HEALTH ANNUAL STATEMENT

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

UnitedHealthcare Community Plan of Ohio, Inc.

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 12323 Employer's ID Number 56-2451429

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 03/29/2004 Commenced Business 10/01/2005

Statutory Home Office 9200 Worthington Road (Street and Number), Westerville , OH, US 43082 (City or Town, State, Country and Zip Code)

Main Administrative Office 9700 Health Care Lane (Street and Number)
Minnetonka , MN, US 55343 (City or Town, State, Country and Zip Code), 952-979-6165 (Area Code) (Telephone Number)

Mail Address 9700 Health Care Lane (Street and Number or P.O. Box), Minnetonka , MN, US 55343 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 9700 Health Care Lane (Street and Number)
Minnetonka , MN, US 55343 (City or Town, State, Country and Zip Code), 952-979-6165 (Area Code) (Telephone Number)

Internet Website Address www.uhccommunityplan.com

Statutory Statement Contact Rachel Ivelisse Ramos (Name), 952-406-4923 (Area Code) (Telephone Number)
rachel_ramos@uhc.com (E-mail Address), 952-979-7825 (FAX Number)

OFFICERS

President Tracy Lynn Davidson
Treasurer Robert Worth Oberrender
Secretary Christina Regina Palme-Krizak
Chief Financial Officer Dale Ray Moore

OTHER

Nyle Brent Cottington, Vice President
Heather Anastasia Lang Jacobsen #, Assistant Secretary

DIRECTORS OR TRUSTEES

Richard Gordon Dunlop
Joseph Gilbert Gaudio
Yasmine Herminia Winkler

State of Ohio
County of Franklin 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.

Tracy Lynn Davidson	Christina Regina Palme-Krizak	Dale Ray Moore
President	Secretary	Chief Financial Officer

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

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	18,392,682	4.861	18,392,682	0	18,392,682	4.861
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	1,796,995	0.475	1,796,995	0	1,796,995	0.475
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	18,123,837	4.790	18,123,837	0	18,123,837	4.790
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	22,043,183	5.826	22,043,183	0	22,043,183	5.826
1.43 Revenue and assessment obligations	93,994,402	24.841	93,994,402	0	93,994,402	24.841
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	770,494	0.204	770,494	0	770,494	0.204
1.512 Issued or guaranteed by FNMA and FHLMC	33,974,623	8.979	33,974,623	0	33,974,623	8.979
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	3,941,663	1.042	3,941,663	0	3,941,663	1.042
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	14,257,074	3.768	14,257,074	0	14,257,074	3.768
1.523 All other	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	66,780,755	17.649	66,780,755	0	66,780,755	17.649
2.2 Unaffiliated non-U.S. securities (including Canada)	17,416,998	4.603	17,416,998	0	17,416,998	4.603
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	86,893,743	22.964	86,893,743	0	86,893,743	22.964
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	378,386,448	100.000	378,386,448	0	378,386,448	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		279,227,800
2.	Cost of bonds and stocks acquired, Part 3, Column 7		107,054,390
3.	Accrual of discount		55,079
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		1,415,414
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		92,517,952
7.	Deduct amortization of premium		3,742,029
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)		291,492,702
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		291,492,702

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	19,163,177	18,482,450	19,412,379	18,823,943
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	19,163,177	18,482,450	19,412,379	18,823,943
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	18,123,838	18,131,640	18,894,163	16,085,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	22,043,184	21,937,730	22,932,057	19,415,000
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	133,707,682	132,909,991	138,334,351	122,476,128
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	81,037,828	80,676,450	81,569,336	80,250,055
	9.	Canada	2,402,475	2,406,231	2,423,898	2,380,000
	10.	Other Countries	15,014,523	14,999,885	15,006,231	15,030,000
	11.	Totals	98,454,826	98,082,566	98,999,465	97,660,055
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	291,492,707	289,544,377	298,572,415	274,460,126
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	291,492,707	289,544,377	298,572,415	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	88,803,567	9,934,155	6,730,307	65,610	2,767	XXX	105,536,406	27.9	18,589,808	5.8	105,536,406	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	88,803,567	9,934,155	6,730,307	65,610	2,767	XXX	105,536,406	27.9	18,589,808	5.8	105,536,406	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	0	10,877,264	7,246,574	0	0	XXX	18,123,838	4.8	23,010,469	7.2	18,123,837	1
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	10,877,264	7,246,574	0	0	XXX	18,123,838	4.8	23,010,469	7.2	18,123,837	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	12,528,321	9,514,862	0	0	XXX	22,043,183	5.8	20,509,544	6.4	22,043,183	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	12,528,321	9,514,862	0	0	XXX	22,043,183	5.8	20,509,544	6.4	22,043,183	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	16,886,290	66,647,335	39,922,791	6,630,738	1,834,726	XXX	131,921,880	34.9	128,260,971	39.9	131,921,881	(1)
5.2 NAIC 2	0	0	1,785,801	0	0	XXX	1,785,801	0.5	0	0.0	1,785,801	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	16,886,290	66,647,335	41,708,592	6,630,738	1,834,726	XXX	133,707,681	35.4	128,260,971	39.9	133,707,682	(1)

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	11,898,495	31,735,528	20,601,259	547,112	0	XXX	64,782,394	17.1	97,498,802	30.3	44,890,769	19,891,625
6.2 NAIC 2	1,653,641	14,299,207	17,546,872	172,713	0	XXX	33,672,433	8.9	33,852,582	10.5	30,081,188	3,591,245
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	13,552,136	46,034,735	38,148,131	719,825	0	XXX	98,454,827	26.1	131,351,384	40.8	74,971,957	23,482,870
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 117,588,352	131,722,603	84,015,793	7,243,460	1,837,493	0	342,407,701	90.6	XXX	XXX	322,516,076	19,891,625
10.2 NAIC 2	(d) 1,653,641	14,299,207	19,332,673	172,713	0	0	35,458,234	9.4	XXX	XXX	31,866,989	3,591,245
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(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	119,241,993	146,021,810	103,348,466	7,416,173	1,837,493	0	(b) 377,865,935	100.0	XXX	XXX	354,383,065	23,482,870
10.8 Line 10.7 as a % of Col. 7	31.6	38.6	27.4	2.0	0.5	0.0	100.0	XXX	XXX	XXX	93.8	6.2
11. Total Bonds Prior Year												
11.1 NAIC 1	59,817,011	124,303,015	87,571,936	11,402,846	4,774,786	XXX	XXX	XXX	287,869,594	89.5	270,981,915	16,887,679
11.2 NAIC 2	745,146	16,295,434	15,972,927	839,075	0	XXX	XXX	XXX	33,852,582	10.5	30,947,336	2,905,246
11.3 NAIC 3	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	60,562,157	140,598,449	103,544,863	12,241,921	4,774,786	XXX	XXX	XXX	(b) 321,722,176	100.0	301,929,251	19,792,925
11.8 Line 11.7 as a % of Col. 9	18.8	43.7	32.2	3.8	1.5	XXX	XXX	XXX	100.0	XXX	93.8	6.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1	114,869,708	115,866,743	82,698,673	7,243,460	1,837,493	0	322,516,077	85.4	270,981,915	84.2	322,516,077	XXX
12.2 NAIC 2	1,278,651	12,375,132	18,040,494	172,713	0	0	31,866,990	8.4	30,947,336	9.6	31,866,990	XXX
12.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	116,148,359	128,241,875	100,739,167	7,416,173	1,837,493	0	354,383,067	93.8	301,929,251	93.8	354,383,067	XXX
12.8 Line 12.7 as a % of Col. 7	32.8	36.2	28.4	2.1	0.5	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	30.7	33.9	26.7	2.0	0.5	0.0	93.8	XXX	XXX	XXX	93.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	2,718,644	15,855,860	1,317,120	0	0	0	19,891,624	5.3	16,887,679	5.2	XXX	19,891,624
13.2 NAIC 2	374,990	1,924,075	1,292,179	0	0	0	3,591,244	1.0	2,905,246	0.9	XXX	3,591,244
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	3,093,634	17,779,935	2,609,299	0	0	0	23,482,868	6.2	19,792,925	6.2	XXX	23,482,868
13.8 Line 13.7 as a % of Col. 7	13.2	75.7	11.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.8	4.7	0.7	0.0	0.0	0.0	6.2	XXX	XXX	XXX	XXX	6.2

(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 $ 86,373,229 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	88,643,904	9,560,458	6,561,550	0	0	XXX	104,765,912	27.7	15,566,904	4.8	104,765,912	0
1.2 Residential Mortgage-Backed Securities	159,663	373,697	168,756	65,610	2,767	XXX	770,493	0.2	3,022,904	0.9	770,493	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	88,803,567	9,934,155	6,730,306	65,610	2,767	XXX	105,536,405	27.9	18,589,808	5.8	105,536,405	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	0	10,877,264	7,246,574	0	0	XXX	18,123,838	4.8	23,010,469	7.2	18,123,837	1
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	0	10,877,264	7,246,574	0	0	XXX	18,123,838	4.8	23,010,469	7.2	18,123,837	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	12,528,321	9,514,862	0	0	XXX	22,043,183	5.8	20,509,544	6.4	22,043,183	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	12,528,321	9,514,862	0	0	XXX	22,043,183	5.8	20,509,544	6.4	22,043,183	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	11,202,014	51,628,469	32,960,914	0	0	XXX	95,791,397	25.4	90,411,717	28.1	95,791,397	0
5.2 Residential Mortgage-Backed Securities	5,658,136	14,901,784	8,568,544	6,483,130	1,834,726	XXX	37,446,320	9.9	37,849,254	11.8	37,446,321	(1)
5.3 Commercial Mortgage-Backed Securities	26,140	117,083	179,134	147,608	0	XXX	469,965	0.1	0	0.0	469,964	1
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	16,886,290	66,647,336	41,708,592	6,630,738	1,834,726	XXX	133,707,682	35.4	128,260,971	39.9	133,707,682	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	4,785,778	34,565,911	28,337,041	719,824	0	XXX	68,408,554	18.1	102,508,232	31.9	55,849,358	12,559,196
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	2,441,521	3,321,583	8,493,971	0	0	XXX	14,257,075	3.8	14,134,925	4.4	13,856,238	400,837
6.4 Other Loan-Backed and Structured Securities	6,324,837	8,147,242	1,317,119	0	0	XXX	15,789,198	4.2	14,708,228	4.6	5,266,361	10,522,837
6.5 Totals	13,552,136	46,034,736	38,148,131	719,824	0	XXX	98,454,827	26.1	131,351,385	40.8	74,971,957	23,482,870
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	104,631,696	119,160,423	84,620,941	719,824	0	XXX	309,132,884	81.8	XXX	XXX	296,573,687	12,559,197
10.2 Residential Mortgage-Backed Securities	5,817,799	15,275,481	8,737,300	6,548,740	1,837,493	XXX	38,216,813	10.1	XXX	XXX	38,216,814	(1)
10.3 Commercial Mortgage-Backed Securities	2,467,661	3,438,666	8,673,105	147,608	0	XXX	14,727,040	3.9	XXX	XXX	14,326,202	400,838
10.4 Other Loan-Backed and Structured Securities	6,324,837	8,147,242	1,317,119	0	0	XXX	15,789,198	4.2	XXX	XXX	5,266,361	10,522,837
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	119,241,993	146,021,812	103,348,465	7,416,172	1,837,493	0	377,865,935	100.0	XXX	XXX	354,383,064	23,482,871
10.7 Line 10.6 as a % of Col. 7	31.6	38.6	27.4	2.0	0.5	0.0	100.0	XXX	XXX	XXX	93.8	6.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	51,263,158	115,246,339	84,379,334	1,118,035	0	XXX	XXX	XXX	252,006,866	78.3	240,934,415	11,072,451
11.2 Residential Mortgage-Backed Securities	4,059,580	12,247,806	9,394,746	10,395,241	4,774,785	XXX	XXX	XXX	40,872,158	12.7	40,872,158	0
11.3 Commercial Mortgage-Backed Securities	1,775,846	5,572,989	6,786,090	0	0	XXX	XXX	XXX	14,134,925	4.4	13,926,380	208,545
11.4 Other Loan-Backed and Structured Securities	3,463,574	7,531,316	2,984,694	728,644	0	XXX	XXX	XXX	14,708,228	4.6	6,196,298	8,511,930
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	60,562,158	140,598,450	103,544,864	12,241,920	4,774,785	XXX	XXX	XXX	321,722,177	100.0	301,929,251	19,792,926
11.7 Line 11.6 as a % of Col. 9	18.8	43.7	32.2	3.8	1.5	XXX	XXX	XXX	100.0	XXX	93.8	6.2
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	104,256,706	108,268,395	83,328,761	719,824	0	XXX	296,573,686	78.5	240,934,415	74.9	296,573,686	XXX
12.2 Residential Mortgage-Backed Securities	5,817,800	15,275,481	8,737,301	6,548,740	1,837,493	XXX	38,216,815	10.1	40,872,158	12.7	38,216,815	XXX
12.3 Commercial Mortgage-Backed Securities	2,467,661	3,037,829	8,673,104	147,608	0	XXX	14,326,202	3.8	13,926,380	4.3	14,326,202	XXX
12.4 Commercial Mortgage-Backed Securities	3,606,192	1,660,169	0	0	0	XXX	5,266,361	1.4	6,196,298	1.9	5,266,361	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	116,148,359	128,241,874	100,739,166	7,416,172	1,837,493	0	354,383,064	93.8	301,929,251	93.8	354,383,064	XXX
12.7 Line 12.6 as a % of Col. 7	32.8	36.2	28.4	2.1	0.5	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	30.7	33.9	26.7	2.0	0.5	0.0	93.8	XXX	XXX	XXX	93.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	374,990	10,892,028	1,292,180	0	0	XXX	12,559,198	3.3	11,072,451	3.4	XXX	12,559,198
13.2 Residential Mortgage-Backed Securities	(1)	0	(1)	0	0	XXX	(2)	0.0	0	0.0	XXX	(2)
13.3 Commercial Mortgage-Backed Securities	0	400,837	1	0	0	XXX	400,838	0.1	208,545	0.1	XXX	400,838
13.4 Commercial Mortgage-Backed Securities	2,718,645	6,487,073	1,317,119	0	0	XXX	10,522,837	2.8	8,511,930	2.6	XXX	10,522,837
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	3,093,634	17,779,938	2,609,299	0	0	0	23,482,871	6.2	19,792,926	6.2	XXX	23,482,871
13.7 Line 13.6 as a % of Col. 7	13.2	75.7	11.1	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.8	4.7	0.7	0.0	0.0	0.0	6.2	XXX	XXX	XXX	XXX	6.2

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	41,394,453	41,394,453	0	0	0
2. Cost of short-term investments acquired	1,861,531,241	1,861,531,241	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,818,332,666	1,818,332,666	0	0	0
7. Deduct amortization of premium	89,642	89,642	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)	84,503,386	84,503,386	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)	84,503,386	84,503,386	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,099,923	1,099,923	0
2. Cost of cash equivalents acquired	5,669,141	5,669,141	0
3. Accrual of discount	520	520	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	35	35	0
6. Deduct consideration received on disposals	4,899,776	4,899,776	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,869,843	1,869,843	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,869,843	1,869,843	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-GH-7	US Treasury Note	SD			1	469,688	100.4850	401,940	400,000	401,921	0	(15,668)	0	0	4.625	0.685	FA	6,988	18,500	08/15/2012	02/15/2017
912828-HH-6	US Treasury Note				1	1,191,959	102.8990	1,080,440	1,050,000	1,068,865	0	(21,277)	0	0	4.250	2.154	MN	5,794	44,625	11/19/2010	11/15/2017
912828-K4-1	US Treasury Floating Rate Note				1	799,460	100.0460	800,368	800,000	799,889	0	341	0	0	0.630	0.121	JAJO	757	2,849	09/28/2015	04/30/2017
912828-QN-3	US Treasury Note	SD			1	3,253,594	105.3360	3,160,080	3,000,000	3,199,745	0	(43,885)	0	0	3.125	1.543	MN	12,172	93,750	10/08/2015	05/15/2021
912828-R3-6	US Treasury Note				1	6,563,984	93.1490	6,054,685	6,500,000	6,561,550	0	(2,434)	0	0	1.625	1.516	MN	13,714	52,813	08/04/2016	05/15/2026
912828-RR-3	US Treasury Note				1	319,576	100.2430	320,778	320,000	319,782	0	42	0	0	2.000	2.015	MN	831	6,400	12/27/2011	11/15/2021
912828-S2-7	US Treasury Note				1	1,436,871	96.7740	1,383,868	1,430,000	1,436,196	0	(675)	0	0	1.125	1.026	JD	44	8,044	06/30/2016	06/30/2021
912828-S4-3	US Treasury Note				1	2,798,359	98.5710	2,759,988	2,800,000	2,798,585	0	225	0	0	0.750	0.770	JJ	9,701	0	08/04/2016	07/15/2019
912828-S7-6	US Treasury Note				1	1,806,680	96.6410	1,739,538	1,800,000	1,806,151	0	(529)	0	0	1.125	1.048	JJ	8,474	0	08/04/2016	07/31/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						18,640,171	XXX	17,701,685	18,100,000	18,392,684	0	(83,860)	0	0	XXX	XXX	XXX	58,475	226,981	XXX	XXX
3620A5-A8-2	GNMA Pool 719231 MBS			4	1	168,889	108.3590	172,241	158,954	168,557	0	(48)	0	0	4.500	2.802	MON	596	7,153	08/16/2013	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS			4	1	192,852	106.1680	191,186	180,078	192,309	0	(40)	0	0	4.000	2.346	MON	600	7,203	06/17/2013	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS			4	1	191,567	108.4010	194,700	179,612	191,156	0	(57)	0	0	4.500	2.715	MON	674	8,083	08/06/2013	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS			4	1	218,900	108.4460	222,638	205,299	218,471	0	(64)	0	0	4.500	2.658	MON	770	9,238	08/13/2013	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						772,208	XXX	780,765	723,943	770,493	0	(209)	0	0	XXX	XXX	XXX	2,640	31,677	XXX	XXX
0599999. Total - U.S. Government Bonds						19,412,379	XXX	18,482,450	18,823,943	19,163,177	0	(84,069)	0	0	XXX	XXX	XXX	61,115	258,658	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063B-5F-5	CALIFORNIA ST GO Cont Call			2	1FE	342,726	104.6930	314,079	300,000	311,175	0	(8,782)	0	0	5.000	1.961	AO	3,750	15,000	04/12/2013	10/01/2025
13063B-L3-4	CALIFORNIA ST GO Cont Call			2	1FE	1,674,915	114.4950	1,717,425	1,500,000	1,616,252	0	(18,308)	0	0	5.000	3.480	MS	25,000	75,000	08/27/2013	09/01/2023
13063B-Q5-4	CALIFORNIA ST GO Non Call				1FE	471,732	104.2960	417,184	400,000	416,407	0	(14,951)	0	0	5.000	1.181	FA	8,333	20,000	03/15/2013	02/01/2018
13063B-Q6-2	CALIFORNIA ST GO Non Call				1FE	239,024	107.6310	215,262	200,000	214,306	0	(6,708)	0	0	5.000	1.501	FA	4,167	10,000	03/15/2013	02/01/2019
13063C-4L-1	CALIFORNIA ST GO Non Call				1FE	1,798,395	119.1680	1,787,520	1,500,000	1,794,131	0	(4,264)	0	0	5.000	2.181	FA	12,083	0	11/15/2016	08/01/2024
246380-3R-8	DELAWARE ST GO Non Call				1FE	1,126,170	106.7050	1,067,050	1,000,000	1,066,935	0	(37,785)	0	0	5.000	1.120	AO	12,500	50,000	06/02/2015	10/01/2018
34153P-NF-1	FLORIDA ST BRD O GO Non Call				1FE	467,359	109.8780	423,030	385,000	409,475	0	(9,677)	0	0	5.500	2.760	JD	1,765	21,175	07/20/2010	06/01/2019
373384-6Q-4	GEORGIA ST GO Non Call				1FE	2,337,580	115.2530	2,305,060	2,000,000	2,330,427	0	(7,153)	0	0	5.000	1.500	JD	12,222	0	11/17/2016	12/01/2021
419791-5Y-0	HAWAII ST GO Cont Call			2	1FE	605,985	117.4840	587,420	500,000	594,221	0	(11,235)	0	0	5.000	2.280	FA	10,417	25,000	12/09/2015	08/01/2027
574193-MP-0	MARYLAND ST GO Non Call				1FE	1,313,972	114.0590	1,254,649	1,100,000	1,291,627	0	(22,345)	0	0	5.000	0.960	JD	4,583	24,292	06/16/2016	06/01/2021
57582R-JR-8	MASSACHUSETTS ST GO Non Call				1FE	243,880	115.6730	231,346	200,000	240,449	0	(3,431)	0	0	5.000	1.190	JJ	4,833	0	06/30/2016	07/01/2022
604129-VC-7	MINNESOTA ST GO Cont Call			2	1FE	1,175,630	110.9560	1,109,560	1,000,000	1,069,219	0	(18,053)	0	0	5.000	2.950	FA	20,833	50,000	08/13/2010	08/01/2024
644682-X2-7	NEW HAMPSHIRE ST GO Non Call				1FE	1,149,710	107.8450	1,078,450	1,000,000	1,083,795	0	(38,167)	0	0	5.000	1.070	MS	16,667	50,000	04/01/2015	03/01/2019
658256-W7-3	NORTH CAROLINA S GO Non Call				1FE	622,330	118.4910	592,455	500,000	598,195	0	(14,350)	0	0	5.000	1.750	JD	2,083	25,000	04/13/2015	06/01/2023
70914P-D3-3	PENNSYLVANIA ST GO Non Call				1FE	1,120,060	108.5140	1,085,140	1,000,000	1,105,767	0	(14,293)	0	0	5.000	1.020	MS	18,333	0	08/09/2016	09/15/2019
882723-RA-9	TEXAS ST GO Non Call				1FE	1,202,950	117.2760	1,172,760	1,000,000	1,165,755	0	(24,572)	0	0	5.000	2.150	AO	12,500	50,000	06/18/2015	04/01/2023
93974D-UF-3	WASHINGTON ST GO Cont Call			2	1FE	1,258,010	119.4650	1,194,650	1,000,000	1,237,570	0	(20,440)	0	0	5.000	2.091	JJ	25,000	18,750	02/17/2016	07/01/2027
97705L-4D-6	WISCONSIN ST GO Non Call				1FE	1,743,735	105.2400	1,578,600	1,500,000	1,578,132	0	(58,034)	0	0	5.000	1.050	MN	12,500	75,000	02/06/2014	05/01/2018
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						18,894,163	XXX	18,131,640	16,085,000	18,123,838	0	(332,548)	0	0	XXX	XXX	XXX	207,569	509,217	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						18,894,163	XXX	18,131,640	16,085,000	18,123,838	0	(332,548)	0	0	XXX	XXX	XXX	207,569	509,217	XXX	XXX
181059-SZ-0	CLARK CNTY NV SC GO Non Call				1FE	286,570	116.4800	279,552	240,000	280,221	0	(5,734)	0	0	5.000	2.200	JD	533	12,733	11/13/2015	06/15/2023
181059-VP-8	CLARK CNTY NV SC GO Non Call				1FE	1,176,263	112.8160	1,184,568	1,050,000	1,175,008	0	(1,254)	0	0	5.000	2.180	JD	2,333	0	11/29/2016	06/15/2021
194740-HB-5	COLLIN CNTY TX GO Non Call				1FE	840,075	108.5310	813,983	750,000	818,385	0	(15,883)	0	0	4.000	1.700	FA	11,333	29,750	07/08/2015	02/15/2021
235308-NA-7	DALLAS TX INDEP GO Non Call				1FE	601,145	104.3960	521,980	500,000	516,165	0	(14,099)	0	0	5.000	2.070	FA	9,444	25,000	08/12/2010	02/15/2018
303820-6L-3	FAIRFAX CNTY VA GO Non Call				1FE	1,020,343	108.2570	958,074	885,000	962,051	0	(33,749)	0	0	5.000	1.068	AO	11,063	44,250	04/01/2015	04/01/2019
517840-7H-1	LAS VEGAS VLY NV GO Non Call				1FE	1,864,240	111.8790	1,795,658	1,605,000	1,790,474	0	(48,159)	0	0	5.000	1.761	MS	23,629	80,250	05/14/2015	09/15/2020
564386-BY-5	Mansfield TX Sch Dist GO Non Call				1FE	1,182,640	107.6740	1,076,740	1,000,000	1,049,439	0	(22,382)	0	0	5.000	2.590	FA	18,889	50,000	07/14/2010	02/15/2019
584002-RU-5	MECKLENBURG CNTY GO Non Call				1FE	1,240,100	121.1960	1,211,960	1,000,000	1,202,363	0	(23,175)	0	0	5.000	2.200	JD	4,167	50,000	05/06/2015	12/01/2024
612289-SM-1	MONTEBELLO CA UN GO Non Call				1FE	1,062,770	106.2900	1,062,900	1,000,000	1,062,520	0	(250)	0	0	4.000	1.521	FA	333	0	12/14/2016	08/01/2019
625506-MW-7	MULTNOMAH CNTY O GO Non Call				1FE	1,240,584	113.9300	1,173,479	1,030,000	1,164,593	0	(28,973)	0	0	5.000	1.900	JD	4,292	51,500	04/29/2014	06/01/2021
64966J-RH-1	NEW YORK NY GO Cont Call			2	1FE	1,166,590	112.8800	1,128,800	1,000,000	1,126,024	0	(24,963)	0	0	5.000	2.190	AO	12,500	50,000	05/07/2015	10/01/2026
64966L-DU-2	NEW YORK NY GO Non Call				1FE	2,480,244	108.8210	2,323,328	2,135,000	2,337,062	0	(76,441)	0	0	5.000	1.265	FA	44,479	106,750	11/06/2015	08/01/2019
64966M-AQ-2	NEW YORK NY GO Non Call				1FE	1,209,350	115.2420	1,152,420	1,000,000	1,190,909	0	(18,441)	0	0	5.000	1.431	FA	20,833	8,889	06/03/2016	08/01/2022
64966M-AS-8	NEW YORK NY GO Non Call				1FE	2,535,585	118.4780	2,393,256	2,020,000	2,502,072	0	(33,513)	0	0	5.000	1.641	FA	42,083	17,956	06/03/2016	08/01/2024
718814-P9-1	PHOENIX AZ GO Non Call				1FE	1,740,158	118.3100	1,656,340	1,400,000	1,725,731	0	(14,427)	0	0	5.000	1.261	JJ	21,000	0	08/24/2016	07/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
741701-G2-6	PRINCE GEORGES C GO Non Call				1FE	618,560	106.4830	532,415	500,000	526,601	0	(15,286)	0	0	5.000	1.810	MS	7,361	25,000	08/25/2010	09/15/2018
758449-PR-7	REEDY CREEK FL I GO Cont Call			2	1FE	1,093,450	116.9100	1,169,100	1,000,000	1,065,313	0	(8,826)	0	0	5.000	3.841	JD	4,167	50,000	08/29/2013	06/01/2024
812627-AF-4	SEATTLE WA GO Non Call				1FE	1,573,390	115.6290	1,503,177	1,300,000	1,548,253	0	(25,137)	0	0	5.000	1.230	AO	16,250	22,750	06/09/2016	04/01/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						22,932,057	XXX	21,937,730	19,415,000	22,043,184	0	(410,692)	0	0	XXX	XXX	XXX	254,689	624,828	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						22,932,057	XXX	21,937,730	19,415,000	22,043,184	0	(410,692)	0	0	XXX	XXX	XXX	254,689	624,828	XXX	XXX
010609-AP-0	ALABAMA ST PUBLI Rev Bond Non Call				1FE	2,945,300	109.9290	2,748,225	2,500,000	2,748,769	0	(80,331)	0	0	5.000	1.590	JJ	62,500	125,000	07/02/2014	01/01/2020
01728A-X3-5	ALLEGHENY CNTY P Rev Bond Non Call				1FE	1,142,270	108.1500	1,081,500	1,000,000	1,083,137	0	(34,278)	0	0	5.000	1.420	MN	6,389	50,000	04/01/2015	05/15/2019
047870-LQ-1	ATLANTA GA WTR & Rev Bond Non Call				1FE	1,148,870	106.7830	1,067,830	1,000,000	1,054,786	0	(29,141)	0	0	5.000	1.940	MN	8,333	50,000	08/28/2013	11/01/2018
101029-RY-4	BOSTON MA WTR & Rev Bond Non Call				1FE	1,073,955	112.4910	1,023,668	910,000	1,035,431	0	(31,757)	0	0	5.000	1.300	MN	7,583	45,500	10/08/2015	11/01/2020
114894-VQ-8	BROWARD CNTY FL Rev Bond Non Call				1FE	2,920,282	108.5250	2,794,519	2,575,000	2,821,684	0	(87,643)	0	0	5.000	1.431	AO	32,188	112,656	10/30/2015	10/01/2019
130795-Y2-7	CALIFORNIA ST ST Rev Bond Non Call				1FE	524,980	103.2070	490,233	475,000	481,524	0	(7,629)	0	0	5.000	3.310	MN	3,958	23,750	10/06/2010	11/01/2017
155048-CF-6	CENTRL PUGET SOU Rev Bond Non Call				1FE	1,879,824	107.7110	1,723,376	1,600,000	1,716,527	0	(54,690)	0	0	5.000	1.440	FA	33,333	80,000	12/17/2013	02/01/2019
161045-MC-0	CHARLOTTE NC WTR Rev Bond Non Call				1FE	810,578	102.0780	765,585	750,000	766,485	0	(32,825)	0	0	5.000	0.591	JJ	18,750	31,667	08/14/2015	07/01/2017
167593-KT-8	CHICAGO IL O'HAR Rev Bond Cont Call			2	1FE	579,635	110.2530	584,341	530,000	569,444	0	(7,128)	0	0	5.000	3.370	JJ	13,250	26,500	07/17/2015	01/01/2025
283062-BA-4	EL DORADO CA IRR Rev Bond Non Call				1FE	713,330	100.5460	653,549	650,000	653,483	0	(21,351)	0	0	4.000	0.700	MS	8,667	26,000	02/14/2014	03/01/2017
29270C-XP-5	ENERGY N W WA Rev Bond Non Call				1FE	1,154,030	108.7980	1,087,980	1,000,000	1,092,014	0	(36,010)	0	0	5.000	1.250	JJ	25,000	50,000	04/02/2015	07/01/2019
3130A8-QS-5	FHLB Note Non Call				1FE	1,796,731	96.4000	1,735,200	1,800,000	1,796,995	0	264	0	0	1.125	1.163	JJ	9,394	0	08/04/2016	07/14/2021
341271-AB-0	FLORIDA ST BRD O Rev Bond MW			2	1FE	945,000	100.4590	949,338	945,000	945,000	0	0	0	0	2.638	2.638	JJ	12,465	7,825	02/23/2016	07/01/2021
34160W-ZG-2	FLORIDA ST DEPT Rev Bond Non Call				1FE	1,850,145	116.5520	1,748,280	1,500,000	1,837,448	0	(12,697)	0	0	5.000	1.371	JJ	19,167	0	08/31/2016	07/01/2023
349515-RL-2	FORT WORTH TX WT Rev Bond Non Call				1FE	1,785,705	116.7640	1,751,460	1,500,000	1,702,490	0	(30,140)	0	0	5.000	2.600	FA	28,333	75,000	02/05/2014	02/15/2023
414009-JL-5	HARRIS CNTY TX C Rev Bond Non Call				1FE	1,164,060	111.2790	1,112,790	1,000,000	1,116,945	0	(29,977)	0	0	5.000	1.761	AO	12,500	50,000	05/14/2015	10/01/2020
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call				1FE	2,253,128	119.2110	2,104,074	1,765,000	2,220,951	0	(32,178)	0	0	5.000	1.820	MN	14,708	45,106	04/14/2016	11/01/2025
45203H-FL-1	ILLINOIS ST FIN Rev Bond Non Call				1FE	1,165,450	111.6930	1,116,930	1,000,000	1,125,106	0	(32,229)	0	0	5.000	1.550	AO	12,500	50,000	09/25/2015	10/01/2020
452252-HQ-5	ILLINOIS ST TOLL Rev Bond Non Call				1FE	2,356,960	111.5130	2,230,260	2,000,000	2,212,814	0	(51,592)	0	0	5.000	2.151	JD	8,333	100,000	01/29/2014	12/01/2020
45470R-CS-3	INDIANA ST FIN A Rev Bond Non Call				1FE	1,915,155	119.3700	1,790,550	1,500,000	1,899,322	0	(15,833)	0	0	5.000	1.430	JD	24,792	0	08/19/2016	12/01/2024
455057-XG-9	INDIANA ST Rev Bond Non Call				1FE	717,844	107.5600	639,982	595,000	631,255	0	(16,871)	0	0	5.000	2.000	FA	12,396	29,750	08/17/2011	02/01/2019
46613C-UK-9	JEA FL ELEC SYS Rev Bond Non Call				1FE	1,142,070	102.9520	1,029,520	1,000,000	1,016,170	0	(21,175)	0	0	5.000	2.796	AO	12,500	50,000	07/30/2010	10/01/2017
46613P-U2-0	JEA FL WTR & SWR Rev Bond Non Call				1FE	1,921,920	111.8480	1,845,492	1,650,000	1,798,448	0	(37,419)	0	0	5.000	2.471	AO	20,625	82,500	07/26/2013	10/01/2020
46613Q-HM-9	JEA FL ST JOHNS Rev Bond Non Call				1FE	2,016,473	103.0480	1,803,340	1,750,000	1,805,301	0	(73,647)	0	0	5.000	0.750	AO	21,875	87,500	02/10/2014	10/01/2017
499815-QF-8	KNOXVILLE TN WST Rev Bond Non Call				1FE	1,197,430	113.1300	1,131,300	1,000,000	1,143,457	0	(32,520)	0	0	5.000	1.501	AO	12,500	50,000	04/08/2015	04/01/2021
523510-ER-2	LEE CNTY FL SOL Rev Bond Non Call				2FE	1,797,675	113.2330	1,698,495	1,500,000	1,785,801	0	(11,874)	0	0	5.000	1.970	AO	22,292	0	08/25/2016	10/01/2023
542424-TX-4	LONG BEACH CA HA Rev Bond Non Call				1FE	989,752	117.6530	941,224	800,000	952,879	0	(22,463)	0	0	5.000	1.810	MN	5,111	40,000	04/17/2015	05/15/2023
544435-6T-2	LOS ANGELES CA D Rev Bond Non Call				1FE	1,064,510	101.5050	1,015,050	1,000,000	1,016,236	0	(43,724)	0	0	5.000	0.601	MN	6,389	48,750	11/05/2015	05/15/2017
546486-BA-8	LOUISIANA ST HIG Rev Bond Non Call				1FE	2,020,144	108.4080	1,842,936	1,700,000	1,850,998	0	(60,195)	0	0	5.000	1.309	JD	3,778	85,000	02/20/2014	06/15/2019
546850-CQ-9	LOUISVILLE KY RE Rev Bond Non Call				1FE	1,837,845	114.4680	1,717,020	1,500,000	1,815,439	0	(22,406)	0	0	5.000	1.970	JJ	37,500	37,500	05/31/2016	07/01/2024
56682H-BL-2	MARICOPA CNTY AZ Rev Bond Non Call				1FE	1,145,850	111.9350	1,119,350	1,000,000	1,141,626	0	(4,224)	0	0	5.000	1.351	JJ	6,111	0	10/13/2016	01/01/2021
575577-MV-0	MASSACHUSETTS BA Rev Bond Non Call				1FE	1,621,391	111.8270	1,509,665	1,350,000	1,506,604	0	(43,182)	0	0	5.000	1.580	JJ	33,750	67,500	04/15/2014	07/01/2020
575579-XT-9	MASSACHUSETTS ST Rev Bond Non Call				1FE	1,214,590	115.7580	1,157,580	1,000,000	1,148,170	0	(25,133)	0	0	5.000	2.131	JJ	25,000	50,000	04/16/2014	07/01/2022
57583U-YX-0	MASSACHUSETTS ST Rev Bond Non Call				1FE	1,172,580	111.4650	1,114,650	1,000,000	1,091,325	0	(24,794)	0	0	5.000	2.271	JJ	25,000	50,000	08/14/2013	07/01/2020
575896-DR-3	MASSACHUSETTS ST Rev Bond Cont Call			2	1FE	1,237,470	101.9120	1,161,797	1,140,000	1,162,684	0	(54,848)	0	0	5.000	1.000	JJ	28,500	57,000	04/28/2015	07/01/2022
576000-EU-3	MASSACHUSETTS ST Rev Bond Non Call				1FE	1,135,310	102.5660	1,025,660	1,000,000	1,013,961	0	(21,971)	0	0	5.000	2.720	FA	18,889	50,000	02/04/2011	08/15/2017
576000-EX-7	MASSACHUSETTS ST Rev Bond Cont Call			2	1FE	1,192,122	102.5540	1,117,839	1,090,000	1,118,421	0	(45,394)	0	0	5.000	0.790	FA	20,589	54,500	05/12/2015	08/15/2020
59259Y-F9-5	MET TRANSPRTN AU Rev Bond Cont Call			2	1FE	561,825	115.8880	579,440	500,000	543,501	0	(5,502)	0	0	5.000	3.561	MN	3,194	25,000	07/03/2013	11/15/2024
59334D-HZ-0	MIAMI-DADE CNTY Rev Bond Cont Call			2	1FE	1,172,570	118.3540	1,183,540	1,000,000	1,149,467	0	(14,730)	0	0	5.000	3.041	AO	12,500	50,000	05/26/2015	10/01/2026
59465H-QZ-2	MICHIGAN ST HOSP Rev Bond Non Call				1FE	1,168,971	110.6720	1,128,854	1,020,000	1,122,634	0	(28,813)	0	0	5.000	1.940	JD	4,250	51,000	05/14/2015	06/01/2020
594695-X3-7	MICHIGAN ST TRUN Rev Bond Non Call				1FE	1,800,600	112.3430	1,685,145	1,500,000	1,690,661	0	(47,421)	0	0	5.000	1.600	MN	9,583	75,000	08/14/2014	11/15/2020
64577B-KT-0	NEW JERSEY ST EC Rev Bond Cont Call			2	1FE	1,267,775	103.9840	1,268,605	1,220,000	1,262,333	0	(4,035)	0	0	5.000	4.502	JD	2,711	61,000	08/26/2015	06/15/2026
646080-RC-7	NEW JERSEY ST HG Rev Bond Non Call				1FE	1,127,550	108.5250	1,085,250	1,000,000	1,098,889	0	(18,512)	0	0	5.000	2.830	JD	4,167	50,000	05/13/2015	12/01/2021
647370-GH-2	NEW MEXICO ST HO Rev Bond Non Call				1FE	888,043	110.6190	846,235	765,000	850,977	0	(23,046)	0	0	5.000	1.751	FA	15,938	38,250	05/08/2015	08/01/2020
649710-6N-8	NEW YORK CITY NY Rev Bond Non Call				1FE	1,174,340	105.1350	1,051,350	1,000,000	1,048,798	0	(36,146)	0	0	5.000	1.291	MN	8,333	50,000	06/13/2013	05/01/2018
64983M-A9-9	NEW YORK ST DORM Rev Bond Cont Call			2	1FE	1,085,280	101.8740	1,018,740	1,000,000	1,020,661	0	(41,060)	0	0	5.000	0.850	JJ	25,000	50,000	05/29/2015	07/01/2018
649907-CR-1	NEW YORK ST DORM Rev Bond Non Call				1FE	1,275,716	102.9680	1,148,093	1,115,000	1,147,088	0	(42,603)	0	0	5.000	1.120	AO	13,938	55,750	12/06/2013	10/01/2017
649907-TX-0	NEW YORK ST DORM Rev Bond Non Call				1FE	1,343,274	117.2120	1,412,405	1,205,000	1,301,908	0	(13,013)	0	0	5.000	3.601	JJ	30,125	60,250	08/22/2013	07/01/2023
64990A-DR-3	NEW YORK ST DORM Rev Bond Non Call				1FE	1,239,000	120.8360	1,208,360	1,000,000	1,209,891	0	(23,154)	0	0	5.000	2.190	MS	14,722	50,000	09/23/2015	03/15/2025
650010-AD-3	NEW YORK ST THRU Rev Bond Non Call				1FE	1,711,560	107.9080	1,618,620	1,500,000	1,595,030	0	(39,242)	0	0	5.000	2.201	JJ	37,500	75,000	12/12/2013	05/01/2019
66285W-SG-2	N TX TOLLWAY AUT Rev Bond Cont Call			2	1FE	984,808	117.1400	937,120	800,000	974,700	0	(10,108)	0	0	5.000	2.300	JJ	23,333	0	05/05/2016	01/01/2028

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
662903-PS-6	N TEXAS ST MUNI Rev Bond Cont Call			2	1FE	1,187,090	119.1730	1,191,730	1,000,000	1,161,461	0	(16,223)	0	0	5.000	2.881	MS	16,667	50,000	05/21/2015	09/01/2027
67765Q-AD-8	OHIO ST WTR DEV Rev Bond Non Call				1FE	1,910,504	108.7920	1,811,387	1,665,000	1,812,014	0	(59,604)	0	0	5.000	1.275	JD	6,938	83,250	04/29/2015	06/01/2019
67766W-VL-3	OHIO ST WTR DEV Rev Bond Non Call				1FE	2,420,180	114.9550	2,299,100	2,000,000	2,279,510	0	(53,628)	0	0	5.000	2.000	JD	8,333	100,000	04/23/2014	12/01/2021
684554-EE-4	ORANGE CNTY FL W Rev Bond Non Call				1FE	616,460	116.5330	582,665	500,000	605,807	0	(10,653)	0	0	5.000	1.181	AO	6,250	8,681	05/12/2016	10/01/2022
68607V-XR-1	OREGON ST DEPT O Rev Bond Non Call				1FE	1,903,187	111.0010	1,820,416	1,640,000	1,818,480	0	(53,266)	0	0	5.000	1.550	AO	20,500	82,000	05/20/2015	04/01/2020
71883P-KD-8	PHOENIX AZ CIVIC Rev Bond Non Call				1FE	1,184,515	113.7810	1,154,877	1,015,000	1,180,047	0	(4,468)	0	0	5.000	1.270	JJ	6,344	0	11/02/2016	07/01/2021
71883R-NW-9	PHOENIX AZ CIVIC Rev Bond Non Call				1FE	1,504,204	116.1330	1,509,729	1,300,000	1,504,204	0	0	0	0	5.000	1.960	JJ	0	0	12/09/2016	07/01/2022
73358W-C4-4	PORT AUTH OF NEW Rev Bond Non Call				1FE	854,603	110.8840	831,630	750,000	851,358	0	(3,245)	0	0	5.000	1.400	MN	4,688	0	11/02/2016	11/15/2020
73358W-DU-5	PORT AUTH OF NEW Rev Bond Non Call				1FE	1,099,850	105.9730	1,059,730	1,000,000	1,062,751	0	(36,309)	0	0	5.000	1.260	MS	14,722	50,000	12/21/2015	09/15/2018
73358W-PQ-1	PORT AUTH OF NEW Rev Bond Non Call				1FE	562,524	114.1470	542,198	475,000	549,235	0	(11,647)	0	0	5.000	2.170	JD	1,979	23,750	11/05/2015	12/01/2022
796253-S6-0	SAN ANTONIO TX E Rev Bond Cont Call			2	1FE	1,139,810	108.0040	1,080,040	1,000,000	1,079,228	0	(37,218)	0	0	5.250	1.380	FA	21,875	52,500	05/07/2015	02/01/2025
796253-U6-7	SAN ANTONIO TX E Rev Bond Non Call				1FE	599,520	107.4960	537,480	500,000	526,687	0	(12,351)	0	0	5.000	2.360	FA	10,417	25,000	09/21/2010	02/01/2019
79765R-L9-8	SAN FRANCISCO CI Rev Bond Non Call				1FE	1,580,337	118.9000	1,515,975	1,275,000	1,572,082	0	(8,255)	0	0	5.000	1.410	MN	12,573	0	10/07/2016	11/01/2023
812631-MP-1	SEATTLE WA DRAIN Rev Bond Cont Call			2	1FE	257,746	120.5120	241,024	200,000	254,868	0	(2,878)	0	0	5.000	1.771	AO	2,500	2,750	06/13/2016	04/01/2027
812643-GR-9	SEATTLE WA MUNI Rev Bond Cont Call			2	1FE	616,615	115.4090	577,045	500,000	567,251	0	(11,525)	0	0	5.000	2.341	JD	2,083	25,000	07/05/2012	06/01/2023
812728-TJ-2	SEATTLE WA WTR S Rev Bond Non Call				1FE	904,285	111.1040	866,611	780,000	865,673	0	(24,867)	0	0	5.000	1.601	MN	6,500	39,000	05/21/2015	05/01/2020
835588-AS-3	Sonoma Marin Area Rail CA Rev Bond Non Call				1FE	551,870	112.9990	514,145	455,000	503,101	0	(10,904)	0	0	5.000	2.321	MS	7,583	22,750	04/20/2012	03/01/2021
837227-V2-0	SOUTH CENTRAL CT Rev Bond Non Call				1FE	2,705,714	116.6790	2,666,115	2,285,000	2,595,494	0	(42,496)	0	0	5.000	2.731	FA	47,604	114,250	04/02/2014	08/01/2023
851018-KL-4	SPRINGFIELD MO P Rev Bond Non Call				1FE	1,193,180	117.1960	1,171,960	1,000,000	1,159,399	0	(22,119)	0	0	5.000	2.371	FA	20,833	50,000	05/21/2015	08/01/2023
913366-FV-7	UNIV OF CALIFORN Rev Bond Cont Call			2	1FE	561,825	115.9730	579,865	500,000	542,748	0	(5,900)	0	0	5.000	3.491	MN	3,194	25,000	08/08/2013	05/15/2024
91412G-YK-5	UNIV OF CALIFORN Rev Bond Cont Call			2	1FE	1,820,475	119.5070	1,792,605	1,500,000	1,770,467	0	(28,611)	0	0	5.000	2.590	MN	9,583	75,000	03/13/2015	05/15/2026
914378-HX-5	UNIV OF KENTUCKY Rev Bond Non Call				1FE	1,167,990	112.0610	1,120,610	1,000,000	1,120,060	0	(30,834)	0	0	5.000	1.680	AO	12,500	50,000	06/04/2015	10/01/2020
91514A-GK-5	UNIV OF TEXAS TX Rev Bond Non Call				1FE	2,153,574	114.1780	2,169,382	1,900,000	2,153,574	0	0	0	0	5.000	1.961	FA	0	0	11/30/2016	08/15/2021
91802R-BX-6	UTILITY DEBT SEC Rev Bond Cont Call			2	1FE	308,673	117.3030	293,258	250,000	304,155	0	(4,518)	0	0	5.000	1.469	JD	556	8,611	06/02/2016	06/15/2025
927793-UN-7	VIRGINIA ST CMWL Rev Bond Non Call				1FE	627,220	108.5770	542,885	500,000	543,030	0	(17,777)	0	0	5.000	1.301	MN	3,194	25,000	02/01/2012	05/15/2019
97710B-UR-1	WISCONSIN HLTH & EDL FACS Rev Bond Non Call				1FE	564,115	105.0700	525,350	500,000	513,046	0	(8,892)	0	0	5.000	3.100	JD	2,083	25,000	10/07/2010	06/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						100,347,742	XXX	95,600,157	86,190,000	95,791,398	0	(2,054,578)	0	0	XXX	XXX	XXX	1,129,741	3,417,796	XXX	XXX
3128MJ-VZ-0	FHLMC Pool G08631 MBS			4	1	600,448	99.4050	584,185	587,684	600,099	0	(118)	0	0	3.000	2.603	MON	1,469	17,631	04/07/2015	03/01/2045
3128PR-LN-7	FHLMC Pool J12133 MBS			4	1	486,469	104.2780	484,492	464,617	480,270	0	(425)	0	0	4.000	2.769	MON	1,549	18,585	07/20/2010	05/01/2025
31292L-YA-7	FHLMC Pool C04305 MBS			4	1	66,811	99.9590	64,042	64,068	66,669	0	20	0	0	3.000	2.274	MON	160	1,922	12/18/2012	11/01/2042
3132HQ-DB-5	FHLMC Pool Q13698 MBS			4	1	165,449	99.9590	157,929	157,993	165,104	0	80	0	0	3.000	2.115	MON	395	4,740	12/17/2012	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS			4	1	102,709	99.9590	98,070	98,110	102,471	0	33	0	0	3.000	2.203	MON	245	2,943	12/17/2012	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS			4	1	311,018	102.9420	308,875	300,048	310,790	0	(146)	0	0	3.500	2.736	MON	875	10,502	12/09/2015	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS			4	1	1,472,482	102.7270	1,451,184	1,412,664	1,471,087	0	(214)	0	0	3.500	2.628	MON	4,120	49,443	12/15/2014	12/01/2044
3132QM-QF-1	FHLMC Pool Q31353 MBS			4	1	5,520,987	102.7250	5,410,234	5,266,704	5,514,314	0	(2,491)	0	0	3.500	2.492	MON	15,361	184,335	04/30/2015	02/01/2045
3132QP-H9-8	FHLMC Pool Q32955 MBS			4	1	5,291,516	99.4950	5,180,589	5,206,904	5,289,129	0	(892)	0	0	3.000	2.702	MON	13,017	156,207	04/30/2015	04/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS			4	1	838,795	102.7770	832,374	809,880	838,426	0	(161)	0	0	3.500	2.754	MON	2,362	28,346	07/28/2015	06/01/2045
3132QR-TW-0	FHLMC Pool FG Q35064 MBS			4	1	275,251	102.6520	271,054	264,050	275,126	0	(90)	0	0	3.500	2.676	MON	770	9,242	10/30/2015	08/01/2045
3136A5-M4-5	FNMA FNR 2012-53 PL CMO			4	1	1,095,000	105.6670	1,056,670	1,000,000	1,087,149	0	(5,151)	0	0	4.000	3.239	MON	3,333	40,000	05/07/2015	05/25/2042
3136AN-GF-8	FNMA 2015-22 HT CMO			4	1	405,785	101.5520	395,817	389,768	402,113	0	(2,088)	0	0	3.000	2.202	MON	974	11,693	04/09/2015	04/25/2045
3137BG-QJ-1	FHLMC Series 4456 CMO			4	1	499,221	104.4680	487,977	467,107	498,682	0	2,814	0	0	3.500	1.977	MON	1,362	16,349	04/23/2015	05/15/2044
3137BH-YG-6	FHLMC Series 4477 CMO			4	1	1,268,763	104.3930	1,248,793	1,196,241	1,257,536	0	(10,619)	0	0	3.500	2.363	MON	3,489	41,869	05/11/2015	07/15/2044
3138A2-BQ-1	FNMA Pool AH0946 MBS			4	1	29,180	105.5090	29,291	27,762	29,117	0	5	0	0	4.000	2.894	MON	93	1,111	06/11/2013	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS			4	1	947,818	110.2320	953,613	865,094	944,925	0	(420)	0	0	5.000	2.240	MON	3,605	43,255	12/06/2013	02/01/2041
3138AS-3B-6	FNMA Pool AJ1693 MBS			4	1	509,335	108.1570	510,369	471,880	508,060	0	(231)	0	0	4.500	2.518	MON	1,770	21,234	02/05/2014	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS			4	1	34,645	105.5940	34,661	32,824	34,569	0	9	0	0	4.000	2.817	MON	109	1,313	06/10/2013	10/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS			4	1	1,021,708	108.3830	1,031,445	951,671	1,019,085	0	(411)	0	0	4.500	2.730	MON	3,569	42,825	12/02/2013	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS			4	1	162,226	105.4760	162,526	154,088	161,870	0	35	0	0	4.000	2.864	MON	514	6,164	06/13/2013	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS			4	1	131,317	105.5420	131,525	124,618	131,023	0	33	0	0	4.000	2.845	MON	415	4,985	06/11/2013	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS			4	1	360,065	109.5110	355,185	324,337	359,838	0	(160)	0	0	5.000	1.409	MON	1,351	16,217	07/30/2015	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS			4	1	792,396	99.9710	784,326	784,550	792,171	0	(161)	0	0	3.000	2.803	MON	1,961	23,537	11/03/2015	09/01/2043
3138ER-FX-3	FNMA Pool AL9181 MBS			4	1	979,534	99.5070	940,745	945,410	979,330	0	(203)	0	0	3.000	2.732	MON	2,364	2,364	11/04/2016	10/01/2046
3138LR-Q5-4	FNMA Pool A01375 MBS			4	1	64,422	103.0960	62,768	60,884	64,258	0	53	0	0	3.500	2.344	MON	178	2,131	08/20/2012	08/01/2042
3138LT-WL-8	FNMA Pool A03350 MBS			4	1	532,492	105.8560	517,431	488,805	532,196	0	(296)	0	0	4.000	2.097	MON	1,629	8,147	07/22/2016	05/01/2042
3138LY-HB-6	FNMA Pool A07425 MBS			4	1	107,766	103.1470	105,090	101,884	107,491	0	86	0	0	3.500	2.355	MON	297	3,566	08/20/2012	08/01/2042
3138M1-JG-4	FNMA Pool A09262 MBS			4	1	110,097	103.1420	107,652	104,372	109,824	0	82	0	0	3.500	2.421	MON	304	3,653	08/20/2012	07/01/2042

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
3138MH-3J-0	FNMA Pool AQ2600 MBS			4	1	44,127	102.8030	42,211	41,060	43,979	0	27	0	0	3.500	2.087	MON	120	1,437	01/03/2013	12/01/2042
3138ML-FS-8	FNMA Pool AQ4676 MBS			4	1	126,330	102.5900	120,858	117,807	125,941	0	84	0	0	3.500	2.052	MON	344	4,123	01/03/2013	11/01/2042
3138MN-R2-8	FNMA Pool AQ6804 MBS			4	1	71,389	103.0830	68,545	66,495	71,160	0	49	0	0	3.500	2.062	MON	194	2,327	01/03/2013	11/01/2042
3138MS-A4-1	FNMA Pool AQ9926 MBS			4	1	81,353	99.9710	77,330	77,352	81,156	0	40	0	0	3.000	2.062	MON	193	2,321	12/17/2012	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS			4	1	32,849	99.9720	31,280	31,289	32,765	0	10	0	0	3.000	2.162	MON	78	939	12/17/2012	12/01/2042
3138W9-SE-1	FNMA Pool AS0516 MBS			4	1	332,113	99.9720	330,495	330,589	332,068	0	(31)	0	0	3.000	2.901	MON	826	9,918	12/09/2015	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS			4	1	643,440	105.8840	647,890	611,889	642,403	0	(33)	0	0	4.000	2.870	MON	2,040	24,476	02/04/2014	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS			4	1	590,405	110.2720	582,924	528,622	589,203	0	(419)	0	0	5.000	0.457	MON	2,203	26,431	05/15/2015	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS			4	1	326,751	103.1300	329,111	319,122	326,515	0	(9)	0	0	3.500	2.984	MON	931	11,169	07/02/2014	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS			4	1	742,032	99.4510	730,654	734,685	741,835	0	(121)	0	0	3.000	2.787	MON	1,837	22,040	11/01/2015	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS			4	1	796,418	102.8670	784,852	762,978	795,701	0	(84)	0	0	3.500	2.589	MON	2,225	26,704	12/18/2014	12/01/2044
3138WH-ER-9	FNMA Pool AS7343 MBS			4	1	601,913	99.4510	580,955	584,160	601,741	0	(172)	0	0	3.000	2.463	MON	1,460	8,762	06/20/2016	06/01/2046
3138WV-FU-0	FNMA Pool AT7378 MBS			4	1	465,371	107.6990	465,219	431,962	464,433	0	(179)	0	0	4.500	1.938	MON	1,620	19,438	02/04/2014	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS			4	1	717,008	105.8850	722,834	682,662	716,023	0	(191)	0	0	4.000	2.539	MON	2,276	27,307	02/05/2014	12/01/2043
3138YE-HD-2	FNMA Pool AY1127 MBS			4	1	871,049	102.8330	860,500	836,793	870,171	0	(455)	0	0	3.500	2.644	MON	2,441	29,288	09/02/2015	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS			4	1	702,145	105.4990	694,320	658,133	701,169	0	(730)	0	0	4.000	2.402	MON	2,194	26,325	11/05/2015	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS			4	1	404,779	102.8340	399,253	388,248	404,400	0	(277)	0	0	3.500	2.629	MON	1,132	13,589	11/03/2015	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS			4	1	451,814	105.3800	446,406	423,617	451,393	0	(308)	0	0	4.000	2.385	MON	1,412	16,945	11/17/2015	10/01/2045
31398Q-TE-7	FHLMC FHR 3747 HG CMO			4	1	226,375	101.1810	225,456	222,824	226,219	0	1,831	0	0	2.400	2.005	MON	446	5,348	03/17/2014	07/15/2037
3140E0-6Q-3	FNMA Pool AZ8078 MBS			4	1	90,988	102.8010	89,993	87,541	90,911	0	(57)	0	0	3.500	2.699	MON	255	3,064	11/04/2015	08/01/2045
3140EB-G2-1	FNMA Pool BA6516 MBS			4	1	682,930	102.5900	668,945	652,059	682,699	0	(231)	0	0	3.500	2.528	MON	1,902	17,116	03/23/2016	12/01/2045
3140EW-NT-8	FNMA Pool BC2201 MBS			4	1	947,276	103.2010	915,044	886,664	946,684	0	(592)	0	0	3.500	2.220	MON	2,586	15,517	06/15/2016	04/01/2046
3140F8-LY-1	FNMA Pool BD1242 MBS			4	1	386,956	102.8760	372,098	361,694	386,642	0	(314)	0	0	3.500	2.980	MON	1,055	4,220	08/11/2016	06/01/2046
3140FB-KY-5	FNMA Pool BD3910 MBS			4	1	1,036,921	99.6310	988,455	992,120	1,036,323	0	(598)	0	0	3.000	2.667	MON	2,480	9,921	08/05/2016	08/01/2046
31416B-RB-6	FNMA Pool 995182 MBS			4	1	14,246	102.8010	13,393	13,029	13,575	0	(138)	0	0	5.500	2.498	MON	60	717	10/20/2010	06/01/2020
31417A-4Z-9	FNMA Pool AB4439 MBS			4	1	163,745	103.2300	159,701	154,704	163,309	0	133	0	0	3.500	2.333	MON	451	5,415	08/20/2012	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS			4	1	470,612	105.6800	466,511	441,436	470,025	0	(346)	0	0	4.000	2.582	MON	1,471	17,657	12/09/2015	12/01/2041
31417G-AS-5	FNMA Pool AB9016 MBS			4	1	913,869	99.9720	885,052	885,304	913,632	0	(237)	0	0	3.000	2.421	MON	2,213	13,280	06/23/2016	04/01/2043
31418V-CB-6	FNMA Pool AD7265 MBS			4	1	171,517	106.2220	173,979	163,788	169,348	0	(104)	0	0	4.000	2.741	MON	546	6,551	07/20/2010	07/01/2025
31419H-A2-8	FNMA Pool AE6324 MBS			4	1	225,777	106.8430	226,805	212,277	222,175	0	(107)	0	0	4.000	2.361	MON	708	8,491	11/08/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						37,516,203	XXX	36,859,981	35,824,920	37,446,320	0	(24,586)	0	0	XXX	XXX	XXX	105,339	1,155,145	XXX	XXX
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS			4	1	470,406	97.5380	449,853	461,208	469,964	0	(442)	0	0	2.830	2.526	MON	1,088	6,526	06/01/2016	05/25/2030
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						470,406	XXX	449,853	461,208	469,964	0	(442)	0	0	XXX	XXX	XXX	1,088	6,526	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						138,334,351	XXX	132,909,991	122,476,128	133,707,682	0	(2,079,606)	0	0	XXX	XXX	XXX	1,236,168	4,579,467	XXX	XXX
00206R-AJ-1	AT&T INC Corp Note Cont Call			2	2FE	115,265	103.9770	103,977	100,000	103,799	0	(3,435)	0	0	5.500	1.941	FA	2,292	5,500	07/26/2013	02/01/2018
00206R-CA-8	AT&T INC Corp Note MW			2	2FE	349,867	100.8740	353,059	350,000	349,948	0	27	0	0	2.375	2.383	MN	785	8,313	12/02/2013	11/27/2018
00206R-CM-2	AT&T INC Corp Note Call MW			2	2FE	889,733	98.4280	876,009	890,000	889,821	0	29	0	0	3.000	3.004	JD	74	26,700	04/23/2015	06/30/2022
00206R-CW-0	AT&T INC Corp Note MW			2	2FE	413,008	99.8920	414,552	415,000	413,862	0	854	0	0	1.750	2.018	JJ	3,349	3,631	03/17/2016	01/15/2018
00287Y-AQ-2	ABBVIE INC Corp Note Call MW			2	2FE	554,029	98.7360	547,985	555,000	554,165	0	84	0	0	3.600	3.621	MN	2,609	19,980	05/05/2015	05/14/2025
00817Y-AU-2	AETNA INC Corp Note Call MW			2	2FE	449,955	99.2170	446,477	450,000	449,961	0	6	0	0	2.400	2.402	JD	480	5,580	06/02/2016	06/15/2021
010392-FK-9	ALABAMA POWER CO Corp Note MW			2	1FE	428,783	104.4620	449,187	430,000	429,111	0	111	0	0	3.550	3.584	JD	1,272	15,265	12/03/2013	12/01/2023
015271-AF-6	ALEXANDRIA REAL Corp Note Call MW			2	2FE	269,441	99.4930	268,631	270,000	269,680	0	100	0	0	2.750	2.791	JJ	3,424	7,425	07/09/2014	01/15/2020
020002-AZ-4	Allstate Corp Note MW 15BP			2	1FE	98,178	101.0210	101,021	100,000	98,745	0	171	0	0	3.150	3.368	JD	140	3,150	07/25/2013	06/15/2023
025537-AF-8	AMER ELEC PWR Corp Note Call MW			2	2FE	98,092	100.1080	100,108	100,000	99,569	0	443	0	0	1.650	2.109	JD	73	1,650	07/26/2013	12/15/2017
025816-BG-3	American Express Corp Note Non Call				1FE	146,330	100.0750	150,113	150,000	148,903	0	771	0	0	1.550	2.087	MN	252	2,325	07/25/2013	05/22/2018
025816-BK-4	AMERICAN EXPRESS Corp Note Call			2	1FE	348,345	101.0220	353,577	350,000	348,640	0	145	0	0	3.625	3.682	JD	916	12,688	12/02/2014	12/05/2024
0258M0-EA-3	AMERICAN EXPRESS Corp Note Call			2	1FE	170,000	100.7970	171,355	170,000	170,000	0	0	0	0	1.661	1.114	FMAN	431	2,384	10/29/2015	11/05/2018
02665W-BF-7	AMERICAN HONDA F Corp Note Call MW			2	1FE	549,819	96.2950	529,623	550,000	549,835	0	16	0	0	1.650	1.657	JJ	4,260	0	07/07/2016	07/12/2021
03073E-AM-7	AMERISOURCEBERGE Corp Note Call MW			2	1FE	482,000	99.7840	463,996	465,000	481,000	0	(1,000)	0	0	3.250	2.762	MS	5,038	7,556	06/07/2016	03/01/2025
031162-BX-7	AMGEN INC Corp Note Call MW			2	2FE	1,076,922	98.9770	1,068,952	1,080,000	1,077,604	0	412	0	0	2.700	2.745	MN	4,860	29,160	04/28/2015	05/01/2022
035242-AG-1	ANHEUSER-BUSCH Corp Note MW			2	1FE	373,984	100.2750	376,031	375,000	374,292	0	308	0	0	1.900	1.993	FA	2,969	3,681	01/13/2016	02/01/2019
037735-CU-9	APPALACHIAN PWR Corp Note Call MW			2	2FE	1,693,965	100.9550	1,716,235	1,700,000	1,694,822	0	523	0	0	3.400	3.442	JD	4,817	57,800	05/11/2015	06/01/2025
037833-AX-8	APPLE INC Corp Note MW			2	1FE	468,966	98.7860	464,294	470,000	469,349	0	203	0	0	1.550	1.596	FA	2,874	7,285	02/02/2015	02/07/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-BZ-2	APPLE INC Corp Note Call MW			2	1FE	593,376	93.4890	556,260	595,000	593,434	0	59	0	0	2.450	2.481	FA	5,952	0	07/28/2016	08/04/2026
039483-AY-8	Archer Daniels Corp Note MW 30BP PPut			2	1FE	245,812	104.7160	226,187	216,000	225,523	0	(7,793)	0	0	5.450	1.725	MS	3,466	11,772	07/31/2014	03/15/2018
052769-AC-0	AUTODESK INC Corp Note Call MW			2	2FE	274,604	101.0180	277,800	275,000	274,723	0	75	0	0	3.125	3.156	JD	382	8,594	06/02/2015	06/15/2020
053332-AL-6	AUTOZONE INC Corp Note Call MW 25BP			2	2FE	103,486	104.7330	104,733	100,000	101,893	0	(487)	0	0	4.000	3.436	MN	511	4,000	07/29/2013	11/15/2020
053332-AR-3	AUTOZONE INC Corp Note Call MW			2	2FE	1,291,516	97.9070	1,267,896	1,295,000	1,292,016	0	309	0	0	3.250	3.282	AO	8,885	42,088	04/20/2015	04/15/2025
05348E-AU-3	AVALONBAY COMMUN Corp Note Call MW			2	1FE	297,753	100.5000	301,500	300,000	298,163	0	199	0	0	3.500	3.590	MN	1,342	10,500	11/12/2014	11/15/2024
05523U-AM-2	BAE SYSTEMS HLDG Corp Note Call MW Prv Plc			2	2FE	129,542	99.9580	129,945	130,000	129,634	0	87	0	0	2.850	2.926	JD	165	3,756	12/03/2015	12/15/2020
05531F-AQ-6	BB&T CORPORATION Corp Note Call			2	1FE	548,300	100.7740	544,180	540,000	544,053	0	(1,966)	0	0	2.250	1.867	FA	5,063	12,150	10/20/2014	02/01/2019
05565E-AF-2	BMW US CAP LLC Corp Note Call MW Prv Plc			2	1FE	264,335	97.6420	258,751	265,000	264,427	0	92	0	0	2.000	2.053	AO	1,178	2,650	04/04/2016	04/11/2021
060505-DA-9	BANK OF AMER CRP Corp Note Non Call				2FE	131,276	100.7250	120,870	120,000	120,633	0	(3,107)	0	0	5.420	2.767	MS	1,915	6,504	06/10/2013	03/15/2017
06051G-EQ-8	BANK OF AMER CRP Corp Note Non Call				2FE	199,416	100.4980	200,996	200,000	199,972	0	125	0	0	3.875	3.940	MS	2,131	7,750	03/19/2012	03/22/2017
06051G-ET-2	BANK OF AMER CRP Corp Note Non Call				2FE	195,492	100.0560	200,112	200,000	198,914	0	1,031	0	0	2.000	2.539	JJ	1,889	4,000	07/25/2013	01/11/2018
06051G-FF-1	BANK OF AMER CRP Corp Note Non Call				2FE	181,987	103.2070	185,773	180,000	181,705	0	(201)	0	0	4.000	3.849	AO	1,800	7,200	07/13/2015	04/01/2024
06051G-FX-2	BANK OF AMER CRP Corp Note MW			2	2FE	364,390	98.7060	360,277	365,000	364,427	0	36	0	0	3.500	3.520	AO	2,555	6,388	04/14/2016	04/19/2026
084664-BZ-3	BERKSHIRE HATH Corp Note MW			2	1FE	275,572	102.0000	280,500	275,000	275,333	0	(82)	0	0	2.900	2.866	AO	1,684	7,975	12/02/2013	10/15/2020
097023-AW-5	BOEING CO Corp Note MW 50BP			2	1FE	117,212	109.2670	109,267	100,000	104,902	0	(2,105)	0	0	6.000	3.661	MS	1,767	6,000	07/14/2010	03/15/2019
101137-AM-9	BOSTON SCIENTIFC Corp Note MW			2	2FE	94,956	101.2080	96,148	95,000	94,985	0	8	0	0	2.650	2.659	AO	629	2,518	08/08/2013	10/01/2018
12189L-AM-3	BURLINGTON NORTH Corp Note Call MW 20BP			2	1FE	273,512	101.2220	283,422	280,000	274,601	0	773	0	0	3.000	3.347	MS	2,473	8,400	07/30/2015	03/15/2023
126650-BZ-2	CVS HEALTH CORP Corp Note Call MW 20BP			2	2FE	239,666	98.0130	235,231	240,000	239,792	0	32	0	0	2.750	2.766	JD	550	6,600	11/26/2012	12/01/2022
126650-CB-4	CVS HEALTH CORP Corp Note Call MW			2	2FE	224,746	100.8690	226,955	225,000	224,899	0	51	0	0	2.250	2.274	JD	366	5,063	12/02/2013	12/05/2018
140420-NH-9	CAPITAL ONE BANK Corp Note Non Call				2FE	249,978	100.4470	251,118	250,000	249,990	0	4	0	0	2.250	2.252	FA	2,156	5,625	02/10/2014	02/13/2019
14042E-4L-1	CAPITAL ONE NA Corp Note Call			2	2FE	459,908	99.8060	459,108	460,000	459,966	0	31	0	0	1.650	1.657	FA	3,078	7,590	02/02/2015	02/05/2018
17275R-AE-2	CISCO SYSTEMS Corp Note MW 30BP			2	1FE	131,306	106.8290	122,853	115,000	121,389	0	(2,907)	0	0	4.950	2.254	FA	2,151	5,693	06/27/2013	02/15/2019
172967-ET-4	CITIGROUP INC Corp Note Non Call				2FE	522,030	101.5850	507,925	500,000	506,946	0	(4,933)	0	0	2.606	0.941	FMAN	1,701	11,688	12/02/2013	05/15/2018
172967-GL-9	CITIGROUP INC Corp Note Non Call				2FE	199,526	100.6070	201,214	200,000	199,691	0	44	0	0	3.375	3.403	MS	2,250	6,750	02/14/2013	03/01/2023
172967-GS-4	CITIGROUP INC Corp Note Non Call				2FE	193,026	99.4680	198,936	200,000	197,963	0	1,488	0	0	1.750	2.533	MN	583	3,500	07/25/2013	05/01/2018
172967-JP-7	CITIGROUP INC Corp Note Non Call				2FE	1,048,047	98.1020	1,030,071	1,050,000	1,048,332	0	172	0	0	3.300	3.322	AO	6,160	34,650	04/22/2015	04/27/2025
174610-AN-5	CITIZENS FIN GRP Corp Note Call			2	2FE	374,805	97.1560	364,335	375,000	374,821	0	16	0	0	2.375	2.386	JJ	3,785	0	07/25/2016	07/28/2021
198280-AB-5	COLUMBIA PIPELIN Corp Note MW			2	2FE	399,935	100.4930	401,972	400,000	399,957	0	22	0	0	2.450	2.458	JD	817	9,800	05/13/2016	06/01/2018
20030N-BF-7	COMCAST CORP Corp Note MW			2	1FE	95,630	99.4770	99,477	100,000	97,052	0	433	0	0	2.850	3.394	JJ	1,314	2,850	07/26/2013	01/15/2023
202795-HV-5	COMMONWEALTH EDI Corp Note MW 15BP			2	1FE	34,992	105.0160	36,756	35,000	34,997	0	1	0	0	4.000	4.003	FA	583	1,400	07/26/2010	08/01/2020
205887-BR-2	Conagra Inc Corp Note Call MW 25BP			2	2FE	74,663	100.1860	75,140	75,000	74,783	0	32	0	0	3.200	3.253	JJ	1,040	2,400	02/12/2013	01/25/2023
20826F-AJ-5	CONOCOPHIL CO Corp Note Call MW			2	1FE	604,431	98.9860	598,865	605,000	604,609	0	111	0	0	2.200	2.220	MN	1,701	13,310	05/13/2015	05/15/2020
209115-AC-8	CONS EDISON INC Corp Note CALL				2FE	164,899	97.5120	160,895	165,000	164,911	0	12	0	0	2.000	2.013	MN	422	1,641	05/11/2016	05/15/2021
210518-CL-8	CONSUMERS ENERGY Corp Note MW 20BP			2	1FE	134,910	110.1400	132,168	120,000	125,710	0	(1,595)	0	0	5.650	4.087	AO	1,431	6,780	07/21/2010	04/15/2020
224044-BS-5	COX COMMUN INC Corp Note Prv Plc MW 35BP			2	2FE	172,644	105.6780	158,517	150,000	157,448	0	(5,103)	0	0	6.250	2.650	JD	781	9,375	12/05/2013	06/01/2018
233851-BA-1	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	354,900	100.8080	352,828	350,000	351,720	0	(1,058)	0	0	2.375	2.058	FA	3,464	8,313	11/29/2013	08/01/2018
233851-BV-5	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	1,497,060	99.7570	1,496,355	1,500,000	1,497,974	0	568	0	0	2.450	2.492	MN	4,390	36,750	05/11/2015	05/18/2020
254010-AC-5	DIGNITY HEALTH Corp Note MW			2	1FE	185,000	100.8770	186,622	185,000	185,000	0	0	0	0	2.637	2.637	MN	813	4,878	10/07/2014	11/01/2019
25468P-DM-5	WALT DISNEY CO Corp Note MW			2	1FE	303,481	89.6190	277,819	310,000	303,758	0	278	0	0	1.850	2.083	JJ	2,692	0	07/07/2016	07/30/2026
25746U-BL-2	DOMINION RES Corp Note MW 15BP			2	2FE	108,484	106.8110	106,811	100,000	104,929	0	(1,082)	0	0	4.450	3.187	MS	1,310	4,450	07/26/2013	03/15/2021
25746U-CJ-6	DOMINION RES Corp Note Call MW			2	2FE	274,607	96.6560	265,804	275,000	274,636	0	30	0	0	2.000	2.030	FA	2,169	0	08/04/2016	08/15/2021
260543-BX-0	DOW CHEMICAL CO Corp Note MW 50BP			2	2FE	252,608	114.8500	229,700	200,000	219,970	0	(7,916)	0	0	8.550	4.075	MN	2,185	17,100	07/26/2013	05/15/2019
263534-CK-3	DUPONT EI NEMOUR Corp Note MW 12.5BP			2	1FE	94,262	98.0350	98,035	100,000	96,103	0	561	0	0	2.800	3.513	FA	1,058	2,800	07/26/2013	02/15/2023
26441C-AN-5	DUKE ENERGY COR Corp Note Call MW			2	2FE	184,307	103.0280	185,450	180,000	183,693	0	(456)	0	0	3.750	3.420	AO	1,425	6,750	08/14/2015	04/15/2024
26441Y-AY-3	DUKE REALTY Corp Note Call MW			2	2FE	296,385	101.0920	303,276	300,000	297,042	0	314	0	0	3.750	3.896	JD	938	11,250	11/12/2014	12/01/2024
26875P-AK-7	EOG RESOURCES IN Corp Note Call MW 20BP			2	2FE	278,834	96.9750	290,925	300,000	285,246	0	2,097	0	0	2.625	3.514	MS	2,319	7,875	11/29/2013	03/15/2023
26884A-AX-1	ERP OPERATING LP Corp Note MW 20BP			2	2FE	110,408	102.2420	102,242	100,000	100,782	0	(1,665)	0	0	5.750	4.004	JJ	2,651	5,750	07/26/2010	06/15/2017
26884A-BC-6	ERP OPERATING LP Corp Note Call MW			2	1FE	349,650	100.8920	353,122	350,000	349,822	0	68	0	0	2.375	2.396	JJ	4,156	8,313	06/16/2014	07/01/2019
26884A-BD-4	ERP OPERATING LP Corp Note Call MW			2	1FE	527,085	98.9130	524,239	530,000	527,500	0	252	0	0	3.375	3.440	JD	1,491	17,888	05/11/2015	06/01/2025
26884T-AK-8	ERAC USA FINANCE Corp Note MW Prv Plc			2	2FE	353,342	101.3880	349,789	345,000	348,224	0	(1,707)	0	0	2.800	2.276	MN	1,610	9,660	12/02/2013	11/01/2018
278865-AL-4	ECOLAB INC Corp Note MW			2	2FE	183,886	107.8440	183,335	170,000	180,998	0	(2,044)	0	0	4.350	2.932	JD	472	7,395	07/24/2015	12/08/2021
29273R-AH-2	ENERGY TRAN PTNR Corp Note MW 50BP			2	2FE	132,963	106.0580	116,664	110,000	116,696	0	(4,326)	0	0	6.700	2.538	JJ	3,685	7,370	02/04/2013	07/01/2018
29273R-BG-3	ENERGY TRAN PTNR Corp Note Call MW			2	2FE	188,952	102.8750	190,319	185,000	188,938	0	(14)	0	0	4.750	4.455	JJ	4,052	0	12/09/2016	01/15/2026
29379V-BB-8	ENTERPRISE PRODU Corp Note Call MW			2	2FE	179,660	102.8260	185,087	180,000	179,745	0	30	0	0	3.900	3.923	FA	2,652	7,020	02/05/2014	02/15/2024
30161M-AE-3	EXELON GENERATIO Corp Note MW			2	2FE	114,329	103.3370	103,337	100,000	102,714	0	(3,563)	0	0	6.200	2.507	AO	1,550	6,200	08/19/2013	10/01/2017
30161M-AL-7	EXELON GENERATIO Corp Note Call MW			2	2FE	177,899	103.1750	185,715	180,000	178,549	0	231	0	0	4.250	4.418	JD	340	7,650	02/05/2014	06/15/2022

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
30219G-AJ-7	EXPRESS SCRIPTS Corp Note MW			2	2FE	379,856	99.9180	379,688	380,000	379,980	0	49	0	0	1.250	1.263	JD	383	4,750	06/02/2014	06/02/2017
313747-AS-6	FEDERAL REALTY I Corp Note Call			2	1FE	138,240	100.0740	140,104	140,000	138,954	0	169	0	0	3.000	3.147	FA	1,750	4,200	07/16/2012	08/01/2022
31677Q-BA-6	FIFTH THIRD BANK Corp Note Call			2	1FE	534,754	99.8060	533,962	535,000	534,967	0	79	0	0	1.350	1.365	JD	602	7,223	04/22/2014	06/01/2017
31677Q-BG-3	FIFTH THIRD BANK Corp Note Call MW			2	1FE	274,794	98.9310	272,060	275,000	274,815	0	22	0	0	2.250	2.266	JD	292	3,094	06/09/2016	06/14/2021
337738-AN-8	FISERV INC Corp Note Call MW			2	2FE	1,697,144	100.4070	1,706,919	1,700,000	1,698,023	0	545	0	0	2.700	2.736	JD	3,825	45,900	05/19/2015	06/01/2020
36962G-3H-5	GEN ELEC CAP CRP Corp Note Non Call				1FE	344,613	102.8890	308,667	300,000	308,486	0	(11,964)	0	0	5.625	1.553	MS	4,969	16,875	12/03/2013	09/15/2017
375558-BF-9	GILEAD SCIENCES Corp Note Call MW			2	1FE	378,647	101.2240	359,345	355,000	377,423	0	(1,224)	0	0	3.650	2.843	MS	4,319	6,479	06/07/2016	03/01/2026
38141G-GQ-1	GOLDMAN SACHS GP Corp Note Non Call				1FE	181,968	109.7060	175,530	160,000	175,971	0	(3,223)	0	0	5.250	2.902	JJ	3,593	8,400	02/10/2015	07/27/2021
38141G-RC-0	GOLDMAN SACHS GP Corp Note Non Call				1FE	98,833	100.4800	100,480	100,000	99,712	0	265	0	0	2.375	2.653	JJ	1,049	2,375	07/25/2013	01/22/2018
38141G-VP-6	GOLDMAN SACHS GP Corp Note Call			2	1FE	84,827	100.2560	85,218	85,000	84,869	0	33	0	0	2.750	2.794	MS	688	2,338	09/08/2015	09/15/2020
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call			2	1FE	369,702	100.2630	350,921	350,000	368,976	0	(726)	0	0	3.750	3.050	FA	4,594	6,563	08/04/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GP Corp Note MW Call			1	1FE	309,197	97.6990	302,867	310,000	309,206	0	9	0	0	3.500	3.531	MN	1,356	0	11/10/2016	11/16/2026
40414L-AG-4	HCP INC Corp Note MW 30BP			2	2FE	181,788	99.1630	183,452	185,000	182,572	0	388	0	0	3.150	3.410	FA	2,428	5,828	12/11/2014	08/01/2022
40414L-AH-2	HCP INC Corp Note Call MW			2	2FE	142,602	100.1070	150,161	150,000	146,285	0	1,122	0	0	2.625	3.479	FA	1,641	3,938	07/25/2013	02/01/2020
40414L-AN-9	HCP INC Corp Note Call MW			2	2FE	991,260	99.3260	993,260	1,000,000	992,450	0	738	0	0	4.000	4.107	JD	3,333	40,000	05/14/2015	06/01/2025
41283L-AF-2	HARLEY-DAVIDSON Corp Note MW Prv Plc			2	1FE	374,134	99.1590	371,846	375,000	374,443	0	169	0	0	2.150	2.199	FA	2,799	8,063	02/23/2015	02/26/2020
413875-AQ-8	HARRIS CORP Corp Note Call MW			2	2FE	115,000	99.8650	114,845	115,000	115,000	0	0	0	0	2.700	2.700	AO	552	3,105	04/22/2015	04/27/2020
42217K-BF-2	HEALTH CARE REIT Corp Note Call MW			2	2FE	284,151	102.1990	296,377	290,000	284,735	0	511	0	0	4.000	4.259	JD	967	11,600	11/09/2015	06/01/2025
437076-BG-6	HOME DEPOT INC Corp Note MW Call			2	1FE	373,620	100.0990	375,371	375,000	373,910	0	185	0	0	2.625	2.683	JD	820	9,844	05/28/2015	06/01/2022
437076-BN-1	HOME DEPOT INC Corp Note Call MW			2	1FE	232,424	92.8760	218,259	235,000	232,493	0	69	0	0	2.125	2.248	MS	1,470	0	09/06/2016	09/15/2026
44923Q-AH-7	HYUNDAI CAPITAL Corp Note MW Prv Plc			2	2FE	374,704	99.9770	374,914	375,000	374,990	0	100	0	0	1.450	1.477	FA	2,190	5,438	02/03/2014	02/06/2017
45687A-AA-0	INGERSOLL-RND GL Corp Note MW 50BP			2	2FE	272,922	108.2150	248,895	230,000	247,729	0	(10,647)	0	0	6.875	2.020	FA	5,974	15,813	08/12/2014	08/15/2018
459200-GJ-4	IBM CORP Corp Note Cont Call			2	1FE	268,941	103.0310	242,123	235,000	241,999	0	(9,919)	0	0	5.700	1.400	MS	3,981	13,395	03/26/2014	09/14/2017
459745-GF-6	INTL LEASE FIN Corp Note Non Call				2FE	200,269	117.0000	193,050	165,000	197,053	0	(3,216)	0	0	8.250	3.002	JD	605	6,806	07/27/2016	12/15/2020
459745-GH-2	INTL LEASE FIN Corp Note Non Call				2FE	104,010	108.3750	102,956	95,000	102,992	0	(1,018)	0	0	6.250	2.568	MN	759	2,969	09/06/2016	05/15/2019
459745-GL-3	INTL LEASE FIN Corp Note Non Call				2FE	65,019	107.2140	64,328	60,000	64,420	0	(599)	0	0	5.875	2.483	AO	881	1,763	09/06/2016	04/01/2019
46625H-GY-0	JPMORGAN CHASE Corp Note Non Call				1FE	168,732	104.2770	156,416	150,000	152,943	0	(2,723)	0	0	6.000	4.050	JJ	4,150	9,000	07/14/2010	01/15/2018
46625H-JH-4	JPMORGAN CHASE Corp Note Non Call				1FE	164,454	101.0180	166,680	165,000	164,648	0	52	0	0	3.200	3.239	JJ	2,288	5,280	01/28/2013	01/25/2023
46625H-JJ-0	JPMORGAN CHASE Corp Note Non Call				2FE	186,016	99.6420	199,284	200,000	190,290	0	1,312	0	0	3.375	4.258	MN	1,125	6,750	07/25/2013	05/01/2023
46625H-JL-5	JPMORGAN CHASE Corp Note Non Call				1FE	344,488	99.7420	349,097	350,000	348,249	0	1,249	0	0	1.625	1.997	MN	727	5,688	12/02/2013	05/15/2018
46625H-JZ-4	JPMORGAN CHASE Corp Note Non Call				2FE	283,511	101.9650	285,502	280,000	283,309	0	(203)	0	0	4.125	3.980	JD	513	11,550	03/07/2016	12/15/2026
46625H-RT-9	JPMORGAN CHASE Corp Note Call				1FE	519,173	99.1870	515,772	520,000	519,262	0	89	0	0	2.400	2.434	JD	832	6,240	05/31/2016	06/07/2021
49326E-EE-9	KEYCORP Corp Note Call			2	2FE	189,880	100.6290	191,195	190,000	189,953	0	23	0	0	2.300	2.313	JD	219	4,370	11/05/2013	12/13/2018
49326E-EF-6	KEYCORP Corp Note Non Call				2FE	249,955	101.1050	252,763	250,000	249,966	0	9	0	0	2.900	2.904	MS	2,135	7,250	09/08/2015	09/15/2020
49327M-2Q-6	KEY BANK NA Corp Note Non Call				1FE	249,428	99.3620	248,405	250,000	249,439	0	12	0	0	2.500	2.549	MN	677	0	11/17/2016	11/22/2021
494550-AZ-9	KINDER MORGAN EN Corp Note MW			2	2FE	254,968	112.7030	225,406	200,000	226,135	0	(12,065)	0	0	9.000	2.523	FA	7,500	18,000	07/22/2014	02/01/2019
494550-BL-9	KINDER MORGAN EN Corp Note Call MW			2	2FE	100,088	101.9810	101,981	100,000	100,069	0	(11)	0	0	3.950	3.936	MS	1,317	3,950	07/26/2013	09/01/2022
534187-BE-8	LINCOLN NATL CRP Corp Note MW			2	2FE	184,704	99.1120	183,357	185,000	184,751	0	26	0	0	3.350	3.369	MS	1,928	6,198	03/04/2015	03/09/2025
55616X-AL-1	MACYS RETAIL HLD Corp Note Call MW 20BP			2	2FE	276,593	98.2600	284,954	290,000	278,112	0	1,337	0	0	3.625	4.276	JD	876	10,513	11/09/2015	06/01/2024
56585A-AG-7	MARATHON PETRO Corp Note Call MW			2	2FE	269,869	98.8030	271,708	275,000	270,567	0	486	0	0	3.625	3.869	MS	2,935	9,969	07/23/2015	09/15/2024
571748-AS-1	MARSH & MCLENNAN Corp Note Non Call			2	1FE	139,866	100.1460	140,204	140,000	139,993	0	28	0	0	2.300	2.320	AO	805	3,220	03/07/2012	04/01/2017
571748-AZ-5	MARSH & MCLENNAN Corp Note Call MW			2	1FE	278,944	101.9450	285,446	280,000	279,051	0	91	0	0	3.750	3.794	MS	3,121	10,500	11/09/2015	03/14/2026
571903-AS-2	MARRIOTT INTL Corp Note Call MW			2	2FE	498,335	94.5630	472,815	500,000	498,417	0	82	0	0	3.125	3.164	JD	694	8,030	06/07/2016	06/15/2026
581557-BE-4	MCKESSON CORP Corp Note Call MW			2	2FE	182,702	102.7350	184,923	180,000	182,302	0	(287)	0	0	3.796	3.587	MS	2,012	6,833	07/24/2015	03/15/2024
585055-BG-0	MEDTRONIC INC Corp Note MW			2	1FE	474,573	100.8450	463,887	460,000	472,491	0	(2,082)	0	0	2.500	1.626	MS	3,386	5,750	06/09/2016	03/15/2020
59156R-AX-6	METLIFE INC Corp Note MW 25BP			2	1FE	220,184	108.5420	217,084	200,000	211,609	0	(2,606)	0	0	4.750	3.228	FA	3,774	9,500	07/25/2013	02/08/2021
59156R-BF-4	METLIFE INC Corp Note MW			2	1FE	178,090	100.1250	180,225	180,000	178,590	0	212	0	0	3.048	3.206	MJSD	244	5,486	07/31/2014	12/15/2022
617446-7U-7	MORGAN STANLEY Corp Note Non Call				1FE	204,854	100.6880	206,410	205,000	204,960	0	30	0	0	2.125	2.140	AO	799	4,356	04/22/2013	04/25/2018
617446-7X-1	MORGAN STANLEY Corp Note Non Call				2FE	284,288	106.4590	287,439	270,000	283,336	0	(952)	0	0	5.000	4.325	MN	1,388	13,500	03/09/2016	11/24/2025
61761J-3R-8	MORGAN STANLEY Corp Note MW			2	1FE	263,198	95.3590	252,701	265,000	263,265	0	67	0	0	3.125	3.205	JJ	3,589	0	07/20/2016	07/27/2026
61945C-AC-7	MOSAIC CO Corp Note Call MW			2	2FE	359,852	100.8220	362,959	360,000	359,896	0	13	0	0	4.250	4.255	MN	1,955	15,300	11/29/2013	11/15/2023
64952W-CE-1	NEW YORK LIFE GL Corp Note Non Call Prv Plc				1FE	454,331	97.9980	445,891	455,000	454,423	0	92	0	0	2.000	2.031	AO	1,972	4,550	04/06/2016	04/13/2021
65473Q-AR-4	NISOURCE FINANCE Corp Note MW 135BP			2	2FE	85,664	109.4340	82,076	75,000	81,671	0	(1,687)	0	0	5.450	2.898	MS	1,204	4,088	07/29/2014	09/15/2020
65473Q-AT-0	NISOURCE FINANCE Corp Note MW			2	2FE	149,016	109.3120	136,640	125,000	135,240	0	(4,828)	0	0	6.800	2.644	JJ	3,919	8,500	01/23/2014	01/15/2019
655844-BL-1	NORFOLK SOUTHERN Corp Note Call MW			2	2FE	190,214	99.1160	198,232	200,000	193,354	0	957	0	0	2.903	3.511	FA	2,193	5,806	07/26/2013	02/15/2023
68389X-BB-0	ORACLE CORP Corp Note Call MW			2	1FE	1,694,016	99.0340	1,683,578	1,700,000	1,695,339	0	801	0	0	2.500	2.555	MN	5,431	42,500	04/28/2015	05/15/2022
693476-BN-2	PNC-CALL08/16 Corp Note Call			2	1FE	99,444	102.7220	102,722	100,000	99,689	0	54	0	0	3.300	3.366	MS	1,036	3,300	03/05/2012	03/08/2022

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
69352P-AF-0	PPL CAPITAL FDG Corp Note Call MW 25BP			2	2FE	191,590	100.4110	200,822	200,000	194,165	0	786	0	0	3.400	3.919	JD	567	6,800	07/26/2013	06/01/2023
69353R-EV-6	PNC BANK NA Corp Note Call			2	1FE	279,717	100.1120	280,314	280,000	279,794	0	77	0	0	1.950	1.985	MS	1,775	2,730	03/01/2016	03/04/2019
69353R-EY-0	PNC BANK NA Note Call			2	1FE	249,628	99.9370	249,843	250,000	249,632	0	4	0	0	2.550	2.582	JD	390	0	12/06/2016	12/09/2021
69371R-L7-9	PACCAR FINL CORP Corp Note Non Call				1FE	350,000	100.8190	352,867	350,000	350,000	0	0	0	0	1.546	0.842	MJSD	391	4,439	12/03/2013	12/06/2018
695114-CP-1	PACIFICORP Corp Note MW 15BP			2	1FE	159,859	101.5540	162,486	160,000	159,925	0	13	0	0	2.950	2.960	FA	1,967	4,720	01/03/2012	02/01/2022
709599-AW-4	PENSKE TRUCK LE Corp Note Call MW Prv Plc			2	2FE	314,039	95.7490	301,609	315,000	314,051	0	12	0	0	3.400	3.436	MN	1,755	0	10/26/2016	11/15/2026
74256L-AG-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1FE	190,863	101.0270	191,951	190,000	190,325	0	(177)	0	0	2.250	2.152	AO	903	4,275	11/05/2013	10/15/2018
74256L-AW-9	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1FE	383,830	98.6250	379,706	385,000	383,855	0	25	0	0	2.375	2.440	MN	1,016	0	11/14/2016	11/21/2021
74432Q-BC-8	PRUDENTIAL FIN Corp Note Non Call				1FE	173,874	103.9470	155,921	150,000	155,629	0	(6,051)	0	0	6.000	1.843	JD	750	9,000	12/02/2013	12/01/2017
74432Q-BT-1	PRUDENTIAL FIN Corp Note Call MW 40BP			2	1FE	214,624	108.1010	216,202	200,000	209,098	0	(1,687)	0	0	4.500	3.477	MN	1,125	9,000	07/25/2013	11/16/2021
747525-AE-3	QUALCOMM INC Corp Note MW			2	1FE	1,419,460	101.0170	1,434,441	1,420,000	1,419,575	0	72	0	0	3.000	3.006	MN	4,852	42,600	05/13/2015	05/20/2022
756109-AM-6	REALTY INCOME Corp Note Call MW 25BP			2	2FE	182,562	100.3700	185,685	185,000	184,338	0	598	0	0	2.000	2.337	JJ	1,552	3,700	12/12/2013	01/31/2018
756109-AS-3	REALTY INCOME Corp Note Call MW			2	2FE	172,674	94.1320	164,731	175,000	172,713	0	38	0	0	3.000	3.153	JJ	1,152	0	10/04/2016	01/15/2027
760759-AL-4	REPUBLIC SVCS Corp Note MW 20BP			2	2FE	262,787	102.8200	251,909	245,000	250,654	0	(4,031)	0	0	3.800	2.082	MN	1,190	9,310	11/29/2013	05/15/2018
760759-AM-2	REPUBLIC SVCS Corp Note Call MW			2	2FE	106,118	109.0190	109,019	100,000	104,197	0	(594)	0	0	4.750	3.971	MN	607	4,750	07/26/2013	05/15/2023
78355H-KA-6	RYDER SYSTEM INC Corp Note Call MW			2	2FE	409,541	100.9590	413,932	410,000	409,660	0	88	0	0	2.875	2.899	MS	3,929	12,017	08/17/2015	09/01/2020
842400-GD-9	SOUTHERN CAL ED Corp Note Call MW			2	1FE	549,962	99.5000	547,250	550,000	549,974	0	5	0	0	2.400	2.401	FA	5,500	13,200	01/13/2015	02/01/2022
84756N-AC-3	SPECTRA PARTNERS Corp Note Call MW			2	2FE	269,562	101.2490	263,247	260,000	263,937	0	(2,349)	0	0	2.950	2.004	MS	2,045	7,670	07/28/2014	09/25/2018
857477-AW-3	STATE STREET COR Corp Note Non Call				1FE	349,510	94.7490	331,622	350,000	349,537	0	27	0	0	2.650	2.666	MN	1,082	4,638	05/16/2016	05/19/2026
86765B-AT-6	SUNOCO LOGISTICS Corp Note Call MW			2	2FE	114,650	96.6290	111,123	115,000	114,664	0	14	0	0	3.900	3.937	JJ	2,105	0	07/07/2016	07/15/2026
883556-BN-1	THERMO FISHER Corp Note Call MW			2	2FE	104,488	97.9090	102,804	105,000	104,536	0	48	0	0	3.000	3.078	AO	665	1,593	04/04/2016	04/15/2023
887317-AF-2	TIME WARNER INC Corp Note MW 20BP			2	2FE	185,642	106.9080	181,744	170,000	181,713	0	(3,469)	0	0	4.875	2.617	MS	2,440	8,288	11/09/2015	03/15/2020
887317-AK-1	TIME WARNER INC Corp Note MW 25BP			2	2FE	108,591	106.7820	106,782	100,000	105,034	0	(1,086)	0	0	4.750	3.463	MS	1,214	4,750	07/26/2013	03/29/2021
887317-BA-2	TIME WARNER INC Corp Note Call MW			2	2FE	203,812	92.7850	185,570	200,000	203,689	0	(123)	0	0	2.950	2.724	JJ	3,786	0	08/05/2016	07/15/2026
90131H-AN-5	21ST CENTURY FOX Corp Note MW			2	2FE	58,150	109.9560	54,978	50,000	54,613	0	(2,055)	0	0	6.900	2.490	MS	1,150	3,450	04/06/2015	03/01/2019
90131H-CA-1	21ST CENTURY FOX Corp Note Call MW Prv Plc			2	2FE	978,109	98.1000	961,380	980,000	978,128	0	19	0	0	3.375	3.398	MN	3,951	0	11/15/2016	11/15/2026
902494-AW-3	TYSON FOODS INC Corp Note MW 100 BP			2	2FE	254,832	100.8710	257,221	255,000	254,910	0	33	0	0	2.650	2.664	FA	2,553	6,758	08/05/2014	08/15/2019
907818-DG-0	UNION PAC CORP Corp Note MW 40BP			2	1FE	89,573	105.5760	95,018	90,000	89,812	0	42	0	0	4.000	4.056	FA	1,500	3,600	07/28/2010	02/01/2021
907818-DW-5	UNION PAC CORP Corp Note MW			2	1FE	176,880	101.0060	176,761	175,000	175,821	0	(375)	0	0	2.250	2.023	FA	1,488	3,938	02/06/2014	02/15/2019
91159H-HJ-2	US BANCORP Corp Note Call			2	1FE	450,000	100.2630	451,184	450,000	450,000	0	0	0	0	1.282	0.639	JAJO	1,090	4,440	04/21/2014	04/25/2019
92277G-AH-0	VENTAS REALTY LP Corp Note Call MW			2	2FE	511,616	97.7630	503,479	515,000	511,873	0	257	0	0	3.125	3.230	JD	715	8,628	05/25/2016	06/15/2023
92343V-BM-5	VERIZON COMM INC Corp Note Non Call				2FE	263,356	102.5440	256,360	250,000	255,125	0	(2,927)	0	0	2.709	0.807	MJSD	339	6,129	03/03/2014	09/14/2018
92343V-CD-4	VERIZON COMM INC Corp Note Non Call				2FE	275,000	100.2600	275,715	275,000	275,000	0	0	0	0	1.351	0.631	MJSD	237	2,938	06/04/2014	06/09/2017
92343V-DD-3	VERIZON COMM INC Corp Note Call MW			2	2FE	309,210	91.7800	284,518	310,000	309,239	0	30	0	0	2.625	2.654	FA	3,391	0	07/27/2016	08/15/2026
928668-AM-4	VOLKSWAGEN GRP Corp Note Non Call Prv Plc				2FE	928,652	98.8240	919,063	930,000	929,068	0	261	0	0	2.400	2.431	MN	2,418	22,320	05/19/2015	05/22/2020
929089-AB-6	VOYA FINANCIAL Corp Note MW			2	2FE	264,229	97.3800	258,057	265,000	264,265	0	36	0	0	3.650	3.685	JD	430	4,890	06/06/2016	06/15/2026
929903-DT-6	WACHOVIA CORP Corp Note Non Call				1FE	139,360	101.7590	127,199	125,000	126,064	0	(2,285)	0	0	5.750	3.837	JD	319	7,188	07/20/2010	06/15/2017
931422-AE-9	WALGREEN CO Corp Note MW			2	2FE	67,981	105.7980	63,479	60,000	63,311	0	(1,566)	0	0	5.250	2.457	JJ	1,453	3,150	12/05/2013	01/15/2019
94106L-AW-9	WASTE MANAGEMENT Corp Note MW 25BP			2	2FE	178,371	108.1410	173,026	160,000	171,105	0	(2,994)	0	0	4.750	2.657	JD	21	7,600	07/08/2014	06/30/2020
94106L-AY-5	WASTE MANAGEMENT Corp Note Call MW 20BP			2	2FE	93,570	100.4770	100,477	100,000	95,733	0	661	0	0	2.900	3.738	MS	854	2,900	07/29/2013	09/15/2022
94974B-FY-1	WELLS FARGO CO Corp Note Non Call				1FE	281,944	101.3650	278,754	275,000	281,504	0	(440)	0	0	4.100	3.799	JD	877	11,275	03/09/2016	06/03/2026
94974B-GC-8	WELLS FARGO CO Corp Note Non Call				1FE	450,000	99.8870	449,492	450,000	450,000	0	0	0	0	1.211	0.493	MJSD	363	4,160	09/02/2014	09/08/2017
94974B-GL-8	WELLS FARGO CO Corp Note Non Call				1FE	548,580	102.5180	512,590	500,000	547,112	0	(1,468)	0	0	4.300	3.239	JJ	9,496	0	08/04/2016	07/22/2027
98389B-AS-9	XCEL ENERGY INC Corp Note Call MW			2	2FE	404,887	99.3830	402,501	405,000	404,905	0	19	0	0	2.400	2.406	MS	2,862	5,049	03/03/2016	03/15/2021
008916-AP-3	AGRIUM INC Corp Note Call MW		A	2	2FE	254,630	96.8520	246,973	255,000	254,691	0	32	0	0	3.375	3.392	MS	2,534	8,606	02/25/2015	03/15/2025
15135U-AD-1	CENOVUS ENERGY Corp Note MW 35BP		A	2	2FE	355,579	107.1320	332,109	310,000	333,769	0	(8,102)	0	0	5.700	2.818	AO	3,730	17,670	03/25/2014	10/15/2019
448055-AK-9	HUSKY ENERGY INC Corp Note Call MW		A	2	2FE	628,683	101.6890	640,641	630,000	629,014	0	115	0	0	4.000	4.025	AO	5,320	25,200	03/12/2014	04/15/2024
78010U-D3-8	ROYAL BK CANADA Corp Note Non Call		A		1FE	625,000	100.1290	625,806	625,000	625,000	0	0	0	0	1.210	0.471	MJSD	336	5,759	06/10/2014	06/16/2017
89114Q-AW-8	TORONTO DOM BANK Corp Note Non Call		A		1FE	450,000	100.1700	450,765	450,000	450,000	0	0	0	0	1.441	0.792	FMAN	991	5,299	10/30/2014	11/05/2019
89153U-AE-1	Total Capital Corp Note MW 12.5BP		A	2	1FE	110,005	99.9430	109,937	110,000	110,001	0	(1)	0	0	1.450	1.449	JJ	735	1,595	01/10/2013	01/15/2018
00084D-AK-6	ABN AMRO BANK NV Corp Note Non Call Prv Plc		D		1FE	999,390	99.7820	997,820	1,000,000	999,707	0	202	0	0	1.800	1.821	JD	1,350	18,000	05/28/2015	06/04/2018
05565Q-CE-6	BP CAPITAL PLC Corp Note MW 10BP		D	2	1FE	194,628	99.6640	199,328	200,000	198,424	0	1,137	0	0	1.375	1.967	MN	390	2,750	07/26/2013	05/10/2018
05565Q-CQ-9	BP CAPITAL PLC Corp Note Non Call		D		1FE	200,000	100.1660	200,332	200,000	200,000	0	0	0	0	1.422	0.777	FMAN	411	2,317	02/05/2014	05/10/2019
111013-AM-0	BRIT SKY BROADCA Corp Note MW Prv Plc		D	2	2FE	359,464	100.2060	360,742	360,000	359,701	0	105	0	0	2.625	2.657	MS	2,756	9,450	09/09/2014	09/16/2019
2027A0-HL-6	COM BK AUSTRALIA Corp Note Call Prv Plc		D		1FE	635,000	99.8100	633,794	635,000	635,000	0	0	0	0	1.496	0.783	MJSD	686	7,731	09/03/2014	09/06/2019
2027A0-HV-4	COM BK AUSTRALIA Corp Note Non Call Prv Plc		D		1FE	414,348	99.1750	411,576	415,000	414,453	0	104	0	0	1.375	1.455	MS	1,823	0	08/29/2016	09/06/2018
53944V-AM-1	LLOYDS BANK PLC Corp Note Non Call		D		1FE	998,670	99.8090	998,090	1,000,000	999,079	0	409	0	0	2.050	2.096	JJ	9,054	10,250	01/19/2016	01/22/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
71654Q-BJ-0	PETROLEOS MEXICA Corp Note MW		D	2	2FE	258,438	101.0310	252,578	250,000	253,143	0	(1,966)	0	0	3.500	2.664	JJ	3,962	8,750	03/25/2014	07/18/2018
80283L-AE-3	SANTANDER UK PLC Corp Note Non Call		D		1FE	550,000	100.0230	550,127	550,000	550,000	0	0	0	0	1.407	1.040	MJSD	64	4,677	06/01/2016	09/29/2017
822582-BM-3	SHELL INTL FIN Corp Note MW		D	2	1FE	458,487	100.0180	460,083	460,000	459,055	0	497	0	0	1.625	1.738	MN	1,059	7,475	11/05/2015	11/10/2018
82620K-AC-7	SIEMENS FINAN Corp Note MW Prv Plc		D	2	1FE	1,702,749	99.5260	1,696,918	1,705,000	1,703,442	0	437	0	0	2.150	2.178	MN	3,462	36,658	05/18/2015	05/27/2020
83051G-AD-0	SKANDINAV ENSKIL Corp Note Non Call Prv Plc		D		1FE	1,697,382	99.7230	1,695,291	1,700,000	1,698,183	0	506	0	0	2.450	2.483	MN	3,934	41,650	05/19/2015	05/27/2020
88167A-AD-3	TEVA PHARMACEUCI Corp Note MW		D	2	2FE	134,549	93.8860	126,746	135,000	134,575	0	26	0	0	2.800	2.853	JJ	1,680	0	07/18/2016	07/21/2023
89641U-AA-9	TRINITY ACQ PLC Corp Note MW		D	2	2FE	119,327	103.7490	124,499	120,000	119,520	0	60	0	0	4.625	4.696	FA	2,097	5,550	08/08/2013	08/15/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						68,823,324	XXX	68,187,146	68,086,000	68,408,551	0	(140,126)	0	0	XXX	XXX	XXX	406,196	1,658,461	XXX	XXX
073945-AE-7	Bear Stearns BSCMS 2007-T28 A4 CMBS			4	1FM	332,698	101.5390	319,010	314,175	314,933	0	(1,728)	0	0	5.742	4.671	MON	1,503	23,274	07/22/2010	09/11/2042
12591V-AA-9	COMM MORTGAGE TR COMM 2014 CR16 A1 CMBS			4	1FM	493,931	99.4990	491,468	493,942	493,820	0	(27)	0	0	1.445	1.439	MON	595	7,137	03/28/2014	02/10/2019
12592M-BK-5	COMM MORTGAGE TR COMM 2014-LC17 A5 CMBS			4	1FM	342,164	105.4630	342,755	325,000	342,070	0	(95)	0	0	3.917	3.154	MON	1,061	0	12/09/2016	10/10/2047
12592R-BF-5	COMM MORTGAGE TR COMM 2014-CR21 A3 CMBS			4	1FM	905,117	103.2950	878,008	850,000	896,194	0	(5,282)	0	0	3.528	2.761	MON	2,499	29,988	04/14/2015	12/10/2047
12593A-BA-2	COMM MORTGAGE TR COMM 2015-CR23 A4 CMBS			4	1FM	496,405	102.5160	497,203	485,000	496,346	0	(59)	0	0	3.497	3.184	MON	1,413	0	12/09/2016	05/10/2048
12594J-AA-3	COMM MORTGAGE TR COMM 2016-GCT A CMBS Prv Plc			4	1FM	401,688	100.4350	391,697	390,000	400,836	0	(852)	0	0	2.681	2.042	MON	871	3,485	07/25/2016	08/10/2029
126281-AZ-7	CSAIL COMMERCIAL CSAIL 2015-C1 A4 CMBS			4	1FM	951,293	102.4330	921,897	900,000	942,973	0	(4,910)	0	0	3.505	2.829	MON	2,629	31,545	04/10/2015	04/15/2050
126320-AX-1	COMM MORTGAGE TR COMM 2014-CR18 A5 CMBS			4	1FM	977,484	105.1140	946,026	900,000	964,227	0	(7,835)	0	0	3.828	2.760	MON	2,871	34,452	04/13/2015	07/15/2047
17322M-AS-5	Citigroup Commercial Mtge Tr CGCMT 2014-GC21 A1 CMBS			4	1FM	383,199	99.2950	380,507	383,209	383,126	0	(18)	0	0	1.242	1.236	MON	397	4,759	05/07/2014	05/10/2047
36192P-AF-3	GS MORTGAGE SECU GSMS 2012-GCJ9 A2 CMBS			4	1FM	701,422	99.9950	699,965	700,000	700,027	0	(487)	0	0	1.762	1.697	MON	1,028	12,334	01/30/2014	11/10/2045
46590K-AD-6	JP MORGAN CHASE JPMCC 2015-JP1 A4 CMBS			4	1FM	180,448	103.2030	180,605	175,000	180,422	0	(26)	0	0	3.650	3.249	MON	532	0	12/09/2016	01/15/2049
46639J-AB-6	JP Morgan Chase JPMCC 2013-C10 A2 CMBS			4	1FM	319,299	99.9740	309,919	310,000	311,581	0	(2,072)	0	0	2.072	1.394	MON	535	6,423	03/01/2013	12/15/2047
46640L-AA-0	JPMBB 2013-C14 A1 JPMBB 2013-C14 A1 CMBS			4	1FM	131,283	99.7600	130,968	131,283	131,283	0	0	0	0	1.260	1.249	MON	138	1,655	08/02/2013	08/15/2046
46643A-BD-4	JPMBB COMMERCIAL JPMBB 2014-C23 A4 CMBS			4	1FM	165,788	103.8270	166,123	160,000	165,748	0	(39)	0	0	3.670	3.025	MON	489	0	12/12/2016	09/15/2047
46643G-AA-8	JPMBB COMMERCIAL JPMBB 2014-C24 A1 CMBS			4	1FM	539,518	99.4660	536,638	539,519	539,340	0	(58)	0	0	1.539	1.523	MON	692	8,301	10/09/2014	11/15/2047
46643G-AE-0	JPMBB COMMERCIAL JPMBB 2014-C24 A5 CMBS			4	1FM	951,328	102.1420	919,278	900,000	943,146	0	(5,005)	0	0	3.639	2.947	MON	2,729	32,747	05/04/2015	11/15/2047
46645L-AY-3	JPMBB COMMERCIAL JPMBB 2016-C1 A5 CMBS			4	1FM	127,715	102.2400	127,800	125,000	127,702	0	(13)	0	0	3.576	3.304	MON	373	0	12/09/2016	03/15/2049
61690G-AA-9	MORGAN STANLEY B MSBAM 2014-C14 A1 CMBS			4	1FM	243,166	99.5290	242,026	243,171	243,084	0	(19)	0	0	1.250	1.238	MON	253	3,040	01/30/2014	02/15/2047
61754J-AF-5	Morgan Stanley MSC 2007-R27 A4 CMBS			4	1FM	429,656	101.0910	406,552	402,165	414,591	0	(1,514)	0	0	5.643	4.786	MON	1,891	23,542	07/22/2010	06/11/2042
61761Q-AB-9	Morgan Stanley Baml Tr MSBAM 2013-C8 A2 CMBS			4	1FM	19,009	100.0280	18,827	18,821	18,855	0	(41)	0	0	1.689	1.472	MON	26	318	02/05/2013	12/15/2048
61763K-AW-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 A1 CMBS			4	1FM	310,928	99.4770	309,310	310,936	310,824	0	(26)	0	0	1.313	1.301	MON	340	4,083	03/26/2014	04/15/2047
61763M-AF-7	MORGAN STANLEY B MSBAM 2014-C16 A5 CMBS			4	1FM	929,023	104.7940	890,749	850,000	915,238	0	(8,146)	0	0	3.892	2.723	MON	2,757	33,082	04/13/2015	06/15/2047
90270Y-BC-2	UBS-BARCLAYS COM UBSBB 2013-C5 A1 CMBS			4	1FM	57,577	99.8250	57,477	57,577	57,567	0	(1)	0	0	0.779	0.776	MON	37	448	02/15/2013	03/10/2046
92890K-AZ-8	WF-RBS COMMERCIA WFRBS 2014-C22 A4 CMBS			4	1FM	951,328	102.4800	922,320	900,000	942,599	0	(5,151)	0	0	3.488	2.788	MON	2,616	31,392	04/10/2015	09/15/2057
92890P-AB-0	WF-RBS COMMERCIA WFRBS 2013-C14 A2 CMBS			4	1FM	469,927	100.0820	470,385	470,000	469,707	0	(67)	0	0	2.133	2.128	MON	835	10,025	08/09/2013	06/15/2046
92930R-AB-8	WF-RBS Comm Mrtg WFRBS 2012-C9 A2 CMBS			4	1FM	194,749	99.9430	189,892	190,000	190,641	0	(1,005)	0	0	1.829	1.294	MON	290	3,475	10/16/2012	11/15/2045
92939F-AU-3	WF-RBS COMMERCIA WFRBS 2014-C21 A5 CMBS			4	1FM	520,645	103.3570	516,785	500,000	520,526	0	(119)	0	0	3.678	3.066	MON	1,533	0	12/09/2016	08/15/2047
94989H-AF-7	WELLS FARGO COMM WFCM 2015-NXS1 A2 CMBS			4	1FM	926,980	101.5040	913,536	900,000	916,890	0	(6,073)	0	0	2.632	1.920	MON	1,974	23,688	04/20/2015	05/15/2048
96221T-AE-7	WF-RBS COMMERCIA WFRBS 2014-LC14 A5 CMBS			4	1FM	938,752	105.6050	897,643	850,000	922,776	0	(9,440)	0	0	4.045	2.699	MON	2,865	34,383	04/13/2015	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						14,392,520	XXX	14,075,369	13,774,798	14,257,072	0	(60,108)	0	0	XXX	XXX	XXX	35,772	363,576	XXX	XXX
00214J-AC-4	ARI FLEET LEASE ARIFL 2014-A A2 ABS Prv Plc			4	1FE	45,334	99.9450	45,310	45,335	45,334	0	0	0	0	0.810	0.812	MON	16	367	04/01/2014	11/15/2022
03063X-AF-2	Americredit Auto Rec Tr AMCAR 2012-4 C ABS			4	1FE	20,004	100.0260	20,012	20,007	20,006	0	0	0	0	1.930	1.941	MON	25	386	09/05/2012	08/08/2018
03064X-AE-4	Americredit Auto Rec Tr AMCAR 2012-5 C ABS			4	1FE	4,444	100.0130	4,445	4,445	4,444	0	0	0	0	1.690	1.701	MON	5	75	11/14/2012	11/08/2018
03065C-AE-9	AmeriCredit Auto AMCAR 2013-4 C ABS			4	1FE	249,937	100.7290	251,823	250,000	249,984	0	1	0	0	2.720	2.741	MON	434	6,800	08/07/2013	09/09/2019
03065M-AF-4	AmeriCredit Auto AMCAR 2015-4 C ABS			4	1FE	599,888	101.1130	606,678	600,000	599,917	0	26	0	0	2.880	2.902	MON	1,104	17,280	11/03/2015	07/08/2021
03065V-AC-1	AmeriCredit Auto AMCAR 2016-1 A2B ABS			4	1FE	313,742	100.1200	314,118	313,742	313,742	0	0	0	0	1.399	1.403	MON	293	3,427	01/12/2016	06/10/2019
06742L-AA-1	BARCLAYS DRYROCK DROCK 2014-1 A ABS			4	1FE	775,000	100.0160	775,124	775,000	775,000	0	0	0	0	1.064	1.066	MON	389	6,456	02/26/2014	12/16/2019
13975D-AF-2	CAPITAL AUTO REC AFIN 2013-3 C ABS			4	1FE	449,939	100.6170	452,777	450,000	449,981	0	1	0	0	2.790	2.809	MON	384	12,555	08/14/2013	10/22/2018
13975K-AE-9	CAPITAL AUTO REC AFIN 2015-1 B ABS			4	1FE	414,872	100.4820	417,000	415,000	414,941	0	35	0	0	2.100	2.118	MON	266	8,715	01/22/2015	01/21/2020
26207V-AE-7	DRIVE AUTO RECEI DRIVE 2015-CA B ABS Prv Plc			4	1FE	345,182	100.1780	345,827	345,212	345,195	0	9	0	0	2.230	2.244	MON	342	7,698	07/15/2015	09/16/2019
26208B-AJ-9	Drive Auto Recei DRIVE 2016-CA B ABS Prv Plc			4	1FE	699,915	100.1200	700,840	700,000	699,920	0	5	0	0	2.370	2.390	MON	737	1,060	11/16/2016	11/16/2020
29372E-BB-3	Enterprise Fleet EFF 2014-1 A2 ABS Prv Plc			4	1FE	16,904	99.9590	16,898	16,905	16,905	0	0	0	0	0.870	0.873	MON	4	147	02/11/2014	09/20/2019
34528Q-DF-8	FORD CREDIT FLOO FORDF 2014-1 A2 ABS			4	1FE	830,000	100.0100	830,083	830,000	830,000	0	0	0	0	1.104	1.106	MON	433	7,254	02/11/2014	02/15/2019
361886-AL-8	GMF FLOORPLAN OW GFORT 2016-1 A1 ABS Prv Plc			4	1FE	954,810	100.2960	957,827	955,000	954,972	0	162	0	0	1.960	1.969	MON	832	10,139	05/24/2016	05/17/2021
493268-BY-1	Keycorp Student Loan Tr KSLT 2004-A 2A2 ABS			4	1FE	16,899	99.8550	17,015	17,040	17,011	0	20	0	0	1.186	1.395	JAJO	37	152	06/04/2013	10/28/2041

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
50116R-AB-2	KUBOTA CREDIT OW KCOT 2015-1A A2 ABS Prv Plc			4	1FE	42,802	99.9910	42,798	42,802	42,801	0	0	0	0	0.940	0.942	MON	18	402	01/22/2015	12/15/2017
55315G-AD-0	MMAF EQUIPMENT F MMAF 2015-AA A4 ABS Prv Plc			4	1FE	499,862	99.3520	496,760	500,000	499,905	0	25	0	0	1.930	1.944	MON	402	9,650	05/05/2015	07/16/2021
58768U-AE-3	MERCEDES-BENZ MA MBMOT 2016-AA A ABS Prv Plc			4	1FE	985,000	100.3550	988,497	985,000	985,000	0	0	0	0	1.284	1.287	MON	597	6,019	05/17/2016	05/15/2020
63940F-AA-5	Navient Student NAVSL 2016-2 A1 ABS Prv Plc			4	1FE	642,563	100.3410	644,754	642,563	642,563	0	0	0	0	1.511	1.516	MON	135	5,892	04/05/2016	06/25/2065
80281C-AF-2	SANTANDER DRIVE SDART 2013-5 C ABS			4	1FE	397,816	100.4020	397,799	396,206	396,399	0	(148)	0	0	2.250	2.136	MON	396	8,915	12/04/2013	06/17/2019
80284M-AE-0	Santander Drive SDART 2015-4 B ABS			4	1FE	714,961	100.7180	720,134	715,000	714,973	0	14	0	0	2.260	2.272	MON	718	16,159	08/20/2015	06/15/2020
80285C-AG-6	Santander Drive SDART 2016-2 B ABS			4	1FE	479,955	100.3300	481,584	480,000	479,964	0	9	0	0	2.080	2.092	MON	444	5,935	05/03/2016	02/16/2021
00090V-AA-0	ACAS CLO LTD ACASC 2015-1A A1 CLO Prv Plc		D	4	1FE	898,200	99.4980	895,482	900,000	899,721	0	1,410	0	0	2.372	2.483	JAJO	4,447	18,720	04/15/2015	04/18/2027
12518X-AA-5	CENT CLO LP CECLO 2013-19A A1A CLO Prv Plc		D	4	1FE	894,600	99.8220	898,398	900,000	895,458	0	480	0	0	2.217	2.341	JAJO	3,437	17,605	05/07/2015	10/29/2025
12550L-AA-0	CIFC Funding Ltd CLO CIFC 2015-2A A CLO Prv Plc		D	4	1FE	897,750	100.4060	903,653	900,000	898,372	0	420	0	0	2.330	2.383	JAJO	4,427	18,520	04/24/2015	04/15/2027
67091R-AA-7	OCP Ltd OCP 2015-8A A1 CLO Prv Plc		D	4	1FE	899,100	99.8410	898,568	900,000	899,374	0	186	0	0	2.410	2.436	JAJO	4,579	19,027	04/10/2015	04/17/2027
67109W-AA-6	OZLM Ltd OZLM 2015-12A A1 CLO Prv Plc		D	4	1FE	897,390	100.1610	901,448	900,000	898,013	0	427	0	0	2.337	2.392	JAJO	3,623	18,630	04/24/2015	04/30/2027
87248B-AC-8	TICP CLO LTD TICP 2015-1A A CLO Prv Plc		D	4	1FE	897,660	99.5160	895,643	900,000	899,924	0	2,077	0	0	2.381	2.543	JAJO	4,346	18,917	04/22/2015	07/20/2027
92329Y-AA-4	Venture CDO Ltd VENTR 2014-17A A CLO Prv Plc		D	4	1FE	899,100	99.8630	898,765	900,000	899,379	0	211	0	0	2.360	2.387	JAJO	4,484	18,796	04/10/2015	07/15/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						15,783,629	XXX	15,820,060	15,799,257	15,789,198	0	5,370	0	0	XXX	XXX	XXX	37,354	265,698	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						98,999,473	XXX	98,082,575	97,660,055	98,454,821	0	(194,864)	0	0	XXX	XXX	XXX	479,322	2,287,735	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						229,637,457	XXX	221,558,358	207,876,000	222,759,655	0	(3,021,804)	0	0	XXX	XXX	XXX	2,056,670	6,437,283	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						38,288,411	XXX	37,640,746	36,548,863	38,216,813	0	(24,795)	0	0	XXX	XXX	XXX	107,979	1,186,822	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						14,862,926	XXX	14,525,222	14,236,006	14,727,036	0	(60,550)	0	0	XXX	XXX	XXX	36,860	370,102	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						15,783,629	XXX	15,820,060	15,799,257	15,789,198	0	5,370	0	0	XXX	XXX	XXX	37,354	265,698	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						298,572,423	XXX	289,544,386	274,460,126	291,492,702	0	(3,101,779)	0	0	XXX	XXX	XXX	2,238,863	8,259,905	XXX	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-R3-6	US Treasury Note 1.625% 05/15/26		08/04/2016	UBS Financial Services		6,563,984	6,500,000	23,536
912828-S2-7	US Treasury Note 1.125% 06/30/21		06/30/2016	Merrill Lynch		1,436,871	1,430,000	0
912828-S4-3	US Treasury Note 0.750% 07/15/19		08/04/2016	CitiGroup		2,798,359	2,800,000	1,198
912828-S7-6	US Treasury Note 1.125% 07/31/21		08/04/2016	Barclays Group Inc.		1,806,680	1,800,000	275
0599999. Subtotal - Bonds - U.S. Governments						12,605,894	12,530,000	25,009
13063C-4L-1	CALIFORNIA ST GO Non Call 5.000% 08/01/24		11/15/2016	CitiGroup		1,798,395	1,500,000	3,125
373384-6Q-4	GEORGIA ST GO Non Call 5.000% 12/01/21		11/17/2016	CitiGroup		2,337,580	2,000,000	1,389
574193-MP-0	MARYLAND ST GO Non Call 5.000% 06/01/21		06/16/2016	Jefferys and Company		1,313,972	1,100,000	0
57582R-JR-8	MASSACHUSETTS ST GO Non Call 5.000% 07/01/22		06/30/2016	Merrill Lynch		243,880	200,000	0
70914P-D3-3	PENNSYLVANIA ST GO Non Call 5.000% 09/15/19		08/09/2016	Merrill Lynch		1,120,060	1,000,000	0
93974D-UF-3	WASHINGTON ST GO Cont Call 5.000% 07/01/27		02/17/2016	JP Morgan Chase		1,258,010	1,000,000	833
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,071,897	6,800,000	5,347
181059-VP-8	CLARK CNTY NV SC GO Non Call 5.000% 06/15/21		11/29/2016	JP Morgan Chase		1,176,263	1,050,000	0
612289-SM-1	MONTEBELLO CA UN GO Non Call 4.000% 08/01/19		12/14/2016	Stifel Nicolaus & Co.		1,062,770	1,000,000	0
64966M-AQ-2	NEW YORK NY GO Non Call 5.000% 08/01/22		06/03/2016	Merrill Lynch		1,209,350	1,000,000	1,528
64966M-AS-8	NEW YORK NY GO Non Call 5.000% 08/01/24		06/03/2016	Merrill Lynch		2,535,585	2,020,000	3,086
718814-P9-1	PHOENIX AZ GO Non Call 5.000% 07/01/23		08/24/2016	Piper Jaffray		1,740,158	1,400,000	0
812627-AF-4	SEATTLE WA GO Non Call 5.000% 04/01/22		06/09/2016	Merrill Lynch		1,573,390	1,300,000	3,431
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,297,516	7,770,000	8,045
3130A8-QS-5	FHLB Note Non Call 1.125% 07/14/21		08/04/2016	CitiGroup		1,796,731	1,800,000	1,181
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS 2.830% 05/25/30		06/01/2016	Credit Suisse		470,406	461,208	544
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		11/04/2016	Merrill Lynch		979,534	945,410	473
3138LT-WL-8	FNMA Pool AO3350 MBS 4.000% 05/01/42		07/22/2016	Barclays Group Inc.		532,492	488,805	1,412
3138WH-ER-9	FNMA Pool AS7343 MBS 3.000% 06/01/46		06/20/2016	RBC Capital Markets		601,913	584,160	974
3140EB-G2-1	FNMA Pool BA6516 MBS 3.500% 12/01/45		03/23/2016	JP Morgan Chase		682,930	652,059	1,775
3140EW-NT-8	FNMA Pool BC2201 MBS 3.500% 04/01/46		06/15/2016	Merrill Lynch		947,276	886,664	1,638
3140F8-LY-1	FNMA Pool BD1242 MBS 3.500% 06/01/46		08/11/2016	Nomura Securities		386,956	361,694	387
3140FB-KY-5	FNMA Pool BD3910 MBS 3.000% 08/01/46		08/05/2016	Nomura Securities		1,036,921	992,120	579
31417G-AS-5	FNMA Pool AB9016 MBS 3.000% 04/01/43		06/23/2016	Nomura Securities		913,869	885,304	1,992
341271-AB-0	FLORIDA ST BRD O Rev Bond MW 2.638% 07/01/21		02/23/2016	JP Morgan Chase		945,000	945,000	0
34160W-ZG-2	FLORIDA ST DEPT Rev Bond Non Call 5.000% 07/01/23		08/31/2016	Wachovia Bank		1,850,145	1,500,000	0
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call 5.000% 11/01/25		04/14/2016	Cabrera Capital Markets		2,253,128	1,765,000	0
45470R-CS-3	INDIANA ST FIN A Rev Bond Non Call 5.000% 12/01/24		08/19/2016	Jefferys and Company		1,915,155	1,500,000	0
523510-ER-2	LEE CNTY FL SOL Rev Bond Non Call 5.000% 10/01/23		08/25/2016	Merrill Lynch		1,797,675	1,500,000	0
546850-CQ-9	LOUISVILLE KY RE Rev Bond Non Call 5.000% 07/01/24		05/31/2016	CitiGroup		1,837,845	1,500,000	31,667
56682H-BL-2	MARICOPA CNTY AZ Rev Bond Non Call 5.000% 01/01/21		10/13/2016	JP Morgan Chase		1,145,850	1,000,000	0
66285W-SG-2	N TX TOLLWAY AUT Rev Bond Cont Call 5.000% 01/01/28		05/05/2016	JP Morgan Chase		984,808	800,000	0
684554-EE-4	ORANGE CNTY FL W Rev Bond Non Call 5.000% 10/01/22		05/12/2016	Wachovia Bank		616,460	500,000	0
71883P-KD-8	PHOENIX AZ CIVIC Rev Bond Non Call 5.000% 07/01/21		11/02/2016	Morgan Stanley		1,184,515	1,015,000	0
71883R-NW-9	PHOENIX AZ CIVIC Rev Bond Non Call 5.000% 07/01/22		12/09/2016	JP Morgan Chase		1,504,204	1,300,000	0
73358W-C4-4	PORT AUTH OF NEW Rev Bond Non Call 5.000% 11/15/20		11/02/2016	CitiGroup		854,603	750,000	0
79765R-L9-8	SAN FRANCISCO CI Rev Bond Non Call 5.000% 11/01/23		10/07/2016	JP Morgan Chase		1,580,337	1,275,000	0
812631-MP-1	SEATTLE WA DRAIN Rev Bond Cont Call 5.000% 04/01/27		06/13/2016	Piper Jaffray		257,746	200,000	0
91514A-GK-5	UNIV OF TEXAS TX Rev Bond Non Call 5.000% 08/15/21		11/30/2016	Wachovia Bank		2,153,574	1,900,000	0
91802R-BX-6	UTILITY DEBT SEC Rev Bond Cont Call 5.000% 06/15/25		06/02/2016	Barclays Group Inc.		308,673	250,000	2,083
3199999. Subtotal - Bonds - U.S. Special Revenues						29,538,746	25,757,424	44,705
00206R-CW-0	AT&T INC Corp Note MW 1.750% 01/15/18		03/17/2016	Taxable Exchange		413,008	415,000	1,251
00817Y-AU-2	AETNA INC Corp Note Call MW 2.400% 06/15/21		06/02/2016	CitiGroup		449,955	450,000	0
02665W-BF-7	AMERICAN HONDA F Corp Note Call MW 1.650% 07/12/21		07/07/2016	BNP Paribar Securities Corp		549,819	550,000	0
03065V-AC-1	AmeriCredit Auto AMCAR 2016-1 A2B ABS 1.399% 06/10/19		01/12/2016	Deutsche Bank		313,742	313,742	0
03073E-AM-7	AMERISOURCEBERGE Corp Note Call MW 3.250% 03/01/25		06/07/2016	Merrill Lynch		482,000	465,000	4,156
035242-AG-1	ANHEUSER-BUSCH Corp Note MW 1.900% 02/01/19		01/13/2016	Deutsche Bank		373,984	375,000	0
037833-BZ-2	APPLE INC Corp Note Call MW 2.450% 08/04/26		07/28/2016	JP Morgan Chase		593,376	595,000	0
05565E-AF-2	BMW US CAP LLC Corp Note Call MW Prv Plc 2.000% 04/11/21		04/04/2016	JP Morgan Chase		264,335	265,000	0
06051G-FX-2	BANK OF AMER CRP Corp Note MW 3.500% 04/19/26		04/14/2016	Merrill Lynch		364,390	365,000	0
12592M-BK-5	COMM MORTGAGE TR COMM 2014-LC17 A5 CMBS 3.917% 10/10/47		12/09/2016	Deutsche Bank		342,164	325,000	460
12593A-BA-2	COMM MORTGAGE TR COMM 2015-CR23 A4 CMBS 3.497% 05/10/48		12/09/2016	Credit Suisse		496,405	485,000	612
12594J-AA-3	COMM MORTGAGE TR COMM 2016-GCT A CMBS Prv Plc 2.681% 08/10/29		07/25/2016	Deutsche Bank		401,688	390,000	465
174610-AN-5	CITIZENS FIN GRP Corp Note Call 2.375% 07/28/21		07/25/2016	Credit Suisse		374,805	375,000	0
198280-AB-5	COLUMBIA PIPELIN Corp Note MW 2.450% 06/01/18		05/13/2016	Tax Free Exchange		399,935	400,000	4,410
209115-AC-8	CONS EDISON INC Corp Note CALL 2.000% 05/15/21		05/11/2016	Barclays Group Inc.		164,899	165,000	0
25468P-DM-5	WALT DISNEY CO Corp Note MW 1.850% 07/30/26		07/07/2016	Merrill Lynch		303,481	310,000	0
25746U-CJ-6	DOMINION RES Corp Note Call MW 2.000% 08/15/21		08/04/2016	Mizuho Investor Sec Co		274,607	275,000	0
26208B-AJ-9	Drive Auto Recei DRIVE 2016-CA B ABS Prv Plc 2.370% 11/16/20		11/16/2016	Deutsche Bank		699,915	700,000	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
29273R-BG-3	ENERGY TRAN PTNR Corp Note Call MW 4.750% 01/15/26		12/09/2016	CitiGroup		188,952	185,000	3,637
31677Q-BG-3	FIFTH THIRD BANK Corp Note Call MW 2.250% 06/14/21		06/09/2016	Deutsche Bank		274,794	275,000	0
361886-AL-8	GMF FLOORPLAN OW GFORT 2016-1 A1 ABS Prv Plc 1.960% 05/17/21		05/24/2016	Northern Trust		954,810	955,000	0
375558-BF-9	GILEAD SCIENCES Corp Note Call MW 3.650% 03/01/26		06/07/2016	Merrill Lynch		378,647	355,000	3,563
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call 3.750% 02/25/26		08/04/2016	Barclays Group Inc.		369,702	350,000	5,979
38145G-AH-3	GOLDMAN SACHS GP Corp Note MW Call 3.500% 11/16/26		11/10/2016	Goldman Sachs		309,197	310,000	0
437076-BN-1	HOME DEPOT INC Corp Note Call MW 2.125% 09/15/26		09/06/2016	Merrill Lynch		232,424	235,000	0
459745-GF-6	INTL LEASE FIN Corp Note Non Call 8.250% 12/15/20		07/27/2016	Morgan Stanley		200,269	165,000	1,664
459745-GH-2	INTL LEASE FIN Corp Note Non Call 6.250% 05/15/19		09/06/2016	CitiGroup		104,010	95,000	1,880
459745-GL-3	INTL LEASE FIN Corp Note Non Call 5.875% 04/01/19		09/06/2016	Goldman Sachs		65,019	60,000	1,547
46590K-AD-6	JP MORGAN CHASE JPMCC 2015-JP1 A4 CMBS 3.650% 01/15/49		12/09/2016	JP Morgan Chase		180,448	175,000	231
46625H-JZ-4	JPMORGAN CHASE Corp Note Non Call 4.125% 12/15/26		03/07/2016	JP Morgan Chase		283,511	280,000	2,727
46625H-RT-9	JPMORGAN CHASE Corp Note Call 2.400% 06/07/21		05/31/2016	JP Morgan Chase		519,173	520,000	0
46643A-BD-4	JPMBB COMMERCIAL JPMBB 2014-C23 A4 CMBS 3.670% 09/15/47		12/12/2016	JP Morgan Chase		165,788	160,000	228
46645L-AY-3	JPMBB COMMERCIAL JPMBB 2016-C1 A5 CMBS 3.576% 03/15/49		12/09/2016	JP Morgan Chase		127,715	125,000	161
49327M-2Q-6	KEY BANK NA Corp Note Non Call 2.500% 11/22/21		11/17/2016	KEYBANC CAP/ McDonald		249,428	250,000	0
571903-AS-2	MARRIOTT INTL Corp Note Call MW 3.125% 06/15/26		06/07/2016	Deutsche Bank		498,335	500,000	0
585055-BG-0	MEDTRONIC INC Corp Note MW 2.500% 03/15/20		06/09/2016	Barclays Group Inc.		474,573	460,000	2,843
58768U-AE-3	MERCEDES-BENZ MA MBMOT 2016-AA A ABS Prv Plc 1.284% 05/15/20		05/17/2016	JP Morgan Chase		985,000	985,000	0
617446-7X-1	MORGAN STANLEY Corp Note Non Call 5.000% 11/24/25		03/09/2016	Morgan Stanley		284,288	270,000	4,125
61761J-3R-8	MORGAN STANLEY Corp Note MW 3.125% 07/27/26		07/20/2016	Morgan Stanley		263,198	265,000	0
63940F-AA-5	Navient Student NAVSL 2016-2 A1 ABS Prv Plc 1.511% 06/25/65		04/05/2016	Barclays Group Inc.		642,563	642,563	0
64952W-CE-1	NEW YORK LIFE GL Corp Note Non Call Prv Plc 2.000% 04/13/21		04/06/2016	Goldman Sachs		454,331	455,000	0
69353R-EV-6	PNC BANK NA Corp Note Call 1.950% 03/04/19		03/01/2016	CitiGroup		279,717	280,000	0
69353R-EY-0	PNC BANK NA Note Call 2.550% 12/09/21		12/06/2016	Morgan Stanley		249,628	250,000	0
709599-AW-4	PENSKE TRUCK LE Corp Note Call MW Prv Plc 3.400% 11/15/26		10/26/2016	JP Morgan Chase		314,039	315,000	0
74256L-AW-9	PRINCIPAL LFE II Corp Note Non Call Prv Plc 2.375% 11/21/21		11/14/2016	JP Morgan Chase		383,830	385,000	0
756109-AS-3	REALTY INCOME Corp Note Call MW 3.000% 01/15/27		10/04/2016	CitiGroup		172,674	175,000	0
80285C-AG-6	Santander Drive SDART 2016-2 B ABS 2.080% 02/16/21		05/03/2016	JP Morgan Chase		479,955	480,000	0
857477-AW-3	STATE STREET COR Corp Note Non Call 2.650% 05/19/26		05/16/2016	Merrill Lynch		349,510	350,000	0
86765B-AT-6	SUNOCO LOGISTICS Corp Note Call MW 3.900% 07/15/26		07/07/2016	Mizuho Investor Sec Co		114,650	115,000	0
883556-BN-1	THERMO FISHER Corp Note Call MW 3.000% 04/15/23		04/04/2016	Merrill Lynch		104,488	105,000	0
887317-BA-2	TIME WARNER INC Corp Note Call MW 2.950% 07/15/26		08/05/2016	Wachovia Bank		203,812	200,000	1,475
90131H-CA-1	21ST CENTURY FOX Corp Note Call MW Prv Plc 3.375% 11/15/26		11/15/2016	JP Morgan Chase		978,109	980,000	0
92277G-AH-0	VENTAS REALTY LP Corp Note Call MW 3.125% 06/15/23		05/25/2016	Wachovia Bank		511,616	515,000	0
92343V-DD-3	VERIZON COMM INC Corp Note Call MW 2.625% 08/15/26		07/27/2016	Merrill Lynch		309,210	310,000	0
929089-AB-6	VOYA FINANCIAL Corp Note MW 3.650% 06/15/26		06/06/2016	Barclays Group Inc.		264,229	265,000	0
92939F-AU-3	WF-RBS COMMERCIA WFRBS 2014-C21 A5 CMBS 3.678% 08/15/47		12/09/2016	Wachovia Bank		520,645	500,000	664
94974B-FY-1	WELLS FARGO CO Corp Note Non Call 4.100% 06/03/26		03/09/2016	Wachovia Bank		281,944	275,000	3,163
94974B-GL-8	WELLS FARGO CO Corp Note Non Call 4.300% 07/22/27		08/04/2016	Wachovia Bank		548,580	500,000	1,015
98389B-AS-9	XCEL ENERGY INC Corp Note Call MW 2.400% 03/15/21		03/03/2016	Barclays Group Inc.		404,887	405,000	0
2027A0-HV-4	COM BK AUSTRALIA Corp Note Non Call Prv Plc 1.375% 09/06/18	D	08/29/2016	Goldman Sachs		414,348	415,000	0
53944V-AM-1	LLOYDS BANK PLC Corp Note Non Call 2.050% 01/22/19	D	01/19/2016	JP Morgan Chase		998,670	1,000,000	0
80283L-AE-3	SANTANDER UK PLC Corp Note Non Call 1.407% 09/29/17	D	06/01/2016	Tax Free Exchange		550,000	550,000	1,017
88167A-AD-3	TEVA PHARMACEUCI Corp Note MW 2.800% 07/21/23	D	07/18/2016	Barclays Group Inc.		134,549	135,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,037,773	23,796,305	47,273
8399997. Total - Bonds - Part 3						83,551,826	76,653,729	130,379
8399998. Total - Bonds - Part 5						23,502,564	22,974,297	72,598
8399999. Total - Bonds						107,054,390	99,628,026	202,977
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						107,054,390	XXX	202,977

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
36179R-BW-8	GNMA Pool MA2753 MBS 3.000% 04/20/45		08/03/2016	Goldman Sachs		1,222,230	1,166,024	1,205,104	1,204,418	0	203	0	203	0	1,204,621	0	17,608	17,608	24,001	04/20/2045
36179R-BW-8	GNMA Pool MA2753 MBS 3.000% 04/20/45		08/01/2016	Paydown		121,594	121,594	125,669	125,598	0	(4,004)	0	(4,004)	0	121,594	0	0	0	1,599	04/20/2045
36204D-UG-2	GNMA Pool 366983 MBS 4.000% 06/15/41		07/22/2016	Nomura Securities		579,376	539,818	565,206	564,518	0	48	0	48	0	564,567	0	14,810	14,810	14,155	06/15/2041
36204D-UG-2	GNMA Pool 366983 MBS 4.000% 06/15/41		07/01/2016	Paydown		93,647	93,647	98,052	97,932	0	(4,285)	0	(4,285)	0	93,647	0	0	0	1,183	06/15/2041
3620A5-A8-2	GNMA Pool 719231 MBS 4.500% 07/15/40		12/01/2016	Paydown		54,034	54,034	57,411	57,314	0	(3,281)	0	(3,281)	0	54,034	0	0	0	1,331	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS 4.000% 10/15/39		12/01/2016	Paydown		41,976	41,976	44,953	44,836	0	(2,860)	0	(2,860)	0	41,976	0	0	0	1,019	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS 4.500% 04/15/40		12/01/2016	Paydown		64,901	64,901	69,221	69,093	0	(4,192)	0	(4,192)	0	64,901	0	0	0	1,491	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS 4.500% 01/15/41		12/01/2016	Paydown		83,131	83,131	88,638	88,490	0	(5,360)	0	(5,360)	0	83,131	0	0	0	1,992	01/15/2041
912828-K4-1	US Treasury Floating Rate Note 0.630% 04/30/17		07/07/2016	Various		1,200,247	1,200,000	1,199,205	1,199,335	0	247	0	247	0	1,199,583	0	664	664	2,681	04/30/2017
912828-K7-4	US Treasury Note 2.000% 08/15/25		02/11/2016	Various		1,929,325	1,870,000	1,840,343	1,841,238	0	308	0	308	0	1,841,547	0	87,778	87,778	18,395	08/15/2025
912828-L9-9	US Treasury Note 1.375% 10/31/20		05/26/2016	JP Morgan Chase		1,878,516	1,875,000	1,852,368	1,853,042	0	1,768	0	1,768	0	1,854,810	0	23,706	23,706	14,782	10/31/2020
912828-M5-6	US Treasury Note 2.250% 11/15/25		02/11/2016	JP Morgan Chase		1,486,944	1,410,000	1,413,745	1,413,725	0	(37)	0	(37)	0	1,413,689	0	73,255	73,255	7,757	11/15/2025
912828-MA-5	US Treasury Note 2.750% 11/30/16		11/30/2016	Maturity		575,000	575,000	588,524	577,072	0	(2,072)	0	(2,072)	0	575,000	0	0	0	15,813	11/30/2016
0599999. Subtotal - Bonds - U.S. Governments						9,330,921	9,095,125	9,148,439	9,136,611	0	(23,517)	0	(23,517)	0	9,113,100	0	217,821	217,821	106,199	XXX
13063C-JG-6	CALIFORNIA ST GO Cont Call 5.000% 12/01/24		11/15/2016	CitiGroup		1,777,740	1,500,000	1,748,310	1,708,731	0	(20,832)	0	(20,832)	0	1,687,899	0	89,841	89,841	72,292	12/01/2024
574193-KJ-6	MARYLAND ST GO Non Call 5.250% 08/01/20		11/17/2016	CitiGroup		2,279,920	2,000,000	2,431,880	2,333,938	0	(63,199)	0	(63,199)	0	2,270,739	0	9,181	9,181	137,375	08/01/2020
574193-KM-9	MARYLAND ST GO Non Call 5.000% 08/01/23		05/31/2016	CitiGroup		1,867,845	1,500,000	1,824,360	1,814,002	0	(16,255)	0	(16,255)	0	1,797,747	0	70,098	70,098	62,917	08/01/2023
658256-W3-2	NORTH CAROLINA S GO Non Call 5.000% 06/01/19		08/10/2016	Wachovia Bank		1,122,030	1,000,000	1,156,220	1,130,366	0	(23,320)	0	(23,320)	0	1,107,047	0	14,983	14,983	35,278	06/01/2019
70914P-MV-1	PENNSYLVANIA ST GO Cont Call 5.000% 05/01/21		05/16/2016	CitiGroup		1,142,080	1,000,000	1,202,650	1,096,850	0	(8,085)	0	(8,085)	0	1,088,765	0	53,315	53,315	27,500	05/01/2021
70914P-TS-1	PENNSYLVANIA ST GO Non Call 5.000% 04/01/22		05/05/2016	Cantor Fitzgerald		2,378,980	2,000,000	2,405,060	2,325,235	0	(17,311)	0	(17,311)	0	2,307,925	0	71,055	71,055	60,833	04/01/2022
70914P-UT-7	PENNSYLVANIA ST GO Non Call 5.000% 10/15/23		02/17/2016	Goldman Sachs		1,225,230	1,000,000	1,192,120	1,160,530	0	(2,637)	0	(2,637)	0	1,157,893	0	67,337	67,337	17,639	10/15/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,793,825	10,000,000	11,960,600	11,569,652	0	(151,639)	0	(151,639)	0	11,418,015	0	375,810	375,810	413,834	XXX
235308-MZ-3	DALLAS TX INDEP GO Non Call 5.000% 02/15/16		02/15/2016	Maturity		500,000	500,000	586,405	502,007	0	(2,007)	0	(2,007)	0	500,000	0	0	0	12,500	02/15/2016
64966L-DV-0	NEW YORK NY GO Non Call 5.000% 08/01/20		01/08/2016	JP Morgan Chase		1,167,810	1,000,000	1,168,800	1,153,523	0	(1,052)	0	(1,052)	0	1,152,471	0	15,339	15,339	22,500	08/01/2020
64966L-RG-8	NEW YORK NY GO Non Call 5.000% 08/01/21		06/03/2016	Merrill Lynch		1,183,070	1,000,000	1,210,470	1,175,064	0	(13,082)	0	(13,082)	0	1,161,982	0	21,088	21,088	42,639	08/01/2021
64966L-RJ-2	NEW YORK NY GO Non Call 5.000% 08/01/23		06/03/2016	Merrill Lynch		2,491,266	2,020,000	2,409,697	2,387,003	0	(19,375)	0	(19,375)	0	2,367,628	0	123,638	123,638	86,131	08/01/2023
796237-YW-9	SAN ANTONIO TX GO Cont Call 5.000% 02/01/24		12/13/2016	Fidelity Capital Markets		1,149,070	1,000,000	1,147,730	1,112,364	0	(14,949)	0	(14,949)	0	1,097,415	0	51,655	51,655	68,750	02/01/2024
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,491,216	5,520,000	6,523,102	6,329,961	0	(50,465)	0	(50,465)	0	6,279,496	0	211,720	211,720	232,520	XXX
3128MJ-VZ-0	FHLMC Pool G08631 MBS 3.000% 03/01/45		12/01/2016	Paydown		104,113	104,113	106,375	106,334	0	(2,220)	0	(2,220)	0	104,113	0	0	0	2,041	03/01/2045
3128PR-LN-7	FHLMC Pool J12133 MBS 4.000% 05/01/25		12/01/2016	Paydown		121,523	121,523	127,238	125,728	0	(4,205)	0	(4,205)	0	121,523	0	0	0	2,912	05/01/2025
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		12/01/2016	Paydown		7,740	7,740	8,071	8,051	0	(312)	0	(312)	0	7,740	0	0	0	144	11/01/2042
3132HQ-DB-5	FHLMC Pool Q13698 MBS 3.000% 12/01/42		12/01/2016	Paydown		17,416	17,416	18,238	18,191	0	(775)	0	(775)	0	17,416	0	0	0	407	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS 3.000% 12/01/42		12/01/2016	Paydown		6,176	6,176	6,465	6,448	0	(272)	0	(272)	0	6,176	0	0	0	123	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS 3.500% 06/01/43		12/01/2016	Paydown		52,304	52,304	54,216	54,202	0	(1,898)	0	(1,898)	0	52,304	0	0	0	1,115	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS 3.500% 12/01/44		12/01/2016	Paydown		260,708	260,708	271,747	271,529	0	(10,821)	0	(10,821)	0	260,708	0	0	0	4,970	12/01/2044
3132QM-QF-1	FHLMC Pool Q31353 MBS 3.500% 02/01/45		12/01/2016	Paydown		1,085,586	1,085,586	1,138,000	1,137,138	0	(51,552)	0	(51,552)	0	1,085,586	0	0	0	20,467	02/01/2045
3132QP-H9-8	FHLMC Pool Q32955 MBS 3.000% 04/01/45		12/01/2016	Paydown		661,191	661,191	671,935	671,746	0	(10,555)	0	(10,555)	0	661,191	0	0	0	13,497	04/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS 3.500% 06/01/45		12/01/2016	Paydown		71,184	71,184	73,726	73,707	0	(2,523)	0	(2,523)	0	71,184	0	0	0	1,685	06/01/2045
3132QR-TW-0	FHLMC Pool FG Q35064 MBS 3.500% 08/01/45		12/01/2016	Paydown		53,435	53,435	55,701	55,694	0	(2,260)	0	(2,260)	0	53,435	0	0	0	1,636	08/01/2045
3135G0-YE-7	FNMA Note Non Call 0.625% 08/26/16		08/26/2016	Maturity		2,870,000	2,870,000	2,855,056	2,866,757	0	3,243	0	3,243	0	2,870,000	0	0	0	17,938	08/26/2016
3135G0-ZR-7	FNMA Note Non Call 2.625% 09/06/24		02/24/2016	JP Morgan Chase		1,910,419	1,805,000	1,850,800	1,848,590	0	(680)	0	(680)	0	1,847,911	0	62,509	62,509	22,243	09/06/2024
3136AN-GF-8	FNMA 2015-22 HT CMO 3.000% 04/25/45		12/01/2016	Paydown		116,842	116,842	121,644	121,169	0	(4,327)	0	(4,327)	0	116,842	0	0	0	1,832	04/25/2045
3137BG-QJ-1	FHLMC Series 4456 CMO 3.500% 05/15/44		12/01/2016	Paydown		78,945	78,945	84,373	83,806	0	(4,861)	0	(4,861)	0	78,945	0	0	0	1,524	05/15/2044
3137BH-YG-6	FHLMC Series 4477 CMO 3.500% 07/15/44		12/01/2016	Paydown		202,691	202,691	214,979	214,876	0	(12,185)	0	(12,185)	0	202,691	0	0	0	3,854	07/15/2044
3137EA-DB-2	FHLMC Note Non Call 2.375% 01/13/22		05/26/2016	Goldman Sachs		1,432,534	1,375,000	1,416,976	1,408,620	0	(2,131)	0	(2,131)	0	1,406,489	0	26,044	26,044	28,484	01/13/2022
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		12/01/2016	Paydown		8,257	8,257	8,679	8,659	0	(402)	0	(402)	0	8,257	0	0	0	189	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS 5.000% 02/01/41		12/01/2016	Paydown		237,554	237,554	260,270	259,591	0	(22,037)	0	(22,037)	0	237,554	0	0	0	6,403	02/01/2041
3138A8-YD-2	FNMA Pool AH7007 MBS 4.000% 03/01/41		11/28/2016	CitiGroup		76,454	72,223	76,026	75,851	0	19	0	19	0	75,869	0	585	585	2,873	03/01/2041

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
3138A8-YD-2	FNMA Pool AH7007 MBS 4.000% 03/01/41		11/01/2016	Paydown		17,590	17,590	18,516	18,474	0	(884)	0	(884)	0	17,590	0	0	0	367	03/01/2041
3138AM-3U-7	FNMA Pool AI8010 MBS 3.500% 08/01/26		11/28/2016	Goldman Sachs		115,984	110,973	116,990	115,604	0	(1)	0	(1)	0	115,603	0	381	381	3,862	08/01/2026
3138AM-3U-7	FNMA Pool AI8010 MBS 3.500% 08/01/26		11/01/2016	Paydown		19,797	19,797	20,870	20,623	0	(826)	0	(826)	0	19,797	0	0	0	330	08/01/2026
3138AS-3B-6	FNMA Pool AJ1693 MBS 4.500% 09/01/41		12/01/2016	Paydown		142,627	142,627	153,948	153,633	0	(11,005)	0	(11,005)	0	142,627	0	0	0	3,422	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		12/01/2016	Paydown		7,765	7,765	8,195	8,175	0	(411)	0	(411)	0	7,765	0	0	0	188	10/01/2041
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		11/28/2016	CitiGroup		67,804	64,051	67,463	67,304	0	25	0	25	0	67,329	0	475	475	2,548	12/01/2041
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		11/01/2016	Paydown		18,013	18,013	18,973	18,928	0	(915)	0	(915)	0	18,013	0	0	0	411	12/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS 4.500% 08/01/41		12/01/2016	Paydown		214,838	214,838	230,649	230,150	0	(15,311)	0	(15,311)	0	214,838	0	0	0	5,409	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS 4.000% 02/01/41		12/01/2016	Paydown		40,972	40,972	43,135	43,031	0	(2,060)	0	(2,060)	0	40,972	0	0	0	982	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS 4.000% 02/01/41		12/01/2016	Paydown		32,395	32,395	34,136	34,051	0	(1,656)	0	(1,656)	0	32,395	0	0	0	758	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS 5.000% 01/01/44		12/01/2016	Paydown		108,055	108,055	119,958	119,936	0	(11,881)	0	(11,881)	0	108,055	0	0	0	3,046	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS 3.000% 09/01/43		12/01/2016	Paydown		111,906	111,906	113,025	113,016	0	(1,110)	0	(1,110)	0	111,906	0	0	0	2,027	09/01/2043
3138LR-Q5-4	FNMA Pool A01375 MBS 3.500% 08/01/42		12/01/2016	Paydown		12,946	12,946	13,699	13,652	0	(706)	0	(706)	0	12,946	0	0	0	195	08/01/2042
3138LY-HB-6	FNMA Pool A07425 MBS 3.500% 08/01/42		12/01/2016	Paydown		14,453	14,453	15,287	15,236	0	(783)	0	(783)	0	14,453	0	0	0	294	08/01/2042
3138M1-JG-4	FNMA Pool A09262 MBS 3.500% 07/01/42		12/01/2016	Paydown		16,486	16,486	17,390	17,334	0	(848)	0	(848)	0	16,486	0	0	0	265	07/01/2042
3138MH-3J-0	FNMA Pool AQ2600 MBS 3.500% 12/01/42		12/01/2016	Paydown		10,986	10,986	11,807	11,760	0	(774)	0	(774)	0	10,986	0	0	0	279	12/01/2042
3138ML-FS-8	FNMA Pool AQ4676 MBS 3.500% 11/01/42		12/01/2016	Paydown		40,513	40,513	43,444	43,281	0	(2,768)	0	(2,768)	0	40,513	0	0	0	887	11/01/2042
3138MN-R2-8	FNMA Pool AQ6804 MBS 3.500% 11/01/42		12/01/2016	Paydown		7,702	7,702	8,268	8,236	0	(535)	0	(535)	0	7,702	0	0	0	244	11/01/2042
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42		12/01/2016	Paydown		9,977	9,977	10,493	10,462	0	(486)	0	(486)	0	9,977	0	0	0	78	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		12/01/2016	Paydown		4,948	4,948	5,195	5,180	0	(232)	0	(232)	0	4,948	0	0	0	106	12/01/2042
3138W3-LR-2	FNMA Pool AR5735 MBS 3.500% 02/01/43		08/11/2016	Nomura Securities		354,810	336,413	349,396	348,786	0	223	0	223	0	349,009	0	5,801	5,801	8,209	02/01/2043
3138W3-LR-2	FNMA Pool AR5735 MBS 3.500% 02/01/43		08/01/2016	Paydown		110,578	110,578	114,845	114,645	0	(4,067)	0	(4,067)	0	110,578	0	0	0	1,831	02/01/2043
3138W9-SE-1	FNMA Pool AS0516 MBS 3.000% 09/01/43		12/01/2016	Paydown		37,270	37,270	37,442	37,440	0	(170)	0	(170)	0	37,270	0	0	0	619	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS 4.000% 12/01/43		12/01/2016	Paydown		101,139	101,139	106,354	106,188	0	(5,049)	0	(5,049)	0	101,139	0	0	0	2,662	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS 5.000% 03/01/44		12/01/2016	Paydown		104,485	104,485	116,697	116,542	0	(12,057)	0	(12,057)	0	104,485	0	0	0	2,984	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS 3.500% 05/01/44		12/01/2016	Paydown		36,184	36,184	37,049	37,023	0	(839)	0	(839)	0	36,184	0	0	0	597	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS 3.000% 02/01/45		12/01/2016	Paydown		182,424	182,424	184,248	184,229	0	(1,805)	0	(1,805)	0	182,424	0	0	0	3,277	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS 3.500% 12/01/44		12/01/2016	Paydown		57,710	57,710	60,240	60,192	0	(2,481)	0	(2,481)	0	57,710	0	0	0	1,291	12/01/2044
3138WV-FU-0	FNMA Pool AT7378 MBS 4.500% 10/01/43		12/01/2016	Paydown		233,174	233,174	251,208	250,799	0	(17,625)	0	(17,625)	0	233,174	0	0	0	4,973	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS 4.000% 12/01/43		12/01/2016	Paydown		100,699	100,699	105,765	105,648	0	(4,949)	0	(4,949)	0	100,699	0	0	0	2,259	12/01/2043
3138YE-HD-2	FNMA Pool AY1127 MBS 3.500% 04/01/45		12/01/2016	Paydown		42,278	42,278	44,009	43,987	0	(1,709)	0	(1,709)	0	42,278	0	0	0	531	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS 4.000% 08/01/45		12/01/2016	Paydown		106,970	106,970	114,124	114,084	0	(7,114)	0	(7,114)	0	106,970	0	0	0	2,627	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS 3.500% 08/01/45		12/01/2016	Paydown		25,378	25,378	26,459	26,452	0	(1,074)	0	(1,074)	0	25,378	0	0	0	423	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS 4.000% 10/01/45		12/01/2016	Paydown		114,841	114,841	122,485	122,455	0	(7,613)	0	(7,613)	0	114,841	0	0	0	3,366	10/01/2045
31398Q-TE-7	FHLMC FHR 3747 HG CMO 2.400% 07/15/37		12/01/2016	Paydown		212,481	212,481	215,867	213,972	0	(1,491)	0	(1,491)	0	212,481	0	0	0	2,850	07/15/2037
3140E0-6Q-3	FNMA Pool AZ8078 MBS 3.500% 08/01/45		12/01/2016	Paydown		1,855	1,855	1,928	1,927	0	(73)	0	(73)	0	1,855	0	0	0	35	08/01/2045
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		12/01/2016	Paydown		13,777	13,777	15,064	14,500	0	(723)	0	(723)	0	13,777	0	0	0	390	06/01/2020
31417A-4Z-9	FNMA Pool AB4439 MBS 3.500% 02/01/42		12/01/2016	Paydown		11,562	11,562	12,238	12,195	0	(633)	0	(633)	0	11,562	0	0	0	343	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS 4.000% 12/01/41		12/01/2016	Paydown		81,267	81,267	86,638	86,594	0	(5,327)	0	(5,327)	0	81,267	0	0	0	1,980	12/01/2041
31418V-CB-6	FNMA Pool AD7265 MBS 4.000% 07/01/25		12/01/2016	Paydown		49,321	49,321	51,648	51,027	0	(1,706)	0	(1,706)	0	49,321	0	0	0	739	07/01/2025
31419H-A2-8	FNMA Pool AE6324 MBS 4.000% 11/01/25		12/01/2016	Paydown		48,485	48,485	51,569	50,770	0	(2,285)	0	(2,285)	0	48,485	0	0	0	1,127	11/01/2025
59259N-V4-2	MET TRANSPRTN AU Rev Bond Cont Call 5.000% 11/15/24		12/14/2016	Fidelity Capital Markets		823,641	700,000	797,552	777,729	0	(8,462)	0	(8,462)	0	769,268	0	54,373	54,373	38,306	11/15/2024
59447P-KR-1	MICHIGAN ST FIN Rev Bond Non Call 5.000% 10/01/20		01/08/2016	Barclays Group Inc.		587,885	500,000	619,960	571,505	0	(473)	0	(473)	0	571,032	0	16,853	16,853	7,083	10/01/2020
60636M-DJ-3	MISSOURI ST REGL Rev Bond Non Call 5.000% 08/15/19		01/22/2016	Jefferys and Company		1,126,830	1,000,000	1,165,380	1,102,460	0	(1,921)	0	(1,921)	0	1,100,540	0	26,290	26,290	22,500	08/15/2019
60636M-DL-8	MISSOURI ST REGL Rev Bond Non Call 5.000% 08/15/21		01/22/2016	Jefferys and Company		1,182,780	1,000,000	1,156,450	1,113,689	0	(1,315)	0	(1,315)	0	1,112,374	0	70,406	70,406	22,500	08/15/2021
64986A-UZ-2	NEW YORK ST ENVR Rev Bond Non Call 5.000% 06/15/16		06/15/2016	Maturity		500,000	500,000	586,595	507,306	0	(7,306)	0	(7,306)	0	500,000	0	0	0	12,500	06/15/2016
64990E-H5-9	NEW YORK ST DORM Rev Bond Non Call 5.000% 02/15/20		01/08/2016	CitiGroup		1,155,500	1,000,000	1,155,170	1,139,363	0	(1,067)	0	(1,067)	0	1,138,296	0	17,204	17,204	20,556	02/15/2020
812728-TM-5	SEATTLE WA WTR S Rev Bond Non Call 5.000% 05/01/23		06/02/2016	Morgan Stanley		308,070	250,000	301,023	297,895	0	(2,623)	0	(2,623)	0	295,272	0	12,798	12,798	7,500	05/01/2023
88278P-MA-9	TEXAS ST UNIV SY Rev Bond Non Call 5.000% 03/15/16		03/15/2016	Maturity		1,250,000	1,250,000	1,452,360	1,258,076	0	(8,076)	0	(8,076)	0	1,250,000	0	0	0	31,250	03/15/2016

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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
92774G-FD-2	Virginia Beach VA Dev Auth Rev Bond Non Call 5.000% 08/01/16		08/01/2016	Maturity		500,000	500,000	584,575	510,107	0	(10,107)	0	(10,107)	0	500,000	0	0	0	25,000	08/01/2016
3199999. Subtotal - Bonds - U.S. Special Revenues						19,852,223	18,923,172	20,416,294	19,862,338	0	(303,838)	0	(303,838)	0	19,558,504	0	293,719	293,719	390,343	XXX
00214J-AC-4	ARI FLEET LEASE ARIFL 2014-A A2 ABS Prv Plc 0.810% 11/15/22		12/15/2016	Paydown		229,781	229,781	229,775	229,778	0	3	0	3	0	229,781	0	0	0	900	11/15/2022
03063X-AF-2	Americredit Auto Rec Tr AMCAR 2012-4 C ABS 1.930% 08/08/18		12/08/2016	Paydown		179,993	179,993	179,967	179,992	0	1	0	1	0	179,993	0	0	0	2,245	08/08/2018
03064X-AE-4	Americredit Auto Rec Tr AMCAR 2012-5 C ABS 1.690% 11/08/18		12/08/2016	Paydown		55,555	55,555	55,542	55,555	0	0	0	0	0	55,555	0	0	0	578	11/08/2018
032511-BJ-5	ANADARKO PETRO Corp Note Call MW 3.450% 07/15/24		07/26/2016	Wachovia Bank		273,073	280,000	271,959	272,276	0	447	0	447	0	272,723	0	350	350	10,036	07/15/2024
05348E-AS-8	AVALONBAY COMMUN Corp Note Call MW 3.625% 10/01/20		02/03/2016	Raymond James & Assoc		273,294	260,000	265,704	264,043	0	(87)	0	(87)	0	263,956	0	9,338	9,338	3,325	10/01/2020
057224-AY-3	Baker Hughes Inc Corp Note MW 50BP 7.500% 11/15/18		06/10/2016	Redemption 114.2120		114,212	100,000	124,213	109,288	0	(1,359)	0	(1,359)	0	107,928	0	6,284	6,284	4,271	11/15/2018
06406H-DC-0	BANK OF NY MELLO Corp Note Non Call 1.296% 05/22/18		12/12/2016	Morgan Stanley		1,702,661	1,700,000	1,699,490	1,699,591	0	161	0	161	0	1,699,752	0	2,909	2,909	18,448	05/22/2018
073945-AE-7	Bear Stearns BSCMS 2007-T28 A4 CMBS 5.742% 09/11/42		12/01/2016	Paydown		238,025	238,025	252,058	239,908	0	(1,883)	0	(1,883)	0	238,025	0	0	0	11,968	09/11/2042
097023-BG-9	BOEING CO Corp Note MW 2.350% 10/30/21		06/21/2016	Merrill Lynch		433,965	420,000	414,645	415,477	0	346	0	346	0	415,824	0	18,141	18,141	6,416	10/30/2021
12591V-AA-9	COMM MORTGAGE TR COMM 2014 CR16 A1 CMBS 1.445% 02/10/19		12/01/2016	Paydown		166,680	166,680	166,676	166,648	0	32	0	32	0	166,680	0	0	0	1,343	02/10/2019
140420-ND-8	CAPITAL ONE BANK Corp Note Call 1.150% 11/21/16		11/21/2016	Maturity		180,000	180,000	179,995	179,998	0	2	0	2	0	180,000	0	0	0	2,070	11/21/2016
149123-CC-3	CATERPILLAR INC Corp Note Call MW 3.400% 05/15/24		05/06/2016	Millennium Advisors		383,339	360,000	365,854	365,612	0	(218)	0	(218)	0	365,394	0	17,945	17,945	5,984	05/15/2024
166764-AJ-9	CHEVRON CORP Corp Note Non Call 0.987% 11/09/16		11/09/2016	Maturity		930,000	930,000	930,000	930,000	0	0	0	0	0	930,000	0	0	0	6,588	11/09/2016
17322M-AS-5	Citigroup Commercial Mtge Tr CGCMT 2014-GC21 A1 CMBS 1.242% 05/10/47		12/01/2016	Paydown		133,758	133,758	133,755	133,736	0	22	0	22	0	133,758	0	0	0	920	05/10/2047
198280-AA-7	COLUMBIA PIPELIN Corp Note MW Prv Plc 2.450% 06/01/18		05/13/2016	Tax Free Exchange		399,935	400,000	399,904	399,924	0	11	0	11	0	399,935	0	0	0	4,410	06/01/2018
199575-AW-1	Columbus SO PWR Corp Note Non Call 6.050% 05/01/18		11/16/2016	Wachovia Bank		106,004	100,000	112,305	104,108	0	(1,517)	0	(1,517)	0	102,592	0	3,412	3,412	6,386	05/01/2018
205887-BR-2	Conagra Inc Corp Note Call MW 25BP 3.200% 01/25/23		02/17/2016	Redemption 100.6620		20,132	20,000	19,910	19,934	0	1	0	1	0	19,935	0	198	198	359	01/25/2023
212015-AH-4	CONTINENTAL RES Corp Note Call MW 5.000% 09/15/22		03/17/2016	RBC Capital Markets		382,700	430,000	454,725	447,792	0	(1,267)	0	(1,267)	0	446,525	0	(63,825)	(63,825)	11,138	09/15/2022
24422E-SP-5	JOHN DEERE CAP Corp Note Non Call 3.350% 06/12/24		06/03/2016	Barclays Group Inc.		191,018	180,000	182,052	181,970	0	(89)	0	(89)	0	181,881	0	9,136	9,136	2,948	06/12/2024
25179M-AT-0	DEVON ENERGY Corp Note Call MW 2.250% 12/15/18		08/19/2016	Redemption 101.9560		336,455	330,000	329,429	329,654	0	72	0	72	0	329,726	0	6,729	6,729	5,033	12/15/2018
25459H-BH-7	DIRECTV HLDGS/FN Corp Note MW 20BP 1.750% 01/15/18		03/17/2016	Taxable Exchange		413,423	415,000	409,099	412,076	0	294	0	294	0	412,369	0	1,054	1,054	4,882	01/15/2018
25470D-AC-3	DISCOVERY COMMUN Corp Note MW 30BP 5.050% 06/01/20		06/15/2016	Jefferys and Company		262,740	240,000	264,528	257,245	0	(1,709)	0	(1,709)	0	255,536	0	7,204	7,204	6,700	06/01/2020
26207V-AE-7	DRIVE AUTO RECEI DRIVE 2015-CA B ABS Prv Plc 2.230% 09/16/19		12/15/2016	Paydown		309,788	309,788	309,760	309,763	0	24	0	24	0	309,788	0	0	0	6,269	09/16/2019
26441Y-AV-9	DUKE REALTY Corp Note Call MW 45BP 4.375% 06/15/22		11/23/2016	Wachovia Bank		170,982	160,000	171,192	167,812	0	(1,043)	0	(1,043)	0	166,769	0	4,213	4,213	6,689	06/15/2022
26884L-AB-5	EQT CORP Corp Note MW 45BP 4.875% 11/15/21		11/23/2016	Barclays Group Inc.		106,403	100,000	104,130	103,075	0	(428)	0	(428)	0	102,647	0	3,756	3,756	5,065	11/15/2021
29372E-BB-3	Enterprise Fleet EFF 2014-1 A2 ABS Prv Plc 0.870% 09/20/19		12/20/2016	Paydown		176,690	176,690	176,682	176,686	0	3	0	3	0	176,690	0	0	0	825	09/20/2019
29379V-BH-5	ENTERPRISE PRODU Corp Note Call MW 3.700% 02/15/26		05/05/2016	Goldman Sachs		483,474	475,000	473,266	473,334	0	49	0	49	0	473,382	0	10,092	10,092	12,937	02/15/2026
31428X-BC-9	FEDEX CORP Corp Note MW 3.200% 02/01/25		08/03/2016	Barclays Group Inc.		194,622	185,000	178,697	178,778	0	355	0	355	0	179,133	0	15,489	15,489	6,035	02/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34540U-AA-7	Ford Motor Credit Corp Note Non Call 2.375% 01/16/18		11/04/2016	Millennium Advisors		453,204	450,000	451,003	450,603	0	(252)	0	(252)	0	450,351	0	2,853	2,853	14,042	01/16/2018
38141G-VR-2	GOLDMAN SACHS GP Corp Note Non Call 4.250% 10/21/25		08/04/2016	JP Morgan Chase		390,039	370,000	367,410	367,451	0	128	0	128	0	367,579	0	22,460	22,460	12,580	10/21/2025
39153V-BK-9	GREAT AMERICA LE GALC 2013-1 A4 ABS Prv Plc 1.160% 05/15/18		12/15/2016	Paydown		196,659	196,659	196,632	196,654	0	5	0	5	0	196,659	0	0	0	1,287	05/15/2018
421915-EJ-4	HCP-CALL11/16 Corp Note Cont Call 6.000% 01/30/17		11/30/2016	Call 100.9009		151,351	150,000	169,133	156,670	0	(5,639)	0	(5,639)	0	151,030	0	321	321	12,000	01/30/2017
43289U-AA-3	HILTON USA TRUST HILT 2013-HLF AFL CMBS Prv Plc 1.635% 11/05/30		10/05/2016	Paydown		208,544	208,544	208,544	208,544	0	0	0	0	0	208,544	0	0	0	2,541	11/05/2030
44918L-AD-4	HYUNDAI AUTO REC HART 2015-C A3 ABS 1.460% 02/18/20		07/29/2016	BNP Paribar Securities Corp		553,137	550,000	549,900	549,910	0	21	0	21	0	549,930	0	3,206	3,206	5,086	02/18/2020
46639N-AL-5	JPMBB COMMERCIAL JPMBB 2013-C12 A1 CMBS 1.085% 07/15/45		10/01/2016	Paydown		419,915	419,915	419,751	419,740	0	174	0	174	0	419,915	0	0	0	5,162	07/15/2045
46640L-AA-0	JPMBB 2013-C14 A1 JPMBB 2013-C14 A1 CMBS 1.260% 08/15/46		12/01/2016	Paydown		124,187	124,187	124,187	124,187	0	0	0	0	0	124,187	0	0	0	939	08/15/2046
46643G-AA-8	JPMBB COMMERCIAL JPMBB 2014-C24 A1 CMBS 1.539% 11/15/47		12/01/2016	Paydown		111,144	111,144	111,144	111,119	0	25	0	25	0	111,144	0	0	0	965	11/15/2047
493268-BY-1	Keycorp Student Loan Tr KSLT 2004-A 2A2 ABS 1.186% 10/28/41		10/27/2016	Paydown		50,335	50,335	49,919	50,189	0	146	0	146	0	50,335	0	0	0	252	10/28/2041
50075N-BB-9	KRAFT FOODS INC Corp Note Non Call PPut 4.125% 02/09/16		02/09/2016	Maturity		175,000	175,000	183,853	175,182	0	(182)	0	(182)	0	175,000	0	0	0	3,609	02/09/2016
501044-CQ-2	KROGER CO Corp Note Call MW 3.400% 04/15/22		10/07/2016	Wachovia Bank		157,574	150,000	148,124	148,593	0	158	0	158	0	148,751	0	8,823	8,823	5,072	04/15/2022
501044-CW-9	KROGER CO Corp Note Call MW 2.300% 01/15/19		10/12/2016	Pershing		187,734	185,000	185,659	185,632	0	(171)	0	(171)	0	185,461	0	2,273	2,273	5,342	01/15/2019
50116R-AB-2	KUBOTA CREDIT OW KCOT 2015-1A A2 ABS Prv Plc 0.940% 12/15/17		12/15/2016	Paydown		363,913	363,913	363,912	363,911	0	2	0	2	0	363,913	0	0	0	1,837	12/15/2017
539830-AY-5	LOCKHEED MARTIN Corp Note MW 3.350% 09/15/21		11/16/2016	Merrill Lynch		287,295	275,000	281,699	280,256	0	(762)	0	(762)	0	279,495	0	7,801	7,801	10,901	09/15/2021
61690G-AA-9	MORGAN STANLEY B MSBAM 2014-C14 A1 CMBS 1.250% 02/15/47		12/01/2016	Paydown		100,925	100,925	100,923	100,897	0	28	0	28	0	100,925	0	0	0	694	02/15/2047
61754J-AF-5	Morgan Stanley MSC 2007-R27 A4 CMBS 5.643% 06/11/42		12/01/2016	Paydown		35,556	35,556	37,986	36,788	0	(1,232)	0	(1,232)	0	35,556	0	0	0	1,611	06/11/2042
61761Q-AB-9	Morgan Stanley Baml Tr MSBAM 2013-C8 A2 CMBS 1.689% 12/15/48		12/01/2016	Paydown		141,179	141,179	142,590	141,740	0	(561)	0	(561)	0	141,179	0	0	0	597	12/15/2048
61763K-AW-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 A1 CMBS 1.313% 04/15/47		12/01/2016	Paydown		115,422	115,422	115,419	115,390	0	32	0	32	0	115,422	0	0	0	837	04/15/2047
628530-BE-6	MYLAN INC Corp Note MW 1.350% 11/29/16		11/29/2016	Maturity		190,000	190,000	189,888	189,966	0	34	0	34	0	190,000	0	0	0	2,565	11/29/2016
693476-BM-4	PNC-CALL08/16 Corp Note Call 2.700% 09/19/16		08/22/2016	Call 100.0000		170,000	170,000	177,648	171,802	0	(1,802)	0	(1,802)	0	170,000	0	0	0	4,246	09/19/2016
726505-AP-5	PLAINS EXPLORATI Corp Note Call MW 50BP 6.875% 02/15/23		02/16/2016	Various		87,000	180,000	113,400	113,400	0	411	0	411	0	113,811	0	(26,811)	(26,811)	5,596	02/15/2023
72650R-AZ-5	PLAINS ALL AMER Corp Note Call 3.650% 06/01/22		07/26/2016	JP Morgan Chase		261,882	260,000	260,746	260,655	0	(56)	0	(56)	0	260,600	0	1,283	1,283	6,274	06/01/2022
72650R-BG-6	PLAINS ALL AMER Corp Note Call MW 2.600% 12/15/19		07/27/2016	Wachovia Bank		179,230	180,000	179,663	179,732	0	38	0	38	0	179,769	0	(540)	(540)	2,938	12/15/2019
78573A-AB-6	SABMILLER HLD IN Corp Note MW Prv Plc 2.450% 01/15/17		12/09/2016	Call 100.1820		175,319	175,000	181,083	177,057	0	(1,857)	0	(1,857)	0	175,200	0	119	119	6,003	01/15/2017
80281C-AF-2	SANTANDER DRIVE SDART 2013-5 C ABS 2.250% 06/17/19		12/15/2016	Paydown		133,794	133,794	134,337	133,909	0	(115)	0	(115)	0	133,794	0	0	0	2,741	06/17/2019
80282V-AF-9	Santander Drive SDART 2012-2 D ABS 3.870% 02/15/18		09/15/2016	Paydown		515,000	515,000	540,871	516,471	0	(1,471)	0	(1,471)	0	515,000	0	0	0	12,332	02/15/2018
80283C-AE-3	Santander Drive Auto SDART 2012-6 C ABS 1.940% 03/15/18		10/15/2016	Paydown		43,192	43,192	43,186	43,191	0	1	0	1	0	43,192	0	0	0	348	03/15/2018
80283Y-AC-9	SANTANDER DRIVE SDART 2014-4 A2B ABS 1.024% 01/16/18		03/15/2016	Paydown		194,374	194,374	194,374	194,374	0	0	0	0	0	194,374	0	0	0	219	01/16/2018

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
816851-AU-3	SEMPRA ENERGY Corp Note Call MW 4.050% 12/01/23		02/04/2016	Merrill Lynch		160,671	155,000	157,264	156,888	0	(23)	0	(23)	0	156,865	0	3,806	3,806	1,186	12/01/2023
845467-AH-2	SOUTHWESTERN ENE Corp Note Call MW 4.100% 03/15/22		01/22/2016	SunRidge Partners		150,000	250,000	256,293	255,014	0	(54)	0	(54)	0	254,960	0	(104,960)	(104,960)	3,758	03/15/2022
90131H-AA-3	21ST CENTURY FOX Corp Note MW 4.000% 10/01/23		02/04/2016	Robert Baird & Co		47,245	45,000	44,736	44,783	0	3	0	3	0	44,785	0	2,460	2,460	640	10/01/2023
90270Y-BC-2	UBS-BARCLAYS COM UBSBB 2013-C5 A1 CMBS 0.779% 03/10/46		12/01/2016	Paydown		97,800	97,800	97,800	97,784	0	16	0	16	0	97,800	0	0	0	485	03/10/2046
913017-BQ-1	UNITED TECH CORP Corp Note MW 50BP 6.125% 02/01/19		12/01/2016	Call 109.5900		109,590	100,000	118,910	107,495	0	(2,143)	0	(2,143)	0	105,352	0	4,238	4,238	8,167	02/01/2019
92277G-AG-2	VENTAS REALTY LP Corp Note Call MW 4.125% 01/15/26		02/03/2016	Wachovia Bank		375,680	370,000	365,682	365,742	0	40	0	40	0	365,781	0	9,898	9,898	8,564	01/15/2026
927804-FS-8	VIRGINIA EL&PWR Corp Note Call MW 3.100% 05/15/25		05/24/2016	Goldman Sachs		1,803,039	1,745,000	1,742,173	1,742,330	0	100	0	100	0	1,742,430	0	60,609	60,609	28,851	05/15/2025
92936J-AZ-7	WF-RBS COMMERCIA WFRBS 2011-C5 A2 CMBS 2.684% 11/15/44		10/01/2016	Paydown		105,000	105,000	106,049	105,060	0	(60)	0	(60)	0	105,000	0	0	0	1,577	11/15/2044
92937F-AA-9	WF-RBS Comm Mtg WFRBS 2013-C12 A1 CMBS 0.735% 03/15/48		10/01/2016	Paydown		51,064	51,064	51,063	51,053	0	11	0	11	0	51,064	0	0	0	98	03/15/2048
929903-CH-3	WACHOVIA CORP Corp Note Non Call 5.625% 10/15/16		10/15/2016	Maturity		155,000	155,000	174,807	160,507	0	(5,507)	0	(5,507)	0	155,000	0	0	0	8,719	10/15/2016
94973V-BH-9	WELLPOINT INC Corp Note MW 70BP 2.250% 08/15/19		06/01/2016	Wachovia Bank		362,387	360,000	359,168	359,389	0	70	0	70	0	359,459	0	2,927	2,927	6,548	08/15/2019
94974B-GH-7	WELLS FARGO CO Corp Note Non Call 3.000% 02/19/25		02/03/2016	Wachovia Bank		376,303	385,000	367,228	367,908	0	163	0	163	0	368,072	0	8,231	8,231	5,422	02/19/2025
067901-AB-4	Barrick Gold Corp Note MW 50BP 6.950% 04/01/19	A	03/21/2016	Redemption 107.5200		47,309	44,000	53,755	48,035	0	(255)	0	(255)	0	47,780	0	(472)	(472)	1,444	04/01/2019
00080Q-AE-5	ABN AMRO BANK NV Corp Note Non Call Prv Plc 1.090% 06/06/16	D	06/06/2016	Maturity		540,000	540,000	540,000	540,000	0	0	0	0	0	540,000	0	0	0	2,604	06/06/2016
002799-AS-3	ABBEY NATL TREAS Corp Note Non Call 1.407% 09/29/17	D	06/01/2016	Tax Free Exchange		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	2,425	09/29/2017
034863-AL-4	ANGLO AMERICAN Corp Note Non Call Prv Plc 1.578% 04/15/16	D	04/15/2016	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,444	04/15/2016
404280-AN-9	HSBC HOLDINGS Corp Note Non Call 4.000% 03/30/22	D	03/04/2016	Various		547,112	525,000	554,542	552,825	0	(634)	0	(634)	0	552,191	0	(5,079)	(5,079)	8,592	03/30/2022
53944V-AC-3	LLOYDS BANK PLC Corp Note Non Call 1.750% 03/16/18	D	02/17/2016	Merrill Lynch		463,177	465,000	464,377	464,538	0	29	0	29	0	464,567	0	(1,390)	(1,390)	3,526	03/16/2018
76720A-AE-6	RIOLN-CALL10/16 Corp Note Call MW 1.625% 08/21/17	D	10/26/2016	Call 100.6019		150,903	150,000	147,957	149,155	0	418	0	418	0	149,574	0	1,329	1,329	2,878	08/21/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,313,886	21,262,273	21,430,100	21,286,572	0	(28,500)	0	(28,500)	0	21,258,073	0	55,810	55,810	380,312	XXX
8399997. Total - Bonds - Part 4						68,782,071	64,800,570	69,478,535	68,185,134	0	(557,959)	0	(557,959)	0	67,627,188	0	1,154,880	1,154,880	1,523,208	XXX
8399998. Total - Bonds - Part 5						23,735,881	22,974,297	23,502,564	0	0	(27,219)	0	(27,219)	0	23,475,347	0	260,534	260,534	214,082	XXX
8399999. Total - Bonds						92,517,952	87,774,867	92,981,099	68,185,134	0	(585,178)	0	(585,178)	0	91,102,535	0	1,415,414	1,415,414	1,737,290	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						92,517,952	XXX	92,981,099	68,185,134	0	(585,178)	0	(585,178)	0	91,102,535	0	1,415,414	1,415,414	1,737,290	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 12	13	14	15	16	17	18	19	20	21
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
912828-N4-8	US Treasury Note 1.750% 12/31/20		01/20/2016	Various	02/11/2016	Merrill Lynch	3,230,000	3,259,968	3,330,811	3,259,582	0	(386)	0	(386)	0	0	71,229	71,229	6,677	2,190
912828-N6-3	US Treasury Note 1.125% 01/15/19		01/26/2016	Goldman Sachs	08/03/2016	Barclays Group Inc.	2,800,000	2,803,391	2,826,141	2,802,805	0	(586)	0	(586)	0	0	23,336	23,336	17,462	1,038
912828-P8-7	US Treasury Note 1.125% 02/28/21		02/25/2016	Wachovia Bank	08/03/2016	Barclays Group Inc.	1,885,000	1,879,478	1,892,584	1,879,936	0	459	0	459	0	0	12,648	12,648	9,047	0
912828-XB-1	US Treasury Note 2.125% 05/15/25		02/11/2016	Various	08/03/2016	Barclays Group Inc.	6,510,000	6,790,362	6,842,366	6,777,007	0	(13,356)	0	(13,356)	0	0	65,359	65,359	99,618	33,824
0599999. Subtotal - Bonds - U.S. Governments							14,425,000	14,733,199	14,891,902	14,719,330	0	(13,869)	0	(13,869)	0	0	172,572	172,572	132,804	37,052
3135G0-K3-6	FNMA Note Non Call 2.125% 04/24/26		05/06/2016	Barclays Group Inc.	08/03/2016	CitiGroup	945,000	950,765	968,597	950,642	0	(123)	0	(123)	0	0	17,955	17,955	5,467	725
3135G0-ZR-7	FNMA Note Non Call 2.625% 09/06/24		06/01/2016	Various	08/03/2016	Various	3,145,000	3,296,926	3,352,776	3,294,891	0	(2,035)	0	(2,035)	0	0	57,885	57,885	35,999	26,195
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS 2.830% 05/25/30		06/01/2016	Credit Suisse	12/01/2016	Paydown	3,792	3,867	3,792	3,792	0	(76)	0	(76)	0	0	0	0	32	4
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		11/04/2016	Merrill Lynch	12/01/2016	Paydown	3,766	3,902	3,766	3,766	0	(136)	0	(136)	0	0	0	0	9	2
3138LT-WL-8	FNMA Pool AO3350 MBS 4.000% 05/01/42		07/22/2016	Barclays Group Inc.	12/01/2016	Paydown	36,508	39,771	36,508	36,508	0	(3,263)	0	(3,263)	0	0	0	0	378	105
3138WH-ER-9	FNMA Pool AS7343 MBS 3.000% 06/01/46		06/20/2016	RBC Capital Markets	12/01/2016	Paydown	24,494	25,239	24,494	24,494	0	(744)	0	(744)	0	0	0	0	241	41
3140EB-G2-1	FNMA Pool BA6516 MBS 3.500% 12/01/45		03/23/2016	JP Morgan Chase	12/01/2016	Paydown	69,745	73,047	69,745	69,745	0	(3,302)	0	(3,302)	0	0	0	0	1,231	190
3140EW-NT-8	FNMA Pool BC2201 MBS 3.500% 04/01/46		06/15/2016	Merrill Lynch	12/01/2016	Paydown	10,108	10,799	10,108	10,108	0	(691)	0	(691)	0	0	0	0	103	19
3140F2-5F-3	FNMA Pool BC7145 MBS 3.000% 07/01/46		06/20/2016	RBC Capital Markets	11/01/2016	Goldman Sachs	1,165,779	1,201,208	1,199,705	1,201,308	0	100	0	100	0	0	(1,603)	(1,603)	11,755	1,943
3140F2-5F-3	FNMA Pool BC7145 MBS 3.000% 07/01/46		06/20/2016	RBC Capital Markets	11/01/2016	Paydown	25,221	25,987	25,221	25,221	0	(766)	0	(766)	0	0	0	0	3,114	42
3140F8-LY-1	FNMA Pool BD1242 MBS 3.500% 06/01/46		08/11/2016	Nomura Securities	12/01/2016	Paydown	2,135	2,284	2,135	2,135	0	(149)	0	(149)	0	0	0	0	16	2
3140FB-KY-5	FNMA Pool BD3910 MBS 3.000% 08/01/46		08/05/2016	Nomura Securities	12/01/2016	Paydown	6,551	6,846	6,551	6,551	0	(296)	0	(296)	0	0	0	0	42	4
31417G-AS-5	FNMA Pool AB9016 MBS 3.000% 04/01/43		06/23/2016	Nomura Securities	12/01/2016	Paydown	47,503	49,035	47,503	47,503	0	(1,533)	0	(1,533)	0	0	0	0	401	107
3199999. Subtotal - Bonds - U.S. Special Revenues							5,485,602	5,689,676	5,750,901	5,676,664	0	(13,014)	0	(13,014)	0	0	74,237	74,237	58,788	29,379
02665W-BB-6	AMERICAN HONDA F Corp Note Non Call 1.741% 02/22/19		02/18/2016	CitiGroup	11/23/2016	Deutsche Bank	520,000	520,000	526,233	520,000	0	0	0	0	0	0	6,233	6,233	6,170	0
03065V-AC-1	AmeriCredit Auto AMCAR 2016-1 A2B ABS 1.399% 06/10/19		01/12/2016	Deutsche Bank	12/08/2016	Paydown	206,258	206,258	206,258	206,258	0	0	0	0	0	0	0	0	1,816	0
12594B-AA-0	CNH Equipment Tr CNH 2016-A A1 ABS 0.670% 03/10/17		02/10/2016	CitiGroup	10/17/2016	Paydown	915,000	915,000	915,000	915,000	0	0	0	0	0	0	0	0	2,803	0
26207Y-AA-9	Drive Auto Recei DRIVE 2016-AA A1 ABS Prv Plc 0.800% 06/17/19		01/21/2016	JP Morgan Chase	05/15/2016	Call 100.0000	62,665	62,665	62,665	62,665	0	0	0	0	0	0	0	0	152	0
26207Y-AA-9	Drive Auto Recei DRIVE 2016-AA A1 ABS Prv Plc 0.800% 06/17/19		01/21/2016	JP Morgan Chase	04/15/2016	Paydown	512,335	512,335	512,335	512,335	0	0	0	0	0	0	0	0	592	0
63940F-AA-5	Navient Student NAVSL 2016-2 A1 ABS Prv Plc 1.511% 06/25/65		04/05/2016	Barclays Group Inc.	12/27/2016	Paydown	297,437	297,437	297,437	297,437	0	0	0	0	0	0	0	0	1,733	0
94974B-FJ-4	WELLS FARGO CO Corp Note Non Call 3.450% 02/13/23		06/07/2016	Wachovia Bank	08/03/2016	Wachovia Bank	550,000	565,994	573,150	565,658	0	(336)	0	(336)	0	0	7,492	7,492	9,224	6,167
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,063,695	3,079,689	3,093,078	3,079,353	0	(336)	0	(336)	0	0	13,725	13,725	22,490	6,167
8399998. Total - Bonds							22,974,297	23,502,564	23,735,881	23,475,347	0	(27,219)	0	(27,219)	0	0	260,534	260,534	214,082	72,598
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								23,502,564	23,735,881	23,475,347	0	(27,219)	0	(27,219)	0	0	260,534	260,534	214,082	72,598

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	DEUTSCHE GOV MMKT SERIES-INS MMKT Gov Series Ins Shares			12/28/2016	Various	12/31/2017	18,694,792	0	0	0	0	0	18,694,792	0	0	0.000	0.000		8,609	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							18,694,792	0	0	0	0	0	18,694,792	0	0	XXX	XXX	XXX	8,609	0
0599999. Total - U.S. Government Bonds							18,694,792	0	0	0	0	0	18,694,792	0	0	XXX	XXX	XXX	8,609	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
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							18,694,792	0	0	0	0	0	18,694,792	0	0	XXX	XXX	XXX	8,609	0
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							18,694,792	0	0	0	0	0	18,694,792	0	0	XXX	XXX	XXX	8,609	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
4812C0-67-0	JP Morgan US Govt MMKT CP			12/28/2016	Various	XXX	41,207,529	0	0	0	0	0	41,207,529	0	0	0.000	0.000		6,936	0
61747C-58-2	Morgan Stanley Institutional Liquidity Fund Treasury Port			12/15/2016	Various	XXX	3,603,005	0	0	0	0	0	3,603,005	0	0	0.000	0.000		1,413	0
61747C-70-7	Morgan Stanley Institutional Liquidity Fund Government Port			12/28/2016	Various	XXX	11,033,204	0	0	0	0	0	11,033,204	0	0	0.000	0.000		3,838	0
665278-70-1	Northern Inst Govt Select Port			12/30/2016	Various	XXX	3,843,080	0	0	0	0	0	3,843,080	0	0	0.000	0.000		1,701	0
69351J-15-7	PNC GOVT MONEY MARKET FUND			12/02/2016	PNC Bank	XXX	1,499	0	0	0	0	0	1,499	0	0	0.000	0.000		1	0
94975H-29-6	Wells Fargo Treasury Plus MMKT Fund - Inst			12/08/2016	Various	XXX	6,120,278	0	0	0	0	0	6,120,278	0	0	0.000	0.000		1,821	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							65,808,595	0	0	0	0	XXX	65,808,595	0	0	XXX	XXX	XXX	15,710	0
9199999 - Totals							84,503,387	0	0	0	0	XXX	84,503,387	0	0	XXX	XXX	XXX	24,319	0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank, National Association Pittsburgh, PA		0.000	0	0	520,514	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	520,514	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	520,514	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	520,514	XXX

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

1. January	4,499,085	4. April	214,378	7. July	(441,719)	10. October	303,278
2. February	217,785	5. May	257,647	8. August	968,768	11. November	391,487
3. March	932,469	6. June	951,169	9. September	260,335	12. December	520,514

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
US Treasury Bill		12/29/2016	0.276	01/12/2017	1,869,842	0	29
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					1,869,842	0	29
0599999. Total - U.S. Government Bonds					1,869,842	0	29
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					1,869,842	0	29
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					1,869,842	0	29
8699999 - Total Cash Equivalents					1,869,842	0	29

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			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			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	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	Oh ins rev code 1751.271	3,601,666	3,562,020	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,601,666	3,562,020	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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