	881,037	740,000	876,492	0	(135)	0	0	5.000	2.390	AO	308	0	12/15/2017	10/15/2025
880443-HZ-2	TENN ENERGY ACQUISITION CORP MUNI				1FE	1,100,143	109.5270	1,106,223	1,010,000	1,097,799	0	(2,343)	0	0	4.000	2.260	MN	6,060	0	10/27/2017	05/01/2048
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	1,245,001	107.4410	1,154,991	1,075,000	1,156,173	0	(35,181)	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	119.5340	1,464,292	1,225,000	1,453,378	0	(31,268)	0	0	5.000	2.030	AO	15,313	61,250	12/01/2015	10/01/2024
91412G-J3-0	UNIVERSITY CALIF REVS FOR PREVIOUS				1FE	1,313,323	118.1860	1,359,139	1,150,000	1,299,128	0	(14,195)	0	0	5.000	3.220	MN	7,347	57,500	01/24/2017	05/15/2046
91802R-BP-3	UTILITY DEBT SECURITIZATION AU				1FE	1,265,767	120.6430	1,278,816	1,060,000	1,227,709	0	(18,602)	0	0	5.000	2.770	JD	2,356	53,000	12/01/2015	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU				1FE	3,628,213	119.2730	3,673,608	3,080,000	3,527,593	0	(49,270)	0	0	5.000	2.930	JD	6,844	154,000	12/01/2015	12/15/2037
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	3,391,713	103.7160	3,116,666	3,005,000	3,122,196	0	(106,696)	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	5,174,864	118.8940	4,821,152	4,055,000	4,852,493	0	(111,416)	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	114.3310	600,238	525,000	609,392	0	(17,715)	0	0	5.000	1.360	FA	10,938	33,104	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	588,221	117.0820	556,140	475,000	563,175	0	(15,014)	0	0	5.000	1.510	FA	9,896	29,951	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,325,017	119.6280	1,262,075	1,055,000	1,273,192	0	(31,086)	0	0	5.000	1.660	FA	21,979	66,524	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O				1FE	828,464	112.5260	787,682	700,000	801,141	0	(23,946)	0	0	5.000	1.350	FA	14,583	25,375	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,034,456	115.2510	985,396	855,000	1,002,723	0	(27,812)	0	0	5.000	1.460	FA	17,813	30,994	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,288,046	119.9980	1,235,979	1,030,000	1,254,325	0	(29,555)	0	0	5.000	1.720	FA	21,458	37,338	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,177,361	121.8560	1,133,261	930,000	1,148,940	0	(24,910)	0	0	5.000	1.850	FA	19,375	33,710	11/01/2016	02/01/2026
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O				1FE	957,105	123.5740	926,801	750,000	935,984	0	(18,515)	0	0	5.000	2.000	FA	15,623	27,188	11/01/2016	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	911,277	118.2950	940,445	795,000	888,338	0	(10,699)	0	0	5.000	3.240	FA	16,563	39,750	10/21/2015	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	717,275	118.8290	730,798	615,000	696,928	0	(9,481)	0	0	5.000	3.020	FA	12,813	30,750	10/21/2015	08/01/2033
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	651,260	122.4780	612,390	500,000	630,796	0	(14,031)	0	0	5.000	1.710	FA	10,417	26,181	06/29/2016	08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI				1FE	3,177,318	117.8200	2,986,737	2,535,000	3,074,212	0	(67,063)	0	0	5.000	1.910	JD	10,563	126,750	05/06/2016	06/01/2025
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	587,558	101.7030	539,026	530,000	540,786	0	(21,426)	0	0	5.000	0.910	JJ	13,250	26,500	10/07/2015	07/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						183,206,723	XXX	177,154,038	161,500,000	176,460,686	0	(3,422,935)	0	0	XXX	XXX	XXX	2,439,841	5,829,906	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC				1	783,686	106.2040	774,914	729,647	778,306	0	(10,079)	0	0	4.000	3.350	MON	2,432	29,186	11/25/2014	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC			4	1	50,597	101.9900	48,640	47,691	48,730	0	(847)	0	0	5.000	3.880	MON	199	2,385	04/07/2010	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				1	5,611,828	104.6270	5,488,117	5,245,412	5,600,712	0	(69,439)	0	0	4.000	3.440	MON	17,485	209,816	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	5,155,798	104.6280	5,040,031	4,817,096	5,145,556	0	(59,723)	0	0	4.000	3.440	MON	16,057	192,684	11/09/2016	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA				1	718,987	103.1650	704,117	682,515	717,494	0	(8,657)	0	0	3.500	2.990	MON	1,991	23,888	11/08/2016	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC			4	1	68,088	101.9900	65,454	64,177	65,123	0	(1,159)	0	0	5.000	3.720	MON	267	3,209	04/07/2010	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC			4	1	67,573	101.9900	64,960	63,692	64,631	0	(1,021)	0	0	5.000	3.720	MON	265	3,185	04/07/2010	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC			4	1	82,023	102.9720	79,609	77,312	78,483	0	(1,106)	0	0	5.000	3.730	MON	322	3,866	04/07/2010	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC			4	1	100,321	102.8680	97,271	94,559	95,953	0	(1,668)	0	0	5.000	3.720	MON	394	4,728	04/07/2010	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC			4	1	47,206	102.3590	45,544	44,494	45,150	0	(837)	0	0	5.000	3.720	MON	185	2,225	04/07/2010	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC			4	1	74,441	101.9900	71,561	70,165	71,199	0	(1,141)	0	0	5.000	3.720	MON	292	3,508	04/07/2010	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC			4	1	93,811	101.9900	90,183	88,423	89,727	0	(1,098)	0	0	5.000	3.720	MON	368	4,421	04/07/2010	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC				1	696,004	106.2050	688,220	648,011	691,355	0	(7,858)	0	0	4.000	3.360	MON	2,160	25,920	11/25/2014	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	14,738,024	100.6550	14,266,141	14,173,306	14,656,254	0	(68,319)	0	0	3.000	2.690	MON	35,433	425,199	01/10/2013	01/01/2043
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	2,262,730	103.2440	2,220,923	2,151,140	2,258,757	0	(19,761)	0	0	3.500	3.050	MON	6,274	75,290	11/08/2016	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,397,950	102.0150	1,333,867	1,307,520	1,356,595	0	(11,600)	0	0	3.000	2.390	MON	3,269	39,226	10/28/2015	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	372,856	103.6270	377,531	364,317	371,981	0	(1,251)	0	0	3.500	3.310	MON	1,063	12,751	05/06/2014	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC				1	256,936	100.2720	246,910	246,240	256,515	0	(1,488)	0	0	3.000	2.670	MON	616	7,387	08/09/2016	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,158,850	104.6150	1,132,689	1,082,721	1,156,531	0	(9,195)	0	0	4.000	3.440	MON	3,609	43,309	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	5,194,034	104.6210	5,077,069	4,852,820	5,183,641	0	(73,157)	0	0	4.000	3.440	MON	16,176	194,113	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	6,474,200	100.2130	6,489,511	6,475,717	6,474,248	0	103	0	0	3.000	3.000	MON	16,189	194,272	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	392,812	104.6260	383,985	367,007	392,026	0	(5,279)	0	0	4.000	3.440	MON	1,223	14,680	11/09/2016	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,105,543	103.0290	1,104,974	1,072,488	1,105,417	0	(244)	0	0	3.500	3.250	MON	3,128	3,128	11/02/2017	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	3,713,122	103.0420	3,708,307	3,598,831	3,712,690	0	(799)	0	0	3.500	3.240	MON	10,497	10,497	11/02/2017	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	3,338,791	100.2130	3,346,687	3,339,574	3,338,816	0	64	0	0	3.000	3.000	MON	8,349	100,187	11/29/2016	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	19,688,774	103.2050	19,642,294	19,032,309	19,685,923	0	(10,679)	0	0	3.500	3.200	MON	55,511	55,511	11/02/2017	08/01/2044

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31336W-CP-2	FGOLD 15YR FHLMC			4	1	66,125	102.8580	64,109	62,327	63,392	0	(1,123)	0	0	5.000	3.770	MON	260	3,116	04/07/2010	10/01/2020
3137B6-ZL-8	FHLMC_K714				1	1,025,677	99.9820	1,025,732	1,025,917	1,025,668	0	(9)	0	0	2.075	2.090	MON	1,774	0	12/27/2017	12/01/2019
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				1	6,120,472	100.6230	5,906,607	5,870,037	6,132,450	0	(33,096)	0	0	3.000	2.630	MON	14,609	175,354	11/01/2016	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO			4	1	7,416,359	103.0990	7,139,718	6,925,109	7,391,968	0	(61,875)	0	0	3.500	2.820	MON	20,198	242,379	11/02/2016	03/01/2046
3137BX-QY-1	FHMS_K064				1	8,196,875	102.9980	8,239,840	8,000,000	8,197,977	0	1,102	0	0	3.224	2.660	MON	21,493	0	12/21/2017	03/01/2027
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC				1FE	3,355,596	102.9480	3,371,547	3,275,000	3,356,023	0	428	0	0	3.244	2.710	MON	8,853	0	12/21/2017	08/01/2027
3137FC-KD-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	4,757,714	99.9580	4,748,005	4,750,000	4,757,730	0	16	0	0	3.000	2.960	MON	11,875	0	12/05/2017	10/01/2027
3138A9-CW-2	FED NTL MTG ASSO FNMA				1	1,450,552	105.0580	1,442,338	1,372,897	1,448,013	0	(18,681)	0	0	4.000	3.460	MON	4,576	50,340	01/13/2017	03/01/2041
3138AS-YN-6	FED NTL MTG ASSO FNMA				1	1,696,884	103.3160	1,663,974	1,610,568	1,689,436	0	(13,740)	0	0	3.500	3.030	MON	4,697	56,370	04/20/2015	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA				1	510,939	103.5780	502,077	484,733	506,402	0	(7,431)	0	0	3.500	2.460	MON	1,414	16,966	01/04/2016	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA				1	1,517,575	103.3160	1,486,599	1,438,885	1,514,540	0	(10,276)	0	0	3.500	3.000	MON	4,197	50,361	11/08/2016	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA				1	636,722	103.3160	623,910	603,886	635,451	0	(5,223)	0	0	3.500	3.010	MON	1,761	21,136	11/08/2016	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA				1	1,235,545	103.3080	1,210,232	1,171,480	1,233,094	0	(11,008)	0	0	3.500	3.010	MON	3,417	41,002	11/08/2016	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA				1	2,775,184	105.0800	2,760,456	2,627,004	2,770,537	0	(25,024)	0	0	4.000	3.480	MON	8,757	96,323	01/13/2017	01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA				1	7,635,781	105.0800	7,491,107	7,128,956	7,599,663	0	(115,865)	0	0	4.000	3.370	MON	23,763	285,158	10/02/2015	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO				1	408,528	100.5600	400,551	398,321	407,624	0	(703)	0	0	3.000	2.780	MON	996	11,950	02/26/2015	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA				1	1,476,070	103.2990	1,447,204	1,400,986	1,473,234	0	(10,428)	0	0	3.500	3.020	MON	4,086	49,035	11/08/2016	05/01/2042
3138EJ-K7-2	FED NTL MTG ASSO FNMA				1	436,190	105.0760	433,794	412,839	435,464	0	(4,551)	0	0	4.000	3.480	MON	1,376	15,137	01/13/2017	03/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA				1	1,921,709	103.3590	1,863,665	1,803,098	1,916,784	0	(20,170)	0	0	3.500	2.930	MON	5,259	63,108	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA				1	556,890	103.3600	539,877	522,326	555,443	0	(6,252)	0	0	3.500	2.920	MON	1,523	18,281	09/19/2016	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA				1	206,542	103.4730	200,290	193,567	206,019	0	(2,415)	0	0	3.500	2.930	MON	565	6,775	09/19/2016	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				1	2,507,949	105.0710	2,470,311	2,351,088	2,497,725	0	(32,948)	0	0	4.000	3.470	MON	7,837	94,044	08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA				1	1,453,201	105.0710	1,423,988	1,355,262	1,447,551	0	(25,906)	0	0	4.000	3.370	MON	4,518	54,210	02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA				1	3,476,950	105.5530	3,440,985	3,259,959	3,464,715	0	(40,860)	0	0	4.000	3.470	MON	10,867	130,398	12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA				1	9,525,541	105.7510	9,241,610	8,739,029	9,495,760	0	(122,349)	0	0	4.000	3.290	MON	29,130	349,561	08/29/2016	02/01/2046
3138ER-CZ-1	FED NTL MTG ASSO FNMA				1	8,225,257	105.0560	8,178,528	7,784,923	8,212,854	0	(84,075)	0	0	4.000	3.510	MON	25,950	285,447	01/13/2017	04/01/2044
3138ER-K8-2	FED NTL MTG ASSO FNMA				1	7,857,845	105.0560	7,678,082	7,308,561	7,838,696	0	(116,222)	0	0	4.000	3.350	MON	24,362	292,342	11/08/2016	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA				1	286,631	99.9600	284,836	284,950	286,522	0	(288)	0	0	2.500	2.410	MON	594	7,124	11/23/2016	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO FNMA				1	206,414	100.3520	206,648	205,923	206,414	0	0	0	0	3.000	2.980	MON	515	0	12/12/2017	12/01/2046
3138ET-TP-1	FNMA 30 YR POOL FNMA				1	8,747,508	106.1920	8,466,332	7,972,665	8,718,552	0	(129,947)	0	0	4.000	3.240	MON	26,576	318,907	08/29/2016	07/01/2046
3138ET-WQ-5	FED NTL MTG ASSO FNMA				1	2,513,598	102.1210	2,486,113	2,434,477	2,508,469	0	(12,701)	0	0	3.000	2.520	MON	6,086	73,034	11/28/2016	06/01/2031
3138LS-R8-5	FED NTL MTG ASSO FNMA				1	52,347	100.9590	53,404	52,897	52,403	0	52	0	0	3.000	3.080	MON	132	1,587	08/01/2014	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA				1	60,717	100.7350	61,864	61,413	60,787	0	151	0	0	3.000	3.090	MON	154	1,842	08/01/2014	12/01/2042
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR				1	2,702,438	103.3970	2,636,075	2,549,470	2,678,351	0	(25,768)	0	0	3.500	3.030	MON	7,436	89,231	07/06/2012	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO 30YR				1	1,674,612	103.3960	1,624,017	1,570,677	1,670,228	0	(17,714)	0	0	3.500	2.920	MON	4,581	54,974	09/19/2016	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR				1	42,160	100.9590	43,011	42,603	42,205	0	85	0	0	3.000	3.080	MON	107	1,278	08/01/2014	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR				1	19,156	100.4020	19,435	19,357	19,177	0	29	0	0	3.000	3.080	MON	48	581	08/01/2014	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR				1	1,463,619	103.3970	1,419,413	1,372,780	1,459,803	0	(11,791)	0	0	3.500	2.920	MON	4,004	48,047	09/19/2016	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR				1	27,281	100.9320	27,824	27,567	27,310	0	44	0	0	3.000	3.080	MON	69	827	08/01/2014	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO FNMA 30YR				1	52,235	100.5760	53,088	52,784	52,291	0	59	0	0	3.000	3.080	MON	132	1,583	08/01/2014	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR				1	81,237	100.5600	82,628	82,168	81,333	0	100	0	0	3.000	3.090	MON	205	2,465	08/01/2014	09/01/2042
3138M7-W2-7	FED NTL MTG ASSO FNMA 30YR				1	58,350	100.5600	59,350	59,019	58,419	0	83	0	0	3.000	3.090	MON	148	1,771	08/01/2014	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA				1	29,178	100.5760	29,654	29,485	29,210	0	18	0	0	3.000	3.080	MON	74	885	08/01/2014	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR				1	21,870	100.5040	22,211	22,099	21,893	0	36	0	0	3.000	3.080	MON	55	663	08/01/2014	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR				1	46,545	100.9590	47,485	47,034	46,595	0	93	0	0	3.000	3.080	MON	118	1,411	08/01/2014	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR				1	59,084	100.5760	60,048	59,704	59,147	0	101	0	0	3.000	3.080	MON	149	1,791	08/01/2014	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR				1	26,505	100.9050	27,025	26,783	26,533	0	52	0	0	3.000	3.080	MON	67	803	08/01/2014	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR				1	27,018	100.5600	27,455	27,302	27,047	0	18	0	0	3.000	3.080	MON	68	819	08/01/2014	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR				1	41,158	100.5760	41,829	41,590	41,202	0	47	0	0	3.000	3.080	MON	104	1,248	08/01/2014	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR				1	73,119	100.5760	74,313	73,887	73,197	0	46	0	0	3.000	3.080	MON	185	2,217	08/01/2014	11/01/2042
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR				1	29,644	100.9590	30,242	29,955	29,676	0	67	0	0	3.000	3.080	MON	75	899	08/01/2014	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR				1	21,071	100.5040	21,400	21,293	21,094	0	37	0	0	3.000	3.080	MON	53	639	08/01/2014	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA				1	67,907	100.6460	69,063	68,620	67,979	0	229	0	0	3.000	3.080	MON	172	2,059	08/01/2014	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR				1	20,575	100.6410	20,944	20,810	20,598	0	43	0	0	3.000	3.090	MON	52	624	08/01/2014	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR				1	25,333	100.5450	25,739	25,599	25,360	0	61	0	0	3.000	3.080	MON	64	768	08/01/2014	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR				1	55,272	100.7350	56,316	55,905	55,336	0	89	0	0	3.000	3.090	MON	140	1,677	08/01/2014	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR				1	28,486	100.5600	28,946	28,785	28,517	0	40	0	0	3.000	3.080	MON	72	864	08/01/2014	10/01/2042

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 (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
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR				1	47,003	100.9590	47,952	47,497	47,053	0	84	0	0	3.000	3.080	MON	119	1,425	08/01/2014	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO FNMA				1	62,822	100.9590	64,091	63,482	62,889	0	95	0	0	3.000	3.080	MON	159	1,904	08/01/2014	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR				1	71,133	100.9590	72,569	71,880	71,209	0	74	0	0	3.000	3.080	MON	180	2,156	08/01/2014	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR				1	40,319	100.5760	40,977	40,743	40,362	0	50	0	0	3.000	3.080	MON	102	1,222	08/01/2014	11/01/2042
3138ML-MY-7	FED NTL MTG ASSO FNMA				1	21,363	100.6030	21,718	21,588	21,386	0	55	0	0	3.000	3.080	MON	54	648	08/01/2014	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR				1	107,388	100.9590	109,556	108,515	107,502	0	162	0	0	3.000	3.080	MON	271	3,255	08/01/2014	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR				1	124,415	100.9590	126,927	125,722	124,548	0	204	0	0	3.000	3.080	MON	314	3,772	08/01/2014	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR				1	29,703	100.5760	30,188	30,015	29,735	0	57	0	0	3.000	3.080	MON	75	900	08/01/2014	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR				1	28,946	100.9320	29,523	29,250	28,977	0	40	0	0	3.000	3.080	MON	73	877	08/01/2014	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO FNMA 30YR				1	35,502	100.5760	36,081	35,874	35,539	0	91	0	0	3.000	3.080	MON	90	1,076	08/01/2014	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR				1	24,882	100.5450	25,280	25,143	24,908	0	19	0	0	3.000	3.080	MON	63	754	08/01/2014	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR				1	98,409	100.5760	100,015	99,442	98,514	0	120	0	0	3.000	3.080	MON	249	2,983	08/01/2014	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO FNMA				1	66,345	100.5760	67,428	67,042	66,416	0	129	0	0	3.000	3.080	MON	168	2,011	08/01/2014	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR				1	34,376	100.7350	35,025	34,770	34,416	0	21	0	0	3.000	3.090	MON	87	1,043	08/01/2014	12/01/2042
3138MN-5G-1	FNMA 30YR TBA FNMA				1	100,344	100.9570	102,368	101,398	100,451	0	79	0	0	3.000	3.080	MON	254	3,042	08/01/2014	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR				1	35,584	100.7350	36,256	35,992	35,626	0	54	0	0	3.000	3.090	MON	90	1,080	08/01/2014	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR				1	33,584	100.5340	34,150	33,968	33,623	0	54	0	0	3.000	3.090	MON	85	1,019	08/01/2014	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR				1	29,344	100.6910	29,857	29,652	29,375	0	54	0	0	3.000	3.080	MON	74	890	08/01/2014	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR				1	28,576	100.7800	29,101	28,876	28,606	0	61	0	0	3.000	3.080	MON	72	866	08/01/2014	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR				1	29,079	100.9580	29,666	29,385	29,110	0	52	0	0	3.000	3.080	MON	73	882	08/01/2014	01/01/2043
3138MP-2W-4	FED NTL MTG ASSO FNMA				1	20,502	100.5040	20,822	20,718	20,524	0	37	0	0	3.000	3.080	MON	52	622	08/01/2014	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR				1	33,894	100.5600	34,475	34,283	33,934	0	31	0	0	3.000	3.090	MON	86	1,029	08/01/2014	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO FNMA 30YR				1	55,590	100.9590	56,712	56,174	55,649	0	59	0	0	3.000	3.080	MON	140	1,685	08/01/2014	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR				1	101,553	100.9590	103,603	102,619	101,660	0	149	0	0	3.000	3.080	MON	257	3,079	08/01/2014	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA				1	57,231	100.9580	58,386	57,832	57,292	0	81	0	0	3.000	3.080	MON	145	1,735	08/01/2014	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR				1	46,041	100.5600	46,830	46,569	46,095	0	167	0	0	3.000	3.090	MON	116	1,397	08/01/2014	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR				1	88,057	100.9590	89,835	88,982	88,151	0	114	0	0	3.000	3.080	MON	222	2,669	08/01/2014	12/01/2042
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR				1	99,435	100.9590	101,443	100,479	99,541	0	184	0	0	3.000	3.080	MON	251	3,014	08/01/2014	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR				1	23,710	100.5040	24,080	23,959	23,735	0	42	0	0	3.000	3.080	MON	60	719	08/01/2014	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR				1	46,561	100.5600	47,359	47,095	46,615	0	115	0	0	3.000	3.090	MON	118	1,413	08/01/2014	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR				1	17,467	100.3970	17,737	17,667	17,487	0	67	0	0	3.000	3.090	MON	44	530	08/01/2014	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR				1	24,763	100.9050	25,250	25,023	24,789	0	44	0	0	3.000	3.080	MON	63	751	08/01/2014	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR				1	22,313	100.3720	22,631	22,547	22,336	0	39	0	0	3.000	3.080	MON	56	676	08/01/2014	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO FNMA				1	37,110	100.3330	37,660	37,535	37,153	0	109	0	0	3.000	3.090	MON	94	1,126	08/01/2014	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA				1	43,780	100.5600	44,530	44,282	43,831	0	67	0	0	3.000	3.090	MON	111	1,328	08/01/2014	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR				1	82,815	100.5760	84,166	83,684	82,903	0	159	0	0	3.000	3.080	MON	209	2,511	08/01/2014	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR				1	25,247	100.9050	25,743	25,512	25,274	0	57	0	0	3.000	3.080	MON	64	765	08/01/2014	12/01/2042
3138MR-TS-0	FED NTL MTG ASSO FNMA				1	40,498	100.7350	41,263	40,962	40,545	0	59	0	0	3.000	3.090	MON	102	1,229	08/01/2014	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO FNMA				1	109,012	100.9590	111,213	110,156	109,127	0	96	0	0	3.000	3.080	MON	275	3,305	08/01/2014	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR				1	60,664	100.9590	61,889	61,301	60,728	0	57	0	0	3.000	3.080	MON	153	1,839	08/01/2014	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR				1	29,943	100.7150	30,502	30,286	29,977	0	40	0	0	3.000	3.090	MON	76	909	08/01/2014	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO FNMA				1	27,416	100.5190	27,874	27,730	27,448	0	75	0	0	3.000	3.090	MON	69	832	08/01/2014	12/01/2042
3138NW-VM-8	FED NTL MTG ASSO FNMA 30YR				1	19,445	100.4020	19,728	19,649	19,465	0	21	0	0	3.000	3.080	MON	49	589	08/01/2014	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR				1	34,650	100.9320	35,340	35,014	34,687	0	43	0	0	3.000	3.080	MON	88	1,050	08/01/2014	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR				1	28,150	100.5040	28,589	28,445	28,180	0	23	0	0	3.000	3.080	MON	71	853	08/01/2014	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR				1	41,665	100.9580	42,506	42,103	41,709	0	66	0	0	3.000	3.080	MON	105	1,263	08/01/2014	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR				1	27,824	100.5040	28,258	28,117	27,854	0	23	0	0	3.000	3.080	MON	70	843	08/01/2014	01/01/2043
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR				1	36,390	100.9590	37,124	36,772	36,428	0	30	0	0	3.000	3.080	MON	92	1,103	08/01/2014	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YR				1	37,365	100.5760	37,975	37,757	37,404	0	50	0	0	3.000	3.080	MON	94	1,133	08/01/2014	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO FNMA				1	42,066	100.9590	42,915	42,508	42,111	0	56	0	0	3.000	3.080	MON	106	1,275	08/01/2014	01/01/2043
3138NY-QP-3	FED NTL MTG ASSO FNMA 30YR				1	29,382	100.6720	29,890	29,690	29,413	0	18	0	0	3.000	3.080	MON	74	891	08/01/2014	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO FNMA 30YR				1	55,038	100.7350	56,078	55,668	55,101	0	83	0	0	3.000	3.090	MON	139	1,670	08/01/2014	01/01/2043
3138W0-2A-6	FED NTL MTG ASSO FNMA				1	30,707	100.7350	31,257	31,029	30,739	0	91	0	0	3.000	3.080	MON	78	931	08/01/2014	01/01/2043
3138W0-2X-6	FED NTL MTG ASSO FNMA 30 YR				1	34,443	100.9590	35,139	34,805	34,480	0	57	0	0	3.000	3.080	MON	87	1,044	08/01/2014	01/01/2043
3138W0-FU-8	FED NTL MTG ASSO FNMA 30YR				1	40,622	100.9590	41,442	41,048	40,665	0	72	0	0	3.000	3.080	MON	103	1,231	08/01/2014	01/01/2043
3138W0-G6-0	FED NTL MTG ASSO FNMA 30YR				1	60,187	100.9590	61,402	60,819	60,251	0	95	0	0	3.000	3.080	MON	152	1,825	08/01/2014	01/01/2043
3138W0-YR-4	FED NTL MTG ASSO FNMA 30YR				1	24,682	100.5450	25,077	24,941	24,708	0	53	0	0	3.000	3.080	MON	62	748	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	
		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
3138W1-4Q-7	FED NTL MTG ASSO 30YR				1	4,738,841	100.5600	4,603,188	4,577,553	4,716,634	0	(18,303)	0	0	3.000	2.730	MON	11,444	137,327	04/03/2013	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO FNMA				1	87,259	100.9590	89,021	88,175	87,350	0	107	0	0	3.000	3.080	MON	220	2,645	08/01/2014	04/01/2043
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR				1	40,052	100.9590	40,861	40,473	40,094	0	39	0	0	3.000	3.080	MON	101	1,214	08/01/2014	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA				1	105,553	100.9590	107,684	106,661	105,664	0	209	0	0	3.000	3.080	MON	267	3,200	08/01/2014	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR				1	59,132	100.9580	60,325	59,753	59,194	0	95	0	0	3.000	3.080	MON	149	1,793	08/01/2014	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR				1	21,028	100.6550	21,388	21,249	21,050	0	37	0	0	3.000	3.080	MON	53	637	08/01/2014	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR				1	121,837	100.9590	124,297	123,117	121,966	0	170	0	0	3.000	3.080	MON	308	3,693	08/01/2014	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA				1	77,856	100.9590	79,428	78,673	77,938	0	102	0	0	3.000	3.080	MON	197	2,360	08/01/2014	04/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA				1	122,355	100.2390	118,840	118,557	121,700	0	(742)	0	0	2.500	2.040	MON	247	2,964	04/06/2015	02/01/2030
3138WD-HJ-3	FED NTL MTG ASSO FNMA 15YR				1	691,383	102.2200	687,922	672,981	690,418	0	(4,092)	0	0	3.000	2.540	MON	1,682	15,142	03/23/2017	11/01/2029
3138WE-AJ-8	FED NTL MTG ASSO FNMA				1	692,924	102.1810	674,923	660,517	687,185	0	(6,647)	0	0	3.000	2.310	MON	1,651	19,816	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA				1	1,156,672	102.2760	1,126,833	1,101,757	1,146,943	0	(11,089)	0	0	3.000	2.300	MON	2,754	33,053	03/05/2015	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA				1	1,733,302	104.6770	1,687,049	1,611,671	1,728,707	0	(22,858)	0	0	4.000	3.400	MON	5,372	64,467	07/25/2016	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO FNMA				1	301,273	101.9730	297,907	292,143	300,689	0	(1,662)	0	0	3.000	2.540	MON	730	8,764	11/28/2016	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO FNMA				1	11,231,815	99.9600	11,160,620	11,165,086	11,227,520	0	(10,889)	0	0	2.500	2.410	MON	23,261	279,127	11/23/2016	11/01/2031
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR				1	31,129	100.9590	31,757	31,455	31,161	0	41	0	0	3.000	3.080	MON	79	944	08/01/2014	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR				1	35,123	100.9590	35,832	35,492	35,160	0	71	0	0	3.000	3.080	MON	89	1,065	08/01/2014	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO FNMA				1	34,384	100.9320	35,069	34,745	34,420	0	26	0	0	3.000	3.080	MON	87	1,042	08/01/2014	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO FNMA 30YR				1	37,480	100.5760	38,091	37,873	37,519	0	83	0	0	3.000	3.080	MON	95	1,136	08/01/2014	04/01/2043
3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR				1	20,226	100.4020	20,520	20,438	20,247	0	17	0	0	3.000	3.080	MON	51	613	08/01/2014	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YR				1	99,307	100.9590	101,312	100,350	99,411	0	94	0	0	3.000	3.080	MON	251	3,010	08/01/2014	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO FNMA				1	534,306	103.2920	530,988	514,065	531,708	0	(3,107)	0	0	3.500	3.190	MON	1,499	17,992	06/07/2013	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR				1	45,129	100.9570	46,039	45,602	45,176	0	25	0	0	3.000	3.080	MON	114	1,368	08/01/2014	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR				1	72,214	100.9590	73,672	72,973	72,289	0	85	0	0	3.000	3.080	MON	182	2,189	08/01/2014	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR				1	51,508	100.9590	52,548	52,049	51,562	0	91	0	0	3.000	3.080	MON	130	1,561	08/01/2014	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO FNMA 30YR				1	34,865	100.9590	35,569	35,231	34,901	0	20	0	0	3.000	3.080	MON	88	1,057	08/01/2014	07/01/2043
3138X6-TX-3	FED NTL MTG ASSO FNMA15YR				1	4,238,897	102.0910	4,207,871	4,121,687	4,232,078	0	(24,349)	0	0	3.000	2.480	MON	10,304	92,738	03/23/2017	09/01/2028
3138Y3-BQ-3	FED NTL MTG ASSO FNMA 15YR				1	8,503,237	102.0910	8,447,415	8,274,398	8,491,145	0	(40,739)	0	0	3.000	2.530	MON	20,686	186,174	03/23/2017	10/01/2029
3138YG-XL-1	FED NTL MTG ASSO FNMA				1	187,148	100.3990	187,244	186,500	187,148	0	0	0	0	3.000	2.970	MON	466	0	12/12/2017	04/01/2045
3140E9-AM-8	FNMA 30YR				1	5,682,338	102.7850	5,586,304	5,434,941	5,669,953	0	(33,360)	0	0	3.500	3.140	MON	15,852	190,223	03/02/2016	12/01/2045
3140EC-MV-8	FED NTL MTG ASSO FNMA				1	766,696	102.0450	757,748	742,562	765,151	0	(3,032)	0	0	3.000	2.530	MON	1,856	22,277	11/28/2016	08/01/2031
3140EW-2N-4	FED NTL MTG ASSO FNMA				1	692,141	102.0770	684,796	670,863	690,763	0	(4,841)	0	0	3.000	2.530	MON	1,677	20,126	11/28/2016	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO FNMA				1	399,052	100.3520	400,904	399,498	398,164	0	86	0	0	3.000	3.020	MON	999	12,004	11/23/2016	10/01/2046
3140F3-BU-1	FED NTL MTG ASSO FNMA				1	839,645	102.0550	829,927	813,215	837,963	0	(4,135)	0	0	3.000	2.530	MON	2,033	24,396	11/28/2016	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO FNMA				1	358,792	100.3530	360,677	359,408	358,208	0	152	0	0	3.000	3.020	MON	899	10,795	11/23/2016	10/01/2046
3140F5-A4-5	FED NTL MTG ASSO FNMA				1	812,371	100.3520	813,293	810,440	812,371	0	(1)	0	0	3.000	2.980	MON	2,026	0	12/12/2017	11/01/2046
3140F9-2B-0	FED NTL MTG ASSO FNMA				1	364,697	102.0320	360,395	353,217	363,957	0	(1,413)	0	0	3.000	2.520	MON	883	10,597	11/28/2016	07/01/2031
3140F9-NN-1	FED NTL MTG ASSO FNMA				1	394,149	102.0380	389,522	381,742	393,350	0	(2,295)	0	0	3.000	2.520	MON	954	11,452	11/28/2016	07/01/2031
3140FB-6X-3	FED NTL MTG ASSO FNMA				1	2,178,424	103.3050	2,135,314	2,067,000	2,174,774	0	(8,436)	0	0	3.500	3.060	MON	6,029	72,345	11/08/2016	07/01/2045
3140FB-FE-5	FED NTL MTG ASSO FNMA				1	314,925	102.0830	311,365	305,012	314,286	0	(2,110)	0	0	3.000	2.520	MON	763	9,150	11/28/2016	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO FNMA				1	780,519	102.0480	771,432	755,951	778,946	0	(5,302)	0	0	3.000	2.530	MON	1,890	22,679	11/28/2016	08/01/2031
3140FB-SL-5	FED NTL MTG ASSO FNMA				1	1,680,203	101.9680	1,661,856	1,629,782	1,676,979	0	(8,681)	0	0	3.000	2.550	MON	4,074	48,893	11/28/2016	08/01/2031
3140FE-X3-3	FED NTL MTG ASSO FNMA				1	614,191	104.6880	600,744	573,843	612,966	0	(5,644)	0	0	4.000	3.440	MON	1,913	22,954	11/09/2016	10/01/2046
3140FF-C8-2	FED NTL MTG ASSO FNMA				1	1,607,047	102.0380	1,588,182	1,556,462	1,603,828	0	(6,522)	0	0	3.000	2.530	MON	3,891	46,694	11/28/2016	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO FNMA				1	2,157,546	101.9710	2,134,050	2,092,800	2,153,431	0	(12,335)	0	0	3.000	2.550	MON	5,232	62,784	11/28/2016	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO FNMA				1	1,928,883	100.2670	1,921,253	1,916,137	1,909,158	0	971	0	0	3.000	3.020	MON	4,790	57,884	11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	1,846,297	100.2670	1,846,972	1,842,054	1,835,345	0	889	0	0	3.000	3.020	MON	4,605	55,485	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	131,440	100.2870	132,209	131,831	131,451	0	42	0	0	3.000	3.020	MON	330	3,955	11/23/2016	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA				1	718,201	103.3480	728,027	704,442	717,844	0	(1,659)	0	0	3.500	3.340	MON	2,055	24,655	12/28/2016	11/01/2046
3140FG-DZ-9	FED NTL MTG ASSO FNMA				1	933,136	100.3520	934,194	930,917	933,135	0	(1)	0	0	3.000	2.980	MON	2,327	0	12/12/2017	09/01/2046
3140FG-FE-4	FED NTL MTG ASSO FNMA				1	247,702	102.0430	244,807	239,906	247,206	0	(1,104)	0	0	3.000	2.530	MON	600	7,197	11/28/2016	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO FNMA				1	242,956	102.0430	240,116	235,308	242,475	0	(1,230)	0	0	3.000	2.530	MON	588	7,059	11/28/2016	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO FNMA				1	1,096,394	102.0470	1,083,620	1,061,883	1,094,212	0	(6,657)	0	0	3.000	2.530	MON	2,655	31,857	11/28/2016	10/01/2031
3140FK-RL-6	FED NTL MTG ASSO FNMA				1	597,506	101.9750	591,022	579,576	596,373	0	(4,414)	0	0	3.000	2.550	MON	1,449	17,387	11/28/2016	10/01/2031
3140FK-RZ-5	FED NTL MTG ASSO FNMA				1	549,408	101.9820	543,484	532,921	548,367	0	(2,342)	0	0	3.000	2.550	MON	1,332	15,988	11/28/2016	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO FNMA				1	1,312,942	100.3520	1,319,674	1,315,045	1,310,655	0	306	0	0	3.000	3.020	MON	3,288	39,500	11/23/2016	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO FNMA				1	953,390	102.0490	942,300	923,380	951,503	0	(5,974)	0	0	3.000	2.530	MON	2,308	27,701	11/28/2016	11/01/2031

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
3140FM-JU-1	FED NTL MTG ASSO FNMA				1	1,702,199	101.9730	1,683,694	1,651,118	1,698,992	0	(7,426)	0	0	3.000	2.560	MON	4,128	49,534	11/28/2016	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA				1	326,111	102.0530	322,330	315,846	325,466	0	(2,471)	0	0	3.000	2.530	MON	790	9,475	11/28/2016	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO FNMA				1	252,633	102.0510	249,700	244,681	252,133	0	(1,000)	0	0	3.000	2.530	MON	612	7,340	11/28/2016	11/01/2031
3140J5-NU-9	FED NTL MTG ASSO FNMA				1	2,240,404	100.3530	2,242,968	2,235,079	2,240,402	0	(2)	0	0	3.000	2.980	MON	5,588	0	12/12/2017	02/01/2047
3140J6-FA-0	FED NTL MTG ASSO FNMA 30YR				1	40,377,527	103.7220	40,400,093	38,950,361	40,377,422	0	(105)	0	0	3.500	3.210	MON	113,605	0	12/13/2017	10/01/2047
3140J7-K4-6	FED NTL MTG ASSO FNMA				1	10,499,393	103.2820	10,480,443	10,147,405	10,497,898	0	(4,343)	0	0	3.500	3.200	MON	29,597	29,597	11/02/2017	02/01/2045
31410F-Z2-4	FED NTL MTG ASSO FNMA			4	1	105,872	101.8170	109,368	107,416	107,081	0	393	0	0	5.000	5.240	MON	448	5,371	05/03/2007	07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA				1	2,157,959	105.1130	2,137,539	2,033,563	2,148,895	0	(26,039)	0	0	4.000	3.430	MON	6,779	81,342	11/09/2015	11/01/2040
31416Y-6Q-6	FED NTL MTG ASSO FNMA				1	4,474,809	105.0810	4,457,037	4,241,525	4,467,380	0	(46,972)	0	0	4.000	3.480	MON	14,138	155,523	01/13/2017	09/01/2041
31416Y-YN-2	FED NTL MTG ASSO FNMA				1	547,734	105.0770	544,731	518,411	546,795	0	(5,731)	0	0	4.000	3.470	MON	1,728	19,008	01/13/2017	08/01/2041
31416Y-YV-4	FED NTL MTG ASSO FNMA				1	1,325,336	107.2270	1,306,024	1,217,999	1,317,371	0	(26,163)	0	0	4.500	3.710	MON	4,568	54,810	08/24/2015	08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA				1	431,274	103.5190	418,409	404,179	430,097	0	(4,438)	0	0	3.500	2.900	MON	1,179	14,146	09/19/2016	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA				1	578,974	103.3860	578,686	559,734	578,882	0	(308)	0	0	3.500	3.180	MON	1,633	1,633	11/02/2017	07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR				1	46,808	100.5600	47,610	47,346	46,862	0	54	0	0	3.000	3.090	MON	116	1,424	08/01/2014	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA				1	22,762	100.8340	23,193	23,001	22,787	0	31	0	0	3.000	3.080	MON	58	690	08/01/2014	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA				1	119,614	100.7320	121,870	120,984	119,752	0	196	0	0	3.000	3.090	MON	302	3,630	08/01/2014	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR				1	88,146	100.9590	89,926	89,071	88,240	0	158	0	0	3.000	3.080	MON	223	2,672	08/01/2014	12/01/2042
31417E-WF-4	FED NTL MTG ASSO				1	1,313,360	100.7350	1,289,958	1,280,546	1,310,508	0	(4,638)	0	0	3.000	2.790	MON	3,201	38,416	02/26/2015	02/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA				1	84,642	100.9590	86,350	85,530	84,730	0	134	0	0	3.000	3.080	MON	214	2,566	08/01/2014	05/01/2043
31418C-SF-2	FED NTL MTG ASSO FNMA				1	3,205,662	99.9390	3,206,712	3,208,670	3,205,662	0	1	0	0	2.500	2.510	MON	6,685	0	12/13/2017	12/01/2032
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						316,550,505	XXX	312,861,845	303,819,362	315,927,054	0	(1,718,243)	0	0	XXX	XXX	XXX	866,334	7,035,704	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						499,757,228	XXX	490,015,883	465,319,362	492,387,740	0	(5,141,178)	0	0	XXX	XXX	XXX	3,306,175	12,865,610	XXX	XXX
00101J-AH-9	ADT CORP CORPORATE				3FE	440,528	100.0000	440,000	440,000	440,000	(478)	(50)	0	0	4.125	4.100	JD	807	18,150	06/08/2017	06/15/2023
00130H-BT-1	AES CORPORATION CORPORATE				3FE	632,671	101.8750	631,625	620,000	631,436	(409)	(827)	0	0	4.875	4.470	MN	3,862	15,113	07/21/2017	05/15/2023
00206R-DP-4	A T & T CORPORATION CORPORATE				2FE	1,768,867	102.3900	1,812,303	1,770,000	1,768,962	0	95	0	0	3.800	3.810	MS	22,420	37,740	01/31/2017	03/01/2024
00774M-AB-1	AERCAP IRELAND CAPITAL LTD CORPORATE				2FE	1,009,864	98.9370	1,004,211	1,015,000	1,010,038	0	174	0	0	3.650	3.710	JJ	16,466	0	07/17/2017	07/21/2027
00912X-AX-2	AIR LEASE CORPORATION CORPORATE				2FE	3,110,044	98.5260	3,093,716	3,140,000	3,110,600	0	556	0	0	2.750	2.950	JJ	9,834	0	11/13/2017	01/15/2023
01626P-AH-9	ALIMENTATION COUCHE-TARD INC CORPORATE				2FE	709,049	99.8780	709,134	710,000	709,070	0	21	0	0	3.550	3.560	JJ	10,852	0	07/19/2017	07/26/2027
020002-AV-3	ALLSTATE CORPORATE			1	2FE	873,504	98.7500	864,063	875,000	873,699	0	32	0	0	6.125	6.130	MN	6,848	41,034	05/03/2007	05/15/2037
02005N-AV-2	ALLY FINANCIAL INC CORPORATE				3FE	3,636,413	108.1250	3,773,563	3,490,000	3,627,033	0	(9,380)	0	0	5.125	4.440	MS	45,212	89,431	06/22/2017	09/30/2024
02079K-AC-1	ALPHABET INC CORPORATE				1FE	2,937,570	94.2530	2,827,590	3,000,000	2,945,427	0	5,680	0	0	1.998	2.230	FA	22,644	60,939	08/02/2016	08/15/2026
02155F-AA-3	ALTICE US FIN I CORP CORPORATE				3FE	1,311,613	102.5000	1,281,250	1,250,000	1,281,250	(25,411)	(4,952)	0	0	5.375	4.240	JJ	30,981	0	07/21/2017	07/15/2023
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATION				1FE	2,029,806	101.4480	2,084,756	2,055,000	2,031,156	0	1,350	0	0	3.300	3.440	MN	10,926	33,908	04/27/2017	05/03/2027
02665W-BM-2	AMERICAN HONDA FINANCE CORPORATE				1FE	4,214,008	99.4820	4,198,140	4,220,000	4,215,657	0	1,649	0	0	2.000	2.050	MN	73,850	41,731	02/13/2017	02/14/2020
02665W-CA-7	AMERICAN HONDA FINANCE CORPORATE				1FE	3,780,000	100.0480	3,781,814	3,780,000	3,780,000	0	0	0	0	2.600	2.600	MN	12,285	0	11/13/2017	11/16/2022
03027X-AL-4	AMERICAN TOWERS INC CORPORATE				2FE	7,898,768	97.3850	7,703,154	7,910,000	7,901,176	0	2,022	0	0	2.250	2.270	JJ	82,066	140,897	09/28/2016	01/15/2022
03040W-AN-5	AMERICAN WATER CAPITAL CORP CORPORATE				1FE	1,162,880	98.6660	1,149,459	1,165,000	1,163,078	0	200	0	0	3.000	3.020	JD	2,913	36,309	11/14/2016	12/01/2026
030981-AK-0	AMERIGAS PARTNERS LP CORPORATE				3FE	1,002,375	101.0000	999,900	990,000	999,678	(2,148)	(549)	0	0	5.500	5.290	MN	6,201	27,225	07/26/2017	05/20/2025
031162-CM-0	AMGEN INC CORPORATE				2FE	2,708,510	99.4410	2,694,851	2,710,000	2,708,786	0	276	0	0	2.200	2.210	MN	8,281	29,810	05/08/2017	05/11/2020
032654-AM-7	ANALOG DEVICES CORPORATE				2FE	7,985,378	100.1870	8,014,960	8,000,000	7,987,294	0	1,901	0	0	3.125	3.150	JD	18,056	250,000	11/30/2016	12/05/2023
037833-CC-2	APPLE INC CORPORATE				1FE	1,542,852	97.1420	1,500,844	1,545,000	1,543,433	0	419	0	0	1.555	1.580	FA	9,810	23,948	07/28/2016	08/04/2021
037833-CR-9	APPLE INC CORPORATE				1FE	1,315,000	101.2410	1,331,319	1,315,000	1,315,000	0	0	0	0	3.200	3.200	MN	5,844	21,040	05/04/2017	05/11/2027
037833-DB-3	APPLE INC CORPORATE				1FE	5,993,280	98.7850	5,927,100	6,000,000	5,993,306	0	26	0	0	2.900	2.910	MS	52,683	0	09/05/2017	09/12/2027
038222-AL-9	APPLIES MATERIAL CORPORATE				1FE	986,486	101.6810	1,006,642	990,000	986,677	0	191	0	0	3.300	3.340	AO	8,258	16,426	03/28/2017	04/01/2027
03938L-AU-8	ARCELORMITTAL CORPORATE				3FE	781,200	108.0000	777,600	720,000	772,418	0	(8,782)	0	0	6.000	3.540	MS	14,400	21,600	06/02/2017	03/01/2021
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE				1FE	4,733,000	105.6350	4,999,705	4,733,000	4,733,000	0	0	0	0	3.945	3.940	MN	23,858	186,717	04/25/2016	11/15/2046
05348E-AY-5	AVALONBAY COMMUNITIES INC CORPORATE				1FE	1,958,889	97.3040	1,912,024	1,965,000	1,959,511	0	548	0	0	2.900	2.930	AO	12,030	58,568	09/26/2016	10/15/2026
05367A-AA-1	AVIATION CAPITAL GROUP TRUST CORPORATE			1	2FE	2,499,925	111.4530	2,786,325	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	100.2030	626,269	625,000	625,000	0	0	0	0	4.625	4.620	JJ	12,125	28,906	01/14/2013	01/31/2018
05409Q-AA-6	AVON INTERNATIONAL OPERATIONS INC				3FE	606,100	101.7500	590,150	580,000	590,150	(13,532)	(2,418)	0	0	7.875	6.820	FA	17,255	22,838	06/02/2017	08/15/2022
05565E-AF-2	BMW US CAPITAL CORPORATE				1FE	1,271,800	98.5680	1,256,742	1,275,000	1,272,849	0	623	0	0	2.000	2.050	AO	5,667	25,500	04/04/2016	04/11/2021
05565E-AM-7	BMW US CAPITAL LLC CORPORATE				1FE	9,969,100	97.1300	9,713,000	10,000,000	9,974,292	0	4,145	0	0	2.250	2.290	MS	66,250	225,000	09/08/2016	09/15/2023
06051G-GK-9	BANK OF AMER CRP CORPORATE				1FE	3,975,000	100.1350	3,980,366	3,975,000	3,975,000	0	0	0	0	2.881	2.880	AO	21,632	57,260	04/19/2017	04/24/2023
06051G-GQ-6	BANK OF AMERICA CORPORATE				1FE	3,000,000	99.7920	2,993,760	3,000,000	3,000,000	0	0	0	0	2.816	2.810	JJ	37,547	0	07/18/2017	07/21/2023
06406F-AB-9	BANK OF NEW YORK MELLON COR CORPORATE				1FE	2,863,653	98.7750	2,829,904	2,865,000	2,864,054	0	262	0	0	2.050	2.050	MN	9,462	58,733	04/25/2016	05/03/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
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
06406R-AC-1	BANK OF NEW YORK MELLON COR CORPORATE				1FE	2,965,000	99.9340	2,963,043	2,965,000	2,965,000	0	0	0	0	2.661	2.660	MN	9,862	39,449	05/09/2017	05/16/2023
06738E-AU-9	BARCLAYS BANK PLC CORPORATE				2FE	1,500,000	103.4680	1,552,020	1,500,000	1,500,000	0	0	0	0	4.337	4.330	JJ	30,901	32,528	01/03/2017	01/10/2028
07330N-AQ-8	BRANCH BANK & TRUST CORPORATE				1FE	2,498,275	100.1770	2,504,425	2,500,000	2,498,556	0	281	0	0	2.625	2.640	JJ	30,260	30,807	01/23/2017	01/15/2022
075887-BT-5	BECTON DICKINSON AND COMPANY CORPORATE				2FE	1,045,000	99.3620	1,038,333	1,045,000	1,045,000	0	0	0	0	2.894	2.890	JD	2,100	15,121	05/23/2017	06/06/2022
097023-BR-5	BOEING CO/THE CORPORATE				1FE	1,517,470	94.9920	1,458,127	1,535,000	1,520,021	0	1,581	0	0	2.250	2.370	JD	1,535	34,538	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE				2FE	992,710	94.3100	943,100	1,000,000	993,582	0	659	0	0	2.750	2.830	AO	6,875	30,861	08/08/2016	10/01/2026
11134L-AE-9	BROADCOM CORP CORPORATE				2FE	3,826,017	99.4180	3,807,709	3,830,000	3,826,444	0	427	0	0	3.625	3.640	JJ	64,020	67,876	01/11/2017	01/15/2024
11134L-AL-3	BROADCOM CORP CORPORATE				2FE	2,999,670	96.3870	2,891,610	3,000,000	2,999,611	0	(59)	0	0	2.650	2.650	JJ	16,342	0	10/10/2017	01/15/2023
1248EP-BT-9	CCO HOLDINGS LLC/CAP CORP CORPORATE				3FE	2,065,000	98.5000	1,970,000	2,000,000	1,970,000	(90,802)	(4,198)	0	0	5.125	4.710	MN	17,083	75,451	02/09/2017	05/01/2027
12513G-BA-6	CDW LLC CORPORATE				3FE	536,550	108.7500	532,875	490,000	532,875	(1,105)	(2,570)	0	0	5.500	3.900	JD	2,246	13,475	07/21/2017	12/01/2024
125896-BR-0	CMS ENERGY CORPORATE				2FE	493,272	96.4830	477,591	495,000	493,420	0	136	0	0	2.950	2.990	FA	5,517	11,439	10/31/2016	02/15/2027
126408-HH-9	CSX CORP CORPORATE				2FE	1,558,097	99.8730	1,558,019	1,560,000	1,558,213	0	116	0	0	3.250	3.260	JD	4,225	29,575	04/26/2017	06/01/2027
142339-AG-5	CARLISLE COMPANIES INC CORPORATE				2FE	1,023,903	100.7670	1,032,862	1,025,000	1,023,891	0	(12)	0	0	3.500	3.510	JD	4,484	0	11/13/2017	12/01/2024
150190-AA-4	CEDAR FAIR CORPORATE				4FE	550,550	105.0000	546,000	520,000	546,000	(3,175)	(1,375)	0	0	5.375	4.490	AO	5,901	14,130	07/21/2017	04/15/2027
166764-BD-1	CHEVRONTEXACO CORP CORPORATE				1FE	450,000	102.8660	462,897	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	100.6470	4,025,880	4,000,000	3,994,486	0	1,292	0	0	2.900	2.930	JD	7,411	116,000	12/01/2016	12/08/2021
172967-LG-4	CITIGROUP INC CORPORATE				2FE	2,967,921	99.7850	2,963,615	2,970,000	2,968,123	0	202	0	0	2.750	2.760	AO	14,974	40,838	04/18/2017	04/25/2022
172967-LM-1	CIT GROUP INC CORPORATE				2FE	3,000,000	99.4860	2,984,580	3,000,000	3,000,000	0	0	0	0	2.876	2.870	JJ	37,628	0	07/17/2017	07/24/2023
17401Q-AJ-0	CITIZENS BANK NA/PROVIDENCE RI				2FE	759,301	99.2960	754,650	760,000	759,429	0	128	0	0	2.200	2.230	MN	1,626	8,360	05/22/2017	05/26/2020
20030N-BX-8	COMCAST CORP CORPORATE				1FE	269,484	100.6410	271,731	270,000	269,548	0	64	0	0	3.000	3.030	FA	3,375	4,523	01/05/2017	02/01/2024
20030N-CA-7	COMCAST CORP CORPORATE				1FE	1,549,024	100.2890	1,554,480	1,550,000	1,549,024	0	0	0	0	3.150	3.150	FA	19,530	0	08/01/2017	02/15/2028
20035A-AA-2	COMED FINANCING III CORPORATE				2FE	196,500	109.5000	219,000	200,000	196,886	0	116	0	0	6.350	6.510	MS	3,739	12,700	03/04/2014	03/15/2033
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE LLC				3FE	817,698	106.2500	807,500	760,000	807,500	(647)	(9,551)	0	0	6.000	3.290	JD	2,027	38,100	07/21/2017	06/15/2025
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE			1	2FE	0	0.0000	0	0	0	0	0	0	0	9.250	0.000	MN	1,850	0	03/12/2010	05/10/2017
224044-AG-2	COX COMMUNICASTIONS CORPORATE				2FE	4,628,645	122.8730	4,300,555	3,500,000	4,259,692	0	(85,142)	0	0	7.625	4.200	JD	11,861	266,875	04/24/2013	06/15/2025
224044-CG-0	COX COMMMUNICATIONS INC CORPORATE				2FE	903,471	97.6980	884,167	905,000	903,612	0	133	0	0	3.350	3.370	MS	8,927	30,486	09/08/2016	09/15/2026
225433-AK-7	CREDIT SUISSE GROUP FUNDING GUERNS				2FE	1,482,208	101.2640	1,503,770	1,485,000	1,483,286	0	542	0	0	3.125	3.160	JD	2,707	46,406	12/07/2015	12/10/2020
22822V-AD-3	CROWN CASTLE INTL CORPORATE				2FE	1,624,545	98.3030	1,597,424	1,625,000	1,624,639	0	88	0	0	2.250	2.250	MS	12,188	36,563	08/22/2016	09/01/2021
22822V-AE-1	CROWN CASTLE INTL CORPORATE				2FE	831,476	102.2150	853,495	835,000	831,732	0	255	0	0	4.000	4.050	MS	11,133	19,391	01/30/2017	03/01/2027
23311V-AD-9	DCP MIDSTREAM OPERATING LP CORPORATE				3FE	853,506	99.3750	864,563	870,000	854,995	0	1,489	0	0	3.875	4.240	MS	9,926	16,856	05/24/2017	03/15/2023
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC				1FE	7,988,640	98.7830	7,902,640	8,000,000	7,992,926	0	3,730	0	0	1.750	1.790	AO	23,722	140,000	10/26/2016	10/30/2019
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC				4FE	309,375	101.0000	303,000	300,000	303,000	(5,876)	(499)	0	0	5.125	4.590	JJ	7,090	0	07/21/2017	07/15/2024
247361-ZH-4	DELTA AIR LINES INC CORPORATE			1	1FE	1,105,923	102.6200	1,134,898	1,105,923	1,105,923	0	0	0	0	4.950	4.950	MN	5,778	54,743	11/15/2010	11/23/2019
25156P-AW-3	DEUTSCHE TELEKOM INT FIN CORPORATE				2FE	2,378,572	99.5190	2,368,552	2,380,000	2,379,001	0	429	0	0	2.250	2.270	JJ	24,395	26,183	01/09/2017	01/17/2020
25470X-AJ-4	DISH DBS CORP CORPORATE				3FE	1,848,750	100.5000	1,748,700	1,740,000	1,748,700	(88,658)	(11,392)	0	0	5.875	4.490	JJ	47,137	51,113	05/22/2017	07/15/2022
25470X-AL-9	DISH DBS CORP CORPORATE				3FE	2,326,500	95.0000	2,232,500	2,350,000	2,232,500	(97,785)	3,192	0	0	5.000	5.180	MS	34,597	117,500	10/06/2016	03/15/2023
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	4,987,900	99.2210	4,961,050	5,000,000	4,989,046	0	1,121	0	0	2.950	2.970	JD	12,292	153,236	11/14/2016	12/01/2026
29250R-AR-7	ENBRIDGE ENERGY PARTNERS CORPORATE			1	2FE	2,461,556	108.2130	2,028,994	1,875,000	1,967,964	0	(75,419)	0	0	9.875	5.410	MS	61,719	185,156	03/12/2010	03/01/2019
29278G-AB-4	ENEL FINANCE INTERNATIONAL CORPORATE				2FE	1,011,955	99.7160	1,012,117	1,015,000	1,012,280	0	325	0	0	2.875	2.940	MN	2,918	14,591	05/22/2017	05/25/2022
29444U-AQ-9	EQUINIX INC CORPORATE				3FE	329,250	107.3750	322,125	300,000	322,125	(4,739)	(2,386)	0	0	5.875	3.650	JJ	8,127	0	07/24/2017	01/15/2026
316773-CU-2	FIFTH THIRD BANCORP CORPORATE				2FE	2,999,160	99.4050	2,982,150	3,000,000	2,999,226	0	66	0	0	2.600	2.600	JD	3,467	39,000	06/12/2017	06/15/2022
319963-BN-3	FIRST DATA CORP CORPORATE				3FE	650,027	104.0900	645,358	620,000	644,599	0	(5,427)	0	0	5.375	3.180	FA	12,589	16,663	07/21/2017	08/15/2023
345370-CR-9	FORD MOTOR COMPANY CORPORATE				2FE	1,920,000	104.2310	2,001,235	1,920,000	1,920,000	0	0	0	0	4.346	4.340	JD	5,331	83,443	12/05/2016	12/08/2026
345397-YM-9	FORD MOTOR CREDIT CORPORATE				2FE	610,000	99.4010	606,346	610,000	610,000	0	0	0	0	2.425	2.420	JD	781	7,396	06/07/2017	06/12/2020
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC				3FE	97,500	98.8750	98,875	100,000	97,707	0	207	0	0	3.550	4.150	MS	1,183	1,775	07/26/2017	03/01/2022
35804G-AK-4	FRESENIUS US FINANCE II INC CORPORATE				2FE	1,035,000	105.0000	1,086,750	1,035,000	1,035,000	0	0	0	0	4.500	4.500	JJ	21,476	46,575	09/16/2015	01/15/2023
361448-AZ-6	GATX CORPORATION CORPORATE				2FE	778,003	101.6430	792,815	780,000	778,161	0	158	0	0	3.850	3.880	MS	7,591	19,269	02/06/2017	03/30/2027
36467W-AB-5	GAMESTOP CORP CORPORATE				3FE	41,500	104.5000	41,800	40,000	41,341	0	(159)	0	0	6.750	5.580	MS	795	1,350	07/26/2017	03/15/2021
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC				2FE	2,571,601	101.3380	2,609,454	2,575,000	2,572,176	0	575	0	0	3.450	3.470	JJ	41,211	43,678	01/11/2017	01/14/2022
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
38141G-WC-4	GOLDMAN SACHS GROUP INC CORP SCH B				1FE	8,489,767	100.3820	8,547,527	8,515,000	8,493,432	0	3,665	0	0	3.000	3.060	AO	46,123	191,588	02/13/2017	04/26/2022
38141G-WM-2	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,890,000	99.2890	2,869,452	2,890,000	2,890,000	0	0	0	0	2.905	2.900	JJ	36,613	0	07/19/2017	07/24/2023
38145G-AH-3	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,174,354	100.5600	2,192,208	2,180,000	2,174,832	0	482	0	0	3.500	3.530	MN	9,538	76,300	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS & CO CORPORATE				1FE	4,824,576	101.5610	4,874,928	4,800,000	4,818,429	0	(2,279)	0	0	3.500	3.430	JJ	73,733	168,000	03/05/2015	01/23/2025
40414L-AL-3	HEALTH CARE PROPERTIES CORPORATE				2FE	7,437,380	102.3340	7,639,233	7,465,000	7,445,288	0	2,527	0	0	3.875	3.920	FA	109,279	289,269	08/07/2014	08/15/2024
421946-AH-7	HEALTHCARE REALITY TRUST INC CORPORATE				2FE	1,016,585	101.7010	1,042,435	1,025,000	1,020,141	0	806	0	0	3.750	3.840	AO	8,115	38,438	03/19/2013	04/15/2023
432833-AB-7	HILTON HOTELS CORP CORPORATE				3FE	1,520,625	101.0000	1,515,000	1,500,000	1,515,000	62,289	(2,289)	0	0	4.250	4.040	MS	21,250	66,052	09/29/2016	09/01/2024

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
438516-BM-7	HONEYWELL INTERNATIONAL INC				1FE	7,329,634	98.1740	7,196,154	7,330,000	7,329,648	0	73	0	0	1.850	1.850	MN	22,601	135,982	10/24/2016	11/01/2021
451102-BF-3	ICAHN ENTERPRISES LP CORPORATE				3FE	943,350	101.2500	931,500	920,000	931,500	(9,284)	(2,566)	0	0	5.875	5.250	FA	22,521	27,025	07/26/2017	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES LP CORPORATE				3FE	1,511,500	102.2500	1,477,513	1,445,000	1,477,513	(26,130)	(7,857)	0	0	6.250	5.030	FA	37,630	48,418	06/15/2017	02/01/2022
460599-AB-9	INTERNATIONAL GAME TECH CORPORATE				3FE	1,589,475	107.7500	1,562,375	1,450,000	1,562,307	(11,766)	(15,402)	0	0	6.250	3.700	FA	34,236	45,313	07/05/2017	02/15/2022
46625H-HA-1	MORGAN JP&CO INC CORPORATE			1	2FE	1,238,875	101.2500	1,341,563	1,325,000	1,242,531	0	526	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	100.5290	2,513,225	2,500,000	2,495,872	0	510	0	0	3.125	3.150	JJ	34,288	78,125	01/15/2015	01/23/2025
46647P-AA-4	MORGAN JP&CO INC CORPORATE				1FE	660,000	108.1320	713,671	660,000	660,000	0	0	0	0	4.260	4.260	FA	10,160	14,058	02/14/2017	02/22/2048
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE	2,664,000	103.1210	2,747,143	2,664,000	2,664,000	0	0	0	0	3.837	3.830	MN	13,061	103,637	11/04/2016	05/15/2046
48128B-AB-7	MORGAN JP&CO INC CORPORATE				1FE	3,999,880	100.8250	4,033,000	4,000,000	3,999,958	0	127	0	0	2.972	2.970	JJ	54,817	71,658	12/01/2016	01/15/2023
48305Q-AC-7	KAISER FOUND HOSPITAL CORPORATE				1FE	4,019,276	100.0650	4,036,622	4,034,000	4,019,996	0	720	0	0	3.150	3.190	MN	21,179	62,830	04/25/2017	05/01/2027
49327M-2P-8	KEY BANK USA NA CORPORATE				1FE	1,464,531	98.8970	1,448,841	1,465,000	1,464,731	0	155	0	0	1.600	1.610	FA	8,399	23,440	08/17/2016	08/22/2019
502413-BE-6	L-3 COMMUNICATIONS CORP CORPORATE				2FE	378,058	102.8030	390,651	380,000	378,223	0	162	0	0	3.850	3.910	JD	1,057	15,036	11/29/2016	12/15/2026
527298-BK-8	LEVEL 3 COMMUNICATIONS CORPORATE				3FE	1,984,479	99.8750	1,887,638	1,890,000	1,887,638	(82,303)	(14,538)	0	0	5.375	3.740	JJ	46,843	50,794	06/20/2017	01/15/2024
532716-AU-1	LIMITED BRANDS INC CORPORATE				3FE	1,325,000	106.6250	1,332,813	1,250,000	1,318,459	0	(6,541)	0	0	5.625	4.160	FA	26,563	35,156	07/21/2017	02/15/2022
548661-DL-8	LOWES CO INC CORPORATE				1FE	509,449	98.8710	504,242	510,000	509,758	0	184	0	0	1.150	1.180	AO	1,238	5,865	04/11/2016	04/15/2019
548661-DP-9	LOWES CO INC CORPORATE				1FE	2,975,411	100.3240	2,989,655	2,980,000	2,975,594	0	184	0	0	3.100	3.110	MN	14,883	46,190	04/19/2017	05/03/2027
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE				3FE	94,734	108.0000	92,880	86,000	92,880	(1,103)	(752)	0	0	6.000	4.000	MS	1,519	2,580	06/08/2017	03/15/2023
55336V-AK-6	MPLX LP CORPORATE				2FE	698,838	102.3960	716,772	700,000	698,907	0	69	0	0	4.125	4.140	MS	9,625	16,122	02/07/2017	03/01/2027
571748-BB-7	MARSH & MCLENNAN CO INC CORPORATE				1FE	294,596	100.1900	295,561	295,000	294,663	0	67	0	0	2.750	2.770	JJ	3,808	4,462	01/09/2017	01/30/2022
574599-BG-0	MASCO CORP CORPORATE			1	2FE	224,996	109.0430	245,347	225,000	224,966	0	0	0	0	7.125	7.120	MS	4,720	16,031	03/05/2010	03/15/2020
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	4,656,878	102.7320	4,787,311	4,660,000	4,657,110	0	267	0	0	3.450	3.450	JD	5,359	160,323	12/12/2016	12/19/2026
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,644,391	99.9700	1,644,507	1,645,000	1,644,438	0	46	0	0	2.650	2.650	AO	10,050	21,554	04/03/2017	04/08/2022
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP INC				1FE	3,000,000	99.0430	2,971,290	3,000,000	3,000,000	0	0	0	0	2.665	2.660	JJ	34,645	0	07/18/2017	07/25/2022
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	4,195,000	95.3000	3,997,835	4,195,000	4,195,000	0	0	0	0	2.152	2.150	AO	17,805	90,276	05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	2,125,000	96.8690	2,058,466	2,125,000	2,125,000	0	0	0	0	2.895	2.890	AO	102,934	61,519	05/04/2016	04/30/2032
61746B-ED-4	MORGAN STANLEY CORPORATE				1FE	3,954,688	99.5330	3,956,437	3,975,000	3,958,944	0	3,858	0	0	2.625	2.730	MN	12,753	104,344	11/14/2016	11/17/2021
61761J-3R-8	MORGAN STANLEY CORPORATE				1FE	1,683,474	98.6060	1,671,372	1,695,000	1,684,885	0	1,008	0	0	3.125	3.200	JJ	22,659	53,263	07/20/2016	07/27/2026
63938C-AF-5	SALLIE MAE CORPORATE				3FE	2,079,288	104.9000	2,098,000	2,000,000	2,071,798	0	(7,490)	0	0	6.500	5.570	JD	5,778	100,389	05/23/2017	06/15/2022
64952W-CJ-0	NEW YORK LIFE CORPORATE				1FE	6,986,630	97.1030	6,797,210	7,000,000	6,989,926	0	2,596	0	0	1.700	1.740	MS	35,369	119,000	09/07/2016	09/14/2021
654740-AS-8	NISSAN MTR ACCEP CORPORATE				1FE	2,245,725	97.2750	2,188,688	2,250,000	2,246,770	0	827	0	0	1.900	1.940	MS	12,706	42,750	09/07/2016	09/14/2021
67020Y-AQ-3	NUANCE COMMUNICATIONS INC. CORPORATE				3FE	53,250	104.1250	52,063	50,000	52,063	(1,029)	(159)	0	0	5.625	4.550	JD	125	1,406	07/27/2017	12/15/2026
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE				1FE	3,689,494	99.9380	3,692,709	3,695,000	3,690,572	0	1,047	0	0	2.550	2.580	JD	5,758	94,223	12/06/2016	12/09/2021
69353R-FB-9	PNC BANK CORP CORPORATE				1FE	7,996,240	100.2150	8,017,200	8,000,000	7,996,730	0	490	0	0	2.625	2.630	FA	78,167	105,000	02/14/2017	02/17/2022
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE				3FE	645,414	99.3750	616,125	620,000	616,125	(27,314)	(1,974)	0	0	5.250	4.330	FA	12,297	17,360	07/21/2017	08/15/2022
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP				2FE	952,087	98.7100	942,681	955,000	952,360	0	263	0	0	3.400	3.430	MN	4,149	33,643	10/26/2016	11/15/2026
712704-AA-3	PEOPLES UNITED FINANCIAL INC CORPORATE				2FE	2,367,115	102.3800	2,431,525	2,375,000	2,370,705	0	772	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	99.4820	11,937,840	12,000,000	11,991,399	0	2,220	0	0	2.200	2.210	JD	11,733	281,600	11/14/2016	12/15/2021
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE				2FE	1,502,803	98.7360	1,485,977	1,505,000	1,502,991	0	198	0	0	3.100	3.110	MN	5,961	47,303	11/03/2016	11/15/2026
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE				1FE	2,519,824	97.5640	2,463,491	2,525,000	2,520,966	0	1,002	0	0	1.700	1.740	MN	6,916	42,925	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
745867-AW-1	PULTE GROUP INC CORPORATE				3FE	54,000	108.7500	54,375	50,000	53,831	0	(169)	0	0	5.500	4.340	MS	917	1,375	07/27/2017	03/01/2026
756109-AS-3	REALTY INCOME CORP CORPORATE				2FE	1,085,381	95.6630	1,052,293	1,100,000	1,086,845	0	1,229	0	0	3.000	3.150	JJ	15,217	25,025	10/04/2016	01/15/2027
760759-AS-9	REPUBLIC SERVICES INC CORPORATE				2FE	928,438	100.7170	936,668	930,000	928,429	0	(8)	0	0	3.375	3.390	MN	3,923	0	11/13/2017	11/15/2027
808513-AL-9	CHARLES SCHWAB CORP CORPORATE				1FE	453,089	99.6450	453,385	455,000	453,556	0	175	0	0	3.000	3.040	MS	4,209	13,650	03/03/2015	03/10/2025
824348-AU-0	SHERWIN WILLIAMS CORPORATE				2FE	359,777	99.5990	358,556	360,000	359,801	0	24	0	0	2.750	2.760	JD	825	5,363	05/02/2017	06/01/2022
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE				1FE	2,292,456	99.0390	2,277,897	2,300,000	2,294,030	0	1,458	0	0	2.350	2.410	JJ	22,671	37,084	11/15/2016	01/30/2022
828807-DD-6	SIMON PROPERTY GROUP LP CORPORATE				1FE	3,129,326	99.6800	3,124,968	3,135,000	3,129,350	0	24	0	0	2.750	2.780	JD	4,790	0	11/30/2017	06/01/2023
82967N-AU-2	SIRIUS XM RADIO INC CORPORATE				3FE	73,675	104.1250	72,888	70,000	72,888	(519)	(268)	0	0	5.375	4.240	AO	794	1,881	07/25/2017	04/15/2025
842587-CV-7	SOUTHERN COMPANY CORPORATE				2FE	836,959	98.0460	823,586	840,000	837,401	0	261	0	0	3.250	3.290	JJ	13,650	30,106	05/19/2016	07/01/2026
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE				2FE	454,680	100.6250	457,529	454,688	454,677	0	2	0	0	3.360	3.360	MJSD	467	15,320	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	100.1830	1,071,958	1,070,000	1,069,893	0	94	0	0	2.600	2.600	JJ	12,828	27,820	12/01/2015	01/15/2019
87264A-AP-0	T-MOBILE USA INC CORPORATE				3FE	55,750	109.1250	54,563	50,000	54,563	(707)	(481)	0	0	6.500	3.810	JJ	1,499	0	07/24/2017	01/15/2026
88033G-CR-9	TENET HEALTHCARE CORP CORPORATE				3FE	1,375,000	97.5000	1,340,625	1,375,000	1,340,625	(34,375)	0	0	0	4.625	4.620	JJ	34,800	0	06/05/2017	07/15/2024
880779-AZ-6	TEREX CORPORATION CORPORATE				4FE	2,061,430	104.5000	2,090,000	2,000,000	2,055,759	0	(5,671)	0	0	5.625	5.140	FA	46,875	56,563	02/13/2017	02/01/2025
882508-BB-9	TEXAS INSTRUMENTS INC CORPORATE				1FE	481,270	99.1830	481,038	485,000	481,580	0	309	0	0	2.625	2.740	MN	2,016	6,755	04/27/2017	05/15/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE				2FE	1,254,595	97.1440	1,233,729	1,270,000	1,256,282	0	1,348	0	0	2.950	3.090	MS	10,615	37,465	09/14/2016	09/19/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88947E-AQ-3	TOLL BROTHERS FINANCE CORP. CORPORATE				3FE	748,650	109.7500	757,275	690,000	744,152	0	(4,498)	0	0	5.625	4.080	JJ	17,897	19,406	06/08/2017	01/15/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP CORPORATE				1FE	2,943,528	101.0540	2,976,040	2,945,000	2,943,588	0	61	0	0	2.900	2.900	AO	17,555	42,703	04/11/2017	04/17/2024
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO				2FE	444,662	103.7100	461,510	445,000	444,732	0	29	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	101.9410	326,211	320,000	317,831	0	42	0	0	3.750	3.780	MN	1,533	12,000	05/04/2016	05/15/2046
903293-BE-7	USG CORPORATION CORPORATE				3FE	51,688	103.6550	51,828	50,000	51,631	0	(57)	0	0	4.875	4.440	JD	203	1,327	07/26/2017	06/01/2027
904764-AU-1	UNILEVER CAPITAL CORP CORPORATE				1FE	984,170	92.2600	922,600	1,000,000	986,215	0	1,447	0	0	2.000	2.170	JJ	8,500	20,000	07/25/2016	07/28/2026
911365-BF-0	UNITED RENTALS NORTH AM CORPORATE				3FE	340,000	105.2500	357,850	340,000	340,000	2,550	0	0	0	5.500	5.500	MN	11,739	14,441	10/24/2016	05/15/2027
91159H-HN-3	US BANCORP CORPORATE				1FE	5,509,374	94.1260	5,223,993	5,550,000	5,514,595	0	3,670	0	0	2.375	2.450	JJ	58,217	131,813	07/19/2016	07/22/2026
91159H-HP-8	US BANCORP CORPORATE				1FE	5,016,357	100.5630	5,053,291	5,025,000	5,017,841	0	1,484	0	0	2.625	2.660	JJ	57,526	65,953	01/19/2017	01/24/2022
913017-CG-2	UNITED TECHNOLOGIES CORP CORPORATE				1FE	3,542,084	97.6880	3,467,924	3,550,000	3,543,823	0	1,526	0	0	1.950	1.990	MN	11,538	69,225	10/27/2016	11/01/2021
92343E-AL-6	VERISIGN INC. CORPORATE				3FE	50,875	102.2500	51,125	50,000	50,845	0	(30)	0	0	4.750	4.520	JJ	1,095	0	07/24/2017	07/15/2027
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE				2FE	1,745,538	94.1630	1,647,853	1,750,000	1,746,081	0	402	0	0	2.625	2.650	FA	17,354	47,724	07/27/2016	08/15/2026
931427-AQ-1	WALGREENS BOOTS CORPORATE				2FE	877,782	98.8590	869,959	880,000	878,066	0	193	0	0	3.450	3.480	JD	2,530	30,360	05/26/2016	06/01/2026
949746-SK-8	WELLS FARGO COMPANY CORPORATE				1FE	8,060,000	100.7390	8,119,563	8,060,000	8,060,000	0	0	0	0	3.069	3.060	JJ	107,877	123,681	01/17/2017	01/24/2023
94988J-5G-8	WELLS FARGO BANK CORPORATE				1FE	1,717,626	99.8340	1,717,145	1,720,000	1,718,439	0	775	0	0	2.150	2.190	JD	2,568	36,775	12/01/2016	12/06/2019
95000U-2B-8	WELLS FARGO & CO CORPORATE				1FE	3,576,850	99.4490	3,560,274	3,580,000	3,577,074	0	225	0	0	2.625	2.640	JJ	40,984	0	07/17/2017	07/22/2022
958102-AL-9	WESTERN DIGITAL CORP CORPORATE				3FE	771,063	115.8750	753,188	650,000	753,188	(343)	(17,532)	0	0	10.500	3.560	AO	17,063	34,125	07/21/2017	04/01/2024
89114Q-BE-7	TORONTO DOM BANK CORPORATE		A		1FE	7,056,134	99.8870	7,042,034	7,050,000	7,056,134	0	0	0	0	1.950	1.900	JJ	60,718	68,738	01/18/2017	01/22/2019
00131L-2A-2	AIA GROUP LTD CORPORATE		D		1FE	448,353	99.4150	447,360	450,000	449,582	0	335	0	0	2.250	2.320	MS	3,094	10,120	03/04/2014	03/11/2019
00774M-AA-3	AERCAP IRELAND CAPITAL LTD CORPORATE		C		2FE	498,380	101.4740	507,370	500,000	498,611	0	238	0	0	3.500	3.560	MN	1,750	14,582	01/23/2017	05/25/2022
00913R-AD-8	AIR LIQUIDE FIN CORPORATE		D		1FE	996,220	95.7280	957,280	1,000,000	996,626	0	339	0	0	2.500	2.540	MS	6,525	25,000	09/22/2016	09/27/2026
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT MUTUEL		C		1FE	2,988,470	99.3660	2,971,043	2,990,000	2,988,578	0	103	0	0	2.700	2.710	JJ	36,104	0	07/11/2017	07/20/2022
23636T-AD-2	DANONE SA CORPORATE		D		2FE	3,420,000	97.5050	3,334,671	3,420,000	3,420,000	0	0	0	0	2.589	2.580	MN	14,511	88,540	10/26/2016	11/02/2023
268317-AF-1	ELECTRICITE DE FRANCE SA CORPORATE		D		2FE	950,810	102.0000	979,200	960,000	951,224	0	103	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	98.1080	1,707,079	1,740,000	1,739,163	0	153	0	0	3.150	3.160	MS	16,139	54,810	11/13/2012	09/15/2022
902674-XK-1	UBS AG CORPORATE		D		1FE	2,522,677	99.6990	2,517,400	2,525,000	2,522,714	0	37	0	0	2.450	2.480	JD	5,327	0	11/27/2017	12/01/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						375,006,057	XXX	373,113,419	372,557,611	373,560,179	(464,799)	(237,288)	0	0	XXX	XXX	XXX	3,193,444	8,233,807	XXX	XXX
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1			4	1FM	3,756	103.0060	3,788	3,678	3,733	0	(3)	0	0	6.000	5.850	MON	5	215	05/22/2003	05/20/2033
3136AW-FW-2	FED NTL MTG ASSO 17-33A: LB			4	1FE	10,330,381	101.1550	10,290,516	10,173,017	10,330,017	0	(365)	0	0	3.000	2.900	MON	25,433	0	12/01/2017	05/01/2039
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						10,334,137	XXX	10,294,304	10,176,695	10,333,750	0	(368)	0	0	XXX	XXX	XXX	25,438	215	XXX	XXX
04965J-AA-1	ATRIUM HOTEL PORTFOLIO TRUST CMBS				1FE	8,170,000	99.9400	8,165,098	8,170,000	8,170,000	0	0	0	0	2.408	2.400	MON	1,093	0	12/18/2017	11/15/2019
12515A-BE-9	CD_16-CD2 CMBS			4	1FM	5,664,849	103.1870	5,675,289	5,500,000	5,649,554	0	(14,394)	0	0	3.526	3.170	MON	16,161	193,930	11/18/2016	11/01/2049
126281-AZ-7	CSAIL_15-C1 CMBS			4	1FM	6,682,305	102.9250	6,690,172	6,500,000	6,640,901	0	(17,966)	0	0	3.505	3.160	MON	18,985	227,825	07/31/2015	04/01/2050
23312V-AF-3	DBJPM CMBS			4	1FM	2,863,372	98.5590	2,739,943	2,780,000	2,852,922	0	(7,563)	0	0	2.890	2.540	MON	6,695	80,342	07/26/2016	09/01/2049
3136AV-7G-8	FED NTL MTG ASSO _17-M7 CMBS			4,5	1FE	2,755,156	100.5140	2,764,135	2,750,000	2,755,152	0	(5)	0	0	2.961	2.930	MON	6,786	0	12/21/2017	02/01/2027
3136AY-2C-6	FNMA_17-M13 CMBS			4	1	2,005,078	100.5890	2,011,780	2,000,000	2,005,073	0	(5)	0	0	2.938	2.900	MON	4,897	0	12/20/2017	09/01/2027
3137BV-Z8-2	FHMS_K063 CMBS			4	1FE	2,081,953	104.5180	2,090,360	2,000,000	2,081,844	0	(110)	0	0	3.430	2.910	MON	5,717	0	12/20/2017	01/01/2027
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071			4	1FE	2,823,799	103.2300	2,838,825	2,750,000	2,823,728	0	(71)	0	0	3.286	2.970	MON	7,530	0	12/21/2017	11/01/2050
3137FC-M4-3	FHMS CMBS			4	1FE	10,711,823	102.8200	10,693,280	10,400,000	10,710,779	0	(1,045)	0	0	3.136	2.650	MON	27,179	0	12/15/2017	11/01/2049
36143W-AA-9	GAHR_15-NRF CMBS			4,5	1FM	258,602	100.0310	258,916	258,836	260,664	0	(4,252)	0	0	2.550	2.170	MON	293	6,221	02/06/2015	12/15/2034
36228C-VC-4	GSMS CMBS			4	1FM	3,476,953	114.0510	3,421,545	3,000,000	3,352,159	0	(41,110)	0	0	5.470	3.640	MON	13,675	163,950	10/31/2014	05/01/2032
46646K-AA-6	JP MORGAN CHASE 16-WPT			4,5	1FM	3,986,259	100.2500	3,999,980	3,990,000	3,986,470	0	186	0	0	2.153	2.160	MON	3,820	100,754	11/01/2016	10/15/2033
55282M-AA-2	MAD_17-330M CMBS			4,5	1FE	2,527,340	100.5930	2,504,766	2,490,000	2,525,524	0	(1,816)	0	0	3.294	3.050	MON	6,836	26,902	07/28/2017	08/01/2034
61691J-AZ-7	MSC-17-H1 CMBS			4	1FM	720,949	102.0300	714,210	700,000	719,958	0	(991)	0	0	4.075	3.710	MON	2,139	14,262	05/24/2017	06/04/2050
61763K-BF-0	MSBAM_14-C15 CMBS			4,5	1FM	1,328,789	104.5800	1,333,397	1,275,000	1,312,418	0	(8,690)	0	0	4.899	4.350	MON	5,211	63,250	08/20/2014	04/01/2047
61763M-AL-4	MSBAM_14-C16 CMBS			4,5	1FM	924,047	102.1250	919,127	900,000	916,957	0	(3,976)	0	0	4.758	4.420	MON	3,569	43,396	08/18/2014	06/01/2047
63874E-AA-8	NCMS_17-75B CMBS			4	1FM	1,627,394	103.5510	1,636,115	1,580,000	1,624,953	0	(2,440)	0	0	3.858	3.490	MON	4,403	35,559	05/10/2017	04/05/2037
78413M-AE-8	SFAVE_15-5AVE			4,5	1FM	7,799,168	102.2270	7,667,063	7,500,000	7,760,571	0	(12,833)	0	0	4.140	3.860	MON	25,875	310,800	02/03/2015	01/01/2035
90187L-AA-7	PRKAV_17-245P CMBS			4	1FM	4,861,591	102.6480	4,845,023	4,720,000	4,854,468	0	(7,123)	0	0	3.508	3.150	MON	13,798	96,587	05/17/2017	06/01/2037
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						71,269,427	XXX	70,969,024	69,263,836	71,004,095	0	(124,204)	0	0	XXX	XXX	XXX	174,662	1,363,778	XXX	XXX
00192M-AB-5	ARIFL_17-A: A-2 ABS FTST			4	1FE	289,966	99.7770	289,353	290,000	289,968	0	3	0	0	1.910	1.910	MON	246	3,093	05/16/2017	04/15/2026
165183-AL-8	CFII_17-2A: A1 ABS FTST			4	1FE	5,459,711	99.6780	5,442,419	5,460,000	5,459,726	0	15	0	0	1.990	1.990	MON	9,356	58,854	05/23/2017	05/15/2029

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
29372J-AC-1	EFF_17-2: A-3 ABS FTST			4	1FE	2,449,947	99.4700	2,437,015	2,450,000	2,449,951	0	5	0	0	2.200	2.200	MON	1,647	25,986	06/20/2017	01/20/2023
34528Q-DS-0	FORD MOTOR COMPANY ABS FTST			4,5	1FE	3,000,000	100.0140	3,000,420	3,000,000	3,000,000	0	0	0	0	1.880	0.910	MON	2,344	43,772	02/03/2015	01/15/2020
43814M-AD-9	HAROT_15-3 ; A4 ABS FTST			4	1FE	4,699,872	99.6880	4,685,336	4,700,000	4,699,921	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	4,474,021	99.7950	4,465,666	4,474,841	4,474,443	0	182	0	0	1.460	1.460	MON	24,802	65,334	09/10/2015	02/15/2020
78470R-AB-3	SOCIAL PROFESSIONAL LOAN PROGRAM			4	1FE	2,252,072	99.6610	2,244,593	2,252,227	2,252,080	0	(101)	0	0	1.630	1.630	MON	612	40,166	11/16/2016	01/25/2036
834017-AB-1	SOFI ABS FTST			4	1FE	1,226,864	99.3850	1,219,478	1,227,022	1,226,269	0	(323)	0	0	2.510	2.510	MON	599	30,720	06/04/2015	09/25/2032
96328D-AZ-7	WHLS_17-1:A-2 ABS FTST			4	1FE	1,379,986	99.5900	1,374,342	1,380,000	1,379,988	0	1	0	0	1.880	1.880	MON	721	10,450	07/21/2017	04/21/2026
380881-CP-5	GCCT_15-2A:A ABS FTST		A	4	1FE	4,999,182	99.4400	4,972,000	5,000,000	4,999,499	0	113	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						30,231,621	XXX	30,130,622	30,234,090	30,231,845	0	(85)	0	0	XXX	XXX	XXX	47,464	452,695	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						486,841,242	XXX	484,507,369	482,232,232	485,129,869	(464,799)	(361,945)	0	0	XXX	XXX	XXX	3,441,008	10,050,495	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						881,101,579	XXX	862,358,862	820,127,611	863,229,773	(464,799)	(8,792,041)	0	0	XXX	XXX	XXX	8,102,111	22,556,995	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						334,774,575	XXX	330,670,069	321,252,167	333,953,850	0	(1,807,473)	0	0	XXX	XXX	XXX	912,936	7,295,918	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						71,269,427	XXX	70,969,024	69,263,836	71,004,095	0	(124,204)	0	0	XXX	XXX	XXX	174,662	1,363,778	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						30,231,621	XXX	30,130,622	30,234,090	30,231,845	0	(85)	0	0	XXX	XXX	XXX	47,464	452,695	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						1,317,377,202	XXX	1,294,128,577	1,240,877,704	1,298,419,563	(464,799)	(10,723,803)	0	0	XXX	XXX	XXX	9,237,173	31,669,386	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ 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 (Amortization) 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 Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
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	19,410,905	1.000	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	0		05/01/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					19,410,905	XXX	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	0	XXX	XXX
9799999 - Total Common Stocks					19,410,905	XXX	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					19,410,905	XXX	19,410,905	73,538,938	0	0	0	(3,839,334)	0	(3,839,334)	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
912828-2M-1	UNITED STATES TREASURY GOVERNMENT		08/24/2017	NOMURA SECURITIES		10,999,983	11,000,000	8,441
912828-3B-4	US TREASURY N/B GOVERNMENT		12/27/2017	CITIGROUP GLOBAL MARKETS INC		40,012,381	40,000,000	86,179
912828-3H-1	US TREASURY N/B GOVERNMENT		12/20/2017	SOCIETE GENERALE		16,966,161	17,000,000	17,163
912828-C2-4	UNITED STATES TREASURY GOVERNMENT		07/12/2017	VARIOUS		5,843,081	5,815,000	35,632
912828-RH-5	UNITED STATES TREASURY GOVERNMENT		05/12/2017	SALOMON SMITH BARNEY		500,977	500,000	845
912828-WL-0	UNITED STATES TREASURY GOVERNMENT		05/12/2017	NOMURA SECURITIES		351,381	350,000	2,394
912828-WS-5	UNITED STATES TREASURY GOVERNMENT		10/10/2017	VARIOUS		1,879,044	1,870,000	2,266
0599999. Subtotal - Bonds - U.S. Governments						76,553,008	76,535,000	152,920
246381-LL-9	DELAWARE STATE MUNI		12/27/2017	CUSIP EXCHANGE		100,876	95,000	2,322
246381-LW-5	DELAWARE STATE MUNI		12/27/2017	CUSIP EXCHANGE		1,268,913	1,195,000	29,211
373385-AL-7	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		930,395	740,000	11,511
373385-AM-5	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		924,726	740,000	11,511
373385-AN-3	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		919,095	740,000	11,511
373385-AP-8	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		913,508	740,000	11,511
373385-AQ-6	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		910,030	740,000	11,511
45506D-ZJ-7	INDIANA ST FIN AUTH REV MUNI		01/17/2017	JEFFERIES		1,036,455	860,000	11,706
56052A-ZC-3	MAINE ST MUNI		06/07/2017	J.P. MORGAN		873,698	810,000	0
56052A-ZD-1	MAINE ST MUNI		06/07/2017	J.P. MORGAN		948,141	850,000	0
56052A-ZE-9	MAINE ST MUNI		06/07/2017	J.P. MORGAN		976,897	850,000	0
56052A-ZF-6	MAINE ST MUNI		06/07/2017	J.P. MORGAN		1,002,805	850,000	0
574193-MU-9	MARYLAND ST MUNI		01/13/2017	CITIGROUP GLOBAL MARKETS INC		1,854,945	1,540,000	10,267
574193-PC-6	MARYLAND ST MUNI		09/13/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,973,361	1,610,000	3,354
613340-7N-2	MONTGOMERY CNTY MD MUNI		11/01/2017	J.P. MORGAN		1,710,755	1,355,000	0
647293-RR-2	NEW MEXICO ST MUNI		08/01/2017	CITIGROUP GLOBAL MARKETS INC		2,087,750	1,750,000	729
658256-2L-5	NORTH CAROLINA ST MUNI		01/12/2017	LOOP CAPITAL MARKETS		3,658,565	2,970,000	19,388
658256-3A-8	NORTH CAROLINA ST MUNI		07/14/2017	CITIGROUP GLOBAL MARKETS INC		960,238	840,000	0
658256-3C-4	NORTH CAROLINA ST MUNI		07/14/2017	CITIGROUP GLOBAL MARKETS INC		5,047,116	4,210,000	0
658256-T8-5	NORTH CAROLINA ST MUNI		01/17/2017	BARCLAYS CAPITAL		848,679	780,000	8,558
677522-NQ-3	OHIO ST MUNI		01/13/2017	CITIGROUP GLOBAL MARKETS INC		2,403,140	2,000,000	0
677522-NR-1	OHIO ST MUNI		01/13/2017	CITIGROUP GLOBAL MARKETS INC		2,419,738	2,020,000	0
677522-QK-3	OHIO ST MUNI		04/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,974,822	1,700,000	0
68609B-A3-1	OREGON ST FOR PREVIOUS ISSUES MUNI		02/09/2017	CITIGROUP GLOBAL MARKETS INC		1,020,321	860,000	0
68609B-A4-9	OREGON ST FOR PREVIOUIS ISSUES MUNI		02/09/2017	CITIGROUP GLOBAL MARKETS INC		1,015,282	860,000	0
70914P-D7-4	PENNSYLVANIA STATE MUNI		02/01/2017	CITIGROUP GLOBAL MARKETS INC		2,072,484	1,800,000	41,750
70914P-ZS-4	PENNSYLVANIA STATE MUNI		07/13/2017	CITIGROUP GLOBAL MARKETS INC		2,439,992	2,050,000	47,549
70914P-ZT-2	PENNSYLVANIA STATE MUNI		07/13/2017	CITIGROUP GLOBAL MARKETS INC		2,588,164	2,190,000	50,796
70914P-ZU-9	PENNSYLVANIA ST MUNI		07/13/2017	CITIGROUP GLOBAL MARKETS INC		985,706	840,000	19,483
717813-VH-9	PHILADELPHIA PA MUNI		07/12/2017	CITIGROUP GLOBAL MARKETS INC		2,267,731	1,930,000	0
801546-QE-5	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		933,495	740,000	0
801546-QF-2	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		927,560	740,000	0
801546-QG-0	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		920,945	740,000	0
801546-QH-8	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		915,831	740,000	0
801546-QJ-4	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		910,755	740,000	0
801546-QK-1	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		906,433	740,000	0
917542-UJ-9	UTAH ST MUNI		07/05/2017	J.P. MORGAN		1,465,100	1,180,000	0
917542-UK-6	UTAH ST MUNI		07/05/2017	J.P. MORGAN		2,008,752	1,600,000	0
928109-T9-8	VIRGINIA ST MUNI		01/13/2017	WELLS FARGO		1,859,897	1,660,000	15,909
928109-U2-1	VIRGINIA ST MUNI		01/13/2017	WELLS FARGO		1,079,825	940,000	9,008
97705M-FT-7	WISC ST FOR ISSUES DTD PR MUNI		03/10/2017	CITIGROUP GLOBAL MARKETS INC		1,156,500	1,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						61,219,421	51,335,000	327,585
86476P-WB-0	SUFFOLK CNTY N Y MUNI		12/15/2017	M & T INVESTMENT BANKING		1,072,186	960,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,072,186	960,000	0
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HE		10/18/2017	CITIGROUP GLOBAL MARKETS INC		3,924,060	3,500,000	0
13032U-DU-9	CALIFORNIA HEALTH FACS FING AU		01/18/2017	CITIGROUP GLOBAL MARKETS INC		2,064,353	1,820,000	39,433
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI		11/28/2017	CITIGROUP GLOBAL MARKETS INC		929,386	780,000	17,875
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT		11/30/2017	RAYMOND JAMES		837,899	770,000	0
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT		11/30/2017	RAYMOND JAMES		344,928	310,000	0
25484J-AL-4	DISTRICT COLUMBIA REV MUNI		02/06/2017	LOOP CAPITAL MARKETS		4,273,800	4,000,000	74,667
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC		11/02/2017	CITIGROUP GLOBAL MARKETS INC		1,109,517	1,076,344	628
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC		11/02/2017	CITIGROUP GLOBAL MARKETS INC		3,725,058	3,610,400	2,106
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		11/02/2017	MORGAN STANLEY		19,923,958	19,259,650	11,235
3137B6-ZL-8	FHLMC_K714		12/27/2017	J.P. MORGAN		1,025,677	1,025,917	1,656
3137BX-QY-1	FHMS_K064		12/21/2017	MORGAN STANLEY		8,196,875	8,000,000	18,628
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC		12/21/2017	MORGAN STANLEY		3,355,596	3,275,000	7,673

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
3137FC-KD-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/05/2017	J.P. MORGAN		4,757,714	4,750,000	7,521
3138A9-CW-2	FED NTL MTG ASSO FNMA		01/13/2017	INTL FCSTONE PARTNERS L.P.		1,785,740	1,690,141	3,192
3138E5-FZ-6	FED NTL MTG ASSO FNMA		01/13/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		3,185,139	3,015,070	5,695
3138EJ-K7-2	FED NTL MTG ASSO FNMA		01/13/2017	INTL FCSTONE PARTNERS L.P.		514,456	486,915	920
3138ER-CZ-1	FED NTL MTG ASSO FNMA		01/13/2017	INTL FCSTONE PARTNERS L.P.		9,688,433	9,169,768	17,321
3138ER-VZ-0	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		206,414	205,923	206
3138WD-HJ-3	FED NTL MTG ASSO FNMA 15YR		03/23/2017	SUNTRUST EQUITABLE SECURITIES CORP.		821,160	799,304	1,798
3138X6-TX-3	FED NTL MTG ASSO FNMA15YR		03/23/2017	INTL FCSTONE PARTNERS L.P.		4,934,898	4,798,443	10,797
3138Y3-BQ-3	FED NTL MTG ASSO FNMA 15YR		03/23/2017	J.P. MORGAN		9,661,274	9,401,270	21,153
3138YG-XL-1	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		187,148	186,500	187
3140F5-A4-5	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		812,371	810,440	810
3140FG-DZ-9	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		933,136	930,917	931
3140J5-NU-9	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,240,404	2,235,079	2,235
3140J6-FA-0	FED NTL MTG ASSO FNMA 30YR		12/13/2017	J.P. MORGAN		40,377,527	38,950,361	64,376
3140J7-K4-6	FED NTL MTG ASSO FNMA		11/02/2017	J.P. MORGAN		10,584,468	10,229,628	5,967
31416Y-6Q-6	FED NTL MTG ASSO FNMA		01/13/2017	GOLDMAN SACHS		5,303,373	5,026,894	9,495
31416Y-YN-2	FED NTL MTG ASSO FNMA		01/13/2017	INTL FCSTONE PARTNERS L.P.		645,453	610,899	1,154
31417C-JL-0	FED NTL MTG ASSO FNMA		11/02/2017	BMO CAPITAL MARKETS		585,480	566,023	330
31418C-SF-2	FED NTL MTG ASSO FNMA		12/13/2017	RBC CAPITAL MARKETS		3,205,662	3,208,670	3,788
373384-Y3-4	GA ST MUNI		02/14/2017	CITIGROUP GLOBAL MARKETS INC		1,918,523	1,760,000	11,244
396784-MJ-6	GREENWICH CONN MUNI		01/17/2017	CITIGROUP GLOBAL MARKETS INC		1,037,327	910,000	0
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI		11/28/2017	CITIGROUP GLOBAL MARKETS INC		929,443	790,000	13,057
544525-WJ-3	LOS ANGELES CA DEPT WATER & P MUNI		05/08/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,995,763	1,730,000	0
54466H-FZ-4	LOS ANGELES CNTY CALIF MET TRA		10/13/2017	WELLS FARGO		3,487,940	2,920,000	0
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI		05/08/2017	LOOP CAPITAL MARKETS		797,486	725,000	13,090
59259N-3K-7	METROPOLITAN TRANSN AUTH N Y D		01/23/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,800,271	1,560,000	15,383
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y D		06/02/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,621,025	1,360,000	3,778
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI		11/22/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		4,464,186	3,720,000	0
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA		10/18/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,662,885	1,500,000	10,208
643154-DF-1	NEW CANEY TEX INDPT SCH DIST MUNI		06/02/2017	MORGAN STANLEY		4,138,710	3,520,000	61,600
64990A-GB-5	NEW YORK ST DORM AUTH SALES TA		08/10/2017	LOOP CAPITAL MARKETS		2,160,558	1,740,000	4,350
64990A-GC-3	NEW YORK ST DORM AUTH SALES TA		07/26/2017	JEFFERIES		2,105,452	1,720,000	956
64990E-3Z-8	NEW YORK ST DORM AUTH ST PERS MUNI		06/02/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,657,229	1,410,000	21,933
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI		01/04/2017	WELLS FARGO		1,021,552	980,000	1,089
65821D-SN-2	NORTH CAROLINA ST MED CARE COMMISS		01/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		976,615	890,000	5,810
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		310,535	270,000	0
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		331,682	290,000	0
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		351,466	310,000	0
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		203,269	180,000	0
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		168,185	150,000	0
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		246,085	220,000	0
735389-A9-9	PORT SEATTLE WASHINGTON REV CORPORATE		07/26/2017	CITIGROUP GLOBAL MARKETS INC		872,800	740,000	0
735389-B2-3	PORT SEATTLE WASHINGTON REV MUNI		07/26/2017	CITIGROUP GLOBAL MARKETS INC		1,113,554	930,000	0
735389-B3-1	PORT SEATTLE WASHINGTON REV MUNI		07/26/2017	CITIGROUP GLOBAL MARKETS INC		1,233,884	1,020,000	0
735389-B4-9	PORT SEATTLE WASHINGTON REV MUNI		07/26/2017	CITIGROUP GLOBAL MARKETS INC		438,383	360,000	0
735389-ZJ-0	PORT SEATTLE WASHINGTON REV MUNI		07/26/2017	CITIGROUP GLOBAL MARKETS INC		624,505	540,000	0
735389-ZL-5	PORT SEATTLE WASHINGTON REV MUNI		07/26/2017	CITIGROUP GLOBAL MARKETS INC		1,424,870	1,190,000	0
741701-Z5-8	PRINC GEORGES CNTY, MD MUNI		02/10/2017	MORGAN STANLEY		1,548,862	1,320,000	8,067
795576-FV-4	SALT LAKE CITY UTAH ARPT REV MUNI		02/09/2017	CITIGROUP GLOBAL MARKETS INC		1,118,250	1,000,000	0
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR		11/09/2017	GOLDMAN SACHS		886,379	740,000	0
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR		11/09/2017	GOLDMAN SACHS		916,061	740,000	0
796269-WM-6	SAN ANTONIO TEX INDPT SCH DIS MUNI		01/12/2017	J.P. MORGAN		2,379,227	1,930,000	58,704
797412-CW-1	SAN DIEGO CNTY CALIF WTR AUTH MUNI		01/17/2017	JEFFERIES		732,995	620,000	6,803
79766D-KJ-7	SAN FRANCISCO CALIF CITY & CNT		10/12/2017	JEFFERIES		3,195,276	2,800,000	0
86476P-WQ-7	SUFFOLK CNTY NY MUNI		12/15/2017	M & T INVESTMENT BANKING		876,623	740,000	0
880443-HZ-2	TENN ENERGY ACQUISITION CORP MUNI		10/27/2017	GOLDMAN SACHS		1,100,143	1,010,000	0
91412G-J3-0	UNIVERSITY CALIF REVS FOR PREVIOUS		01/24/2017	RBC DOMINION SECURITIES CORP.		1,313,323	1,150,000	11,500
3199999. Subtotal - Bonds - U.S. Special Revenues						203,302,679	189,984,556	579,349
00101J-AH-9	ADT CORP CORPORATE		06/08/2017	MUFG SECURITIES AMERICAS INC		440,528	440,000	8,974
00130H-BT-1	AES CORPORATION CORPORATE		07/21/2017	VARIOUS		632,671	620,000	5,961
00192M-AB-5	ARIFL_17-A: A-2 ABS FTST		05/16/2017	J.P. MORGAN		289,966	290,000	0
00206R-DP-4	A T & T CORPORATION CORPORATE		01/31/2017	CITIGROUP GLOBAL MARKETS INC		1,768,867	1,770,000	0
00774M-AB-1	AERCAP IRELAND CAPITAL LTD CORPORATE		07/17/2017	MORGAN STANLEY		1,009,864	1,015,000	0
00912X-AX-2	AIR LEASE CORPORATION CORPORATE		11/13/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		3,110,044	3,140,000	0
01626P-AH-9	ALIMENTATION COUCHE-TARD INC CORPORATE		07/19/2017	WELLS FARGO		709,049	710,000	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
02005N-AV-2	ALLY FINANCIAL INC CORPORATE		06/22/2017	VARIOUS		3,636,413	3,490,000	35,550
02155F-AA-3	ALTICE US FIN I CORP CORPORATE		07/21/2017	VARIOUS		1,311,613	1,250,000	1,972
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATION		04/27/2017	GOLDMAN SACHS		2,029,806	2,055,000	0
02665W-BM-2	AMERICAN HONDA FINANCE CORPORATE		02/13/2017	MIZUHO SECUROTIES USA INC.		4,214,008	4,220,000	0
02665W-CA-7	AMERICAN HONDA FINANCE CORPORATE		11/13/2017	CITIGROUP GLOBAL MARKETS INC		3,780,000	3,780,000	0
030981-AK-0	AMERIGAS PARTNERS LP CORPORATE		07/26/2017	VARIOUS		1,002,375	990,000	10,361
031162-CM-0	AMGEN INC CORPORATE		05/08/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,708,510	2,710,000	0
037833-CR-9	APPLE INC CORPORATE		05/04/2017	J.P. MORGAN		1,315,000	1,315,000	0
037833-DB-3	APPLE INC CORPORATE		09/05/2017	DEUTSCHE BANK		5,993,280	6,000,000	0
038222-AL-9	APPLIES MATERIAL CORPORATE		03/28/2017	J.P. MORGAN		986,486	990,000	0
03938L-AU-8	ARCELORMITTAL CORPORATE		06/02/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		781,200	720,000	11,520
04965J-AA-1	ATRIUM HOTEL PORTFOLIO TRUST CMBS		12/18/2017	GOLDMAN SACHS		8,170,000	8,170,000	0
05409Q-AA-6	AVON INTERNATIONAL OPERATIONS INC		06/02/2017	GOLDMAN SACHS		606,100	580,000	14,210
06051G-GK-9	BANK OF AMER CRP CORPORATE		04/19/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		3,975,000	3,975,000	0
06051G-GQ-6	BANK OF AMERICA CORPORATE		07/18/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		3,000,000	3,000,000	0
06406R-AC-1	BANK OF NEW YORK MELLON COR CORPORATE		05/09/2017	GOLDMAN SACHS		2,965,000	2,965,000	0
06738E-AU-9	BARCLAYS BANK PLC CORPORATE		01/03/2017	BARCLAYS CAPITAL		1,500,000	1,500,000	0
07330N-AQ-8	BRANCH BANK & TRUST CORPORATE		01/23/2017	MORGAN STANLEY		2,498,275	2,500,000	0
075887-BT-5	BECTON DICKINSON AND COMPANY CORPORATE		05/23/2017	CITIGROUP GLOBAL MARKETS INC		1,045,000	1,045,000	0
11134L-AE-9	BROADCOM CORP CORPORATE		01/11/2017	CREDIT SUISSE FIRST BOSTON CORP.		3,826,017	3,830,000	0
11134L-AL-3	BROADCOM CORP CORPORATE		10/10/2017	CITIGROUP GLOBAL MARKETS INC		2,999,670	3,000,000	0
1248EP-BT-9	CCO HOLDINGS LLC/CAP CORP CORPORATE		02/09/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,065,000	2,000,000	2,278
12513G-BA-6	CDW LLC CORPORATE		07/21/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		536,550	490,000	4,117
126408-HH-9	CSX CORP CORPORATE		04/26/2017	UBS SECURITIES		1,558,097	1,560,000	0
142339-AG-5	CARLISLE COMPANIES INC CORPORATE		11/13/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,023,903	1,025,000	0
150190-AA-4	CEDAR FAIR CORPORATE		07/21/2017	CITIGROUP GLOBAL MARKETS INC		550,550	520,000	7,997
165183-AL-8	CFII_17-2A: A1 ABS FTST		05/23/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		5,459,711	5,460,000	0
172967-LG-4	CITIGROUP INC CORPORATE		04/18/2017	CITIGROUP GLOBAL MARKETS INC		2,967,921	2,970,000	0
172967-LM-1	CIT GROUP INC CORPORATE		07/17/2017	CITIGROUP GLOBAL MARKETS INC		3,000,000	3,000,000	0
17401Q-AJ-0	CITIZENS BANK NA/PROVIDENCE RI		05/22/2017	CHASE SECURITIES		759,301	760,000	0
20030N-BX-8	COMCAST CORP CORPORATE		01/05/2017	WELLS FARGO		269,484	270,000	0
20030N-CA-7	COMCAST CORP CORPORATE		08/01/2017	MIZUHO SECUROTIES USA INC.		1,549,024	1,550,000	0
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE LLC		07/21/2017	VARIOUS		817,698	760,000	16,838
22822V-AE-1	CROWN CASTLE INTL CORPORATE		01/30/2017	J.P. MORGAN		831,476	835,000	0
23311V-AD-9	DCP MIDSTREAM OPERATING LP CORPORATE		05/24/2017	VARIOUS		853,506	870,000	7,023
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		07/21/2017	J.P. MORGAN		309,375	300,000	470
25156P-AW-3	DEUTSCHE TELEKOM INT FIN CORPORATE		01/09/2017	MORGAN STANLEY		2,378,572	2,380,000	0
25470X-AJ-4	DISH DBS CORP CORPORATE		05/22/2017	WELLS FARGO		1,848,750	1,740,000	36,915
29278G-AB-4	ENEL FINANCE INTERNATIONAL CORPORATE		05/22/2017	J.P. MORGAN		1,011,955	1,015,000	0
29372J-AC-1	EFF_17-2: A-3 ABS FTST		06/20/2017	J.P. MORGAN		2,449,947	2,450,000	0
29444U-AQ-9	EQUINIX INC CORPORATE		07/24/2017	GOLDMAN SACHS		329,250	300,000	588
3136AV-7G-8	FED NTL MTG ASSO _17-M7 CMBS		12/21/2017	MORGAN STANLEY		2,755,156	2,750,000	5,881
3136AW-FW-2	FED NTL MTG ASSO 17-33A: LB		12/01/2017	INTL FCSTONE PARTNERS L.P.		10,330,381	10,173,017	4,239
3136AY-2C-6	FNMA_17-M13 CMBS		12/20/2017	BREAN CAPITAL		2,005,078	2,000,000	4,081
3137BV-Z8-2	FHMS_K063 CMBS		12/20/2017	BARCLAYS CAPITAL		2,081,953	2,000,000	4,764
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071		12/21/2017	MORGAN STANLEY		2,823,799	2,750,000	6,526
3137FC-M4-3	FHMS CMBS		12/15/2017	WELLS FARGO		10,711,823	10,400,000	19,025
316773-CU-2	FIFTH THIRD BANCORP CORPORATE		06/12/2017	MORGAN STANLEY		2,999,160	3,000,000	0
319963-BN-3	FIRST DATA CORP CORPORATE		07/21/2017	GOLDMAN SACHS		650,027	620,000	14,904
345397-YM-9	FORD MOTOR CREDIT CORPORATE		06/07/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		610,000	610,000	0
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC		07/26/2017	JEFFERIES		97,500	100,000	1,479
361448-AZ-6	GATX CORPORATION CORPORATE		02/06/2017	CITIGROUP GLOBAL MARKETS INC		778,003	780,000	0
36467W-AB-5	GAMESTOP CORP CORPORATE		07/26/2017	DEUTSCHE BANK		41,500	40,000	1,020
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC		01/11/2017	DEUTSCHE BANK		2,571,601	2,575,000	0
38141G-WC-4	GOLDMAN SACHS GROUP INC CORP SCH B		02/13/2017	GOLDMAN SACHS		11,320,679	11,355,000	10,833
38141G-WM-2	GOLDMAN SACHS GROUP INC CORPORATE		07/19/2017	GOLDMAN SACHS		2,890,000	2,890,000	0
451102-BF-3	ICAHN ENTERPRISES LP CORPORATE		07/26/2017	VARIOUS		943,350	920,000	18,364
451102-BJ-5	ICAHN ENTERPRISES LP CORPORATE		06/15/2017	JEFFERIES		1,511,500	1,445,000	35,636
460599-AB-9	INTERNATIONAL GAME TECH CORPORATE		07/05/2017	VARIOUS		1,589,475	1,450,000	35,530
46647P-AA-4	MORGAN JP&CO INC CORPORATE		02/14/2017	J.P. MORGAN		2,275,000	2,275,000	0
483050-AC-7	KAISER FOUND HOSPITAL CORPORATE		04/25/2017	GOLDMAN SACHS		5,882,450	5,904,000	0
527298-BK-8	LEVEL 3 COMMUNICATIONS CORPORATE		06/20/2017	VARIOUS		1,984,479	1,890,000	43,528
532716-AU-1	LIMITED BRANDS INC CORPORATE		07/21/2017	VARIOUS		1,325,000	1,250,000	31,445
548661-DP-9	LOWES CO INC CORPORATE		04/19/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,975,411	2,980,000	0
55282M-AA-2	MAD_17-330M CMBS		07/28/2017	WELLS FARGO		2,527,340	2,490,000	3,190

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
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE		06/08/2017	MARKETTAXESS CORPORATION		94,734	86,000	1,261
55336V-AK-6	MPLX LP CORPORATE		02/07/2017	CITIGROUP GLOBAL MARKETS INC		698,838	700,000	0
571748-BB-7	MARSH & MCLENNAN CO INC CORPORATE		01/09/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		294,596	295,000	0
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		04/03/2017	CREDIT SUISSE FIRST BOSTON CORP.		1,644,391	1,645,000	0
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP INC		07/18/2017	MORGAN STANLEY		3,000,000	3,000,000	0
61691J-AZ-7	MSC-17-H1 CMBS		05/24/2017	MORGAN STANLEY		720,949	700,000	558
63874E-AA-8	NCMS_17-75B CMBS		05/10/2017	NATIXIS SECURITIES AMERICAS LLC		1,627,394	1,580,000	3,387
63938C-AF-5	SALLIE MAE CORPORATE		05/23/2017	J.P. MORGAN		2,079,288	2,000,000	28,425
67020Y-AQ-3	NUANCE COMMUNICATIONS INC. CORPORATE		07/27/2017	BARCLAYS CAPITAL		53,250	50,000	359
69353R-FB-9	PNC BANK CORP CORPORATE		02/14/2017	CITIGROUP GLOBAL MARKETS INC		7,996,240	8,000,000	0
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE		07/21/2017	UBS SECURITIES		645,414	620,000	15,642
745867-AW-1	PULTE GROUP INC CORPORATE		07/27/2017	MIZUHO SECUROTIES USA INC.		54,000	50,000	1,146
760759-AS-9	REPUBLIC SERVICES INC CORPORATE		11/13/2017	J.P. MORGAN		928,438	930,000	0
824348-AU-0	SHERWIN WILLIAMS CORPORATE		05/02/2017	CITIGROUP GLOBAL MARKETS INC		359,777	360,000	0
828807-DD-6	SIMON PROPERTY GROUP LP CORPORATE		11/30/2017	BARCLAYS CAPITAL		3,129,326	3,135,000	0
82967N-AU-2	SIRIUS XM RADIO INC CORPORATE		07/25/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		73,675	70,000	1,076
87264A-AP-0	T-MOBILE USA INC CORPORATE		07/24/2017	CITIGROUP GLOBAL MARKETS INC		55,750	50,000	108
88033G-CR-9	TENET HEALTHCARE CORP CORPORATE		06/05/2017	BARCLAYS CAPITAL		1,375,000	1,375,000	0
880779-AZ-6	TEREX CORPORATION CORPORATE		02/13/2017	DEUTSCHE BANK		2,061,430	2,000,000	4,703
882508-BB-9	TEXAS INSTRUMENTS INC CORPORATE		04/27/2017	MORGAN STANLEY		481,270	485,000	0
88947E-AQ-3	TOLL BROTHERS FINANCE CORP. CORPORATE		06/08/2017	WELLS FARGO		748,650	690,000	15,956
89236T-DW-2	TOYOTA MOTOR CREDIT CORP CORPORATE		04/11/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		2,943,528	2,945,000	0
90187L-AA-7	PRKAV_17-245P CMBS		05/17/2017	J.P. MORGAN		4,861,591	4,720,000	13,338
903293-BE-7	USG CORPORATION CORPORATE		07/26/2017	SUMRIDGE PARTNERS, LLC		51,682	50,000	515
91159H-HP-8	US BANCORP CORPORATE		01/19/2017	U.S. BANCORP INVESTMENTS, INC		5,016,357	5,025,000	0
92343E-AL-6	VERISIGN INC. CORPORATE		07/24/2017	JP MORGAN CHASE BANK		50,875	50,000	145
949746-SK-8	WELLS FARGO COMPANY CORPORATE		01/17/2017	WELLS FARGO		10,075,000	10,075,000	0
95000U-2B-8	WELLS FARGO & CO CORPORATE		07/17/2017	WELLS FARGO		3,576,850	3,580,000	0
958102-AL-9	WESTERN DIGITAL CORP CORPORATE		07/21/2017	DEUTSCHE BANK		771,063	650,000	21,802
96328D-AZ-7	WHLS_17-1:A-2 ABS FTST		07/21/2017	MIZUHO SECUROTIES USA INC.		1,379,986	1,380,000	0
89114Q-BE-7	TORONTO DOM BANK CORPORATE	A	01/18/2017	TD SECURITIES		7,056,136	7,050,000	1,146
00774M-AA-3	AERCAP IRELAND CAPITAL LTD CORPORATE	C	01/23/2017	J.P. MORGAN		498,380	500,000	0
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT MUTUEL	C	07/11/2017	CITIGROUP GLOBAL MARKETS INC		2,988,473	2,990,000	0
902674-XK-1	UBS AG CORPORATE	D	11/27/2017	UBS SECURITIES		2,522,677	2,525,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						240,470,485	238,333,017	514,786
8399997. Total - Bonds - Part 3						582,617,779	557,147,573	1,574,640
8399998. Total - Bonds - Part 5						57,172,255	56,515,000	101,830
8399999. Total - Bonds						639,790,034	613,662,573	1,676,470
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						639,790,034	XXX	1,676,470

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
3130A8-JG-9	FEDERAL HOME LOAN BANK AGCY FTSE		11/28/2017	CITIGROUP GLOBAL MARKETS INC		5,895,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(105,000)	(105,000)	116,265	06/22/2023
3130AA-BG-2	FEDERAL HOME LOAN BANK AGCY FTSE		06/05/2017	MORGAN STANLEY		10,474,849	10,400,000	10,358,608	10,359,220	0	3,463	0	3,463	0	10,362,683	0	112,166	112,166	100,750	11/29/2021
3133EG-BZ-7	FED FARM CREDIT AGCY FTSE		11/28/2017	J.P. MORGAN		2,952,300	3,000,000	2,996,143	2,996,563	0	702	0	702	0	2,997,265	0	(44,965)	(44,965)	50,353	05/25/2021
3133EG-XA-8	FED FARM CREDIT AGCY FTST		11/01/2017	DEUTSCHE BANK		6,825,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(175,000)	(175,000)	130,519	01/04/2023
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO AGCY FTST		11/28/2017	VARIOUS		7,982,340	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(17,660)	(17,660)	82,167	05/11/2018
3135G0-J8-7	FED NTL MTG ASSO AGCY FTST		11/01/2017	DEUTSCHE BANK		7,919,200	8,000,000	7,986,400	7,988,087	0	2,281	0	2,281	0	7,990,368	0	(71,168)	(71,168)	133,467	04/28/2021
3135G0-K9-3	FED NTL MTG ASSO AGCY FTST		11/28/2017	DEUTSCHE BANK		4,959,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(41,000)	(41,000)	57,465	06/28/2019
3135G0-N8-2	FED NTL MTG ASSO AGCY FTST		11/01/2017	GOLDMAN SACHS		6,751,325	6,920,000	6,891,974	6,893,936	0	4,573	0	4,573	0	6,898,509	0	(147,184)	(147,184)	104,040	08/17/2021
3135G0-Q2-2	FED NTL MTG ASSO AGCY FTST		10/27/2017	VARIOUS		7,868,990	8,265,000	8,212,683	8,213,832	0	3,796	0	3,796	0	8,217,628	0	(348,638)	(348,638)	161,524	09/24/2026
36179S-JS-7	GOVERNMENT NATIONAL MORTGAGE GNMA		11/30/2017	VARIOUS		4,934,863	4,884,459	5,110,556	5,109,007	0	(25,122)	0	(25,122)	0	5,083,885	0	(149,022)	(149,022)	131,445	08/01/2046
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA		12/01/2017	VARIOUS		14,083,964	13,678,784	14,345,215	14,450,556	0	(116,485)	0	(116,485)	0	14,334,071	0	(250,106)	(250,106)	458,072	11/01/2046
912828-2F-6	UNITED STATES TREASURY GOVERNMENT		11/01/2017	GOLDMAN SACHS		9,715,999	10,000,000	9,971,111	9,972,902	0	4,734	0	4,734	0	9,977,636	0	(261,637)	(261,637)	132,079	08/31/2021
912828-HA-1	UNITED STATES TREASURY GOVERNMENT		08/15/2017	VARIOUS		2,065,000	2,065,000	2,243,268	2,117,797	0	(52,797)	0	(52,797)	0	2,065,000	0	0	0	98,485	08/15/2017
912828-MK-3	UNITED STATES TREASURY GOVERNMENT		01/31/2017	VARIOUS		350,000	350,000	366,913	350,719	0	(719)	0	(719)	0	350,000	0	0	0	5,469	01/31/2017
912828-MS-6	UNITED STATES TREASURY GOVERNMENT		02/28/2017	VARIOUS		4,100,000	4,100,000	4,291,867	4,115,829	0	(15,829)	0	(15,829)	0	4,100,000	0	0	0	61,500	02/28/2017
912828-NK-2	UNITED STATES TREASURY GOVERNMENT		06/30/2017	MATURITY		500,000	500,000	517,324	504,571	0	(4,571)	0	(4,571)	0	500,000	0	0	0	12,500	06/30/2017
912828-NR-7	UNITED STATES TREASURY GOVERNMENT		07/31/2017	VARIOUS		520,000	520,000	538,850	525,013	0	(5,013)	0	(5,013)	0	520,000	0	0	0	12,350	07/31/2017
912828-PF-1	UNITED STATES TREASURY GOVERNMENT		10/31/2017	VARIOUS		300,000	300,000	306,328	302,654	0	(2,654)	0	(2,654)	0	300,000	0	0	0	5,268	10/31/2017
912828-PN-4	UNITED STATES TREASURY GOVERNMENT		12/31/2017	MATURITY		250,000	250,000	259,707	254,591	0	(4,591)	0	(4,591)	0	250,000	0	0	0	6,875	12/31/2017
912828-S5-0	US TREASURY CPI IAN FTSE		09/26/2017	MORGAN STANLEY		5,009,596	5,029,600	5,032,286	5,039,716	0	(10,117)	0	(10,117)	0	5,029,600	0	(20,005)	(20,005)	7,623	07/15/2026
912828-T3-4	UNITED STATES TREASURY GOVERNMENT		11/01/2017	GOLDMAN SACHS		9,705,452	10,000,000	9,937,517	9,939,739	0	10,352	0	10,352	0	9,950,091	0	(244,639)	(244,639)	122,699	09/30/2021
912828-U7-3	US TREASURY N/B GOVERNMENT		01/12/2017	MORGAN STANLEY		4,993,351	5,000,000	4,974,422	4,974,513	0	272	0	272	0	4,974,784	0	18,567	18,567	5,477	12/15/2019
912828-UH-1	UNITED STATES TREASURY CPI		01/13/2017	UBS SECURITIES		4,185,959	4,181,120	4,169,205	4,207,823	0	(26,703)	0	(26,703)	0	4,181,120	0	4,839	4,839	2,645	01/15/2023
0599999. Subtotal - Bonds - U.S. Governments						122,342,188	123,443,963	124,510,377	124,317,068	0	(234,428)	0	(234,428)	0	124,082,640	0	(1,740,452)	(1,740,452)	1,999,037	XXX
246381-ET-0	DELAWARE STATE MUNI		12/27/2017	CUSIP EXCHANGE		1,369,789	1,290,000	1,484,326	1,415,400	0	(49,212)	0	(49,212)	0	1,366,188	0	3,601	3,601	96,033	07/01/2019
373384-X9-2	GEORGIA ST MUNI		07/01/2017	MATURITY		3,070,000	3,070,000	3,323,060	3,137,175	0	(67,175)	0	(67,175)	0	3,070,000	0	0	0	153,500	07/01/2017
419794-YA-4	HAWAII ST MUNI		07/01/2017	MATURITY		1,075,000	1,075,000	1,161,570	1,096,228	0	(21,228)	0	(21,228)	0	1,075,000	0	0	0	53,750	07/01/2017
56052A-YE-0	MAINE ST MUNI		06/01/2017	MATURITY		815,000	815,000	877,616	830,032	0	(15,032)	0	(15,032)	0	815,000	0	0	0	20,375	06/01/2017
574193-MQ-8	MARYLAND ST MUNI		05/24/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,276,387	1,080,000	1,318,129	1,297,718	0	(16,153)	0	(16,153)	0	1,281,565	0	(5,177)	(5,177)	26,850	06/01/2022
577285-4Z-9	MAUI CNTY HAWAII MUNI		09/01/2017	MATURITY		575,000	575,000	621,702	591,955	0	(16,955)	0	(16,955)	0	575,000	0	0	0	28,750	09/01/2017
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE		10/18/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		1,172,479	1,140,000	1,276,401	1,210,894	0	(37,847)	0	(37,847)	0	1,173,047	0	(568)	(568)	74,258	07/01/2018
79771T-KM-8	SAN FRANCISCO CALIF CITY CNTY ARPT		06/15/2017	MATURITY		995,000	995,000	1,068,988	1,015,486	0	(20,487)	0	(20,487)	0	995,000	0	0	0	24,875	06/15/2017
837152-SD-0	SOUTH CAROLINA TRANSN INFRASTR		10/01/2017	MATURITY		2,345,000	2,345,000	2,642,510	2,419,366	0	(74,366)	0	(74,366)	0	2,345,000	0	0	0	117,250	10/01/2017
914378-HW-7	UNIVERSITY KY GEN RCPTS MUNI		10/18/2017	JANNEY MONTGOMERY SCOTT		870,847	810,000	934,667	893,232	0	(24,012)	0	(24,012)	0	869,220	0	1,627	1,627	42,638	10/01/2019
928172-K9-5	VIRGINIA ST PUB BLDG AUTH PUB MUNI		08/01/2017	MATURITY		1,510,000	1,510,000	1,635,134	1,548,651	0	(38,651)	0	(38,651)	0	1,510,000	0	0	0	75,500	08/01/2017
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,074,502	14,705,000	16,344,103	15,456,137	0	(381,118)	0	(381,118)	0	15,075,020	0	(517)	(517)	713,779	XXX
072024-TM-4	BAY AREA TOLL AUTH CALIF TOLL MUNI		10/02/2017	CALLED SECURITY at 100.000		4,000,000	4,000,000	4,051,200	4,012,489	0	(12,488)	0	(12,488)	0	4,000,000	0	0	0	60,000	04/01/2047
542690-3C-4	LONG ISLAND POWER AUTH MUNI		02/09/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		5,521,550	5,000,000	5,551,650	5,450,644	0	(5,957)	0	(5,957)	0	5,444,687	0	76,863	76,863	113,194	09/01/2044
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,521,550	9,000,000	9,602,850	9,463,133	0	(18,445)	0	(18,445)	0	9,444,687	0	76,863	76,863	173,194	XXX
184540-6R-8	CLEAR CREEK TEX INDPT SCH DIST		02/09/2017	MORGAN STANLEY		995,378	835,000	1,005,056	978,706	0	(2,196)	0	(2,196)	0	976,511	0	18,868	18,868	20,759	02/15/2024
235036-E7-1	DALLAS FT WORTH INTL AIRPORT MUNI		02/02/2017	CITIGROUP GLOBAL MARKETS INC		533,775	500,000	547,325	527,594	0	(526)	0	(526)	0	527,068	0	6,707	6,707	6,667	11/01/2045
259327-K9-4	DOUGLAS CNTY SCH DIST MUNI		06/15/2017	MATURITY		850,000	850,000	901,306	863,177	0	(13,177)	0	(13,177)	0	850,000	0	0	0	17,000	06/15/2017
30382A-CG-5	FAIRFAX CNTY VA MUNI		02/09/2017	MORGAN STANLEY		908,475	750,000	921,818	897,085	0	(2,075)	0	(2,075)	0	895,010	0	13,465	13,465	13,854	10/01/2024
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2017	MBS PAYDOWN		131,473	131,473	141,210	132,282	0	(809)	0	(809)	0	131,473	0	0	0	2,759	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC		12/01/2017	MBS PAYDOWN		30,601	30,601	32,466	30,836	0	(235)	0	(235)	0	30,601	0	0	0	782	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		12/01/2017	MBS PAYDOWN		932,932	932,932	998,102	938,524	0	(5,592)	0	(5,592)	0	932,932	0	0	0	21,893	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2017	MBS PAYDOWN		782,534	782,534	837,556	786,934	0	(4,400)	0	(4,400)	0	782,534	0	0	0	19,158	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		152,944	152,944	161,117	153,782	0	(838)	0	(838)	0	152,944	0	0	0	3,698	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		52,069	52,069	55,242	52,402	0	(333)	0	(333)	0	52,069	0	0	0	942	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		42,998	42,998	45,618	43,275	0	(277)	0	(277)	0	42,998	0	0	0	957	04/01/2020

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

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
312971-MS-0	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		42,679	42,679	45,279	42,961	0	(282)	0	(282)	0	42,679	0	0	0	1,205	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		79,347	79,347	84,182	79,931	0	(585)	0	(585)	0	79,347	0	0	0	1,876	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		42,144	42,144	44,712	42,467	0	(324)	0	(324)	0	42,144	0	0	0	978	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		48,651	48,651	51,616	48,967	0	(316)	0	(316)	0	48,651	0	0	0	1,256	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		35,927	35,927	38,116	36,133	0	(206)	0	(206)	0	35,927	0	0	0	983	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC		12/01/2017	MBS PAYDOWN		98,816	98,816	106,135	99,357	0	(541)	0	(541)	0	98,816	0	0	0	2,185	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		1,553,280	1,553,280	1,615,168	1,556,658	0	(3,378)	0	(3,378)	0	1,553,280	0	0	0	25,934	01/01/2043
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		337,043	337,043	354,527	338,307	0	(1,264)	0	(1,264)	0	337,043	0	0	0	5,667	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		220,733	220,733	235,999	221,649	0	(916)	0	(916)	0	220,733	0	0	0	3,964	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		49,537	49,537	50,698	49,608	0	(71)	0	(71)	0	49,537	0	0	0	1,033	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		28,960	28,960	30,217	29,025	0	(66)	0	(66)	0	28,960	0	0	0	417	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		104,904	104,904	112,280	105,161	0	(256)	0	(256)	0	104,904	0	0	0	3,557	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		1,002,829	1,002,829	1,073,340	1,009,374	0	(6,545)	0	(6,545)	0	1,002,829	0	0	0	23,927	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		265,869	265,869	265,807	265,867	0	2	0	2	0	265,869	0	0	0	4,795	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		68,735	68,735	73,568	68,986	0	(251)	0	(251)	0	68,735	0	0	0	2,248	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		3,856	3,856	3,975	0	0	0	0	0	0	3,856	0	0	0	11	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		11,569	11,569	11,936	0	0	(1)	0	(1)	0	11,569	0	0	0	34	10/01/2047
31335A-BG-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/29/2017	VARIOUS		5,497,051	5,470,040	5,711,064	5,708,137	0	(33,096)	0	(33,096)	0	5,675,041	0	(177,990)	(177,990)	160,839	04/01/2043
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		186,926	186,926	186,882	186,925	0	2	0	2	0	186,926	0	0	0	2,908	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		227,342	227,342	235,183	0	0	(13)	0	(13)	0	227,342	0	0	0	663	08/01/2044
31336W-CP-2	FGOLD 15YR FHLMC		12/01/2017	MBS PAYDOWN		49,486	49,486	52,502	49,870	0	(384)	0	(384)	0	49,486	0	0	0	1,256	10/01/2020
3135G0-P5-6	FANNIE MAE ABS FTST		11/28/2017	NOMURA SECURITIES		8,908,380	9,000,000	8,999,100	8,999,199	0	213	0	213	0	8,999,412	0	(91,032)	(91,032)	134,063	09/20/2019
31371K-NX-5	FED NTL MTG ASSO FNMA		04/27/2017	MBS PAYDOWN		5,576	5,576	5,771	5,582	0	(7)	0	(7)	0	5,576	0	0	0	55	05/01/2017
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2017	MBS PAYDOWN		570,277	570,277	594,607	571,759	0	(1,482)	0	(1,482)	0	570,277	0	0	0	9,722	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2017	MBS PAYDOWN		581,140	581,140	622,364	583,587	0	(2,447)	0	(2,447)	0	581,140	0	0	0	11,895	03/01/2046
3138A9-CW-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		317,244	317,244	335,188	0	0	(1,802)	0	(1,802)	0	317,244	0	0	0	5,567	03/01/2041
3138AS-YN-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		230,214	230,214	242,552	231,042	0	(828)	0	(828)	0	230,214	0	0	0	4,113	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		117,808	117,808	124,177	118,609	0	(801)	0	(801)	0	117,808	0	0	0	2,153	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		146,043	146,043	154,030	146,475	0	(432)	0	(432)	0	146,043	0	0	0	2,552	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		80,570	80,570	84,951	80,864	0	(294)	0	(294)	0	80,570	0	0	0	2,076	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		174,072	174,072	183,592	174,770	0	(698)	0	(698)	0	174,072	0	0	0	3,237	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		388,066	388,066	409,955	0	0	(1,513)	0	(1,513)	0	388,066	0	0	0	6,556	01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,612,376	1,612,376	1,727,006	1,623,370	0	(10,993)	0	(10,993)	0	1,612,376	0	0	0	27,409	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO		12/01/2017	MBS PAYDOWN		16,032	16,032	16,443	16,045	0	(13)	0	(13)	0	16,032	0	0	0	264	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		156,209	156,209	164,581	156,694	0	(485)	0	(485)	0	156,209	0	0	0	3,391	05/01/2042
3138EJ-K7-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		74,076	74,076	78,266	0	0	(365)	0	(365)	0	74,076	0	0	0	1,537	03/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		267,656	267,656	285,263	268,952	0	(1,296)	0	(1,296)	0	267,656	0	0	0	4,675	10/01/2042
3138EK-FA-8	FED NTL MTG ASSO		09/12/2017	VARIOUS		2,015,417	1,987,244	2,031,957	2,029,471	0	(4,942)	0	(4,942)	0	2,024,529	0	(9,112)	(9,112)	44,665	12/01/2042
3138EK-G7-4	FANNIE MAE FNMA		12/01/2017	MBS PAYDOWN		84,238	84,238	89,812	84,690	0	(452)	0	(452)	0	84,238	0	0	0	1,595	08/01/2042
3138EK-GU-3	FED NTL MTG ASSO FNMA		12/29/2017	VARIOUS		1,213,856	1,155,320	1,255,688	1,251,407	0	(32,349)	0	(32,349)	0	1,219,058	0	(5,202)	(5,202)	44,569	03/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		32,662	32,662	34,851	32,844	0	(182)	0	(182)	0	32,662	0	0	0	618	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO FNMA		12/12/2017	VARIOUS		1,958,876	1,903,590	2,030,446	2,029,504	0	(18,979)	0	(18,979)	0	2,010,525	0	(51,649)	(51,649)	64,934	12/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		491,272	491,272	524,049	494,253	0	(2,981)	0	(2,981)	0	491,272	0	0	0	10,830	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		366,393	366,393	392,870	369,415	0	(3,022)	0	(3,022)	0	366,393	0	0	0	7,338	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		587,850	587,850	626,979	591,042	0	(3,192)	0	(3,192)	0	587,850	0	0	0	11,826	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2017	MBS PAYDOWN		1,207,645	1,207,645	1,316,333	1,215,351	0	(7,706)	0	(7,706)	0	1,207,645	0	0	0	28,076	02/01/2046
3138ER-CZ-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,384,846	1,384,846	1,463,176	0	0	(6,659)	0	(6,659)	0	1,384,846	0	0	0	28,449	04/01/2044
3138ER-K8-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,456,310	1,456,310	1,565,761	1,466,499	0	(10,189)	0	(10,189)	0	1,456,310	0	0	0	30,650	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		33,598	33,598	33,796	33,614	0	(16)	0	(16)	0	33,598	0	0	0	483	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2017	MBS PAYDOWN		1,216,184	1,216,184	1,334,382	1,225,105	0	(8,921)	0	(8,921)	0	1,216,184	0	0	0	26,702	07/01/2046
3138ET-WQ-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		248,582	248,582	256,661	249,141	0	(559)	0	(559)	0	248,582	0	0	0	3,667	06/01/2031
3138ET-YV-2	FED NTL MTG ASSO FNMA		12/12/2017	VARIOUS		3,055,191	2,969,124	3,178,354	3,176,822	0	(35,013)	0	(35,013)	0	3,141,809	0	(86,618)	(86,618)	100,334	05/01/2044
3138LS-R8-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		3,811	3,811	3,771	3,810	0	1	0	1	0	3,811	0	0	0	50	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		13,356	13,356	13,204	13,345	0	11	0	11	0	13,356	0	0	0	180	12/01/2042
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		441,247	441,247	467,722	443,116	0	(1,868)	0	(1,868)	0	441,247	0	0	0	7,647	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2017	MBS PAYDOWN		233,630	233,630	249,090	234,811	0	(1,181)	0	(1,181)	0	233,630	0	0	0	4,740	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		7,917	7,917	7,834	7,911	0	5	0	5	0	7,917	0	0	0	137	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		2,463	2,463	2,438	2,462	0	1	0	1	0	2,463	0	0	0	52	08/01/2042

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Humana Health Plan Inc.

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		140,452	140,452	149,745	140,979	0	(528)	0	(528)	0	140,452	0	0	0	2,630	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2017	MBS PAYDOWN		3,765	3,765	3,726	3,764	0	1	0	1	0	3,765	0	0	0	27	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,595	4,595	4,547	4,593	0	2	0	2	0	4,595	0	0	0	65	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		7,105	7,105	7,024	7,101	0	4	0	4	0	7,105	0	0	0	121	09/01/2042
3138M7-W2-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,277	6,277	6,205	6,273	0	4	0	4	0	6,277	0	0	0	111	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		913	913	903	912	0	0	0	0	0	913	0	0	0	15	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,084	3,084	3,052	3,083	0	1	0	1	0	3,084	0	0	0	43	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		8,820	8,820	8,728	8,813	0	7	0	7	0	8,820	0	0	0	152	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		9,197	9,197	9,101	9,191	0	6	0	6	0	9,197	0	0	0	144	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,745	4,745	4,696	4,743	0	3	0	3	0	4,745	0	0	0	55	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,003	1,003	992	1,002	0	0	0	0	0	1,003	0	0	0	16	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,590	3,590	3,553	3,589	0	1	0	1	0	3,590	0	0	0	44	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		2,349	2,349	2,325	2,348	0	1	0	1	0	2,349	0	0	0	36	11/01/2042
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,419	6,419	6,352	6,414	0	5	0	5	0	6,419	0	0	0	57	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,319	3,319	3,285	3,317	0	2	0	2	0	3,319	0	0	0	73	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		24,909	24,909	24,650	24,875	0	33	0	33	0	24,909	0	0	0	397	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,532	3,532	3,492	3,531	0	1	0	1	0	3,532	0	0	0	39	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		5,998	5,998	5,935	5,992	0	5	0	5	0	5,998	0	0	0	86	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		7,039	7,039	6,959	7,035	0	4	0	4	0	7,039	0	0	0	128	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,347	3,347	3,312	3,346	0	1	0	1	0	3,347	0	0	0	57	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		7,681	7,681	7,601	7,675	0	5	0	5	0	7,681	0	0	0	154	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		8,259	8,259	8,173	8,253	0	5	0	5	0	8,259	0	0	0	167	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		5,513	5,513	5,456	5,511	0	2	0	2	0	5,513	0	0	0	60	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,915	3,915	3,874	3,914	0	1	0	1	0	3,915	0	0	0	28	11/01/2042
3138ML-MY-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		5,446	5,446	5,390	5,442	0	4	0	4	0	5,446	0	0	0	68	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		14,209	14,209	14,062	14,200	0	9	0	9	0	14,209	0	0	0	276	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		18,338	18,338	18,148	18,325	0	13	0	13	0	18,338	0	0	0	330	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		5,287	5,287	5,232	5,283	0	4	0	4	0	5,287	0	0	0	97	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,354	3,354	3,320	3,353	0	1	0	1	0	3,354	0	0	0	58	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		9,185	9,185	9,089	9,176	0	9	0	9	0	9,185	0	0	0	135	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,224	1,224	1,212	1,224	0	0	0	0	0	1,224	0	0	0	18	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		9,671	9,671	9,570	9,666	0	5	0	5	0	9,671	0	0	0	161	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		12,153	12,153	12,026	12,143	0	10	0	10	0	12,153	0	0	0	214	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		864	864	854	864	0	0	0	0	0	864	0	0	0	14	12/01/2042
3138MN-5G-1	FNMA 30YR TBA FNMA		12/01/2017	MBS PAYDOWN		5,041	5,041	4,988	5,039	0	2	0	2	0	5,041	0	0	0	98	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,143	4,143	4,096	4,141	0	2	0	2	0	4,143	0	0	0	102	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,191	4,191	4,144	4,190	0	2	0	2	0	4,191	0	0	0	49	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,913	4,913	4,862	4,910	0	3	0	3	0	4,913	0	0	0	83	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		5,749	5,749	5,689	5,745	0	4	0	4	0	5,749	0	0	0	138	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,682	4,682	4,633	4,679	0	3	0	3	0	4,682	0	0	0	62	01/01/2043
3138MP-2W-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		3,288	3,288	3,254	3,287	0	1	0	1	0	3,288	0	0	0	50	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,916	1,916	1,895	1,916	0	1	0	1	0	1,916	0	0	0	30	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,467	4,467	4,421	4,465	0	2	0	2	0	4,467	0	0	0	77	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		12,901	12,901	12,767	12,893	0	8	0	8	0	12,901	0	0	0	230	01/01/2043
3138MP-DV-4	FED NTL MTG ASSO		09/12/2017	VARIOUS		4,265,730	4,207,826	4,302,502	4,297,256	0	(12,774)	0	(12,774)	0	4,284,481	0	(18,752)	(18,752)	93,232	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		6,926	6,926	6,854	6,922	0	4	0	4	0	6,926	0	0	0	129	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		16,425	16,425	16,239	16,403	0	22	0	22	0	16,425	0	0	0	197	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		9,395	9,395	9,297	9,390	0	5	0	5	0	9,395	0	0	0	153	12/01/2042
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		17,123	17,123	16,945	17,109	0	14	0	14	0	17,123	0	0	0	277	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,800	3,800	3,760	3,798	0	2	0	2	0	3,800	0	0	0	59	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		10,343	10,343	10,226	10,333	0	10	0	10	0	10,343	0	0	0	177	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,459	6,459	6,386	6,452	0	7	0	7	0	6,459	0	0	0	130	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,949	3,949	3,908	3,947	0	2	0	2	0	3,949	0	0	0	52	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,493	3,493	3,457	3,491	0	2	0	2	0	3,493	0	0	0	90	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		10,187	10,187	10,072	10,176	0	11	0	11	0	10,187	0	0	0	141	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		5,181	5,181	5,123	5,178	0	3	0	3	0	5,181	0	0	0	100	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		14,945	14,945	14,789	14,932	0	12	0	12	0	14,945	0	0	0	270	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		5,462	5,462	5,405	5,458	0	4	0	4	0	5,462	0	0	0	92	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3138MR-TS-0	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		4,345	4,345	4,296	4,344	0	1	0	1	0	4,345	0	0	0	29	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		6,577	6,577	6,509	6,575	0	2	0	2	0	6,577	0	0	0	101	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,003	4,003	3,962	4,002	0	2	0	2	0	4,003	0	0	0	61	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		2,916	2,916	2,883	2,915	0	1	0	1	0	2,916	0	0	0	50	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		6,519	6,519	6,445	6,516	0	3	0	3	0	6,519	0	0	0	170	12/01/2042
3138MS-C8-0	FED NTL MTG ASSO		09/12/2017	VARIOUS		321,294	317,014	324,147	323,753	0	(1,070)	0	(1,070)	0	322,682	0	(1,388)	(1,388)	6,972	02/01/2043
3138NW-VM-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,546	1,546	1,530	1,545	0	1	0	1	0	1,546	0	0	0	24	01/01/2043
3138NX-J5-7	FED NTL MTG ASSO		09/29/2017	VARIOUS		2,141,131	2,110,337	2,158,479	2,155,811	0	(4,143)	0	(4,143)	0	2,151,668	0	(10,538)	(10,538)	47,862	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,433	3,433	3,397	3,432	0	1	0	1	0	3,433	0	0	0	65	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,541	1,541	1,525	1,540	0	1	0	1	0	1,541	0	0	0	26	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		5,786	5,786	5,726	5,783	0	3	0	3	0	5,786	0	0	0	90	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,481	1,481	1,466	1,480	0	1	0	1	0	1,481	0	0	0	26	01/01/2043
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		2,005	2,005	1,984	2,004	0	1	0	1	0	2,005	0	0	0	30	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		4,109	4,109	4,066	4,107	0	2	0	2	0	4,109	0	0	0	62	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		4,666	4,666	4,617	4,664	0	2	0	2	0	4,666	0	0	0	53	01/01/2043
3138NY-QP-3	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		884	884	875	884	0	0	0	0	0	884	0	0	0	14	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,401	6,401	6,328	6,397	0	4	0	4	0	6,401	0	0	0	131	01/01/2043
3138W0-2A-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		9,474	9,474	9,376	9,464	0	11	0	11	0	9,474	0	0	0	152	01/01/2043
3138W0-2X-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2017	MBS PAYDOWN		4,928	4,928	4,876	4,926	0	2	0	2	0	4,928	0	0	0	75	01/01/2043
3138W0-FU-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,616	6,616	6,547	6,611	0	4	0	4	0	6,616	0	0	0	109	01/01/2043
3138W0-G6-0	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		8,361	8,361	8,274	8,356	0	5	0	5	0	8,361	0	0	0	146	01/01/2043
3138W0-SZ-3	FED NTL MTG ASSO		09/12/2017	VARIOUS		630,593	621,113	635,088	634,325	0	(646)	0	(646)	0	633,678	0	(3,085)	(3,085)	14,421	05/01/2043
3138W0-YR-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		5,096	5,096	5,043	5,093	0	4	0	4	0	5,096	0	0	0	67	01/01/2043
3138W1-4Q-7	FED NTL MTG ASSO 30YR		12/01/2017	MBS PAYDOWN		455,369	455,369	471,413	456,201	0	(832)	0	(832)	0	455,369	0	0	0	7,663	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		8,613	8,613	8,523	8,608	0	4	0	4	0	8,613	0	0	0	116	04/01/2043
3138W1-K3-0	FED NTL MTG ASSO		09/29/2017	VARIOUS		2,019,209	1,990,597	2,035,385	2,032,913	0	(4,426)	0	(4,426)	0	2,028,486	0	(9,277)	(9,277)	45,760	02/01/2043
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		2,825	2,825	2,796	2,824	0	1	0	1	0	2,825	0	0	0	48	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		19,709	19,709	19,504	19,694	0	15	0	15	0	19,709	0	0	0	281	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		8,388	8,388	8,301	8,384	0	4	0	4	0	8,388	0	0	0	90	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,303	3,303	3,269	3,302	0	1	0	1	0	3,303	0	0	0	50	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		14,483	14,483	14,333	14,474	0	9	0	9	0	14,483	0	0	0	244	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		8,453	8,453	8,365	8,448	0	5	0	5	0	8,453	0	0	0	172	04/01/2043
3138W9-GM-6	FED NTL MTG ASSO		09/12/2017	VARIOUS		1,406,526	1,386,570	1,418,055	1,416,353	0	(3,065)	0	(3,065)	0	1,413,288	0	(6,762)	(6,762)	31,535	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		19,151	19,151	19,765	19,206	0	(54)	0	(54)	0	19,151	0	0	0	267	02/01/2030
3138WD-HJ-3	FED NTL MTG ASSO FNMA 15YR		12/01/2017	MBS PAYDOWN		126,323	126,323	129,777	0	0	(327)	0	(327)	0	126,323	0	0	0	1,601	11/01/2029
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		115,687	115,687	121,363	116,181	0	(494)	0	(494)	0	115,687	0	0	0	1,621	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		188,609	188,609	198,010	189,428	0	(819)	0	(819)	0	188,609	0	0	0	2,746	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		285,366	285,366	306,903	287,187	0	(1,821)	0	(1,821)	0	285,366	0	0	0	6,546	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		37,547	37,547	38,721	37,649	0	(102)	0	(102)	0	37,547	0	0	0	702	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,211,474	1,211,474	1,218,714	1,212,027	0	(553)	0	(553)	0	1,211,474	0	0	0	17,479	11/01/2031
3138WJ-MD-7	FED NTL MTG ASSO FNMA		01/13/2017	VARIOUS		2,296,506	2,226,121	2,273,774	2,273,843	0	(258)	0	(258)	0	2,273,586	0	22,920	22,920	10,160	12/01/2046
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,339	3,339	3,305	3,338	0	1	0	1	0	3,339	0	0	0	69	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,678	6,678	6,608	6,673	0	5	0	5	0	6,678	0	0	0	107	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,613	1,613	1,596	1,612	0	1	0	1	0	1,613	0	0	0	33	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		8,024	8,024	7,940	8,018	0	6	0	6	0	8,024	0	0	0	159	04/01/2043
3138WP-JE-5	FNMA 15YR		12/13/2017	VARIOUS		3,362,773	3,355,681	3,505,900	3,470,144	0	(27,443)	0	(27,443)	0	3,442,701	0	(79,928)	(79,928)	80,807	04/01/2028
3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,094	1,094	1,082	1,093	0	0	0	0	0	1,094	0	0	0	18	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,719	6,719	6,650	6,717	0	2	0	2	0	6,719	0	0	0	84	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		76,764	76,764	79,786	76,967	0	(203)	0	(203)	0	76,764	0	0	0	1,445	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		1,097	1,097	1,085	1,096	0	0	0	0	0	1,097	0	0	0	18	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		6,789	6,789	6,719	6,786	0	3	0	3	0	6,789	0	0	0	93	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		8,309	8,309	8,223	8,304	0	6	0	6	0	8,309	0	0	0	108	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		911	911	902	911	0	0	0	0	0	911	0	0	0	15	07/01/2043
3138X6-TX-3	FED NTL MTG ASSO FNMA15YR		12/01/2017	MBS PAYDOWN		676,756	676,756	696,001	0	0	(1,715)	0	(1,715)	0	676,756	0	0	0	9,003	09/01/2028
3138Y3-BQ-3	FED NTL MTG ASSO FNMA 15YR		12/01/2017	MBS PAYDOWN		1,126,872	1,126,872	1,158,037	0	0	(2,518)	0	(2,518)	0	1,126,872	0	0	0	17,766	10/01/2029
3138YF-E3-4	FED NTL MTG ASSO FNMA		12/13/2017	VARIOUS		491,997	483,468	507,566	504,860	0	(4,967)	0	(4,967)	0	499,893	0	(7,896)	(7,896)	13,787	02/01/2030
3140E9-AM-8	FNMA 30YR		12/01/2017	MBS PAYDOWN		629,456	629,456	658,109	631,155	0	(1,699)	0	(1,699)	0	629,456	0	0	0	11,473	12/01/2045
3140EC-MV-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		48,042	48,042	49,603	48,132	0	(90)	0	(90)	0	48,042	0	0	0	784	08/01/2031

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
3140EW-2N-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		119,228	119,228	123,010	119,562	0	(334)	0	(334)	0	119,228	0	0	0	1,535	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		430,044	425,929	423,537	424,513	0	49	0	49	0	424,562	0	5,482	5,482	8,909	10/01/2046
3140F3-BU-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		80,413	80,413	83,027	80,591	0	(178)	0	(178)	0	80,413	0	0	0	1,338	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		437,821	433,827	431,715	432,454	0	46	0	46	0	432,501	0	5,320	5,320	9,166	10/01/2046
3140F9-2B-0	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		21,710	21,710	22,416	21,750	0	(40)	0	(40)	0	21,710	0	0	0	350	07/01/2031
3140F9-NN-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		49,794	49,794	51,412	49,924	0	(131)	0	(131)	0	49,794	0	0	0	927	07/01/2031
3140FB-6X-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		98,650	98,650	103,968	98,821	0	(171)	0	(171)	0	98,650	0	0	0	1,872	07/01/2045
3140FB-FE-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		49,282	49,282	50,883	49,419	0	(137)	0	(137)	0	49,282	0	0	0	976	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		125,610	125,610	129,692	125,980	0	(370)	0	(370)	0	125,610	0	0	0	2,065	08/01/2031
3140FB-SL-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		190,839	190,839	196,743	191,319	0	(481)	0	(481)	0	190,839	0	0	0	3,708	08/01/2031
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		67,254	67,254	71,983	67,432	0	(178)	0	(178)	0	67,254	0	0	0	2,488	10/01/2046
3140FF-C8-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		107,101	107,101	110,582	107,310	0	(209)	0	(209)	0	107,101	0	0	0	1,795	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		289,577	289,577	298,536	290,360	0	(783)	0	(783)	0	289,577	0	0	0	5,248	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		2,330,947	2,310,243	2,281,649	2,302,358	0	386	0	386	0	2,302,743	0	28,204	28,204	47,803	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		2,231,203	2,211,318	2,191,875	2,203,730	0	386	0	386	0	2,204,116	0	27,087	27,087	46,133	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		10,923	10,923	10,891	10,922	0	1	0	1	0	10,923	0	0	0	190	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		69,277	69,277	70,630	69,351	0	(73)	0	(73)	0	69,277	0	0	0	1,506	11/01/2046
3140FG-FE-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		19,787	19,787	20,430	19,827	0	(40)	0	(40)	0	19,787	0	0	0	306	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		24,507	24,507	25,303	24,560	0	(53)	0	(53)	0	24,507	0	0	0	332	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		149,461	149,461	154,319	149,868	0	(406)	0	(406)	0	149,461	0	0	0	2,412	10/01/2031
3140FK-RL-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		114,535	114,535	118,078	114,810	0	(275)	0	(275)	0	114,535	0	0	0	2,131	10/01/2031
3140FK-RZ-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		44,735	44,735	46,119	44,829	0	(94)	0	(94)	0	44,735	0	0	0	803	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		1,427,695	1,414,073	1,406,794	1,409,396	0	153	0	153	0	1,409,549	0	18,147	18,147	29,745	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		137,163	137,163	141,621	137,553	0	(390)	0	(390)	0	137,163	0	0	0	2,556	11/01/2031
3140FM-JU-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		144,559	144,559	149,031	144,845	0	(286)	0	(286)	0	144,559	0	0	0	2,346	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		62,248	62,248	64,271	62,453	0	(205)	0	(205)	0	62,248	0	0	0	1,042	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		16,182	16,182	16,708	16,213	0	(31)	0	(31)	0	16,182	0	0	0	269	11/01/2031
3140J7-K4-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		82,223	82,223	85,075	0	0	(5)	0	(5)	0	82,223	0	0	0	240	02/01/2045
31410F-Z2-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		98,894	98,894	97,473	98,738	0	157	0	157	0	98,894	0	0	0	2,595	07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		404,998	404,998	429,772	407,108	0	(2,111)	0	(2,111)	0	404,998	0	0	0	7,066	11/01/2040
31416Y-6Q-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		785,369	785,369	828,564	0	0	(3,653)	0	(3,653)	0	785,369	0	0	0	14,025	09/01/2041
31416Y-YN-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		92,488	92,488	97,719	0	0	(439)	0	(439)	0	92,488	0	0	0	1,654	08/01/2041
31416Y-YV-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		300,564	300,564	327,051	303,333	0	(2,770)	0	(2,770)	0	300,564	0	0	0	6,602	08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		56,566	56,566	60,358	56,849	0	(283)	0	(283)	0	56,566	0	0	0	1,199	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		6,290	6,290	6,506	0	0	0	0	0	0	6,290	0	0	0	18	07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		3,745	3,745	3,703	3,744	0	2	0	2	0	3,745	0	0	0	75	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		2,564	2,564	2,537	2,563	0	1	0	1	0	2,564	0	0	0	53	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA		12/01/2017	MBS PAYDOWN		15,738	15,738	15,560	15,727	0	11	0	11	0	15,738	0	0	0	274	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		14,545	14,545	14,394	14,533	0	11	0	11	0	14,545	0	0	0	227	12/01/2042
31417E-WF-4	FED NTL MTG ASSO		12/01/2017	MBS PAYDOWN		159,644	159,644	163,735	159,908	0	(264)	0	(264)	0	159,644	0	0	0	2,736	02/01/2043
31417F-2P-2	FED NTL MTG ASSO		09/12/2017	VARIOUS		1,841,546	1,815,501	1,856,920	1,854,642	0	(4,160)	0	(4,160)	0	1,850,489	0	(8,943)	(8,943)	41,128	04/01/2043
31417G-LW-4	FED NTL MTG ASSO		09/29/2017	VARIOUS		339,430	334,721	342,259	341,841	0	(879)	0	(879)	0	340,962	0	(1,534)	(1,534)	7,486	05/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		11,770	11,770	11,648	11,763	0	7	0	7	0	11,770	0	0	0	152	05/01/2043
462590-JD-3	IOWA STUDENT LN LIQUIDITY CORP		02/09/2017	CITIGROUP GLOBAL MARKETS INC		2,942,296	2,845,000	2,845,000	2,845,000	0	0	0	0	0	2,845,000	0	97,299	97,299	26,682	12/01/2019
59259Y-3Q-0	METROPOLITAN TRANSN AUTH NY REV F		02/02/2017	CITIGROUP GLOBAL MARKETS INC		1,412,544	1,280,000	1,420,723	1,403,639	0	(1,281)	0	(1,281)	0	1,402,352	0	10,191	10,191	14,578	11/15/2045
59447P-MN-8	MICHIGAN FIN AUTH REV MUNI		07/01/2017	MATURITY		1,075,000	1,075,000	1,168,009	1,097,757	0	(22,750)	0	(22,750)	0	1,075,000	0	0	0	53,750	07/01/2017
60412A-DT-7	MINNESOTA ST FOR PREVIOUS ISSU		08/01/2017	MATURITY		1,985,000	1,985,000	2,150,013	2,034,585	0	(49,585)	0	(49,585)	0	1,985,000	0	0	0	99,250	08/01/2017
64966L-MX-6	NEW YORK NY MUNI		08/01/2017	MATURITY		1,830,000	1,830,000	1,982,146	1,876,040	0	(46,040)	0	(46,040)	0	1,830,000	0	0	0	91,500	08/01/2017
64966L-RC-7	NEW YORK NY MUNI		03/03/2017	CUSIP EXCHANGE		1,664,535	1,635,000	1,771,604	1,676,332	0	(12,193)	0	(12,193)	0	1,664,141	0	394	394	48,142	08/01/2017
658196-5H-9	NORTH CAROLINA ESATN MUN PWR A		01/01/2017	MATURITY		1,005,000	1,005,000	1,064,878	1,005,000	0	0	0	0	0	1,005,000	0	0	0	25,123	01/01/2017
667825-UJ-0	NORTHWEST TEX INDPT SCH DIST MUNI		02/15/2017	CALLED SECURITY at 100.000		940,000	940,000	1,001,730	945,156	0	(5,156)	0	(5,156)	0	940,000	0	0	0	23,500	02/15/2031
796253-X4-9	SAN ANTONIO TEX ELEC & GAS RE MUNI		02/01/2017	CALLED SECURITY at 100.000		1,805,000	1,805,000	1,918,498	1,811,796	0	(6,796)	0	(6,796)	0	1,805,000	0	0	0	45,125	02/01/2032
864777-AR-8	SUFFOLK CNTY NY WTR AUTH MUNI		11/01/2017	MATURITY		6,135,000	6,135,000	6,624,389	6,349,536	0	(214,536)	0	(214,536)	0	6,135,000	0	0	0	306,750	11/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
988516-BD-1	YUMA ARIZ MUN PPTY CORP UTIL S		07/01/2017	MATURITY		515,000	515,000	552,775	526,188	0	(11,188)	0	(11,188)	0	515,000	0	0	0	25,750	07/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						102,100,985	100,995,423	105,607,107	97,792,564	0	(698,287)	0	(698,287)	0	102,416,607	0	(315,622)	(315,622)	2,450,323	XXX
00206R-AR-3	A T & T CORPORATION CORPORATE		01/30/2017	WELLS FARGO		857,320	800,000	797,512	799,292	0	64	0	64	0	799,356	0	57,964	57,964	21,524	02/15/2019
026874-DH-7	AMERICAN INTERNATIONAL-CW21 CORPORATE		01/10/2017	J.P. MORGAN		1,936,604	1,905,000	1,904,048	1,904,036	0	4	0	4	0	1,904,040	0	32,564	32,564	21,050	04/01/2026
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1		12/20/2017	VARIOUS		1,187	1,187	1,212	1,205	0	(18)	0	(18)	0	1,187	0	0	0	43	05/20/2033
059500-AD-0	BACM_06-3 CMBS		02/28/2017	CALLED SECURITY at 100.000		16,044	16,044	17,989	16,113	0	(69)	0	(69)	0	16,044	0	0	0	156	07/10/2044
07388R-AF-4	BEAR STEARNS CO. CMBS		02/13/2017	CALLED SECURITY at 100.000		410,043	410,043	453,706	411,481	0	(1,439)	0	(1,439)	0	410,043	0	0	0	2,568	02/01/2044
12631D-BG-7	COMM_14-CR18 CMBS		01/05/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		3,078,622	3,075,000	3,205,087	3,190,950	0	(196)	0	(196)	0	3,190,754	0	(112,132)	(112,132)	15,774	05/01/2047
142339-AE-0	CARLISLE COMPANIES INC CORPORATE		01/10/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		455,396	425,000	423,088	424,117	0	0	0	0	0	424,117	0	31,279	31,279	1,694	12/15/2020
15189T-AN-7	CENTERPOINT ENERGY INC CORPORATE		02/01/2017	MATURITY		500,000	500,000	498,705	499,924	0	76	0	76	0	500,000	0	0	0	14,875	02/01/2017
165182-BR-6	CF_15-1A: A ABS FTST		04/27/2017	CALLED SECURITY at 100.000		6,648,658	6,648,658	6,648,658	6,648,658	0	0	0	0	0	6,648,658	0	0	0	35,412	02/07/2027
17311Q-BK-5	CIT GROUP INC CMBS		06/12/2017	CALLED SECURITY at 100.000		1,406,113	1,406,113	1,667,330	1,511,462	0	(105,349)	0	(105,349)	0	1,406,113	0	0	0	25,027	12/01/2049
20030N-BW-0	COMCAST CORP CORPORATE		08/01/2017	CITIGROUP GLOBAL MARKETS INC		1,457,233	1,550,000	1,548,140	1,548,201	0	92	0	92	0	1,548,293	0	(91,060)	(91,060)	37,943	01/15/2027
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE		05/10/2017	MATURITY		204,427	204,427	214,649	205,023	0	(595)	0	(595)	0	204,427	0	0	0	9,455	05/10/2017
247361-ZH-4	DELTA AIR LINES INC CORPORATE		11/24/2017	CALLED SECURITY at 100.000		234,389	234,389	234,389	234,389	0	0	0	0	0	234,389	0	0	0	8,694	11/23/2019
33829T-AA-4	FIVE CORNERS FUNDING TRUST		01/10/2017	WELLS FARGO		3,069,592	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	169,592	169,592	20,647	11/15/2023
345397-YD-9	FORD MOTOR CREDIT CO CORPORATE		06/07/2017	SG COWEN SECURITIES CORP		744,390	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(5,610)	(5,610)	11,856	08/12/2019
35906A-AH-1	NEW COMMUNICATIONS HLDGS CORPORATE		08/16/2017	VARIOUS		1,201,013	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	1,013	1,013	86,700	04/15/2020
36143W-AA-9	GAHR_15-NRF CMBS		09/01/2017	MBS PAYDOWN		1,530,174	1,530,174	1,528,793	1,529,981	0	192	0	192	0	1,530,174	0	0	0	3,601	12/15/2034
38141G-WC-4	GOLDMAN SACHS GROUP INC CORP SCH B		04/03/2017	GOLDMAN SACHS		2,849,400	2,840,000	2,830,912	0	0	238	0	238	0	2,831,150	0	18,251	18,251	16,567	04/26/2022
38145G-AG-5	GOLDMAN SACHS GROUP INC CORPORATE		07/19/2017	GOLDMAN SACHS		2,860,320	2,890,000	2,887,023	2,887,113	0	374	0	374	0	2,887,487	0	(27,167)	(27,167)	56,030	11/15/2021
391164-AF-7	GREAT PLAINS ENERGY INC CORPORATE		02/10/2017	DEUTSCHE BANK		7,615,160	7,000,000	7,160,370	7,049,622	0	(1,345)	0	(1,345)	0	7,048,277	0	566,883	566,883	61,740	06/15/2022
410345-AL-6	HANESBRANDS INC CORPORATE		06/09/2017	GOLDMAN SACHS		2,161,400	2,140,000	2,140,000	2,091,850	48,150	0	0	48,150	0	2,140,000	0	21,400	21,400	60,373	05/15/2026
44918L-AD-4	HART_15-C: A3 ABS FTST		12/15/2017	VARIOUS		4,522,975	4,525,159	4,524,333	4,524,575	0	327	0	327	0	4,524,903	0	(1,928)	(1,928)	57,370	02/15/2020
46629Y-AC-3	JPMORGAN CHASE 07-CB18 CMBS		02/28/2017	CALLED SECURITY at 100.000		313,930	313,930	358,469	314,288	0	(358)	0	(358)	0	313,930	0	0	0	1,677	06/01/2047
46632H-AG-6	JPMCC_07-LD12 CMBS		06/30/2017	VARIOUS		560,347	560,347	638,139	571,422	0	(11,075)	0	(11,075)	0	560,347	0	0	0	10,471	02/01/2051
46647P-AA-4	MORGAN JP&CO INC CORPORATE		09/12/2017	J.P. MORGAN		1,682,281	1,615,000	1,615,000	0	0	0	0	0	0	1,615,000	0	67,281	67,281	38,604	02/22/2048
48305Q-AC-7	KAISER FOUND HOSPITAL CORPORATE		09/11/2017	GOLDMAN SACHS		1,912,038	1,870,000	1,863,175	0	0	164	0	164	0	1,863,339	0	48,699	48,699	21,271	05/01/2027
50076Q-AE-6	KRAFT FOODS CORPORATE		09/12/2017	J.P. MORGAN		3,143,250	3,000,000	3,385,320	3,355,602	0	(5,684)	0	(5,684)	0	3,349,918	0	(206,668)	(206,668)	116,667	06/04/2042
50180J-AD-7	LBUBS 07-C2 CMBS		02/28/2017	CALLED SECURITY at 100.000		315,277	315,277	343,430	317,348	0	(2,071)	0	(2,071)	0	315,277	0	0	0	2,413	02/15/2040
59156R-BQ-0	METLIFE FUNDING INC CORPORATE		01/13/2017	CITIGROUP GLOBAL MARKETS INC		592,192	580,000	579,954	579,940	0	(3)	0	(3)	0	579,937	0	12,255	12,255	3,828	11/13/2025
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		10/20/2017	CALLED SECURITY at 100.000		415,000	415,000	415,000	415,000	0	0	0	0	0	415,000	0	0	0	6,725	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		10/20/2017	CALLED SECURITY at 100.000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,388	04/30/2032
665772-CN-7	NORTHERN STATES POWER CORPORATE		02/02/2017	KEY CAPITAL MARKETS		984,960	995,000	978,752	979,106	0	58	0	58	0	979,164	0	5,796	5,796	19,016	08/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION CORPORATE		01/31/2017	MORGAN STANLEY		728,588	625,000	655,544	654,981	0	(55)	0	(55)	0	654,927	0	73,661	73,661	7,986	05/15/2045
747262-AH-6	QVC INC CORPORATE		03/20/2017	BARCLAYS CAPITAL		426,925	410,000	433,960	425,286	0	(591)	0	(591)	0	424,695	0	2,229	2,229	15,234	07/02/2022
747262-AS-2	QVC INC CORPORATE		03/20/2017	BARCLAYS CAPITAL		1,001,760	1,000,000	1,038,340	1,031,930	0	(807)	0	(807)	0	1,031,123	0	(29,363)	(29,363)	23,172	04/01/2024
747262-AW-3	QVC INC CORPORATE		05/01/2017	VARIOUS		1,822,150	2,000,000	1,995,680	1,995,825	0	24	0	24	0	1,995,849	0	(173,699)	(173,699)	72,213	08/15/2034
78470R-AB-3	SOCIAL PROFESSIONAL LOAN PROGRAM		12/26/2017	VARIOUS		2,277,773	2,277,773	2,277,616	2,277,509	0	264	0	264	0	2,277,773	0	0	0	24,118	01/25/2036
834017-AB-1	SOFI ABS FTST		12/26/2017	VARIOUS		635,760	635,760	635,678	635,469	0	(3)	0	(3)	0	635,466	0	294	294	8,046	09/25/2032
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE		12/20/2017	CALLED SECURITY at 100.000		30,313	30,313	30,312	30,312	0	1	0	1	0	30,313	0	0	0	1,021	09/20/2021

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
90345K-AA-8	US AIRWAYS GROUP INC CORPORATE		04/03/2017	CITIGROUP GLOBAL MARKETS INC		444,394	403,078	403,078	403,078	0	0	0	0	0	403,078	0	41,316	41,316	11,477	10/22/2024
92345Y-AC-0	VERISK ANALYTICS INC CORPORATE		04/03/2017	LIQUIDNET INC.		443,573	425,000	440,944	435,161	0	(417)	0	(417)	0	434,744	0	8,828	8,828	9,935	09/12/2022
92978N-AE-4	WBCMT_07-C33 CMBS		05/30/2017	CALLED SECURITY at 100.000		1,847,936	1,847,936	2,026,954	1,866,850	0	(18,914)	0	(18,914)	0	1,847,936	0	0	0	26,540	02/01/2051
949746-SK-8	WELLS FARGO COMPANY CORPORATE		04/03/2017	VARIOUS		2,030,573	2,015,000	2,015,000	0	0	0	0	0	0	2,015,000	0	15,572	15,572	12,368	01/24/2023
94988J-5G-8	WELLS FARGO BANK CORPORATE		07/17/2017	WELLS FARGO		3,302,005	3,280,000	3,275,473	3,275,548	0	799	0	799	0	3,276,343	0	25,664	25,664	43,485	12/06/2019
88167A-AE-1	TEVA PHARMACEUTICAL CORPORATE	D	08/16/2017	RBC DOMINION SECURITIES CORP.		831,840	910,000	907,579	907,655	0	181	0	181	0	907,836	0	(75,996)	(75,996)	31,054	10/01/2026
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						69,613,325	68,585,608	69,959,341	60,910,302	48,150	(146,131)	0	(97,981)	0	69,136,407	0	476,918	476,918	1,078,808	XXX
8399997. Total - Bonds - Part 4						318,652,550	316,729,994	326,023,778	307,939,204	48,150	(1,478,409)	0	(1,430,259)	0	320,155,361	0	(1,502,810)	(1,502,810)	6,415,141	XXX
8399998. Total - Bonds - Part 5						57,041,891	56,515,000	57,172,255	0	0	(24,429)	0	(24,429)	0	57,147,826	0	(105,935)	(105,935)	443,847	XXX
8399999. Total - Bonds						375,694,441	373,244,994	383,196,033	307,939,204	48,150	(1,502,838)	0	(1,454,688)	0	377,303,187	0	(1,608,745)	(1,608,745)	6,858,988	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						375,694,441	XXX	383,196,033	307,939,204	48,150	(1,502,838)	0	(1,454,688)	0	377,303,187	0	(1,608,745)	(1,608,745)	6,858,988	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
3135G0-S2-0	FED NTL MTG ASSO AGCY FTST		01/13/2017	BARCLAYS CAPITAL	06/30/2017	CALLED SECURITY at 100.0	29,000,000	29,008,700	29,000,000	29,000,000	0	(8,700)	0	(8,700)	0	0	0	0	253,750	23,965
912828-T7-5	US TREASURY N/B GOVERNMENT		01/20/2017	CITIGROUP GLOBAL MARKETS INC	06/05/2017	VARIOUS	6,300,000	6,304,827	6,311,677	6,305,729	0	902	0	902	0	0	5,949	5,949	22,959	9,718
912828-U8-1	UNITED STATES TREASURY GOVERNMENT		01/20/2017	HSBC SECURITIES INC.	02/02/2017	GOLDMAN SACHS	6,300,000	6,310,347	6,329,767	6,310,273	0	(74)	0	(74)	0	0	19,494	19,494	11,834	8,006
0599999. Subtotal - Bonds - U.S. Governments							41,600,000	41,623,874	41,641,444	41,616,002	0	(7,872)	0	(7,872)	0	0	25,443	25,443	288,543	41,689
373384-6T-8	GEORGIA ST MUNI		01/24/2017	CITIGROUP GLOBAL MARKETS INC	02/09/2017	BARCLAYS CAPITAL	2,325,000	2,810,227	2,825,363	2,807,534	0	(2,694)	0	(2,694)	0	0	17,829	17,829	28,093	22,604
914460-QN-3	UNIVERSITY MINN MUNI		09/15/2017	GOLDMAN SACHS	10/18/2017	WELLS FARGO	2,530,000	2,652,756	2,642,939	2,646,388	0	(6,367)	0	(6,367)	0	0	(3,449)	(3,449)	7,731	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							4,855,000	5,462,983	5,468,302	5,453,922	0	(9,061)	0	(9,061)	0	0	14,380	14,380	35,824	22,604
12543D-AY-6	COMMUNITY HEALTH SYSTEMS INC CORPORATE		06/02/2017	J.P. MORGAN	11/14/2017	OPPENHEIMER	580,000	604,650	538,675	603,040	0	(1,610)	0	(1,610)	0	0	(64,365)	(64,365)	24,167	8,257
156700-AS-5	CENTURYTEL INC CORPORATE		06/08/2017	VARIOUS	11/13/2017	MORGAN STANLEY	1,600,000	1,684,934	1,518,000	1,677,895	0	(7,039)	0	(7,039)	0	0	(159,896)	(159,896)	61,867	21,189
3136AV-KR-9	FED NTL MTG ASSO CMBS		02/15/2017	CITIGROUP GLOBAL MARKETS INC	04/20/2017	MIZUHO SECUROTIES USA INC.	3,875,000	3,790,814	3,864,102	3,791,967	0	1,153	0	1,153	0	0	72,135	72,135	25,712	8,091
61744Y-AJ-7	MORGAN STANLEY DEAN WITTER CORPORATE		07/19/2017	MORGAN STANLEY	08/21/2017	MERRILL LYNCH, PIERCE, FENNER & SMI	4,005,000	4,005,000	4,011,368	4,005,000	0	0	0	0	0	0	6,368	6,368	7,734	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,060,000	10,085,398	9,932,145	10,077,902	0	(7,496)	0	(7,496)	0	0	(145,758)	(145,758)	119,480	37,537
8399998. Total - Bonds							56,515,000	57,172,255	57,041,891	57,147,826	0	(24,429)	0	(24,429)	0	0	(105,935)	(105,935)	443,847	101,830
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								57,172,255	57,041,891	57,147,826	0	(24,429)	0	(24,429)	0	0	(105,935)	(105,935)	443,847	101,830

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	
					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?				11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number			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	19,410,905	19,410,905	0	1,000,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer							19,410,905	19,410,905	0	XXX	XXX
1899999. Total Common Stocks							19,410,905	19,410,905	0	XXX	XXX
1999999 - Totals							19,410,905	19,410,905	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	
			Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		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	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
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 Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY GOVERNM	SD		11/14/2017	NOMURA SECURITIES	09/30/2018	249,692	0	53	0	0	250,000	249,639	883	0	1.375	1.542	MS	0	434
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						249,692	0	53	0	0	250,000	249,639	883	0	XXX	XXX	XXX	0	434
0599999. Total - U.S. Government Bonds						249,692	0	53	0	0	250,000	249,639	883	0	XXX	XXX	XXX	0	434
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
TEXAS ST ST MUNI			12/08/2017	VARIOUS	08/30/2018	15,607,520	0	(23,458)	0	0	15,335,000	15,630,978	204,467	0	4.000	1.291	AUG	0	170,155
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						15,607,520	0	(23,458)	0	0	15,335,000	15,630,978	204,467	0	XXX	XXX	XXX	0	170,155
1799999. Total - U.S. States, Territories and Possessions Bonds						15,607,520	0	(23,458)	0	0	15,335,000	15,630,978	204,467	0	XXX	XXX	XXX	0	170,155
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
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						15,857,212	0	(23,405)	0	0	15,585,000	15,880,617	205,350	0	XXX	XXX	XXX	0	170,589
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						15,857,212	0	(23,405)	0	0	15,585,000	15,880,617	205,350	0	XXX	XXX	XXX	0	170,589
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						15,857,212	0	(23,405)	0	0	XXX	15,880,617	205,350	0	XXX	XXX	XXX	0	170,589

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 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,MO		0.000	0	0	9,900,015	XXX
WELLS FARGO	Atlanta , GA		0.000	0	0	(24,888,777)	XXX
BB&T	Louisville, KY		0.000	0	0	5,939,678	XXX
CITIBANK	New Castle , DE		0.000	0	0	32,191	XXX
FIFTH THIRD	Nashville,TN		0.000	0	0	16,061,613	XXX
JP MORGAN CHASE	New York , NY		0.000	0	0	1,716,721	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	8,761,441	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	8,761,441	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	8,761,441	XXX

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

1. January	(2,623,766)	4. April	(8,014,680)	7. July	473,306	10. October	19,158,287
2. February	(9,160,750)	5. May	(5,873,303)	8. August	(2,803,952)	11. November	6,741,170
3. March	(13,551,883)	6. June	36,856,661	9. September	8,395,676	12. December	8,761,441

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	FED FARM CREDIT AGCYD FTSE		12/29/2017	1.201	01/19/2018	14,991,000	0	1,500
	FEDERAL HOME LOAN BANK AGCYD FTSE		12/11/2017	1.211	01/03/2018	24,998,320	0	17,646
	FEDERAL HOME LOAN BANK AGCYD FTSE		12/29/2017	1.241	01/18/2018	59,964,866	0	6,200
	FHLB DISC CORP		12/29/2017	1.256	01/22/2018	54,959,736	0	5,752
	FHLB DISC CORP		12/01/2017	1.262	01/26/2018	24,978,125	0	27,125
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						179,892,047	0	58,223
0599999. Total - U.S. Government Bonds						179,892,047	0	58,223
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
	INTERCONTINENT COMM PAPER		12/28/2017	1.521	01/08/2018	19,994,089	0	3,378
	JP MORGAN CHASE TIME DEPOS		12/29/2017	0.000	01/02/2018	10,756,330	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						30,750,419	0	3,378
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						30,750,419	0	3,378
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						210,642,466	0	61,601
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						210,642,466	0	61,601
09248U-70-0	BLACKROCK LIQUIDITY FDS -FED FUNDS-INST		12/08/2017	0.000	XXX	11,830	0	0
4812C0-67-0	JPMORGAN US GOVT MMKT-CA MMF		12/29/2017	0.000	XXX	60,293,709	0	47,307
94975H-29-6	WELLS FARGO ADV TREASURY PLUS INSTITUT	SD	12/29/2017	0.000	XXX	110,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						60,415,539	0	47,307
8899999 - Total Cash Equivalents						271,058,005	0	108,908

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	55,293	54,931	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	B	DOI	7,230,853	7,184,210	0	0
4.	Arkansas AR	B	DOI	326,503	323,404	0	0
5.	California CA			0	0	0	0
6.	Colorado CO	B	DOI	310,820	310,691	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	ST	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	4,189,439	4,172,412	0	0
15.	Indiana IN	B	DOI	522,109	518,154	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY	B	DOI	1,054,258	1,046,273	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	350,958	348,226	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE	B	DOI	326,953	326,219	0	0
29.	Nevada NV	B	DOI	3,761,048	3,739,950	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	DOI	300,614	298,935	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	427,554	426,592	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	351,419	349,535	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN	B	DOI	1,404,007	1,394,358	0	0
44.	Texas TX	B	DOI	100,601	100,375	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	DOI	552,543	547,300	0	0
48.	Washington WA	B	DOI	175,605	174,892	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	21,550,577	21,426,457	0	0
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)