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HEALTH ANNUAL STATEMENT

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

Aetna Better Health Inc. (an Ohio corporation)

NAIC Group Code 0001 (Current) 0001 (Prior) NAIC Company Code 14229 Employer's ID Number 45-2764938

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 07/15/2011 Commenced Business 03/16/2012

Statutory Home Office 7400 W. Campus Road (Street and Number), New Albany , OH, US (City or Town, State, Country and Zip Code)

Main Administrative Office 7400 W. Campus Road (Street and Number)
New Albany , OH, US (City or Town, State, Country and Zip Code), 800-872-3862 (Area Code) (Telephone Number)

Mail Address 1425 Union Meeting Road, U23 (Street and Number or P.O. Box), Blue Bell , PA, US (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1425 Union Meeting Road (Street and Number)
Blue Bell , PA, US (City or Town, State, Country and Zip Code), 800-872-3862 (Area Code) (Telephone Number)

Internet Website Address www.aetna.com

Statutory Statement Contact Steven Matthew Conte (Name), 215-775-6508 (Area Code) (Telephone Number)
Aetna.HMOReporting@aetna.com (E-mail Address), 860-262-7767 (FAX Number)

OFFICERS

Chief Executive Officer and President: Laurie Ann Brubaker #
Principal Financial Officer and Controller: Steven Matthew Conte
Vice President and Secretary: Robert Mark Kessler

OTHER

Elaine Rose Cofrancesco, Vice President and Treasurer
Kevin James Casey, Senior Investment Officer
Edward Chung-I Lee, Vice President and Assistant Secretary
Dawn Marie Schoen, Assistant Controller

DIRECTORS OR TRUSTEES

Debra Jean Bacon
Laurie Ann Brubaker #
Janet Ruth Grant #

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.

Laurie Ann Brubaker	Robert Mark Kessler	Steven Matthew Conte
Chief Executive Officer and President	Vice President and Secretary	Principal Financial Officer and Controller

State of........ Arizona	State of........ Arizona	State of........ Pennsylvania
County of..... Maricopa	County of..... Maricopa	County of..... Montgomery
Subscribed and sworn to before me this	Subscribed and sworn to before me this	Subscribed and sworn to before me this
30 day of January 2017	30 day of January 2017	24th day of February, 2017
NOTARY PUBLIC (Seal)	NOTARY PUBLIC (Seal)	NOTARY PUBLIC (Seal)

JANEEN NEWHOUSE
Notary Public, State of Arizona
Maricopa County
My Commission Expires
February 08, 2019

JANEEN NEWHOUSE
Notary Public, State of Arizona
Maricopa County
My Commission Expires
February 08, 2019

COMMONWEALTH OF PENNSYLVANIA
NOTARIAL SEAL
KIM E. ROTH, Notary Public
Whitpain Twp., Montgomery County
My Commission Expires April 25, 2017

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

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	15,076,184	5.710	15,076,184	0	15,076,184	5.710
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	2,957,655	1.120	2,957,655	0	2,957,655	1.120
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	67,840,422	25.695	67,840,422	0	67,840,422	25.695
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	16,416,030	6.218	16,416,030	0	16,416,030	6.218
1.43 Revenue and assessment obligations	76,947,930	29.144	76,947,930	0	76,947,930	29.144
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	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	12,794,802	4.846	12,794,802	0	12,794,802	4.846
1.513 All other	2,069,390	0.784	2,069,390	0	2,069,390	0.784
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	4,999,492	1.894	4,999,492	0	4,999,492	1.894
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	45,030,567	17.055	45,030,567	0	45,030,567	17.055
2.2 Unaffiliated non-U.S. securities (including Canada)	8,009,324	3.034	8,009,324	0	8,009,324	3.034
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	11,882,477	4.501	11,882,477	0	11,882,477	4.501
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	264,024,273	100.000	264,024,273	0	264,024,273	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		185,717,951
2.	Cost of bonds and stocks acquired, Part 3, Column 7		110,301,076
3.	Accrual of discount		116,420
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		131,348
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		40,931,536
7.	Deduct amortization of premium		2,804,506
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	386,108	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	2,849	388,957
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		252,141,796
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		252,141,796

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	18,033,839	18,046,651	18,030,197	18,347,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	18,033,839	18,046,651	18,030,197	18,347,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	67,840,422	67,087,752	69,347,996	59,825,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	16,416,030	16,108,277	16,777,756	14,295,000
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	89,742,732	89,832,473	91,182,289	80,774,253
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	52,099,449	52,571,188	52,079,154	52,250,000
	9. Canada	1,996,024	2,041,014	1,994,340	2,000,000
	10. Other Countries	6,013,300	6,007,484	6,023,470	6,000,000
	11. Totals	60,108,773	60,619,686	60,096,964	60,250,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	252,141,796	251,694,839	255,435,202	233,491,253
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	252,141,796	251,694,839	255,435,202	

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	1,877	18,033,839	0	0	0	XXX	18,035,716	7.1	10,989,590	3.9	18,035,717	(1)
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	1,877	18,033,839	0	0	0	XXX	18,035,716	7.1	10,989,590	3.9	18,035,717	(1)
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	14,604,799	40,682,337	0	0	XXX	55,287,136	21.6	36,013,920	12.9	55,287,136	0
3.2 NAIC 2	0	12,553,286	0	0	0	XXX	12,553,286	4.9	0	0.0	12,553,286	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	27,158,085	40,682,337	0	0	XXX	67,840,422	26.5	36,013,920	12.9	67,840,422	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	916,682	13,041,337	2,458,011	0	XXX	16,416,030	6.4	1,206,349	0.4	16,416,030	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	916,682	13,041,337	2,458,011	0	XXX	16,416,030	6.4	1,206,349	0.4	16,416,030	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,068,243	17,212,716	62,817,119	6,541,443	0	XXX	87,639,521	34.3	83,148,150	29.7	87,639,522	(1)
5.2 NAIC 2	0	2,103,211	0	0	0	XXX	2,103,211	0.8	2,170,871	0.8	2,103,211	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	1,068,243	19,315,927	62,817,119	6,541,443	0	XXX	89,742,732	35.1	85,319,021	30.5	89,742,733	(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	5,563,068	26,743,589	2,069,392	0	0	XXX	34,376,049	13.4	117,737,275	42.1	26,574,512	7,801,537
6.2 NAIC 2	3,502,473	19,915,494	3,521,035	1,002,732	0	XXX	27,941,734	10.9	28,354,603	10.1	27,941,733	1
6.3 NAIC 3	0	437,412	918,320	0	0	XXX	1,355,732	0.5	0	0.0	1,355,732	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	9,065,541	47,096,495	6,508,747	1,002,732	0	XXX	63,673,515	24.9	146,091,878	52.2	55,871,977	7,801,538
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) 6,633,188	77,511,625	118,610,185	8,999,454	0	0	211,754,452	82.8	XXX	XXX	203,952,917	7,801,535
10.2 NAIC 2	(d) 3,502,473	34,571,991	3,521,035	1,002,732	0	0	42,598,231	16.7	XXX	XXX	42,598,230	1
10.3 NAIC 3	(d) 0	437,412	918,320	0	0	0	1,355,732	0.5	XXX	XXX	1,355,732	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	10,135,661	112,521,028	123,049,540	10,002,186	0	0	(b) 255,708,415	100.0	XXX	XXX	247,906,879	7,801,536
10.8 Line 10.7 as a % of Col. 7	4.0	44.0	48.1	3.9	0.0	0.0	100.0	XXX	XXX	XXX	96.9	3.1
11. Total Bonds Prior Year												
11.1 NAIC 1	95,091,180	45,003,181	59,249,936	36,685,245	13,065,742	XXX	XXX	XXX	249,095,284	89.1	157,044,317	92,050,967
11.2 NAIC 2	0	22,123,961	5,403,328	2,998,185	0	XXX	XXX	XXX	30,525,474	10.9	27,527,014	2,998,460
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	95,091,180	67,127,142	64,653,264	39,683,430	13,065,742	XXX	XXX	XXX	(b) 279,620,758	100.0	184,571,331	95,049,427
11.8 Line 11.7 as a % of Col. 9	34.0	24.0	23.1	14.2	4.7	XXX	XXX	XXX	100.0	XXX	66.0	34.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	3,068,447	73,274,831	118,610,183	8,999,455	0	0	203,952,916	79.8	157,044,317	56.2	203,952,916	XXX
12.2 NAIC 2	3,502,473	34,571,991	3,521,035	1,002,732	0	0	42,598,231	16.7	27,527,014	9.8	42,598,231	XXX
12.3 NAIC 3	0	437,412	918,320	0	0	0	1,355,732	0.5	0	0.0	1,355,732	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	6,570,920	108,284,234	123,049,538	10,002,187	0	0	247,906,879	96.9	184,571,331	66.0	247,906,879	XXX
12.8 Line 12.7 as a % of Col. 7	2.7	43.7	49.6	4.0	0.0	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	2.6	42.3	48.1	3.9	0.0	0.0	96.9	XXX	XXX	XXX	96.9	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	3,564,741	4,236,794	2	(1)	0	0	7,801,536	3.1	92,050,967	32.9	XXX	7,801,536
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	2,998,460	1.1	XXX	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	3,564,741	4,236,794	2	(1)	0	0	7,801,536	3.1	95,049,427	34.0	XXX	7,801,536
13.8 Line 13.7 as a % of Col. 7	45.7	54.3	0.0	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	1.4	1.7	0.0	0.0	0.0	0.0	3.1	XXX	XXX	XXX	XXX	3.1

(a) Includes $ 7,801,535 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 $ 3,566,619 ; 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	1,877	18,033,839	0	0	0	XXX	18,035,716	7.1	10,989,590	3.9	18,035,717	(1)
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	1,877	18,033,839	0	0	0	XXX	18,035,716	7.1	10,989,590	3.9	18,035,717	(1)
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	27,158,085	40,682,337	0	0	XXX	67,840,422	26.5	36,013,920	12.9	67,840,422	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	27,158,085	40,682,337	0	0	XXX	67,840,422	26.5	36,013,920	12.9	67,840,422	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	916,682	13,041,337	2,458,011	0	XXX	16,416,030	6.4	1,206,349	0.4	16,416,030	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	916,682	13,041,337	2,458,011	0	XXX	16,416,030	6.4	1,206,349	0.4	16,416,030	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	14,608,711	57,181,213	5,158,006	0	XXX	76,947,930	30.1	69,401,110	24.8	76,947,931	(1)
5.2 Residential Mortgage-Backed Securities	1,068,243	4,707,217	5,635,905	1,383,437	0	XXX	12,794,802	5.0	15,917,911	5.7	12,794,802	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	1,068,243	19,315,928	62,817,118	6,541,443	0	XXX	89,742,732	35.1	85,319,021	30.5	89,742,733	(1)
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	9,065,542	42,097,002	4,439,355	1,002,732	0	XXX	56,604,631	22.1	140,011,273	50.1	48,803,094	7,801,537
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	2,069,390	0	0	XXX	2,069,390	0.8	3,080,923	1.1	2,069,390	0
6.4 Other Loan-Backed and Structured Securities	0	4,999,492	0	0	0	XXX	4,999,492	2.0	2,999,682	1.1	4,999,492	0
6.5 Totals	9,065,542	47,096,494	6,508,745	1,002,732	0	XXX	63,673,513	24.9	146,091,878	52.2	55,871,976	7,801,537
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	9,067,419	102,814,319	115,344,242	8,618,749	0	XXX	235,844,729	92.2	XXX	XXX	228,043,194	7,801,535
10.2 Residential Mortgage-Backed Securities	1,068,243	4,707,217	5,635,905	1,383,437	0	XXX	12,794,802	5.0	XXX	XXX	12,794,802	0
10.3 Commercial Mortgage-Backed Securities	0	0	2,069,390	0	0	XXX	2,069,390	0.8	XXX	XXX	2,069,390	0
10.4 Other Loan-Backed and Structured Securities	0	4,999,492	0	0	0	XXX	4,999,492	2.0	XXX	XXX	4,999,492	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	10,135,662	112,521,028	123,049,537	10,002,186	0	0	255,708,413	100.0	XXX	XXX	247,906,878	7,801,535
10.7 Line 10.6 as a % of Col. 7	4.0	44.0	48.1	3.9	0.0	0.0	100.0	XXX	XXX	XXX	96.9	3.1
11. Total Bonds Prior Year												
11.1 Issuer Obligations	93,902,807	58,890,592	54,010,270	37,752,831	13,065,742	XXX	XXX	XXX	257,622,242	92.1	162,572,815	95,049,427
11.2 Residential Mortgage-Backed Securities	1,188,373	5,236,868	7,562,071	1,930,599	0	XXX	XXX	XXX	15,917,911	5.7	15,917,911	0
11.3 Commercial Mortgage-Backed Securities	0	0	3,080,923	0	0	XXX	XXX	XXX	3,080,923	1.1	3,080,923	0
11.4 Other Loan-Backed and Structured Securities	0	2,999,682	0	0	0	XXX	XXX	XXX	2,999,682	1.1	2,999,682	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	95,091,180	67,127,142	64,653,264	39,683,430	13,065,742	XXX	XXX	XXX	279,620,758	100.0	184,571,331	95,049,427
11.7 Line 11.6 as a % of Col. 9	34.0	24.0	23.1	14.2	4.7	XXX	XXX	XXX	100.0	XXX	66.0	34.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	5,502,677	98,577,524	115,344,243	8,618,750	0	XXX	228,043,194	89.2	162,572,815	58.1	228,043,194	XXX
12.2 Residential Mortgage-Backed Securities	1,068,243	4,707,217	5,635,905	1,383,437	0	XXX	12,794,802	5.0	15,917,911	5.7	12,794,802	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	2,069,390	0	0	XXX	2,069,390	0.8	3,080,923	1.1	2,069,390	XXX
12.4 Commercial Mortgage-Backed Securities	0	4,999,492	0	0	0	XXX	4,999,492	2.0	2,999,682	1.1	4,999,492	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	6,570,920	108,284,233	123,049,538	10,002,187	0	0	247,906,878	96.9	184,571,331	66.0	247,906,878	XXX
12.7 Line 12.6 as a % of Col. 7	2.7	43.7	49.6	4.0	0.0	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	2.6	42.3	48.1	3.9	0.0	0.0	96.9	XXX	XXX	XXX	96.9	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	3,564,742	4,236,795	(1)	(1)	0	XXX	7,801,535	3.1	95,049,427	34.0	XXX	7,801,535
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	3,564,742	4,236,795	(1)	(1)	0	0	7,801,535	3.1	95,049,427	34.0	XXX	7,801,535
13.7 Line 13.6 as a % of Col. 7	45.7	54.3	0.0	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	1.4	1.7	0.0	0.0	0.0	0.0	3.1	XXX	XXX	XXX	XXX	3.1

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	1,448	1,448	0	0	0
2. Cost of short-term investments acquired	546,994	546,994	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	546,565	546,565	0	0	0
7. Deduct amortization of premium	0	0	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)	1,877	1,877	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)	1,877	1,877	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	93,901,359	93,901,359	0
2. Cost of cash equivalents acquired	1,999,289,379	1,999,289,379	0
3. Accrual of discount	240,835	240,835	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	(602)	(602)	0
6. Deduct consideration received on disposals	2,089,866,229	2,089,866,229	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)	3,564,742	3,564,742	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,564,742	3,564,742	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other- Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
3134G9-KW-6	FED HOME LN MTGE CORP UNSECURED			2	1	2,957,616	98.6050	2,958,144	3,000,000	2,957,655	0	39	42,384	0	1.350	1.350	MN	3,938	20,250	05/11/2016	11/26/2019
912828-M9-8	US TREASURY NOTE/BOND				1	6,541,860	99.5180	6,558,263	6,590,000	6,551,340	0	9,455	0	0	1.625	1.780	MN	9,414	107,088	12/16/2015	11/30/2020
912828-P8-7	US TREASURY NOTE/BOND				1	8,022,518	97.2170	8,027,191	8,257,000	8,022,818	0	8,549	204,026	0	1.125	1.222	FA	31,563	46,446	02/29/2016	02/28/2021
912828-RE-2	US TREASURY NOTE/BOND	0			1	508,203	100.6110	503,053	500,000	502,026	0	(1,204)	0	0	1.500	1.252	FA	2,548	7,500	09/22/2011	08/31/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						18,030,197	XXX	18,046,651	18,347,000	18,033,839	0	16,839	246,410	0	XXX	XXX	XXX	47,463	181,284	XXX	XXX
0599999. Total - U.S. Government Bonds						18,030,197	XXX	18,046,651	18,347,000	18,033,839	0	16,839	246,410	0	XXX	XXX	XXX	47,463	181,284	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-FE-7	CALIFORNIA ST VAR PURP			4	1FE	2,992,045	111.7020	2,870,741	2,570,000	2,827,496	0	(150,389)	0	0	5.600	2.300	MS	47,973	143,920	11/04/2014	03/01/2036
13063C-JF-8	CALIFORNIA ST VARIOUS PURPOSE				1FE	2,287,840	110.8090	2,216,180	2,000,000	2,233,559	0	(49,830)	0	0	5.000	3.110	JD	8,333	100,000	02/24/2015	12/01/2043
13063C-RT-9	CALIFORNIA ST REF				1FE	5,964,000	117.4510	5,872,550	5,000,000	5,809,600	0	(106,126)	0	0	5.000	2.770	MS	83,333	250,000	03/05/2015	03/01/2028
452152-C3-3	ILLINOIS STATE GENERAL OBLIGATION UNLTD				2FE	12,747,960	103.2890	12,394,680	12,000,000	12,553,286	0	(194,674)	0	0	5.000	1.691	JD	50,000	253,333	06/16/2016	06/01/2018
49151F-PV-6	KENTUCKY ST PROPERTY & BLDGS PREREFUNDED REF-PROJ NO 93				1FE	1,427,614	105.5460	1,361,543	1,290,000	1,392,989	0	(34,626)	0	0	5.250	1.350	FA	28,219	33,863	04/14/2016	02/01/2022
574193-EH-7	MARYLAND STATE OF ST & LOCAL FACS LOAN FIRST SER				1FE	2,539,000	101.4930	2,537,325	2,500,000	2,525,889	0	(11,063)	0	0	3.000	2.660	MS	22,083	75,000	04/07/2015	03/15/2027
64577B-KQ-6	NEW JERSEY ST ECON DEV AUTH REF SER XX				1FE	7,955,250	106.2070	7,965,525	7,500,000	7,858,425	0	(72,497)	0	0	5.000	3.823	JD	16,667	375,000	08/26/2015	06/15/2021
882723-SR-1	TEXAS STATE OF REF TRANSPRTN COMMISSION SER A				1FE	9,774,207	118.9600	9,457,320	7,950,000	9,471,688	0	(203,751)	0	0	5.000	2.290	AO	99,375	397,500	04/08/2015	10/01/2026
93974D-QY-7	WASHINGTON STATE OF SER 2016 B				1FE	6,686,261	117.1120	6,435,304	5,495,000	6,510,442	0	(143,082)	0	0	5.000	1.991	FA	114,479	223,616	10/01/2015	08/01/2023
97705M-CV-5	WISCONSIN STATE OF SER A				1FE	16,973,819	118.1700	15,976,584	13,520,000	16,657,048	0	(316,771)	0	0	5.000	1.630	MN	112,667	422,500	02/24/2016	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						69,347,996	XXX	67,087,752	59,825,000	67,840,422	0	(1,282,809)	0	0	XXX	XXX	XXX	583,129	2,274,732	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						69,347,996	XXX	67,087,752	59,825,000	67,840,422	0	(1,282,809)	0	0	XXX	XXX	XXX	583,129	2,274,732	XXX	XXX
25476F-SR-0	COLUMBIA DIST OF SER D				1FE	4,121,180	121.8140	4,263,490	3,500,000	4,119,498	0	(1,682)	0	0	5.000	2.930	JD	5,347	0	12/01/2016	06/01/2027
25477G-HX-6	DISTRICT COLUMBIA INCOME TAX REVENUE BONDS			2	1FE	939,752	113.0500	904,400	800,000	916,682	0	(22,449)	0	0	5.000	1.880	JD	3,333	40,000	12/16/2015	12/01/2028
399262-LV-4	GROSSMONT CA UNION HIGH SCH REF-ELECTION 2008				1FE	2,456,750	91.7780	2,294,450	2,500,000	2,458,011	0	1,261	0	0	3.000	3.130	FA	31,250	22,500	03/18/2016	08/01/2033
643153-5D-7	NEW CANEY TX INDEP SCH DIST GEN OBL				1FE	1,223,630	118.1200	1,181,200	1,000,000	1,182,885	0	(23,465)	0	0	5.000	2.210	FA	18,889	50,000	03/04/2015	02/15/2024
672325-ZR-1	OAKLAND CA UNIF SCH DIST REF				1FE	1,934,844	120.5510	1,802,237	1,495,000	1,917,670	0	(17,173)	0	0	5.000	1.480	FA	27,824	0	08/05/2016	08/01/2025
70914P-WV-0	PENNSYLVANIA ST GENERAL OBLIGATION				1FE	6,101,600	113.2500	5,662,500	5,000,000	5,821,284	0	(149,721)	0	0	5.000	1.690	MS	73,611	250,000	02/04/2015	03/15/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						16,777,756	XXX	16,108,277	14,295,000	16,416,030	0	(213,229)	0	0	XXX	XXX	XXX	160,254	362,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						16,777,756	XXX	16,108,277	14,295,000	16,416,030	0	(213,229)	0	0	XXX	XXX	XXX	160,254	362,500	XXX	XXX
159770-AC-0	CHARLES CITY CNTY VA INDL DEV ADJ-WASTE MANAGEMENT INC				1FE	5,158,000	100.3890	5,180,072	5,160,000	5,158,007	0	7	0	0	2.125	2.129	AO	27,413	106,250	12/13/2016	04/01/2027
185633-BS-2	CLEMSON SC UNIV HGR EDU REV SER B				1FE	4,608,461	104.8370	4,534,200	4,325,000	4,584,018	0	(24,081)	0	0	4.000	3.250	MN	28,833	158,583	12/10/2015	05/01/2037
29270C-G2-5	ENERGY NORTHWEST WASH ELEC REV REF PROJ 1 SER C				1FE	3,416,934	116.8290	3,376,358	2,890,000	3,333,960	0	(61,762)	0	0	5.000	2.722	JJ	72,250	144,500	05/28/2015	07/01/2027
29270C-R3-1	ENERGY NORTHWEST WASH ELEC REV REF-BONNEVILLE POWER ADMIN				1FE	5,960,100	120.4400	6,022,000	5,000,000	5,957,927	0	(2,173)	0	0	5.000	2.700	JJ	125,000	0	12/19/2016	07/01/2027
34160W-XS-8	FLORIDA DEPT ENVIRON PROTECTIO REF				1FE	3,668,010	117.7240	3,531,720	3,000,000	3,536,905	0	(64,655)	0	0	5.000	2.380	JJ	75,000	150,000	12/09/2014	07/01/2024
41422E-DD-2	HARRIS CNTY TX MET TRANSIT AUT			2	1FE	595,355	114.2670	571,335	500,000	579,261	0	(15,662)	0	0	5.000	1.580	MN	4,167	25,000	12/16/2015	11/01/2024
454898-TC-1	INDIANA MUN PWR AGY PWR REF SER A				1FE	2,671,132	109.5460	2,486,694	2,270,000	2,511,381	0	(78,288)	0	0	5.000	1.370	JJ	56,750	113,500	10/31/2014	01/01/2020
469487-JP-8	JACKSONVILLE FL SPL REVENUE REF				1FE	3,059,227	114.7250	2,914,015	2,540,000	2,927,901	0	(62,716)	0	0	5.000	2.161	AO	31,750	127,000	10/31/2014	10/01/2022
546456-DV-3	LOUISIANA ST CITIZENS PPTY REF				1FE	5,510,900	104.8920	5,244,600	5,000,000	5,255,799	0	(177,710)	0	0	5.000	1.341	JD	20,833	250,000	07/17/2015	06/01/2018
574204-D2-6	MARYLAND DEPT TRANSPORTATION REVENUE BONDS				1FE	11,048,400	111.7250	11,172,500	10,000,000	11,038,289	0	(10,111)	0	0	4.000	2.530	MN	56,667	0	11/28/2016	11/01/2025
574218-SX-2	MARYLAND ST HLTH HGR EDUCTNL REF				1FE	1,102,840	108.6800	1,086,800	1,000,000	1,071,809	0	(14,974)	0	0	4.000	2.311	JJ	20,000	40,000	11/06/2014	07/01/2021
574218-UQ-4	MARYLAND ST HLTH HGR EDUCTNL REF MEDSTAR HEALTH INC				1FE	4,653,933	116.8030	4,409,313	3,775,000	4,471,499	0	(97,400)	0	0	5.000	2.010	FA	71,306	188,750	01/30/2015	08/15/2023
57563R-KW-8	MASSACHUSETTS ST EDUCTNL SER K AMT				1FE	678,438	104.8010	681,207	650,000	674,614	0	(3,824)	0	0	4.500	3.732	JJ	14,625	14,625	01/08/2016	07/01/2024
592030-ZG-8	MET GOVT NASHVILLE & DAVIDSON			2	1FE	587,885	112.7350	563,675	500,000	571,729	0	(15,721)	0	0	5.000	1.590	MN	3,194	25,000	12/16/2015	05/15/2024
59259Y-6Q-7	METROPOLITAN TRANSN AUTH N Y REF SER D-1				1FE	3,400,187	113.1290	3,365,588	2,975,000	3,353,585	0	(41,220)	0	0	5.000	3.331	MN	19,007	148,750	08/21/2015	11/15/2032
64579F-7E-7	NEW JERSEY HEALTH CARE FACS UNIVERSITY HOSPITAL-SER A				1FE	1,147,050	111.5520	1,115,520	1,000,000	1,125,530	0	(20,994)	0	0	5.000	2.540	JJ	25,000	26,250	12/11/2015	07/01/2022
64579F-7G-2	NEW JERSEY HEALTH CARE FACS UNIVERSITY HOSPITAL-SER A				1FE	2,303,760	113.3970	2,267,940	2,000,000	2,271,162	0	(31,797)	0	0	5.000	2.970	JJ	50,000	52,500	12/11/2015	07/01/2024
64990A-EX-9	NEW YORK ST DORM AUTH SALES TAX REVENUE				1FE	4,247,180	121.6890	4,259,115	3,500,000	4,239,688	0	(7,492)	0	0	5.000	2.530	MS	44,722	0	11/16/2016	03/15/2027
696560-KY-6	PALM BEACH CNTY FL SOL WST AUT REVENUE BONDS UNREFUNDED				1FE	578,382	112.8200	558,459	495,000	573,146	0	(5,235)	0	0	5.000	1.540	AO	6,188	12,375	09/02/2016	10/01/2025

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
70869P-HZ-3	PENNSYLVANIA ST ECON DEV FING PA BRIDGES FINCO LP				2FE	2,223,400	103.9070	2,078,140	2,000,000	2,103,211	0	(67,660)	0	0	5.000	1.501	JD	278	50,000	02/25/2015	06/30/2018
765433-KG-1	RICHMOND VA PUBLIC UTILITY REF-REV				1FE	9,666,135	118.5810	9,759,216	8,230,000	9,666,135	0	0	0	0	5.000	2.800	JJ	29,719	0	12/19/2016	01/15/2029
85732M-LV-7	STATE PUBLIC SCH BLDG AUTH PA NORTHAMPTON COUNTY AREA				1FE	2,041,397	113.2040	1,930,128	1,705,000	1,942,374	0	(66,856)	0	0	5.500	2.000	MS	31,258	93,775	02/24/2015	03/01/2023
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						78,327,106	XXX	77,108,595	68,515,000	76,947,930	0	(870,324)	0	0	XXX	XXX	XXX	813,960	1,726,858	XXX	XXX
3138EQ-GL-0	FED NATL MTGE ASSN POOL NO AL7402			4	1	4,295,323	102.7760	4,259,500	4,144,440	4,284,287	0	(10,265)	0	0	3.000	2.475	MON	10,361	124,333	12/14/2015	09/01/2030
31419J-L5-5	FED NATL MTGE ASSN POOL NO AE7547			4	1	8,559,860	104.3080	8,464,378	8,114,813	8,510,515	0	(45,837)	0	0	3.500	2.344	MON	23,668	284,018	12/10/2015	10/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						12,855,183	XXX	12,723,878	12,259,253	12,794,802	0	(56,102)	0	0	XXX	XXX	XXX	34,029	408,351	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						91,182,289	XXX	89,832,473	80,774,253	89,742,732	0	(926,426)	0	0	XXX	XXX	XXX	847,989	2,135,209	XXX	XXX
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN SR UNSECURED			2	1FE	1,993,740	100.4590	2,009,176	2,000,000	1,994,822	0	1,082	0	0	2.650	2.717	FA	22,083	27,383	01/13/2016	02/01/2021
06406H-CR-8	BANK OF NEW YORK MELLON SR UNSECURED			2	1FE	1,012,360	100.6770	1,006,771	1,000,000	1,007,863	0	(3,667)	0	0	2.200	1.814	MS	7,150	22,000	10/06/2015	03/04/2019
07177M-AG-8	BAXALTA INC SR UNSECURED				2FE	999,569	99.9900	999,895	1,000,000	999,693	0	124	0	0	2.000	2.021	JD	500	20,000	05/27/2016	06/22/2018
126650-CE-8	CVS CAREMARK CORP SR UNSECURED			2	2FE	1,531,410	100.5050	1,507,578	1,500,000	1,518,933	0	(7,257)	0	0	2.250	1.738	FA	13,031	33,750	04/02/2015	08/12/2019
166764-AV-2	CHEVRON CORP SR UNSECURED				1FE	2,000,000	99.8890	1,997,784	2,000,000	2,000,000	0	0	0	0	1.365	1.365	MS	9,024	27,300	02/24/2015	03/02/2018
172967-KA-8	CITIGROUP INC. SUBORDINATED				2FE	1,002,990	101.6670	1,016,673	1,000,000	1,002,732	0	(199)	0	0	4.450	4.417	MS	11,372	44,500	10/23/2015	09/29/2027
191216-BT-6	COCA-COLA CO/THE SR UNSECURED				1FE	998,240	99.0730	990,727	1,000,000	998,629	0	340	0	0	1.875	1.912	AO	3,333	18,750	10/22/2015	10/27/2020
24422E-TA-7	DEERE JOHN CAP CORP SR UNSECURED				1FE	1,007,270	100.1700	1,001,702	1,000,000	1,004,155	0	(2,539)	0	0	1.750	1.487	FA	6,854	15,993	10/06/2015	08/10/2018
345397-XQ-1	FORD MOTOR CREDIT CO LLC SR UNSECURED				2FE	1,998,540	100.0660	2,001,310	2,000,000	1,998,923	0	402	0	0	3.200	3.214	JJ	29,511	43,733	11/04/2015	01/15/2021
37045X-AJ-5	GENERAL MOTORS FINL CO SR UNSECURED				2FE	2,054,540	101.2950	2,025,908	2,000,000	2,026,679	0	(18,956)	0	0	3.250	2.256	MN	8,306	65,000	07/06/2015	05/15/2018
37045X-BB-1	GENERAL MOTORS FINL CO SR UNSECURED			2	2FE	999,540	101.0260	1,010,260	1,000,000	999,679	0	137	0	0	3.100	3.116	JJ	14,294	23,422	10/07/2015	01/15/2019
42824C-AS-8	HP ENTERPRISE SR UNSECURED				2FE	2,001,414	100.5510	2,011,014	2,000,000	2,001,373	0	(41)	0	0	2.450	2.356	AO	11,706	0	12/23/2016	10/05/2017
446438-RR-6	HUNTINGTON NATL BANK SR UNSECURED			2	1FE	1,498,230	100.2640	1,503,963	1,500,000	1,498,877	0	579	0	0	2.200	2.241	MN	5,042	33,000	11/03/2015	11/06/2018
46625H-JZ-4	JP MORGAN CHASE & CO JR SUBORDINATED				2FE	1,994,920	101.9140	2,038,286	2,000,000	1,995,603	0	346	0	0	4.125	4.152	JD	3,667	82,500	12/04/2014	12/15/2026
49327M-2H-6	KEY BANK NA SR UNSECURED				1FE	1,997,840	99.9290	1,998,572	2,000,000	1,998,956	0	715	0	0	1.700	1.737	JD	2,833	34,000	05/27/2015	06/01/2018
565849-AL-0	MARATHON OIL CORP SR UNSECURED			2	3FE	909,520	96.8480	968,476	1,000,000	918,320	0	7,614	0	0	3.850	5.053	JD	3,208	38,500	10/29/2015	06/01/2025
565849-AN-6	MARATHON OIL CORP SR UNSECURED			2	2FE	847,053	100.0770	1,000,768	1,000,000	871,464	0	30,372	39,611	0	2.700	5.472	JD	2,250	27,000	06/01/2015	06/01/2020
58013M-EW-0	MCDONALDS CORP SR UNSECURED				2FE	999,510	100.5730	1,005,731	1,000,000	999,673	0	160	0	0	2.100	2.117	JD	1,400	20,883	12/02/2015	12/07/2018
58013M-EX-8	MCDONALDS CORP SR UNSECURED			2	2FE	2,510,025	101.4780	2,536,950	2,500,000	2,508,101	0	(1,924)	0	0	2.750	2.661	JD	4,201	68,750	01/05/2016	12/09/2020
594918-AV-6	MICROSOFT CORP SR UNSECURED				1FE	1,013,670	100.5390	1,005,386	1,000,000	1,008,446	0	(4,301)	0	0	1.625	1.181	JD	1,128	16,250	10/07/2015	12/06/2018
651229-AR-7	NEWELL RUBBERMAID INC SR UNSECURED				2FE	999,970	100.4780	1,004,778	1,000,000	999,967	0	9	0	0	2.150	2.151	AO	4,539	21,261	10/14/2015	10/15/2018
713448-DB-1	PEPSICO INC SR UNSECURED				1FE	1,995,780	99.9280	1,998,568	2,000,000	1,998,327	0	2,106	0	0	1.000	1.107	AO	4,333	19,944	10/08/2015	10/13/2017
740189-AL-9	PRECISION CASTPARTS CORP SR UNSECURED			2	1FE	1,999,800	100.3120	2,006,230	2,000,000	1,999,852	0	38	0	0	2.250	2.252	JD	2,000	45,000	06/01/2015	06/15/2020
806851-AB-7	SCHLUMBERGER HLDGS CORP SR UNSECURED				1FE	2,249,730	100.8040	2,268,083	2,250,000	2,249,812	0	88	0	0	2.350	2.354	JD	1,469	52,875	12/10/2015	12/21/2018
844741-BA-5	SOUTHWEST AIRLINES CO SR UNSECURED			2	2FE	1,496,940	101.7170	1,525,760	1,500,000	1,498,175	0	597	0	0	2.750	2.794	MN	6,302	41,250	11/03/2014	11/06/2019
845467-AJ-8	SOUTHWESTERN ENERGY CO SR UNSECURED				3FE	399,740	101.2500	506,250	500,000	437,412	0	37,684	100,087	0	5.050	5.069	JJ	11,082	16,500	01/20/2015	01/23/2018
931427-AF-5	WALGREENS BOOT ALLIANCE SR UNSECURED			2	2FE	2,493,175	101.7830	2,544,565	2,500,000	2,495,015	0	914	0	0	3.300	3.344	MN	9,854	82,500	11/06/2014	11/18/2021
94988J-5A-1	WELLS FARGO BANK NA SR UNSECURED				1FE	1,999,420	99.9900	1,999,800	2,000,000	1,999,679	0	259	0	0	1.650	1.665	JJ	14,575	15,858	01/22/2016	01/22/2018
98956P-AE-2	ZIMMER HOLDINGS INC SR UNSECURED				2FE	1,998,640	100.1090	2,002,174	2,000,000	1,999,407	0	444	0	0	2.000	2.023	AO	10,000	40,000	03/10/2015	04/01/2018
89352H-AS-8	TRANS-CANADA PIPELINES SR UNSECURED		A		1FE	1,994,340	102.0510	2,041,014	2,000,000	1,996,024	0	1,684	0	0	3.125	3.226	JJ	28,819	29,167	01/22/2016	01/15/2019
00507U-AK-7	ACTAVIS FUNDING SCS SR UNSECURED		D		2FE	1,512,585	100.0970	1,501,457	1,500,000	1,501,100	0	(6,669)	0	0	1.850	1.400	MS	9,250	27,750	04/02/2015	03/01/2017
00507U-AM-3	ACTAVIS FUNDING SCS SR UNSECURED		D		2FE	999,510	100.5650	1,005,652	1,000,000	999,784	0	163	0	0	2.350	2.367	MS	7,115	23,500	03/03/2015	03/12/2018
00507U-AR-2	ACTAVIS FUNDING SCS SR UNSECURED		D	2	2FE	1,528,275	101.4010	1,521,020	1,500,000	1,525,433	0	(2,842)	0	0	3.450	3.084	MS	15,238	25,875	05/17/2016	03/15/2022
268317-AN-4	ELECTRICITE DE FRANCE SA SR UNSECURED		D	2	1FE	1,983,100	98.9680	1,979,356	2,000,000	1,986,983	0	3,230	0	0	2.350	2.531	AO	10,185	48,002	10/07/2015	10/13/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						53,021,386	XXX	53,541,637	53,250,000	53,039,891	0	40,692	139,698	0	XXX	XXX	XXX	295,654	1,152,196	XXX	XXX
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-P1 CLASS A5			4	1FM	2,076,250	104.1260	2,082,520	2,000,000	2,069,390	0	(6,860)	0	0	3.717	3.254	MON	6,195	68,145	01/14/2016	09/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,076,250	XXX	2,082,520	2,000,000	2,069,390	0	(6,860)	0	0	XXX	XXX	XXX	6,195	68,145	XXX	XXX
43814Q-AC-2	HONDA AUTO RECEIVABLES OWNER T SERIES 16-2 CLASS A3			4	1FE	1,999,961	99.8330	1,996,662	2,000,000	1,999,970	0	9	0	0	1.390	1.395	MON	1,236	15,058	05/24/2016	04/15/2020
65478Q-AE-8	NISSAN AUTO LEASE TRUST SERIES 16-1 CLASS A4			4	1FE	2,999,367	99.9620	2,998,867	3,000,000	2,999,522	0	156	0	0	1.650	1.665	MON	2,200	27,500	05/17/2016	10/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,999,328	XXX	4,995,529	5,000,000	4,999,492	0	165	0	0	XXX	XXX	XXX	3,436	42,558	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						60,096,964	XXX	60,619,686	60,250,000	60,108,773	0	33,997	139,698	0	XXX	XXX	XXX	305,285	1,262,899	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						235,504,441	XXX	231,892,912	214,232,000	232,278,112	0	(2,308,831)	386,108	0	XXX	XXX	XXX	1,900,460	5,697,570	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						12,855,183	XXX	12,723,878	12,259,253	12,794,802	0	(56,102)	0	0	XXX	XXX	XXX	34,029	408,351	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						2,076,250	XXX	2,082,520	2,000,000	2,069,390	0	(6,860)	0	0	XXX	XXX	XXX	6,195	68,145	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						4,999,328	XXX	4,995,529	5,000,000	4,999,492	0	165	0	0	XXX	XXX	XXX	3,436	42,558	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						255,435,202	XXX	251,694,839	233,491,253	252,141,796	0	(2,371,628)	386,108	0	XXX	XXX	XXX	1,944,120	6,216,624	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
3134G9-KW-6	FED HOME LN MTGE CORP UNSECURED 1.350% 11/26/19		05/11/2016	JEFFRIES		3,000,000	3,000,000	0
912828-P8-7	US TREASURY NOTE/BOND 1.125% 02/28/21		02/29/2016	MIZUHO SECURITIES USA		8,218,295	8,257,000	252
0599999. Subtotal - Bonds - U.S. Governments						11,218,295	11,257,000	252
452152-C3-3	ILLINOIS STATE GENERAL OBLIGATION UNLTD 5.000% 06/01/18		06/16/2016	MERRILL LYNCH-MUNI		12,747,960	12,000,000	0
49151F-PV-6	KENTUCKY ST PROPERTY & BLDGS PREREFUNDED REF-PROJ NO 93 5.250% 02/01/22		04/14/2016	Tax Free Exchange		1,427,614	1,290,000	13,733
97705M-CV-5	WISCONSIN STATE OF SER A 5.000% 05/01/24		02/24/2016	MERRILL LYNCH-MUNI		16,973,819	13,520,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						31,149,393	26,810,000	13,733
25476F-SR-0	COLUMBIA DIST OF SER D 5.000% 06/01/27		12/01/2016	BARCLAY INVESTMENTS		4,121,180	3,500,000	0
399262-LV-4	GROSSMONT CA UNION HIGH SCH REF-ELECTION 2008 3.000% 08/01/33		03/18/2016	Stifel Nicolaus &Co.		2,456,750	2,500,000	0
672325-ZR-1	OAKLAND CA UNIF SCH DIST REF 5.000% 08/01/25		08/05/2016	SIEBERT,BRANDFORD & CO		1,934,844	1,495,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,512,774	7,495,000	0
159770-AC-0	CHARLES CITY CNTY VA INDL DEV ADJ-WASTE MANAGEMENT INC 2.125% 04/01/27		12/13/2016	MERRILL LYNCH-MUNI		158,000	160,000	708
29270C-R3-1	ENERGY NORTHWEST WASH ELEC REV REF-BONNEVILLE POWER ADMIN 5.000% 07/01/27		12/19/2016	JEFFRIES		5,960,100	5,000,000	118,750
574204-D2-6	MARYLAND DEPT TRANSPORTATION REVENUE BONDS 4.000% 11/01/25		11/28/2016	MERRILL LYNCH-MUNI		11,048,400	10,000,000	23,333
57563R-KW-8	MASSACHUSETTS ST EDUCTNL SER K AMT 4.500% 07/01/24		01/08/2016	First Kentucky Securities		678,438	650,000	975
64990A-EX-9	NEW YORK ST DORM AUTH SALES TAX REVENUE 5.000% 03/15/27		11/16/2016	JEFFRIES		4,247,180	3,500,000	25,278
696560-KY-6	PALM BEACH CNTY FL SOL WST AUT REVENUE BONDS UNREFUNDED 5.000% 10/01/25		09/02/2016	Tax Free Exchange		578,382	495,000	10,381
765433-KG-1	RICHMOND VA PUBLIC UTILITY REF-REV 5.000% 01/15/29		12/19/2016	DAIN RAUSCHER INC-69211		9,666,135	8,230,000	29,719
3199999. Subtotal - Bonds - U.S. Special Revenues						32,336,635	28,035,000	209,144
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN SR UNSECURED 2.650% 02/01/21		01/13/2016	DEUTSCHE BANK		1,993,740	2,000,000	0
07177M-AG-8	BAXALTA INC SR UNSECURED 2.000% 06/22/18		05/27/2016	Tax Free Exchange		999,569	1,000,000	8,611
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-P1 CLASS A5 3.717% 09/15/48		01/14/2016	CITIGROUP		2,076,250	2,000,000	3,924
42824C-AS-8	HP ENTERPRISE SR UNSECURED 2.450% 10/05/17		12/23/2016	Tax Free Exchange		2,001,414	2,000,000	11,700
43814Q-AC-2	HONDA AUTO RECEIVABLES OWNER T SERIES 16-2 CLASS A3 1.390% 04/15/20		05/24/2016	BANC AMERICA		1,999,961	2,000,000	0
58013M-EX-8	MCDONALDS CORP SR UNSECURED 2.750% 12/09/20		01/05/2016	CITIGROUP		2,510,025	2,500,000	5,538
65478Q-AE-8	NISSAN AUTO LEASE TRUST SERIES 16-1 CLASS A4 1.650% 10/15/21		05/17/2016	CITIGROUP		2,999,367	3,000,000	0
94988J-5A-1	WELLS FARGO BANK NA SR UNSECURED 1.650% 01/22/18		01/22/2016	WACHOVIA		1,999,420	2,000,000	0
89352H-AS-8	TRANS-CANADA PIPELINES SR UNSECURED 3.125% 01/15/19	A	01/22/2016	DEUTSCHE BANK		1,994,340	2,000,000	0
00507U-AR-2	ACTAVIS FUNDING SCS SR UNSECURED 3.450% 03/15/22	D	05/17/2016	DEUTSCHE BANK		1,528,275	1,500,000	9,344
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,102,361	20,000,000	39,117
8399997. Total - Bonds - Part 3						103,319,458	93,597,000	262,246
8399998. Total - Bonds - Part 5						6,981,618	6,983,000	3,059
8399999. Total - Bonds						110,301,076	100,580,000	265,305
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						110,301,076	XXX	265,305

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
912828-J6-8	US TREASURY NOTE/BOND 1.000% 03/15/18		09/07/2016	JEFFRIES		562,472	560,000	557,922	557,924	0	640	0	640	0	558,564	0	3,907	3,907	5,493	03/15/2018
912828-M9-8	US TREASURY NOTE/BOND 1.625% 11/30/20		12/16/2016	MIZUHO SECURITIES USA		3,459,778	3,410,000	3,385,090	3,385,103	0	3,703	0	3,703	0	3,388,806	0	70,972	70,972	46,972	11/30/2020
0599999. Subtotal - Bonds - U.S. Governments						4,022,250	3,970,000	3,943,012	3,943,027	0	4,343	0	4,343	0	3,947,370	0	74,879	74,879	52,465	XXX
49151E-Z9-7	KENTUCKY ST PPTY & BLDGS COMM REF-PROJ NO 93 5.250% 02/01/22		04/14/2016	Tax Free Exchange		1,610,216	1,455,000	1,688,717	1,654,152	0	(43,936)	0	(43,936)	0	1,610,216	0	0	0	53,683	02/01/2022
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,610,216	1,455,000	1,688,717	1,654,152	0	(43,936)	0	(43,936)	0	1,610,216	0	0	0	53,683	XXX
13066Y-SX-8	CALIFORNIA ST DEPT WTR RES PWR REF-SER O 5.000% 05/01/22		07/22/2016	JPM-CHASE		4,898,520	4,000,000	4,844,760	4,768,079	0	(65,929)	0	(65,929)	0	4,702,150	0	196,370	196,370	147,778	05/01/2022
185633-BS-2	CLEMSON SC UNIV HGR EDU REV SER B 4.000% 05/01/37		07/21/2016	Hilltop Securities		3,394,230	3,000,000	3,196,620	3,196,369	0	(3,681)	0	(3,681)	0	3,192,688	0	201,542	201,542	78,333	05/01/2037
3138EQ-GL-0	FED NATL MTGE ASSN POOL NO AL7402 3.000% 09/01/30		12/01/2016	Paydown		747,068	747,068	774,266	774,127	0	(27,059)	0	(27,059)	0	747,068	0	0	0	12,552	09/01/2030
31419J-L5-5	FED NATL MTGE ASSN POOL NO AE7547 3.500% 10/01/25		12/01/2016	Paydown		2,174,559	2,174,559	2,293,820	2,292,880	0	(118,321)	0	(118,321)	0	2,174,559	0	0	0	36,944	10/01/2025
68607D-SG-1	OREGON ST DEPT OF TRANSPRTN HI REF-SER A 5.000% 11/15/29		11/16/2016	DAIN RAUSCHER INC-69211		4,688,452	3,995,000	4,837,785	4,836,002	0	(43,631)	0	(43,631)	0	4,792,370	0	(103,918)	(103,918)	203,079	11/15/2029
696560-JJ-1	PALM BEACH CNTY FL SOL WST AUT REVENUE BONDS 5.000% 10/01/25		09/02/2016	Tax Free Exchange		584,224	500,000	595,230	594,836	0	(10,612)	0	(10,612)	0	584,224	0	0	0	22,986	10/01/2025
3199999. Subtotal - Bonds - U.S. Special Revenues						16,487,053	14,416,627	16,542,481	16,462,293	0	(269,233)	0	(269,233)	0	16,193,059	0	293,994	293,994	501,672	XXX
07177M-AF-0	BAXALTA INC SR UNSECURED 2.000% 06/22/18		05/27/2016	Tax Free Exchange		999,569	1,000,000	999,390	999,491	0	78	0	78	0	999,569	0	0	0	8,611	06/22/2018
42824C-AA-7	HP ENTERPRISE SR UNSECURED 2.450% 10/05/17		12/23/2016	Tax Free Exchange		2,001,470	2,000,000	1,998,880	1,998,968	0	2,501	0	2,501	0	2,001,470	0	0	0	60,100	10/05/2017
46643P-BE-9	JPMBB COMMERCIAL MORTGAGE SERIES 2014-C25 CLASS A5 3.672% 11/15/47		12/05/2016	CHASE SECURITIES		3,119,648	3,000,000	3,089,976	3,080,923	0	(7,940)	0	(7,940)	0	3,072,983	0	46,666	46,666	112,302	11/15/2047
845467-AJ-8	SOUTHWESTERN ENERGY CO SR UNSECURED 5.050% 01/23/18		03/23/2016	MIZUHO SECURITIES USA		1,243,125	1,500,000	1,499,235	1,499,444	0	36	0	36	0	1,499,481	0	(256,356)	(256,356)	33,825	01/23/2018
89236W-AC-2	TOYOTA AUTO RECEIVABLES SERIES 2015-A CLASS A3 1.120% 02/15/19		05/24/2016	WACHOVIA		3,000,117	3,000,000	2,999,546	2,999,682	0	112	0	112	0	2,999,794	0	323	323	15,120	02/15/2019
00507U-AP-6	ACTAVIS FUNDING SCS SR UNSECURED 3.000% 03/12/20	D	05/17/2016	DEUTSCHE BANK		1,524,705	1,500,000	1,499,925	1,499,896	0	6	0	6	0	1,499,902	0	24,803	24,803	31,000	03/12/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,888,634	12,000,000	12,086,952	12,078,404	0	(5,207)	0	(5,207)	0	12,073,199	0	(184,564)	(184,564)	260,958	XXX
8399997. Total - Bonds - Part 4						34,008,153	31,841,627	34,261,162	34,137,876	0	(314,033)	0	(314,033)	0	33,823,844	0	184,309	184,309	868,778	XXX
8399998. Total - Bonds - Part 5						6,923,383	6,983,000	6,981,618	0	0	(2,425)	2,849	(5,274)	0	6,976,344	0	(52,961)	(52,961)	33,337	XXX
8399999. Total - Bonds						40,931,536	38,824,627	41,242,780	34,137,876	0	(316,458)	2,849	(319,307)	0	40,800,188	0	131,348	131,348	902,115	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						40,931,536	XXX	41,242,780	34,137,876	0	(316,458)	2,849	(319,307)	0	40,800,188	0	131,348	131,348	902,115	XXX

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE Aetna Better Health Inc. (an Ohio corporation)

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
912828-2B-5	US TREASURY NOTE/BOND 0.750% 08/15/19		08/31/2016	Evercore Group LLC	09/07/2016	JEFFRIES	3,000,000	2,988,281	2,992,500	2,988,355	0	74	0	74	0	0	4,145	4,145	1,467	1,039
912828-P8-7	US TREASURY NOTE/BOND 1.125% 02/28/21		02/29/2016	MIZUHO SECURITIES USA	05/25/2016	MIZUHO SECURITIES USA	1,743,000	1,734,830	1,722,302	1,732,424	0	443	2,849	(2,406)	0	0	(10,122)	(10,122)	4,582	53
0599999. Subtotal - Bonds - U.S. Governments							4,743,000	4,723,111	4,714,802	4,720,779	0	517	2,849	(2,332)	0	0	(5,977)	(5,977)	6,049	1,092
49151F-QX-1	KENTUCKY ST PROPERTY & BLDGS UNREFUNDED-REF-PROJ NO 93 5.250% 02/01/22		04/14/2016	Tax Free Exchange	04/27/2016	MarketAxess	165,000	182,602	182,152	182,463	0	(139)	0	(139)	0	0	(311)	(311)	2,190	1,757
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							165,000	182,602	182,152	182,463	0	(139)	0	(139)	0	0	(311)	(311)	2,190	1,757
57563R-KW-8	MASSACHUSETTS ST EDUCTNL SER K AMT 4.500% 07/01/24		01/08/2016	First Kentucky Securities	07/01/2016	Call 100.0000	70,000	73,063	70,000	70,000	0	(3,063)	0	(3,063)	0	0	0	0	1,575	105
696560-KN-0	PALM BEACH CNTY FL SOL WST AUT REVENUE BONDS PREREFUNDED 5.000% 10/01/25		09/02/2016	Tax Free Exchange	09/07/2016	Sumridge Partners LLC	5,000	5,842	5,929	5,838	0	(4)	0	(4)	0	0	91	91	112	105
3199999. Subtotal - Bonds - U.S. Special Revenues							75,000	78,905	75,929	75,838	0	(3,067)	0	(3,067)	0	0	91	91	1,687	210
44891A-AH-0	HYUNDAI CAPITAL AMERICA SR UNSECURED 2.450% 06/15/21		06/07/2016	BANC AMERICA	11/30/2016	Deutsche Bank - 2485 DTC	2,000,000	1,997,000	1,950,500	1,997,264	0	264	0	264	0	0	(46,764)	(46,764)	23,411	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,000,000	1,997,000	1,950,500	1,997,264	0	264	0	264	0	0	(46,764)	(46,764)	23,411	0
8399998. Total - Bonds							6,983,000	6,981,618	6,923,383	6,976,344	0	(2,425)	2,849	(5,274)	0	0	(52,961)	(52,961)	33,337	3,059
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								6,981,618	6,923,383	6,976,344	0	(2,425)	2,849	(5,274)	0	0	(52,961)	(52,961)	33,337	3,059

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
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							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	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							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
60934N-50-0	FEDERATED INVESTORS INC TREASURY OBLIGATION FUND			12/29/2016	Various	XXX	1,877	0	0	0	0	0	1,877	2	0	0.000	0.287		10	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							1,877	0	0	0	0	XXX	1,877	2	0	XXX	XXX	XXX	10	0
9199999 - Totals							1,877	0	0	0	0	XXX	1,877	2	0	XXX	XXX	XXX	10	0

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Dallas, TX		0.000	0	0	8,315,858	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	8,315,858	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	8,315,858	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	8,315,858	XXX

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

1. January	4,333,491	4. April	8,918,760	7. July	9,512,655	10. October	7,189,576
2. February	(5,878,043)	5. May	15,785,988	8. August	16,047,075	11. November	21,975,838
3. March	6,963,369	6. June	17,963,279	9. September	31,341,665	12. December	8,315,858

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
0599999. Total - U.S. Government Bonds					0	0	0
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
NORTHERN STATES POWER WI CP 4(2) 144A		12/28/2016	0.870	01/04/2017	3,564,742	0	345
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					3,564,742	0	345
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					3,564,742	0	345
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					3,564,742	0	345
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					3,564,742	0	345
8699999 - Total Cash Equivalents					3,564,742	0	345

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			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	RSD by INS CODE OH 1751.27(A)(4)	502,030	503,053	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	502,030	503,053	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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ANNUAL STATEMENT BLANK (Continued)