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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Permanent General Assurance Corporation

NAIC Group Code 0473 (Current) 0473 (Prior) NAIC Company Code 37648 Employer's ID Number 13-2960609

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

Country of Domicile United States of America

Incorporated/Organized 09/28/1994 Commenced Business 09/28/1994

Statutory Home Office 9700 Rockside Road, Suite 250 (Street and Number), Valley View , OH, US 44125 (City or Town, State, Country and Zip Code)

Main Administrative Office 2636 Elm Hill Pike, Suite 510 (Street and Number)

Nashville , TN, US 37214 (City or Town, State, Country and Zip Code), 615-242-1961 (Area Code) (Telephone Number)

Mail Address P.O. Box 305054 (Street and Number or P.O. Box), Nashville , , US 37230-5054 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2636 Elm Hill Pike, Suite 510 (Street and Number)

Nashville , TN, US 37214 (City or Town, State, Country and Zip Code), 615-744-1221 (Area Code) (Telephone Number)

Internet Website Address www.pgac.com

Statutory Statement Contact R Burton Barnes Jr (Name), 615-744-1221 (Area Code) (Telephone Number)

bbarnes@thegeneral.com (E-mail Address), 615-744-1608 (FAX Number)

OFFICERS

Sr.V.P., Chief Administrative Officer	David Lee Hettinger	President & Chief Operating Officer	John Allen Hollar
Chief Financial Officer, Treasurer & Assistant Secretary	Brian Michael Donovan		

OTHER

Sherrill Cleek Kaiser, Secretary	Andrew Peter Martin, Sr. V.P., Corporate-wide Sales & Distribution	Elizabeth Ann Roberts, V.P., Human Resources
Robert Eugene Nelson, Assistant Secretary		

DIRECTORS OR TRUSTEES

John Allen Hollar	David Lee Hettinger	Brian Michael Donovan
Andrew Peter Martin	Elizabeth Ann Roberts	

State of Tennessee
County of Davidson 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.

David Lee Hettinger Sr. V.P., Chief Adminstrative Officer	Brian Michael Donovan Chief Financial Officer, Treasurer & Assistant Secretary	John Allen Hollar President & Chief Operating Officer

Subscribed and sworn to before me this
20 day of February

Susan Hawk
Notary Public
May 6, 2019

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

SUMMARY INVESTMENT SCHEDULE

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	2,795,961	1.053	2,795,961		2,795,961	1.053
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	508,957	0.192	508,957		508,957	0.192
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			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	2,185,416	0.823	2,185,416		2,185,416	0.823
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,119,399	1.551	4,119,399		4,119,399	1.551
1.43 Revenue and assessment obligations	14,299,112	5.385	14,299,112		14,299,112	5.385
1.44 Industrial development and similar obligations		0.000			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		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000			0	0.000
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			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		0.000			0	0.000
1.523 All other		0.000			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)	189,859,747	71.498	189,859,747		189,859,747	71.498
2.2 Unaffiliated non-U.S. securities (including Canada)	34,669,185	13.056	34,669,185		34,669,185	13.056
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	17,101,450	6.440	17,101,450		17,101,450	6.440
11. Other invested assets	5,167	0.002	5,167		5,167	0.002
12. Total invested assets	265,544,394	100.000	265,544,394	0	265,544,394	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		178,413,600
2.	Cost of bonds and stocks acquired, Part 3, Column 7		295,309,170
3.	Accrual of discount		74,210
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(78,103)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	678,691	
	4.4. Part 4, Column 11	0	600,588
5.	Total gain (loss) on disposals, Part 4, Column 19		1,134,715
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		223,803,291
7.	Deduct amortization of premium		1,238,796
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		
	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		
	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)		250,490,196
11.	Deduct total nonadmitted amounts		2,052,419
12.	Statement value at end of current period (Line 10 minus Line 11)		248,437,777

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	2,795,961	2,730,796	2,802,639	2,719,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	2,795,961	2,730,796	2,802,639	2,719,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,185,416	2,195,514	2,239,112	2,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,119,399	4,013,195	4,181,455	6,230,000
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	14,808,069	14,622,851	15,099,051	13,435,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	189,859,747	187,895,832	191,107,018	186,806,000
	9.	Canada	2,672,924	2,644,754	2,669,678	2,645,000
	10.	Other Countries	31,996,261	31,555,535	32,077,155	31,295,000
	11.	Totals	224,528,932	222,096,121	225,853,851	220,746,000
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	248,437,777	245,658,477	250,176,108	245,130,000
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	2,052,419	2,052,419	6,815,234	
	25.	Total Common Stocks	2,052,419	2,052,419	6,815,234	
	26.	Total Stocks	2,052,419	2,052,419	6,815,234	
	27.	Total Bonds and Stocks	250,490,196	247,710,896	256,991,342	

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	17,315,602	336,095	2,034,795	0	0	XXX	19,686,492	7.4	13,040,241	6.9	19,686,492	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	17,315,602	336,095	2,034,795	0	0	XXX	19,686,492	7.4	13,040,241	6.9	19,686,492	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	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	1,243,883	754,926	0	0	XXX	1,998,809	0.8	1,804,463	1.0	1,998,809	0
3.2 NAIC 2	0	186,607	0	0	0	XXX	186,607	0.1		0.0	186,607	0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	0	1,430,490	754,926	0	0	XXX	2,185,416	0.8	1,804,463	1.0	2,185,416	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	1,649,306	2,078,402	0	391,691	XXX	4,119,399	1.6	4,700,489	2.5	4,119,399	0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	0	1,649,306	2,078,402	0	391,691	XXX	4,119,399	1.6	4,700,489	2.5	4,119,399	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	612,177	7,280,908	5,543,592	0	577,618	XXX	14,014,295	5.3	12,609,959	6.7	14,014,295	0
5.2 NAIC 2	0	186,820	606,954	0	0	XXX	793,774	0.3	524,287	0.3	793,774	0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	612,177	7,467,728	6,150,546	0	577,618	XXX	14,808,069	5.6	13,134,246	7.0	14,808,069	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	6,857,712	59,614,414	31,397,693	1,586,783	0	XXX	99,456,602	37.5	92,404,869	49.2	99,456,602	0
6.2 NAIC 2	0	59,133,017	58,737,863	4,202,131	0	XXX	122,073,011	46.0	62,749,378	33.4	118,029,330	4,043,681
6.3 NAIC 3	0	773,215	2,226,104	0	0	XXX	2,999,319	1.1	0	0.0	2,999,319	0
6.4 NAIC 4						XXX	0	0.0		0.0		0
6.5 NAIC 5						XXX	0	0.0		0.0		0
6.6 NAIC 6						XXX	0	0.0		0.0		0
6.7 Totals	6,857,712	119,520,646	92,361,660	5,788,914	0	XXX	224,528,932	84.6	155,154,247	82.6	220,485,251	4,043,681
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2						XXX	0	0.0		0.0		0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	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						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	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	XXX	XXX		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		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) 24,785,491	70,124,606	41,809,408	1,586,783	969,309	0	139,275,597	52.5	XXX	XXX	139,275,597	0
10.2 NAIC 2	(d) 0	59,506,444	59,344,817	4,202,131	0	0	123,053,392	46.4	XXX	XXX	119,009,711	4,043,681
10.3 NAIC 3	(d) 0	773,215	2,226,104	0	0	0	2,999,319	1.1	XXX	XXX	2,999,319	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	24,785,491	130,404,265	103,380,329	5,788,914	969,309	0	(b) 265,328,308	100.0	XXX	XXX	261,284,627	4,043,681
10.8 Line 10.7 as a % of Col. 7	9.3	49.1	39.0	2.2	0.4	0.0	100.0	XXX	XXX	XXX	98.5	1.5
11. Total Bonds Prior Year												
11.1 NAIC 1	12,802,319	66,182,228	44,250,128	379,028	946,318	XXX	XXX	XXX	124,560,021	66.3	124,015,377	544,644
11.2 NAIC 2	0	33,130,724	29,464,235	678,706	0	XXX	XXX	XXX	63,273,665	33.7	59,248,559	4,025,106
11.3 NAIC 3						XXX	XXX	XXX	0	0.0	0	0
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		0
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		0
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	12,802,319	99,312,952	73,714,363	1,057,734	946,318	XXX	XXX	XXX	(b) 187,833,686	100.0	183,263,936	4,569,750
11.8 Line 11.7 as a % of Col. 9	6.8	52.9	39.2	0.6	0.5	XXX	XXX	XXX	100.0	XXX	97.6	2.4
12. Total Publicly Traded Bonds												
12.1 NAIC 1	24,785,491	70,124,606	41,809,408	1,586,783	969,309	0	139,275,597	52.5	124,015,377	66.0	139,275,597	XXX
12.2 NAIC 2	0	57,792,098	58,032,896	3,184,717	0	0	119,009,711	44.9	59,248,559	31.5	119,009,711	XXX
12.3 NAIC 3	0	773,215	2,226,104	0	0	0	2,999,319	1.1	0	0.0	2,999,319	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	24,785,491	128,689,919	102,068,408	4,771,500	969,309	0	261,284,627	98.5	183,263,936	97.6	261,284,627	XXX
12.8 Line 12.7 as a % of Col. 7	9.5	49.3	39.1	1.8	0.4	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	9.3	48.5	38.5	1.8	0.4	0.0	98.5	XXX	XXX	XXX	98.5	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	0	0	0	0	0	0	0.0	544,644	0.3	XXX	0
13.2 NAIC 2	0	1,714,346	1,311,921	1,017,414	0	0	4,043,681	1.5	4,025,106	2.1	XXX	4,043,681
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	1,714,346	1,311,921	1,017,414	0	0	4,043,681	1.5	4,569,750	2.4	XXX	4,043,681
13.8 Line 13.7 as a % of Col. 7	0.0	42.4	32.4	25.2	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	0.0	0.6	0.5	0.4	0.0	0.0	1.5	XXX	XXX	XXX	XXX	1.5

(a) Includes $ 3,528,714 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 $ 16,890,531 ; 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	17,315,602	336,095	2,034,795	0	0	XXX	19,686,492	7.4	13,040,241	6.9	19,686,492	0
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.5 Totals	17,315,602	336,095	2,034,795	0	0	XXX	19,686,492	7.4	13,040,241	6.9	19,686,492	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		0
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						XXX	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	1,430,490	754,926	0	0	XXX	2,185,416	0.8	1,804,463	1.0	2,185,416	0
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.5 Totals	0	1,430,490	754,926	0	0	XXX	2,185,416	0.8	1,804,463	1.0	2,185,416	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	1,649,306	2,078,402	0	391,691	XXX	4,119,399	1.6	4,700,489	2.5	4,119,399	0
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.5 Totals	0	1,649,306	2,078,402	0	391,691	XXX	4,119,399	1.6	4,700,489	2.5	4,119,399	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	612,177	7,467,728	6,150,546	0	577,618	XXX	14,808,069	5.6	13,134,246	7.0	14,808,069	0
5.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.5 Totals	612,177	7,467,728	6,150,546	0	577,618	XXX	14,808,069	5.6	13,134,246	7.0	14,808,069	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	6,857,712	119,520,646	92,361,660	5,788,914	0	XXX	224,528,932	84.6	155,154,247	82.6	220,485,251	4,043,681
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
6.5 Totals	6,857,712	119,520,646	92,361,660	5,788,914	0	XXX	224,528,932	84.6	155,154,247	82.6	220,485,251	4,043,681
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		0
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						XXX	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						XXX	0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						XXX	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	XXX	XXX		0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		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	24,785,491	130,404,265	103,380,329	5,788,914	969,309	XXX	265,328,308	100.0	XXX	XXX	261,284,627	4,043,681
10.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	24,785,491	130,404,265	103,380,329	5,788,914	969,309	0	265,328,308	100.0	XXX	XXX	261,284,627	4,043,681
10.7 Line 10.6 as a % of Col. 7	9.3	49.1	39.0	2.2	0.4	0.0	100.0	XXX	XXX	XXX	98.5	1.5
11. Total Bonds Prior Year												
11.1 Issuer Obligations	12,802,319	99,312,952	73,714,363	1,057,734	946,318	XXX	XXX	XXX	187,833,686	100.0	183,263,936	4,569,750
11.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	0
11.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	12,802,319	99,312,952	73,714,363	1,057,734	946,318	XXX	XXX	XXX	187,833,686	100.0	183,263,936	4,569,750
11.7 Line 11.6 as a % of Col. 9	6.8	52.9	39.2	0.6	0.5	XXX	XXX	XXX	100.0	XXX	97.6	2.4
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	24,785,491	128,689,919	102,068,408	4,771,500	969,309	XXX	261,284,627	98.5	183,263,936	97.6	261,284,627	XXX
12.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	24,785,491	128,689,919	102,068,408	4,771,500	969,309	0	261,284,627	98.5	183,263,936	97.6	261,284,627	XXX
12.7 Line 12.6 as a % of Col. 7	9.5	49.3	39.1	1.8	0.4	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	9.3	48.5	38.5	1.8	0.4	0.0	98.5	XXX	XXX	XXX	98.5	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	1,714,346	1,311,921	1,017,414	0	XXX	4,043,681	1.5	4,569,750	2.4	XXX	4,043,681
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	1,714,346	1,311,921	1,017,414	0	0	4,043,681	1.5	4,569,750	2.4	XXX	4,043,681
13.7 Line 13.6 as a % of Col. 7	0.0	42.4	32.4	25.2	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	0.0	0.6	0.5	0.4	0.0	0.0	1.5	XXX	XXX	XXX	XXX	1.5

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	10,793,814	10,793,814	0	0	0
2. Cost of short-term investments acquired	165,210,185	165,210,185	0	0	0
3. Accrual of discount	9,905	9,905	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	159,113,601	159,113,601	0	0	0
7. Deduct amortization of premium	9,772	9,772	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,890,531	16,890,531	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	16,890,531	16,890,531	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 - Cash Equivalents

N O N E

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-D5-6	UNITED STATES TREASURY 2.375%08/15/24	0			1	0	100.5040	0	0	0	0	0	0	0	2.375	1.771	FA	0	0	08/19/2016	08/15/2024
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24	SD			1	1,817,673	100.5040	1,748,768	1,740,000	1,814,003	0	(3,669)	0	0	2.375	1.771	FA	15,609	14,995	08/19/2016	08/15/2024
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24				1	10,446	100.5040	10,050	10,000	10,425	0	(21)	0	0	2.375	1.771	FA	90	86	08/19/2016	08/15/2024
912828-GH-7	UNITED STATES TREASURY 04.625% 02/15/17	SD			1	225,663	100.4900	226,103	225,000	225,026	0	(210)	0	0	4.625	4.528	FA	3,931	10,406	10/01/2013	02/15/2017
912828-HA-1	UNITED STATES TREASURY 4.75% 08/15/17	SD			1	200,249	102.4530	204,906	200,000	200,045	0	(70)	0	0	4.750	4.713	FA	3,588	9,500	10/01/2013	08/15/2017
912828-JH-4	UNITED STATES TREASURY 4.000% 08/15/18	SD			1	228,919	104.7300	235,644	225,000	226,383	0	(814)	0	0	4.000	3.606	FA	3,399	9,000	10/01/2013	08/15/2018
912828-R3-6	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	210,419	93.2620	194,917	209,000	210,367	0	(52)	0	0	1.625	1.550	MN	441	1,698	08/10/2016	05/15/2026
912828-RT-9	UNITED STATES TREASURY 1.375%113018	SD			1	109,270	100.3710	110,408	110,000	109,712	0	148	0	0	1.375	1.515	MN	133	1,513	12/13/2013	11/30/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,802,639	XXX	2,730,796	2,719,000	2,795,961	0	(4,688)	0	0	XXX	XXX	XXX	27,191	47,198	XXX	XXX
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0599999. Total - U.S. Government Bonds						2,802,639	XXX	2,730,796	2,719,000	2,795,961	0	(4,688)	0	0	XXX	XXX	XXX	27,191	47,198	XXX	XXX
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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-SH-6	CALIFORNIA STATE OF MUNI BND GO				1FE	78,196	114.5040	74,428	65,000	76,096	0	(2,078)	0	0	5.000	1.500	FA	1,354	3,250	12/22/2015	02/01/2022
34153P-LQ-9	FLORIDA ST BRD ED REF CAP OUTLAY BDS 2009A			2	1FE	366,657	108.9280	375,802	345,000	356,706	0	(3,201)	0	0	5.000	3.912	JD	1,438	17,250	10/01/2013	06/01/2022
419791-5Z-7	HAWAII STATE OF MUNI BND GO			2	1FE	55,164	115.9510	52,178	45,000	54,105	0	(1,059)	0	0	5.000	2.100	FA	938	2,250	01/08/2016	08/01/2029
452152-F9-7	ILLINOIS STATE OF MUNI BND GO				2FE	187,199	103.5630	181,235	175,000	186,607	0	(592)	0	0	5.000	2.743	FA	1,434	0	10/14/2016	02/01/2020
57582P-6Q-8	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO			2	1FE	30,363	114.1250	28,531	25,000	29,658	0	(704)	0	0	5.000	1.550	MS	417	1,250	02/03/2016	09/01/2028
57582R-DM-5	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO			2	1FE	431,200	116.5030	407,761	350,000	421,376	0	(9,824)	0	0	5.000	1.600	MN	2,917	17,500	01/26/2016	05/01/2024
647293-NT-2	NEW MEXICO STATE OF GO BDS 2009-				1FE	375,940	104.4410	360,321	345,000	361,612	0	(14,174)	0	0	5.000	0.830	MS	5,750	17,250	12/22/2015	03/01/2018
882722-TG-6	TEXAS STATE OF G O REF BDS 2010A			2	1FE	261,249	111.9030	279,758	250,000	256,429	0	(1,554)	0	0	5.000	4.250	AO	3,125	12,500	10/01/2013	10/01/2025
93974D-KH-0	WASHINGTON STATE OF MUNI BND GO			2	1FE	174,286	115.6510	167,694	145,000	173,692	0	(594)	0	0	5.000	2.280	JJ	3,625	0	10/20/2016	07/01/2030
97705L-UC-9	WISCONSIN STATE OF MUNI BND GO			2	1FE	278,858	105.0220	267,806	255,000	269,135	0	(9,722)	0	0	5.000	0.805	MN	2,125	12,750	01/26/2016	05/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,239,112	XXX	2,195,514	2,000,000	2,185,416	0	(43,502)	0	0	XXX	XXX	XXX	23,123	84,000	XXX	XXX
1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 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
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						2,239,112	XXX	2,195,514	2,000,000	2,185,416	0	(43,502)	0	0	XXX	XXX	XXX	23,123	84,000	XXX	XXX
110290-LW-1	BRISTOL TWP PA SCH DIST MUNI BND GO				1FE	193,496	108.5560	184,545	170,000	190,034	0	(3,462)	0	0	5.000	1.450	JD	708	8,500	05/18/2016	06/01/2020
145591-AS-2	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO			2	1FE	170,766	105.8330	158,750	150,000	169,740	0	(1,026)	0	0	4.000	2.181	JD	500	2,183	07/07/2016	12/01/2032
145591-AT-0	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO			2	1FE	221,198	105.4030	205,536	195,000	219,907	0	(1,292)	0	0	4.000	2.231	JD	650	2,838	07/07/2016	12/01/2033
147670-BB-8	CASS & MORGAN CNTY ILL CMNTY U MUNI BND GO				1FE	100,920	125.8770	94,408	75,000	97,724	0	(3,196)	0	0	7.750	2.250	JD	484	5,813	02/03/2016	12/01/2022
167615-SQ-7	CHICAGO ILL PK DIST MUNI BND GO				1FE	32,077	110.2750	33,083	30,000	32,048	0	(29)	0	0	5.000	3.500	JJ	750	0	11/29/2016	01/01/2022
213185-KN-0	COOK CNTY ILL MUNI BND GO				1FE	16,327	110.8760	16,631	15,000	16,315	0	(12)	0	0	5.000	3.550	MN	96	0	12/01/2016	11/15/2023
213187-CC-9	COOK CNTY ILL CMNTY COLLEGE DI MUNI BND GO			2	1FE	118,803	109.5570	109,557	100,000	117,709	0	(1,094)	0	0	5.250	2.450	JD	438	2,625	07/08/2016	12/01/2027
213187-CN-5	COOK CNTY ILL CMNTY COLLEGE DI MUNI BND GO			2	1FE	5,833	111.7550	5,588	5,000	5,735	0	(95)	0	0	5.250	2.890	JD	22	263	12/15/2015	12/01/2025
224655-HH-6	CRAWFORD CENT SCH DIST PA CRAW MUNI BND GO			2	1FE	198,339	105.2250	194,666	185,000	195,247	0	(3,092)	0	0	5.000	1.450	FA	3,854	4,625	06/30/2016	02/01/2019
235308-LU-5	DALLAS TEX INDPT SCH DIST MUNI BND GO			2	1FE	83,420	105.7390	79,304	75,000	79,461	0	(3,927)	0	0	6.250	0.910	FA	1,771	4,688	12/23/2015	02/15/2024
262651-UK-6	DU PAGE CNTY ILL FST PRESV DIS MUNI BND GO				1FE	68,340	117.6220	64,692	55,000	67,337	0	(1,003)	0	0	5.000	1.600	JJ	1,375	1,375	05/18/2016	01/01/2024
262885-LB-0	DU PAGE CNTY ILL SCH DIST NO 3 MUNI BND GO				1FE	42,916	109.0600	43,624	40,000	42,916	0	0	0	0	4.000	2.830	JD	151	0	12/30/2016	12/01/2023
283590-FY-8	EL PASO CNTY TEX HOSP DIST MUNI BND GO			2	1FE	289,208	111.6560	279,140	250,000	284,326	0	(4,661)	0	0	5.000	2.720	FA	4,722	12,500	12/09/2015	08/15/2026
358776-JP-8	FRISCO TEX Frisco TX CTFS GO				1FE	388,784	106.9770	374,420	350,000	378,253	0	(8,805)	0	0	4.000	1.351	FA	5,289	11,472	09/24/2015	02/15/2020
41422L-DJ-3	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO				1FE	83,000	114.0580	79,841	70,000	81,102	0	(1,824)	0	0	5.250	2.251	MS	1,225	2,756	11/17/2015	09/01/2022
426272-CX-6	HENRY & WHITESIDE CNTYS ILL CM MUNI BND GO			2	1FE	58,689	111.4810	55,741	50,000	58,499	0	(190)	0	0	5.000	2.770	FA	944	0	10/06/2016	08/15/2028
621196-D3-5	MT DIABLO CALIF UNI SCH DIST MUNI BND GO			2	1FE	301,315	114.9460	287,365	250,000	292,754	0	(7,216)	0	0	5.000	1.770	FA	5,208	12,500	10/20/2015	08/01/2024
659154-2Q-0	NORTH EAST INDPT SCH DIST TEX MUNI BND GO				1FE	292,185	110.7720	276,930	250,000	280,727	0	(9,718)	0	0	5.250	1.180	FA	5,469	13,125	10/21/2015	02/01/2020
675383-NY-5	OCEANSIDE CALIF UNI SCH DIST MUNI BND GO	@			1FE	368,620	12.7860	370,155	2,895,000	391,691	0	23,071	0	0	0.000	6.234	N/A	0	0	12/30/2015	08/01/2049
675649-EA-1	OCONTO COUNTY OF MUNI BND GO			2	1FE	222,158	110.5720	215,615	195,000	218,985	0	(3,173)	0	0	4.000	1.951	JD	650	6,435	01/21/2016	06/01/2025
806415-YZ-2	SCHENECTADY CNTY N Y			2	1FE	272,660	103.9970	259,993	250,000	262,737	0	(7,936)	0	0	4.250	1.000	FA	4,427	10,625	09/25/2015	08/01/2021
919060-GR-8	VALDEZ ALASKA MUNI BND GO			2	1FE	379,031	111.3850	362,001	325,000	373,303	0	(5,728)	0	0	5.000	2.120	JD	45	16,250	04/18/2016	06/30/2030
982781-HH-2	WYANDOTTE MICH CITY SCH DIST MUNI BND GO				1FE	273,370	104.6440	261,610	250,000	262,849	0	(9,533)	0	0	5.000	1.100	MN	2,083	12,500	11/19/2015	05/01/2018
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,181,455	XXX	4,013,195	6,230,000	4,119,399	0	(53,941)	0	0	XXX	XXX	XXX	40,861	131,073	XXX	XXX
1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,181,455	XXX	4,013,195	6,230,000	4,119,399	0	(53,941)	0	0	XXX	XXX	XXX	40,861	131,073	XXX	XXX
010608-D8-7	ALABAMA ST PUB SCH & COLLEGE A MUNI BND REV			2	1FE	107,839	103.6050	103,605	100,000	103,867	0	(3,972)	0	0	5.000	0.750	JD	417	5,000	01/15/2016	12/01/2025
011839-FY-8	ALASKA HOUSING FINANCE CORP MUNI BND REV			2	1FE	114,857	115.6020	109,822	95,000	112,921	0	(1,890)	0	0	5.000	2.500	JD	396	4,750	12/18/2015	12/01/2027
033285-TU-1	ANCHORAGE ALASKA MUNI BND REV				1FE	247,845	102.1540	240,062	235,000	241,864	0	(5,114)	0	0	3.000	0.790	MN	1,175	7,050	10/27/2015	05/01/2018
04057P-HM-3	ARIZONA SCH FACS BRD MUNI BND REV			2	1FE	167,417	106.5490	159,824	150,000	160,744	0	(6,394)	0	0	5.250	0.900	MS	2,625	7,875	12/11/2015	09/01/2023
10741L-DJ-2	BREVARD CNTY FLA HEALTH FACS A MUNI BND REV			2	1FE	294,225	107.3960	268,490	250,000	291,369	0	(2,856)	0	0	5.000	2.490	AO	3,125	6,250	06/08/2016	04/01/2033
13033L-US-4	CALIFORNIA HEALTH FACS FING AU MUNI BND REV			2	1FE	303,743	115.3890	288,473	250,000	293,270	0	(8,942)	0	0	5.500	1.600	FA	5,194	13,750	10/26/2015	08/15/2026
161036-HH-4	CHARLOTTE N C MUNI BND REV			2	1FE	259,616	111.1490	250,085	225,000	251,491	0	(7,236)	0	0	5.500	2.000	JJ	6,188	12,375	11/10/2015	07/01/2023
167593-RD-6	CHICAGO ILL O HARE INTL ARPT MUNI BND REV			2	1FE	289,250	114.2660	268,525	235,000	287,269	0	(1,981)	0	0	5.000	1.980	JJ	5,875	0	08/30/2016	01/01/2027
167727-UD-6	CHICAGO (CITY OF) MUNI BND REV			2	1FE	22,788	109.2510	21,850	20,000	22,537	0	(251)	0	0	5.000	2.300	JJ	500	500	06/16/2016	01/01/2023
167727-WJ-1	CHICAGO (CITY OF) MUNI BND REV				1FE	82,927	111.2590	77,881	70,000	82,618	0	(309)	0	0	5.000	2.500	JJ	1,750	0	10/06/2016	01/01/2025
167736-A8-0	CHICAGO (CITY OF) MUNI BND REV				1FE	32,722	110.3300	33,099	30,000	32,679	0	(43)	0	0	5.000	3.000	MN	250	0	11/29/2016	11/01/2021
167736-D7-9	CHICAGO (CITY OF) MUNI BND REV			2	2FE	225,326	112.2910	218,967	195,000	223,217	0	(2,110)	0	0	5.000	2.919	MN	1,625	4,875	04/28/2016	11/01/2028
167736-E6-0	CHICAGO (CITY OF) MUNI BND REV				1FE	68,243	105.0820	68,303	65,000	68,127	0	(115)	0	0	5.000	2.300	MN	542	0	12/02/2016	11/01/2018
167736-ZC-4	CHICAGO (CITY OF) MUNI BND REV				1FE	49,608	105.7410	47,583	45,000	49,255	0	(353)	0	0	4.000	2.260	MN	300	900	06/21/2016	11/01/2022
169309-AD-3	CHILTON CNTY ALA MUNI BND REV				1FE	274,198	104.4500	261,125	250,000	267,402	0	(5,980)	0	0	4.000	1.480	MN	1,667	9,694	10/28/2015	11/01/2019
169309-AF-8	CHILTON CNTY ALA MUNI BND REV				1FE	136,919	100.8940	131,162	130,000	135,924	0	(995)	0	0	3.000	2.005	MN	650	3,054	11/10/2016	11/01/2021
190778-CJ-7	COBB CNTY GA DEV AUTH MUNI BND REV			2	1FE	224,117	111.2490	216,936	195,000	220,854	0	(3,010)	0	0	5.000	3.020	JJ	4,496	9,750	11/24/2015	07/15/2032

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
207758-BV-4	CONNECTICUT STATE OF MUNI BND REV				1FE	55,333	105.6990	52,850	50,000	53,311	0	(2,022)	0	0	5.250	0.800	JJ	1,313	1,313	01/25/2016	07/01/2018
231324-AB-0	CURRY CNTY N MEX MUNI BND REV				1FE	89,322	103.2620	87,773	85,000	87,887	0	(1,435)	0	0	3.000	1.200	JD	213	2,550	01/08/2016	12/01/2018
235036-N2-2	DALLAS FORT WORTH TEX INTL ARP MUNI BND REV				1FE	110,332	111.2870	105,723	95,000	107,593	0	(2,453)	0	0	5.000	2.100	MN	792	4,750	11/16/2015	11/01/2021
251256-BP-7	DETROIT MICH MUNI BND REV			2	1FE	134,560	110.0450	132,054	120,000	132,029	0	(2,471)	0	0	5.250	2.860	JJ	3,150	6,300	12/17/2015	07/01/2027
270424-BY-9	EAST ALDINE MGMT DIST TEX SALE MUNI BND REV				1FE	240,364	109.9100	230,811	210,000	238,495	0	(1,869)	0	0	4.000	1.660	FA	4,200	0	07/01/2016	02/15/2023
270424-BZ-6	EAST ALDINE MGMT DIST TEX SALE MUNI BND REV				1FE	57,654	109.9270	54,964	50,000	57,251	0	(403)	0	0	4.000	1.820	FA	1,000	0	07/01/2016	02/15/2024
271624-AC-2	EAST CHICAGO IND SAN DIST MUNI BND REV				1FE	128,281	100.8970	126,121	125,000	126,169	0	(2,113)	0	0	3.000	1.251	JJ	1,729	2,042	01/05/2016	07/15/2017
271624-AF-5	EAST CHICAGO IND SAN DIST MUNI BND REV				1FE	129,611	102.2460	127,808	125,000	128,113	0	(1,486)	0	0	3.000	1.751	JJ	1,729	2,042	12/17/2015	01/15/2019
283822-MN-1	EL PASO TEX MUNI BND REV				1FE	57,365	108.6240	54,312	50,000	56,881	0	(484)	0	0	4.000	1.240	MS	922	0	07/20/2016	03/01/2022
290319-EE-8	ELSINORE VALLEY CALIF MUN WTR MUNI BND REV			2	1FE	387,898	105.6670	369,835	350,000	371,603	0	(14,250)	0	0	5.000	0.850	JJ	8,750	17,500	11/04/2015	07/01/2023
3133XS-R5-9	FEDERAL HOME LOAN BANKS CONS BD 3.75%18	SD			1	102,774	104.7740	104,774	100,000	101,094	0	(536)	0	0	3.750	3.167	JD	177	3,750	10/01/2013	12/14/2018
3133XS-UN-6	FEDERAL HOME LOAN BANKS CONS BD 3.875%18	SD			1	420,043	105.0220	420,088	400,000	407,863	0	(3,869)	0	0	3.875	2.832	JD	732	15,500	10/01/2013	12/14/2018
358100-EL-5	FRESNO CALIF MUNI BND REV				2FE	390,521	113.1290	384,639	340,000	383,737	0	(6,050)	0	0	5.000	2.820	JJ	8,500	17,000	11/10/2015	07/01/2023
40785E-S4-9	HAMILTON SOUTHEASTERN IND CONS MUNI BND REV			2	1FE	146,208	114.4640	137,357	120,000	145,504	0	(704)	0	0	5.000	2.250	JJ	2,767	0	09/22/2016	07/15/2032
428414-AQ-9	HIALEAH FLA MUNI BND REV				1FE	150,427	101.8380	147,665	145,000	147,500	0	(2,706)	0	0	3.000	1.100	JD	363	4,338	11/20/2015	12/01/2017
43102D-DP-0	HIGHLANDS CNTY FLA SCH BRD MUNI BND REV				1FE	140,542	104.0580	135,275	130,000	135,545	0	(4,714)	0	0	5.000	1.292	MS	2,167	4,713	11/20/2015	03/01/2018
43102D-DQ-8	HIGHLANDS CNTY FLA SCH BRD MUNI BND REV				1FE	110,942	106.6360	106,636	100,000	107,394	0	(3,347)	0	0	5.000	1.512	MS	1,667	3,625	11/20/2015	03/01/2019
45203H-TW-2	ILLINOIS FIN MUNI BND REV			2	1FE	44,877	113.7590	45,504	40,000	44,877	0	0	0	0	5.000	2.900	JD	189	0	12/30/2016	06/01/2025
45204E-JH-2	ILLINOIS FIN MUNI BND REV			2	1FE	22,972	110.2300	22,046	20,000	22,924	0	(47)	0	0	4.000	2.200	JJ	242	0	10/31/2016	07/01/2026
45204E-JY-5	ILLINOIS FIN MUNI BND REV				1FE	58,958	113.6170	56,809	50,000	58,583	0	(375)	0	0	5.000	1.430	JJ	757	0	10/27/2016	01/01/2022
452227-GY-1	ILLINOIS STATE OF MUNI BND REV			2	1FE	33,330	113.9000	34,170	30,000	33,292	0	(38)	0	0	5.000	3.110	JD	67	750	11/29/2016	06/15/2024
452272-ZM-2	ILLINOIS ST UNIV MUNI BND REV				1FE	130,185	101.7710	127,214	125,000	128,511	0	(1,522)	0	0	3.000	1.720	AO	938	3,750	11/23/2015	04/01/2019
45506D-BG-9	INDIANA ST FINANCE AUTHORITY FACS REV REF BDS 2012C			2	1FE	379,043	114.4030	371,810	325,000	360,518	0	(5,887)	0	0	5.000	2.840	JJ	8,125	16,250	10/01/2013	07/01/2024
56045P-CW-1	MAINE MUN BD BK MUNI BND REV			2	1FE	288,985	113.3670	277,749	245,000	281,211	0	(7,413)	0	0	5.000	1.690	MS	4,083	12,250	12/09/2015	09/01/2023
574204-YH-0	MARYLAND ST DEPT TRANSN MUNI BND REV				1FE	216,516	106.0610	206,819	195,000	207,609	0	(8,811)	0	0	5.500	0.890	JD	894	10,725	12/22/2015	06/01/2018
574218-KL-6	MARYLAND HEALTH AND HIGHER EDU REV BDS 2012D			2	1FE	375,000	100.1400	375,525	375,000	375,000	0	0	0	0	1.243	0.954	MON	401	4,311	10/01/2013	05/15/2038
575579-WZ-6	MASSACHUSETTS BAY TRANSPORTATI MUNI BND REV				1FE	214,681	105.5760	205,873	195,000	206,824	0	(7,793)	0	0	5.000	0.920	JJ	4,875	9,750	12/22/2015	07/01/2018
592190-LX-8	METROPOLITAN NASHVILLE ARPT AU MUNI BND REV				1FE	301,342	105.0130	288,786	275,000	290,658	0	(10,285)	0	0	5.000	1.160	JJ	6,875	7,410	12/09/2015	07/01/2018
59333P-C5-5	MIAMI-DADE CNTY FLA AMT			2	1FE	105,041	109.5290	104,053	95,000	104,958	0	(83)	0	0	5.000	3.000	AO	1,188	0	12/08/2016	10/01/2030
59465H-MA-1	MICHIGAN ST HOSP FIN AUTH MUNI BND REV			2	1FE	210,563	111.4690	206,218	185,000	203,438	0	(6,168)	0	0	5.750	2.150	MN	1,359	10,638	11/02/2015	11/15/2039
607142-FM-3	MOBILE ALA BRD WTR & SWR COMMR MUNI BND REV			2	1FE	116,011	114.8440	109,102	95,000	113,408	0	(2,603)	0	0	5.000	1.600	JJ	2,375	2,375	02/03/2016	01/01/2025
64577B-LV-4	NEW JERSEY ECONOMIC DEVELOPMEN SCH FACS CONSTR REF BDS 2011				1FE	274,260	106.0880	286,438	270,000	273,253	0	(796)	0	0	5.000	4.638	MS	4,500	13,500	09/22/2015	09/01/2020
646131-BY-7	NJ ST TRANSIT CORP MUNI BND REV				1FE	151,148	105.1590	147,223	140,000	147,158	0	(3,990)	0	0	5.000	1.930	MS	2,061	7,000	01/07/2016	09/15/2018
646135-5P-4	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV				1FE	61,192	107.6990	59,234	55,000	59,771	0	(1,422)	0	0	5.250	2.200	JD	128	2,888	01/27/2016	12/15/2019
646135-5R-0	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV				1FE	223,961	111.0670	216,581	195,000	219,384	0	(4,528)	0	0	5.500	2.780	JD	477	10,725	12/22/2015	12/15/2021
646136-2B-6	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV			2	1FE	44,848	108.2900	43,316	40,000	44,791	0	(57)	0	0	5.000	3.501	JD	89	239	11/09/2016	06/15/2027
646136-YC-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV				1FE	280,349	106.9490	256,678	240,000	279,386	0	(963)	0	0	5.250	2.650	JD	560	6,300	10/19/2016	12/15/2023
649519-CD-5	NY LIBERTY DLVPT MUNI BND REV			2	1FE	293,428	114.3040	280,045	245,000	286,575	0	(6,853)	0	0	5.000	1.588	MS	3,607	12,250	02/04/2016	09/15/2028
64971Q-JD-6	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV			2	1FE	124,856	113.5260	119,202	105,000	121,269	0	(3,211)	0	0	5.000	1.650	MN	875	5,250	11/16/2015	11/01/2022
64971W-MY-3	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV			2	1FE	121,791	115.5060	121,281	105,000	121,691	0	(99)	0	0	5.000	2.670	FA	2,188	0	12/08/2016	08/01/2031
64990E-W6-0	NEW YORK STATE DORMITORY AUTH MUNI BND REV			2	1FE	373,695	115.7820	376,292	325,000	373,641	0	(54)	0	0	5.000	3.030	MS	4,785	0	12/22/2016	03/15/2032
650014-XA-6	NEW YORK ST TWY AUTH NY ST THRUWAY A REV/UNRFNDED			2	1FE	247,677	106.4470	239,506	225,000	240,764	0	(6,913)	0	0	5.000	0.947	AO	2,813	11,250	03/23/2016	04/01/2019
658290-AG-9	NORTH CAROLINA STATE OF MUNI BND GO				1FE	275,843	112.0420	263,299	235,000	266,731	0	(8,018)	0	0	5.000	1.370	MN	1,958	11,750	11/06/2015	11/01/2020
65956N-EP-7	NORTH HARRIS CNTY REGL WTR AUT MUNI BND REV			2	1FE	56,213	116.4230	52,390	45,000	55,626	0	(587)	0	0	5.000	1.800	JD	100	1,125	07/06/2016	12/15/2027
696560-KJ-9	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV/Prfn 10.1.19@100			2	1FE	27,980	109.8540	27,464	25,000	27,691	0	(289)	0	0	5.250	1.251	AO	328	656	09/14/2016	10/01/2021
696560-KU-4	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV			2	1FE	89,535	110.0230	88,018	80,000	88,612	0	(923)	0	0	5.250	1.251	AO	1,050	2,100	09/14/2016	10/01/2021
708692-AJ-7	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV				1FE	46,045	103.3240	46,496	45,000	45,872	0	(169)	0	0	2.625	2.200	MN	197	1,181	12/17/2015	11/01/2021
708692-BF-4	PENNSYLVANIA ECONOMIC DEV FIN MUNI BND REV				1FE	202,698	100.1200	200,240	200,000	202,618	0	(80)	0	0	2.250	2.181	JJ	2,250	4,500	12/28/2015	07/01/2041
70869R-AJ-2	PENNSYLVANIA ECONOMIC DEV FIN AQUA PENN			2	1FE	154,168	107.2600	150,164	140,000	150,220	0	(3,409)	0	0	5.000	2.352	MN	894	7,000	11/03/2015	11/15/2040
709221-UH-6	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV			2	1FE	187,887	116.4670	174,701	150,000	187,071	0	(816)	0	0	5.000	2.210	JD	625	1,750	09/29/2016	12/01/2030
73358W-GR-9	PORT AUTHORITY OF NEW YORK & N MUNI BND REV				1FE	291,881	107.7280	280,093	260,000	288,538	0	(3,343)	0	0	4.000	1.590	AO	2,600	5,200	05/31/2016	10/01/2021
757291-AJ-8	REDDING CALIF JT PWRS FING AUT MUNI BND REV				1FE	344,904	110.4840	331,452	300,000	337,201	0	(6,529)	0	0	4.000	1.600	JD	1,000	12,000	10/21/2015	06/01/2022

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
790407-JR-2	ST JOHNS CNTY FLA MUNI BND REV			2	1FE	258,912	115.4660	259,799	225,000	258,892	0	(20)	0	0	5.000	2.930	AO	2,813	0	12/27/2016	10/01/2029
801577-KX-4	SANTA CLARA CNTY CALIF FING AU MUNI BND REV			2	1FE	51,333	104.5540	47,049	45,000	50,976	0	(357)	0	0	4.000	2.250	MN	230	785	06/08/2016	05/15/2031
836193-CX-8	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV			2	1FE	156,841	116.5380	145,673	125,000	155,812	0	(1,030)	0	0	5.000	2.131	JJ	2,205	0	08/02/2016	07/15/2028
836193-CZ-3	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV			2	1FE	99,813	115.5090	92,407	80,000	99,174	0	(639)	0	0	5.000	2.200	JJ	1,411	0	08/02/2016	07/15/2029
842471-AR-5	SOUTHERN CALIF PUB PWR AUTH MUNI BND REV				1FE	375,089	112.6660	354,898	315,000	366,935	0	(6,869)	0	0	5.250	2.600	MN	2,756	16,538	10/20/2015	11/01/2023
850578-TH-8	SPRINGFIELD ILL MUNI BND REV				1FE	11,065	115.5440	11,554	10,000	11,057	0	(8)	0	0	5.000	3.500	MS	167	0	12/01/2016	03/01/2025
88045R-WD-0	TENNESSEE HSG DEV AGY MUNI BND REV				1FE	210,971	104.6020	203,974	195,000	208,119	0	(2,851)	0	0	4.125	2.353	JJ	4,022	4,022	01/26/2016	01/01/2021
896029-YE-9	TRIBOROUGH BRIDGE & TUNNEL AUT GEN PURP REV BDS Y			4	1	41,836	100.0000	40,000	40,000	40,000	0	(591)	0	0	5.500	3.978	JJ	1,100	2,200	10/01/2013	01/01/2017
89602N-C2-8	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV				1FE	111,545	106.8570	106,857	100,000	107,748	0	(3,797)	0	0	5.000	0.817	MN	639	5,000	01/25/2016	11/15/2018
89602N-QY-3	TRIBOROUGH BRIDGE & TUNNEL AUT SUBORDINATE REV BDS 2008D			2	1FE	278,591	106.2460	292,177	275,000	276,416	0	(709)	0	0	5.000	4.709	MN	1,757	13,750	10/01/2013	11/15/2027
89952P-DW-2	TULSA CNTY OKLA INDL AUTH MULT MUNI BND REV				1FE	175,184	112.5120	168,768	150,000	170,438	0	(4,159)	0	0	5.000	1.930	MS	2,500	7,333	11/05/2015	09/01/2021
915260-BR-3	UNIVERSITY WIS HOSPS & CLINICS REV BDS 2013A				1FE	81,461	104.6450	78,484	75,000	78,708	0	(2,753)	0	0	5.000	1.000	AO	938	3,750	01/21/2016	04/01/2018
92817S-YB-8	VIRGINIA ST PUB SCH AUTH MUNI BND REV				1FE	202,529	102.3280	194,423	190,000	194,641	0	(7,867)	0	0	5.000	0.800	FA	3,958	9,500	12/30/2015	08/01/2017
92862P-DK-1	VISALIA CALIF				1FE	297,163	117.0810	292,703	250,000	290,481	0	(5,315)	0	0	5.000	2.441	JD	1,042	12,500	09/23/2015	12/01/2023
952108-DF-2	WEST CLARK 2000 SCH BLDG CORP MUNI BND REV				1FE	110,137	106.9020	106,902	100,000	108,028	0	(2,109)	0	0	5.000	1.010	JJ	2,306	2,500	06/13/2016	01/15/2019
976596-AJ-5	WISCONSIN CTR DIST WIS MUNI BND REV				1FE	253,143	109.7230	235,904	215,000	250,941	0	(2,202)	0	0	4.000	1.740	JD	382	4,109	06/14/2016	12/15/2024
97710V-7T-9	WISCONSIN ST HEALTH & EDL FACS MUNI BND REV			4	1FE	41,972	112.4170	39,346	35,000	41,345	0	(628)	0	0	5.875	2.121	FA	777	1,028	06/14/2016	02/15/2022
977123-D7-0	WISCONSIN STATE OF REV BDS 2013			2	1FE	28,522	115.9270	28,982	25,000	28,487	0	(35)	0	0	5.000	2.650	JJ	625	0	11/30/2016	07/01/2025
985900-BR-9	YAVAPAI CNTY ARIZ INDL DEV AUT MUNI BND REV			2	2FE	187,264	106.6760	186,683	175,000	186,820	0	(444)	0	0	5.625	2.285	FA	4,102	0	11/29/2016	08/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						15,099,051	XXX	14,622,851	13,435,000	14,808,069	0	(248,920)	0	0	XXX	XXX	XXX	176,129	449,134	XXX	XXX
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						15,099,051	XXX	14,622,851	13,435,000	14,808,069	0	(248,920)	0	0	XXX	XXX	XXX	176,129	449,134	XXX	XXX
00206R-BN-1	AT&T INC SENIOR CORP BND			2	2FE	642,500	95.8820	643,368	671,000	642,721	0	221	0	0	2.625	3.418	JD	1,468	0	12/12/2016	12/01/2022
00206R-CL-4	AT&T INC FR 2.45%063020			2	2FE	276,991	99.3030	271,097	273,000	276,337	0	(654)	0	0	2.450	2.077	JD	19	6,689	04/15/2016	06/30/2020
00206R-CN-0	AT&T INC FR 3.4%051525			2	2FE	373,593	96.3820	375,890	390,000	373,593	0	0	0	0	3.400	3.996	MN	1,768	0	12/28/2016	05/15/2025
00206R-CW-0	AT&T INC				2FE	997,620	100.0610	1,000,610	1,000,000	998,636	0	1,016	0	0	1.750	1.883	JJ	8,069	8,750	03/21/2016	01/15/2018
00206R-CY-6	AT&T INC				2FE	553,495	107.5060	537,530	500,000	543,382	0	(10,113)	0	0	5.200	2.369	MS	7,656	13,000	03/21/2016	03/15/2020
002824-BD-1	ABBOTT LABORATORIES COMMON STO SENIOR CORP BND			2	1FE	823,540	99.7150	822,649	825,000	823,567	0	28	0	0	2.900	2.938	MN	2,592	0	11/17/2016	11/30/2021
00287Y-AU-3	ABBVIE INC SENIOR CORP BND			2	2FE	1,000,930	97.9790	979,790	1,000,000	1,000,901	0	(29)	0	0	2.300	2.278	MN	3,003	11,628	10/31/2016	05/14/2021
00440E-AT-4	ACE INA HOLDINGS INC SENIOR CORP BND			2	1FE	1,030,580	99.9770	999,770	1,000,000	1,028,243	0	(2,337)	0	0	2.300	1.523	MN	3,706	11,500	08/31/2016	11/03/2020
00817Y-AQ-1	AETNA INC SR NT 3.5%24			2	2FE	719,923	101.4550	710,185	700,000	718,836	0	(1,087)	0	0	3.500	3.100	MN	3,131	7,875	12/12/2016	11/15/2024
00817Y-AU-2	AETNA INC SENIOR CORP BND			2	2FE	459,954	99.5470	457,916	460,000	459,960	0	6	0	0	2.400	2.402	JD	491	5,704	06/02/2016	06/15/2021
00817Y-AW-8	AETNA INC SENIOR CORP BND			2	2FE	513,074	98.9270	509,474	515,000	513,169	0	95	0	0	3.200	3.244	JD	732	8,515	06/02/2016	06/15/2026
00912X-AL-8	AIR LEASE CORPORATION SR NT 3.375%19			2	2FE	767,273	101.6960	762,720	750,000	758,752	0	(4,489)	0	0	3.375	2.732	JJ	11,672	25,313	01/26/2015	01/15/2019
00912X-AM-6	AIR LEASE CORPORATION SR NT 3.875%21			2	2FE	529,370	102.7410	513,705	500,000	527,275	0	(2,095)	0	0	3.875	2.488	AO	4,844	9,688	08/25/2016	04/01/2021
00912X-AR-5	AIR LEASE CORPORATION SR GLBL NT 18			2	2FE	293,525	100.6970	297,056	295,000	294,177	0	477	0	0	2.625	2.797	MS	2,517	8,088	08/11/2015	09/04/2018
00912X-AT-1	AIR LEASE CORPORATION SENIOR CORP BND			2	2FE	320,639	95.5390	310,502	325,000	320,852	0	213	0	0	3.000	3.213	MS	3,683	0	08/08/2016	09/15/2023
023135-AM-8	AMAZON.COM INC SR GLBL BD3.3%21			2	1FE	1,020,794	103.6250	984,438	950,000	1,012,130	0	(8,664)	0	0	3.300	1.858	JD	2,264	31,350	04/15/2016	12/05/2021
02665W-BF-7	AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND			2	1FE	839,723	96.3060	808,970	840,000	839,748	0	25	0	0	1.650	1.657	JJ	6,507	0	07/07/2016	07/12/2021
02665W-BG-5	AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND				1FE	248,533	96.5060	241,265	250,000	248,591	0	58	0	0	1.700	1.826	MS	1,322	0	10/18/2016	09/09/2021
026874-CU-9	AMERICAN INTERNATIONAL GROUP I SR NT 4.875%22				2FE	1,114,835	109.2780	1,092,780	1,000,000	1,097,668	0	(9,206)	0	0	4.875	2.912	JD	4,063	24,375	12/12/2016	06/01/2022
026874-CZ-8	AMERICAN INTERNATIONAL GROUP I SR NT 2.3%19			2	2FE	4,016,480	100.4720	4,018,880	4,000,000	4,016,476	0	0	0	0	2.300	2.127	JJ	42,678	0	12/28/2016	07/16/2019
029912-AY-8	AMERICAN TOWER CORP SR NT 7.25%19				2FE	279,148	109.8600	274,650	250,000	263,255	0	(5,162)	0	0	7.250	4.854	MN	2,316	18,125	10/01/2013	05/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
03027X-AK-6	AMERICAN TOWER CORP SENIOR CORP BND			2	2FE	882,343	94.6690	833,087	880,000	882,315	0	(28)	0	0	3.375	3.340	AO	6,270	12,540	07/19/2016	10/15/2026
031162-CG-3	AMGEN INC SENIOR CORP BND			2	2FE	986,660	96.1620	961,620	1,000,000	987,093	0	433	0	0	1.850	2.144	FA	6,783	0	10/31/2016	08/19/2021
031162-CJ-7	AMGEN INC SENIOR CORP BND			2	2FE	1,154,772	91.9740	1,103,688	1,200,000	1,155,297	0	525	0	0	2.600	3.049	FA	11,440	0	11/09/2016	08/19/2026
032511-BJ-5	ANADARKO PETROLEUM CORP SR GLBL NT 24			2	3FE	655,569	98.1650	654,761	667,000	655,749	0	180	0	0	3.450	3.708	JJ	10,611	0	12/06/2016	07/15/2024
032511-BN-6	ANADARKO PETROLEUM CORP SENIOR CORP BND			2	2FE	471,078	111.9260	471,208	421,000	470,833	0	(245)	0	0	5.550	3.966	MS	6,880	0	12/12/2016	03/15/2026
032654-AL-9	ANALOG DEVICES INC SENIOR CORP BND			2	1FE	492,990	99.0820	490,456	495,000	493,018	0	28	0	0	2.500	2.587	JD	894	0	11/30/2016	12/05/2021
032654-AM-7	ANALOG DEVICES INC SENIOR CORP BND			2	1FE	860,904	99.9920	864,931	865,000	860,936	0	31	0	0	3.125	3.201	JD	1,952	0	12/12/2016	12/05/2023
035242-AE-6	ANHEUSER-BUSCH INBEV FINANCE I SR NT 2.15%19				1FE	508,455	100.6190	503,095	500,000	504,453	0	(2,082)	0	0	2.150	1.713	FA	4,479	10,750	01/20/2015	02/01/2019
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND			2	1FE	1,297,937	100.5750	1,302,446	1,295,000	1,298,195	0	259	0	0	2.650	2.584	FA	14,299	7,462	12/13/2016	02/01/2021
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND			2	2FE	902,392	101.7730	865,071	850,000	898,727	0	(3,665)	0	0	3.300	2.260	FA	11,688	14,493	07/05/2016	02/01/2023
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND			2	1FE	1,835,845	101.5190	1,819,220	1,792,000	1,834,776	0	(1,069)	0	0	3.650	3.331	FA	27,253	22,630	10/13/2016	02/01/2026
037411-BD-6	APACHE CORP SR NT 2.625%23			2	2FE	776,180	96.1580	750,032	780,000	776,434	0	253	0	0	2.625	2.708	JJ	9,441	1,575	07/12/2016	01/15/2023
037833-AY-6	APPLE INC SENIOR CORP BND				1FE	341,110	98.3310	344,159	350,000	342,629	0	1,337	0	0	2.150	2.593	FA	2,968	7,525	11/06/2015	02/09/2022
037833-BS-8	APPLE INC SENIOR CORP BND			2	1FE	1,126,829	99.9170	1,099,087	1,100,000	1,123,039	0	(3,790)	0	0	2.250	1.714	FA	8,800	12,375	04/15/2016	02/23/2021
037833-BY-5	APPLE INC SENIOR CORP BND			2	1FE	1,256,645	100.0530	1,235,655	1,235,000	1,256,290	0	(355)	0	0	3.250	3.022	FA	14,271	14,381	10/18/2016	02/23/2026
04010L-AR-4	ARES CAPITAL CORPORATION SENIOR CORP BND			2	2FE	971,100	96.9430	969,430	1,000,000	971,336	0	236	0	0	3.625	4.262	JJ	10,271	0	12/12/2016	01/19/2022
053332-AJ-1	AUTOZONE INC SR NT 7.125%18				2FE	1,226,311	108.1530	1,081,530	1,000,000	1,076,788	0	(47,149)	0	0	7.125	2.167	FA	29,688	71,250	10/01/2013	08/01/2018
05348E-AQ-2	AVALONBAY COMMUNITIES INC FR 2.95%091522			2	1FE	450,450	99.6860	448,587	450,000	450,449	0	(1)	0	0	2.950	2.930	MS	3,909	0	12/13/2016	09/15/2022
05531F-AQ-6	BB&T CORP FR 2.25%020119			2	1FE	1,517,765	100.7790	1,511,685	1,500,000	1,513,047	0	(2,569)	0	0	2.250	1.806	FA	14,063	11,250	12/12/2016	02/01/2019
05531F-AS-2	BB&T CORP FR 2.45%011520			2	1FE	1,023,680	100.7840	1,007,840	1,000,000	1,014,668	0	(4,776)	0	0	2.450	1.937	JJ	11,297	24,500	01/30/2015	01/15/2020
059165-EF-3	BALTIMORE GAS AND ELECTRIC CO SR NT 3.35%23			2	1FE	266,018	102.3660	255,915	250,000	265,654	0	(363)	0	0	3.350	2.270	JJ	4,188	0	11/01/2016	07/01/2023
06051G-FD-6	BANK OF AMERICA CORP FR 2.65%040119				2FE	710,199	101.0560	707,392	700,000	705,611	0	(2,410)	0	0	2.650	2.282	AO	4,638	18,550	01/22/2015	04/01/2019
06051G-FF-1	BANK OF AMERICA CORP FR 4%040124				2FE	980,578	103.1340	943,676	915,000	978,008	0	(1,966)	0	0	4.000	2.938	AO	9,150	4,000	10/24/2016	04/01/2024
06051G-FS-3	BANK OF AMERICA CORP SENIOR CORP BND				2FE	740,091	101.6830	737,202	725,000	738,665	0	(1,321)	0	0	3.875	3.618	FA	11,706	28,172	12/04/2015	08/01/2025
06051G-FT-1	BANK OF AMERICA CORP SENIOR CORP BND				2FE	346,840	100.0570	350,200	350,000	347,472	0	631	0	0	2.625	2.827	AO	1,838	9,188	12/28/2015	10/19/2020
06051G-FU-8	BANK OF AMERICA CORP SUB CORP BND				2FE	1,623,765	103.0540	1,569,512	1,523,000	1,621,499	0	(2,267)	0	0	4.450	3.612	MS	22,215	11,637	12/12/2016	03/03/2026
06051G-GA-1	BANK OF AMERICA CORP SENIOR CORP BND			2	2FE	415,000	95.4700	396,201	415,000	415,000	0	0	0	0	3.248	3.248	AO	2,621	0	10/18/2016	10/21/2027
06051G-GB-9	BANK OF AMERICA CORP SENIOR CORP BND			2	2FE	1,303,935	98.7000	1,292,970	1,310,000	1,304,005	0	70	0	0	2.151	2.273	MN	4,148	0	12/12/2016	11/09/2020
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T SUB CORP BND			2	1FE	164,819	95.0830	156,887	165,000	164,821	0	2	0	0	3.000	3.011	AO	839	0	10/24/2016	10/30/2028
06406H-DD-8	BANK OF NEW YORK MELLON CORP/T SENIOR CORP BND			2	1FE	1,027,600	100.7280	1,007,280	1,000,000	1,026,447	0	(1,153)	0	0	2.600	1.826	FA	9,678	0	10/31/2016	08/17/2020
07330N-AL-9	BRANCH BANKING AND TRUST COMPA SENIOR CORP BND			2	1FE	1,103,994	98.8870	1,092,701	1,105,000	1,104,207	0	212	0	0	1.450	1.481	MN	2,270	8,011	05/05/2016	05/10/2019
10112R-AW-4	BOSTON PROP SR NT 3.8%24			2	2FE	792,495	101.4210	760,658	750,000	784,107	0	(4,420)	0	0	3.800	3.058	FA	11,875	28,500	01/23/2015	02/01/2024
110122-AV-0	BRISTOL-MYERS SQUIBB CO SR GLBL NT 19				1FE	201,570	99.8670	199,734	200,000	200,843	0	(381)	0	0	1.750	1.551	MS	1,167	3,500	01/26/2015	03/01/2019
125509-BU-2	CIGNA CORP. SENIOR CORP BND			2	2FE	187,622	97.3950	181,155	186,000	187,540	0	(82)	0	0	3.250	3.133	AO	1,276	3,023	06/21/2016	04/15/2025
14040H-BG-9	CAPITAL ONE FIN CORP SR NT 3.2%25			2	2FE	509,330	96.9240	484,620	500,000	508,901	0	(429)	0	0	3.200	2.949	FA	6,489	8,000	07/19/2016	02/05/2025
14040H-BK-0	CAPITAL ONE FIN CORP SUB CORP BND			2	2FE	302,016	96.9400	290,820	300,000	301,984	0	(32)	0	0	3.750	3.667	JJ	4,781	0	10/03/2016	07/28/2026
14042E-4L-1	CAPITAL ONE NA SR NT 1.65%18			2	2FE	1,392,561	99.8060	1,392,294	1,395,000	1,393,781	0	1,092	0	0	1.650	1.731	FA	9,335	23,018	12/04/2015	02/05/2018
161175-AX-2	CHARTER COMMUNICATIONS OPERATI CHARTER COMMUNICATIONS OPERATI			2	3FE	773,195	102.0240	790,686	775,000	773,215	0	21	0	0	3.579	3.649	JJ	2,311	0	12/07/2016	07/23/2020
161175-AY-0	CCO SAFARI II LLC CHARTER COMMUNICATIONS OPERATI			2	3FE	1,649,608	105.3930	1,570,356	1,490,000	1,570,356	(78,103)	(1,149)	0	0	4.908	3.427	JJ	6,094	0	12/07/2016	07/23/2025
172967-GS-4	CITIGROUP INC SR NT 1.75%18				2FE	999,347	99.7870	997,870	1,000,000	999,806	0	143	0	0	1.750	1.765	MN	2,917	17,500	10/01/2013	05/01/2018
172967-JJ-1	CITIGROUP INC SR NT 2.4%20				2FE	274,395	99.7970	274,442	275,000	274,613	0	118	0	0	2.400	2.447	FA	2,438	6,600	02/10/2015	02/18/2020
172967-KB-6	CITIGROUP INC SENIOR CORP BND				2FE	1,820,220	100.0700	1,801,260	1,800,000	1,818,335	0	(1,885)	0	0	2.650	2.368	AO	8,613	10,600	12/12/2016	10/26/2020
172967-KN-0	CITIGROUP INC SENIOR CORP BND				2FE	238,745	97.1660	223,482	230,000	238,389	0	(356)	0	0	3.400	2.950	MN	1,303	3,888	07/11/2016	05/01/2026
172967-KU-4	CITIGROUP INC SUB CORP BND				2FE	1,466,178	98.7820	1,427,400	1,445,000	1,466,050	0	(128)	0	0	4.125	3.966	JJ	25,829	0	11/09/2016	07/25/2028
172967-KX-8	CITIGROUP INC SENIOR CORP BND			2	2FE	966,935	101.9880	989,284	970,000	967,085	0	151	0	0	2.361	2.342	JAJO	7,949	5,895	08/19/2016	09/01/2023
17401Q-AC-5	CITIZENS BANK NA/ PROVIDENCE R SENIOR CORP BND			2	2FE	249,675	100.5120	251,280	250,000	249,789	0	106	0	0	2.300	2.345	JD	447	5,750	11/30/2015	12/03/2018
174610-AN-5	CITIZENS FINANCIAL GROUP INC SENIOR CORP BND			2	2FE	199,896	98.0640	196,128	200,000	199,904	0	8	0	0	2.375	2.386	JJ	2,019	0	07/25/2016	07/28/2021
191216-BF-6	COCA COLA CO NT 1.65%18				1FE	708,750	100.4000	702,800	700,000	704,304	0	(2,309)	0	0	1.650	1.309	MN	1,925	11,550	01/20/2015	11/01/2018
191216-BV-1	COCA COLA CO SENIOR CORP BND				1FE	864,395	99.3360	859,256	865,000	864,511	0	117	0	0	1.375	1.399	MN	1,024	5,947	05/25/2016	05/30/2019
20030N-BA-8	COMCAST CORP SR NT 5.15%20				1FE	861,383	109.1570	818,678	750,000	820,468	0	(21,400)	0	0	5.150	2.064	MS	12,875	38,625	01/23/2015	03/01/2020
20030N-BN-0	COMCAST CORP SR NT 3.375%25			2	1FE	1,869,996	100.6040	1,760,570	1,750,000	1,865,266	0	(4,702)	0	0	3.375	2.496	FA	22,313	21,938	10/18/2016	08/15/2025
20030N-BW-0	COMCAST CORP SENIOR CORP BND			2	1FE	329,604	92.1830	304,204	330,000	329,619	0	15	0	0	2.350	2.363	JJ	3,490	0	07/12/2016	01/15/2027
22822V-AC-5	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND			2	2FE	1,012,349	98.1530	961,899	980,000	1,011,000	0	(1,348)	0	0	3.700	3.298	JD	1,612	22,058	07/19/2016	06/15/2026
22822V-AD-3	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND			2	2FE	204,943	96.7450	198,327	205,000	204,946	0	4	0	0	2.250	2.256	MS	1,538	0	08/22/2016	09/01/2021
233331-AS-6	DTE ENERGY COMPANY SR 2014-C NT 24			2	2FE	631,374	100.7810	604,686	600,000	625,402	0	(3,154)	0	0	3.500	2.843	JD	1,750	21,000	01/26/2015	06/01/2024
233331-AY-3	DTE ENERGY COMPANY SENIOR CORP BND			2	2FE	664,315	92.9000	617,785	665,000	664,329	0	14	0	0	2.850	2.862	AO	4,528	0	09/29/2016	10/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/ SENIOR CORP BND 144A			2	2FE	429,893	102.0810	438,948	430,000	429,913	0	20	0	0	3.480	3.489	JD	1,209	7,482	05/17/2016	06/01/2019
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/ SECURED CORP BND 144A			2	2FE	907,953	103.4750	902,302	872,000	904,765	0	(3,188)	0	0	4.420	3.486	JD	1,713	20,770	07/08/2016	06/15/2021
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/ SENIOR CORP BND 144A			2	2FE	564,384	108.3300	568,733	525,000	563,248	0	(1,135)	0	0	6.020	5.022	JD	1,405	17,032	08/18/2016	06/15/2026
25466A-AD-3	DISCOVER BANK SR GLBL ACR NT23				2FE	516,135	104.1830	520,915	500,000	514,968	0	(754)	0	0	4.200	3.684	FA	8,342	10,500	12/12/2016	08/08/2023
25466A-AJ-0	DISCOVER BANK SENIOR CORP BND			2	2FE	250,210	96.5610	241,403	250,000	250,202	0	(8)	0	0	3.450	3.440	JJ	3,690	0	07/22/2016	07/27/2026
254709-AL-2	DISCOVER FINANCIAL SERVICES SR GLBL NT 25			2	2FE	74,913	97.7660	73,325	75,000	74,927	0	8	0	0	3.750	3.764	MS	914	2,813	03/02/2015	03/04/2025
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC SR NT 3.3%22				2FE	101,549	99.6640	99,664	100,000	101,175	0	(199)	0	0	3.300	3.061	MN	422	3,300	01/23/2015	05/15/2022
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND			2	2FE	877,108	105.3020	905,597	860,000	877,219	0	111	0	0	4.900	4.620	MS	12,982	11,515	12/28/2016	03/11/2026
26441C-AN-5	DUKE ENERGY CORP SR NT 3.75%24			2	2FE	870,744	103.1230	824,984	800,000	866,904	0	(3,840)	0	0	3.750	2.449	AO	6,333	15,000	07/19/2016	04/15/2024
26442C-AK-0	DUKE ENERGY CAROLINAS LLC MTG BD 3.9%21			2	1FE	1,098,130	106.1440	1,061,440	1,000,000	1,068,646	0	(15,443)	0	0	3.900	2.181	JD	1,733	39,000	01/22/2015	06/15/2021
26875P-AK-7	EOG RESOURCES INC SR NT 2.625%23			2	2FE	99,904	96.9410	96,941	100,000	99,926	0	11	0	0	2.625	2.638	MS	773	2,625	02/03/2015	03/15/2023
26875P-AP-6	EOG RESOURCES INC SENIOR CORP BND			2	2FE	106,726	104.6500	104,650	100,000	106,371	0	(355)	0	0	4.150	3.309	JJ	1,914	2,087	05/31/2016	01/15/2026
277432-AN-0	EASTMAN CHEMICAL COMPANY SR NT 3.6%22			2	2FE	13,447	102.5400	13,330	13,000	13,338	0	(57)	0	0	3.600	3.072	FA	177	468	01/16/2015	08/15/2022
278062-AC-8	EATON CORP. SR NT 2.75%22				2FE	925,345	99.0430	925,062	934,000	926,222	0	1,191	0	0	2.750	2.905	MN	4,209	25,685	02/04/2016	11/02/2022
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS SR NT 4.3%24			2	2FE	224,991	102.3200	230,220	225,000	225,000	0	9	0	0	4.300	4.300	MN	1,613	4,838	06/08/2016	05/01/2024
29103D-AD-8	EMERA US FINANCE LP SENIOR CORP BND 144A			2	2FE	379,631	98.9840	376,139	380,000	379,669	0	38	0	0	2.700	2.721	JD	456	5,102	06/09/2016	06/15/2021
29273R-BD-0	ENERGY TRANSFER PARTNERS LP FR 4.05%021525			2	2FE	2,138,111	98.9910	2,150,085	2,172,000	2,138,266	0	155	0	0	4.050	4.276	MS	26,210	0	12/29/2016	03/15/2025
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SR GLBL NT 26			2	2FE	71,575	103.3840	71,335	69,000	71,465	0	(110)	0	0	4.750	4.259	JJ	1,511	1,639	07/01/2016	01/15/2026
29364G-AJ-2	ENTERGY CORP SENIOR CORP BND			2	2FE	329,258	93.5440	308,695	330,000	329,282	0	25	0	0	2.950	2.976	MS	3,570	0	08/16/2016	09/01/2026
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 19			2	2FE	413,161	101.0210	414,186	410,000	411,892	0	(670)	0	0	2.550	2.373	AO	2,207	10,455	01/23/2015	10/15/2019
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 25			2	2FE	227,302	101.6060	222,517	219,000	227,109	0	(193)	0	0	3.750	3.214	FA	3,103	0	10/11/2016	02/15/2025
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING SR NT 1.65%18				2FE	239,714	99.7190	239,326	240,000	239,870	0	95	0	0	1.650	1.691	MN	594	3,960	05/04/2015	05/07/2018
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND			2	2FE	42,319	100.3630	40,145	40,000	42,217	0	(102)	0	0	3.700	2.990	FA	559	740	07/05/2016	02/15/2026
294429-AL-9	EQUIFAX INC. SENIOR CORP BND			2	2FE	314,887	97.1180	305,922	315,000	314,897	0	11	0	0	3.250	3.254	JD	853	5,659	05/05/2016	06/01/2026
31620M-AP-1	FIDELITY NATIONAL INFORMATION SENIOR CORP BND			2	2FE	417,728	103.5270	414,108	400,000	415,102	0	(2,626)	0	0	3.625	2.550	AO	3,061	7,250	04/22/2016	10/15/2020
31620M-AR-7	FIDELITY NATIONAL INFORMATION SENIOR CORP BND			2	2FE	574,640	108.9130	544,565	500,000	571,423	0	(3,217)	0	0	5.000	3.084	AO	5,278	12,500	07/19/2016	10/15/2025
31620M-AS-5	FIDELITY NATIONAL INFORMATION SENIOR CORP BND			2	2FE	1,251,770	97.5030	1,228,538	1,260,000	1,251,855	0	85	0	0	2.250	2.398	FA	10,631	0	12/12/2016	08/15/2021
31677Q-BG-3	FIFTH THIRD BANK OHIO SENIOR CORP BND			2	1FE	454,659	98.8630	449,827	455,000	454,694	0	36	0	0	2.250	2.266	JD	483	5,119	06/09/2016	06/14/2021
337738-AN-8	FISERV INC SR NT 2.7%20			2	2FE	249,580	100.4830	251,208	250,000	249,709	0	80	0	0	2.700	2.736	JD	563	6,750	05/19/2015	06/01/2020
345397-XY-4	FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND				2FE	3,410,140	99.0820	3,363,834	3,395,000	3,407,852	0	(2,288)	0	0	2.021	1.855	MN	11,054	34,116	07/22/2016	05/03/2019
345397-YD-9	FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND				2FE	485,000	98.3900	477,192	485,000	485,000	0	0	0	0	1.897	1.897	FA	3,552	0	08/08/2016	08/12/2019
361448-AR-4	GATX CORP SR NT 2.5%19				2FE	755,693	99.9980	749,985	750,000	753,106	0	(1,362)	0	0	2.500	2.306	MS	5,521	18,750	01/23/2015	03/15/2019
361448-AY-9	GATX CORP SENIOR CORP BND			2	2FE	342,637	94.3740	325,590	345,000	342,698	0	61	0	0	3.250	3.331	MS	3,364	0	09/08/2016	09/15/2026
369662G-5J-9	GENERAL ELECTRIC CO NT 4.65%21				1FE	1,008,946	109.6940	972,986	887,000	988,162	0	(12,181)	0	0	4.650	2.126	AO	8,478	27,296	07/12/2016	10/17/2021
370334-BM-5	GENERAL MILLS INC. COMMON STOC SR NT 3.15%21			2	2FE	155,396	102.1430	153,215	150,000	154,022	0	(795)	0	0	3.150	2.542	JD	210	4,725	03/30/2015	12/15/2021
37045X-AR-7	GENERAL MOTORS FINANCIAL CO IN SR GLBL NT 20			2	2FE	978,629	100.6270	981,113	975,000	977,464	0	(780)	0	0	3.150	3.060	JJ	14,162	30,713	06/22/2015	01/15/2020
37045X-AV-8	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND				2FE	871,133	100.1070	865,926	865,000	869,064	0	(2,069)	0	0	2.400	2.024	AO	4,671	10,380	04/29/2016	04/10/2018
37045X-BB-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			2	2FE	494,772	101.0610	500,252	495,000	494,845	0	70	0	0	3.100	3.116	JJ	7,076	11,594	10/07/2015	01/15/2019
37045X-BJ-4	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			2	2FE	759,210	99.7350	757,986	760,000	759,375	0	166	0	0	2.400	2.436	MN	2,635	9,120	05/04/2016	05/09/2019
37045X-BM-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			2	2FE	1,271,931	99.1660	1,269,325	1,280,000	1,272,107	0	176	0	0	3.200	3.348	JJ	20,025	0	12/12/2016	07/06/2021
37045X-BQ-8	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND			2	2FE	284,604	96.1520	274,033	285,000	284,612	0	8	0	0	4.000	4.017	AO	2,692	0	10/03/2016	10/06/2026
375558-AV-5	GILEAD SCIENCES INC SR NT 2.05%19				1FE	407,956	100.3190	401,276	400,000	404,347	0	(1,889)	0	0	2.050	1.556	AO	2,050	8,200	01/23/2015	04/01/2019
375558-BF-9	GILEAD SCIENCES INC SR NT 3.65%26			2	1FE	440,284	101.3940	420,785	415,000	438,990	0	(1,260)	0	0	3.650	2.900	MS	5,049	10,791	07/05/2016	03/01/2026
375558-BL-6	GILEAD SCIENCES INC SENIOR CORP BND			2	1FE	1,228,430	96.4320	1,205,400	1,250,000	1,228,626	0	196	0	0	2.500	2.781	MS	8,767	0	12/12/2016	09/01/2023
375558-BM-4	GILEAD SCIENCES INC SENIOR CORP BND			2	1FE	732,270	95.7060	721,623	754,000	732,507	0	238	0	0	2.950	3.282	MS	6,240	0	11/09/2016	03/01/2027
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE FR 3.85%070824			2	1FE	622,766	102.0790	612,474	600,000	619,013	0	(2,273)	0	0	3.850	3.355	JJ	11,101	23,100	12/04/2015	07/08/2024
38141G-RC-0	GOLDMAN SACHS GROUP INC/THE FR 2.375%012218				1FE	749,727	100.5950	754,463	750,000	749,933	0	61	0	0	2.375	2.384	JJ	7,867	17,813	10/01/2013	01/22/2018
38141G-VR-2	GOLDMAN SACHS GROUP INC/THE SUB CORP BND				2FE	1,916,534	101.5840	1,863,051	1,834,000	1,915,393	0	(1,142)	0	0	4.250	3.655	AO	15,156	1,998	11/09/2016	10/21/2025
38141G-VT-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND			2	1FE	124,653	99.6030	124,504	125,000	124,730	0	78	0	0	2.000	2.096	AO	458	1,250	04/20/2016	04/25/2019
38141G-VU-5	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND			2	1FE	1,011,370	99.2740	992,740	1,000,000	1,010,375	0	(995)	0	0	2.625	2.366	AO	4,813	13,125	07/20/2016	04/25/2021
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND			2	1FE	731,288	97.6990	732,743	750,000	731,363	0	75	0	0	3.500	3.804	MN	3,281	0	12/12/2016	11/16/2026
38148L-AA-4	GOLDMAN SACHS GROUP INC/THE NT 5.25%20			2	1FE	399,248	100.1050	400,420	400,000	399,509	0	140	0	0	2.600	2.639	AO	1,964	10,400	01/20/2015	04/23/2020
406216-BD-2	HALLIBURTON CO COM SR GLBL NT3.5%23				2FE	124,376	101.5410	126,926	125,000	124,469	0	71	0	0	3.500	3.573	FA	1,823	4,375	09/17/2015	08/01/2023
406216-BG-5	HALLIBURTON CO COM SENIOR CORP BND			2	2FE	708,910	101.5900	706,051	695,000	708,674	0	(236)	0	0	3.800	3.533	MN	3,560	2,090	12/29/2016	11/15/2025

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
416518-AB-4	HARTFORD FINANCIAL SERVICES GR SR NT 5.125%22				2FE	1,141,923	110.9190	1,109,190	1,000,000	1,115,616	0	(14,040)	0	0	5.125	2.758	AO	10,819	33,313	12/16/2016	04/15/2022
42809H-AG-2	HESS CORPORATION SENIOR CORP BND			2	2FE	579,612	99.5420	582,321	585,000	579,612	0	0	0	0	4.300	4.412	AO	6,708	0	12/29/2016	04/01/2027
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO HEWLETT PACKARD ENTERPRISE CO			2	2FE	359,075	104.6130	357,776	342,000	359,060	0	(15)	0	0	4.400	3.417	AO	3,177	0	12/30/2016	10/15/2022
437076-BE-1	HOME DEPOT INC. COMMON STOCK $ SR GLBL NT 2%19			2	1FE	512,150	100.8710	504,355	500,000	506,820	0	(2,810)	0	0	2.000	1.413	JD	444	10,000	01/30/2015	06/15/2019
437076-BK-7	HOME DEPOT INC. COMMON STOCK $ SR NT 3.35%25			2	1FE	34,950	102.5560	35,895	35,000	34,956	0	4	0	0	3.350	3.367	MS	345	1,173	09/08/2015	09/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP SENIOR CORP BND			2	2FE	534,753	101.2820	506,410	500,000	533,673	0	(1,080)	0	0	4.500	3.603	FA	9,375	0	08/30/2016	02/01/2026
446438-RN-5	HUNTINGTON NATL BK SR NT 2%18				1FE	997,110	100.0430	1,000,430	1,000,000	998,538	0	953	0	0	2.000	2.100	JD	56	20,000	06/25/2015	06/30/2018
459200-HC-8	INTL BUSINESS MACHINES CORP SR NT 1.25%17				1FE	1,010,920	100.0230	1,000,230	1,000,000	1,000,534	0	(5,445)	0	0	1.250	0.702	FA	5,035	12,500	01/28/2015	02/06/2017
46623E-KG-3	JPMORGAN CHASE & COMPANY SENIOR CORP BND			2	1FE	905,000	98.1470	888,230	905,000	905,000	0	0	0	0	2.295	2.295	FA	8,250	0	08/03/2016	08/15/2021
46625H-HL-7	JPMORGAN CHASE & COMPANY NT 6.3%19				1FE	2,358,761	109.2740	2,185,480	2,000,000	2,155,349	0	(64,444)	0	0	6.300	2.796	AO	23,800	126,000	10/01/2013	04/23/2019
46625H-JC-5	JPMORGAN CHASE & COMPANY SR NT 4.35%21				1FE	3,309	106.9800	3,209	3,000	3,224	0	(45)	0	0	4.350	2.623	FA	49	131	02/05/2015	08/15/2021
46625H-KA-7	JPMORGAN CHASE & COMPANY FR 2.25%012320			2	1FE	148,910	99.7650	149,648	150,000	149,296	0	219	0	0	2.250	2.410	JJ	1,481	3,375	03/19/2015	01/23/2020
46625H-LW-8	JPMORGAN CHASE & COMPANY FR 2.75%061520			2	1FE	1,507,140	100.9040	1,513,560	1,500,000	1,505,591	0	(1,567)	0	0	2.750	2.634	JD	917	41,250	12/04/2015	06/23/2020
46625H-NJ-5	JPMORGAN CHASE & COMPANY SUB CORP BND				2FE	293,873	102.7430	282,543	275,000	293,265	0	(608)	0	0	4.250	3.503	AO	2,922	5,844	07/19/2016	10/01/2027
46625H-NX-4	JPMORGAN CHASE & COMPANY SENIOR CORP BND			2	1FE	424,562	99.9260	424,686	425,000	424,660	0	84	0	0	2.550	2.572	AO	1,866	10,838	10/22/2015	10/29/2020
46625H-RS-1	JPMORGAN CHASE & COMPANY SENIOR CORP BND			2	1FE	1,146,603	97.8750	1,091,306	1,115,000	1,145,501	0	(1,101)	0	0	3.200	2.860	JD	1,586	18,633	10/20/2016	06/15/2026
46625H-RV-4	JPMORGAN CHASE & COMPANY SENIOR CORP BND			2	1FE	950,620	95.4490	954,490	1,000,000	950,823	0	203	0	0	2.950	3.551	AO	7,375	0	12/12/2016	10/01/2026
482480-AE-0	KLA-TENCOR CORP SENIOR CORP BND			2	2FE	38,973	105.8610	38,110	36,000	38,799	0	(174)	0	0	4.650	3.475	MN	279	837	06/10/2016	11/01/2024
49327M-2F-0	KEYBANK NA 2.5% BDS 15/12/19 USD250000				1FE	1,084,858	101.0420	1,086,202	1,075,000	1,084,858	0	0	0	0	2.500	2.177	JD	1,344	0	12/28/2016	12/15/2019
49456B-AF-8	KINDER MORGAN INC SR NT 4.3%25			2	2FE	2,037,610	102.9570	2,043,696	1,985,000	2,036,695	0	(915)	0	0	4.300	3.921	JD	7,394	18,275	12/29/2016	06/01/2025
500760-AZ-9	HEINZ H J CO SR NT 3.5%22				2FE	768,793	101.6970	762,728	750,000	766,168	0	(1,794)	0	0	3.500	3.065	JD	1,823	17,500	12/12/2016	06/06/2022
50077L-AD-8	HEINZ H J CO KRAFT HEINZ FOODS CO			2	2FE	194,164	93.8840	183,074	195,000	194,186	0	22	0	0	3.000	3.051	JD	488	3,039	08/22/2016	06/01/2026
50077L-AG-1	HEINZ H J CO KRAFT HEINZ FOODS CO				2FE	774,027	100.0230	775,178	775,000	774,206	0	179	0	0	2.000	2.070	JJ	5,683	0	08/22/2016	07/02/2018
512807-AR-9	LAM RSRCH CORP SENIOR CORP BND			2	2FE	1,053,575	99.4610	1,049,314	1,055,000	1,053,618	0	43	0	0	2.800	2.831	JD	1,313	15,426	11/29/2016	06/15/2021
534187-BD-0	LINCOLN NATIONAL CORP. SR NT 4%23				2FE	473,888	104.2470	469,112	450,000	471,037	0	(1,533)	0	0	4.000	3.214	MS	6,000	8,000	12/12/2016	09/01/2023
534187-BF-5	LINCOLN NATIONAL CORP. SENIOR CORP BND			2	2FE	164,805	99.7670	164,616	165,000	164,805	0	0	0	0	3.625	3.640	MS	316	0	12/05/2016	12/12/2026
539830-BF-5	LOCKHEED MARTIN CORPORATION SENIOR CORP BND			2	2FE	666,686	100.8450	655,493	650,000	666,025	0	(660)	0	0	2.500	1.827	MN	1,715	8,125	10/31/2016	11/23/2020
548661-DL-8	LOWES COMPANIES INC SENIOR CORP BND				1FE	134,854	98.7620	133,329	135,000	134,888	0	34	0	0	1.150	1.187	AO	328	755	04/11/2016	04/15/2019
55279H-AJ-9	MANUFACTURERS AND TRADERS TRUS 2.1% BDS 06/02/20 USD250000			2	1FE	799,544	99.7200	797,760	800,000	799,712	0	89	0	0	2.100	2.112	FA	6,767	16,800	02/03/2015	02/06/2020
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS LP SR NT 3.2%25			2	2FE	79,897	97.2230	77,778	80,000	79,914	0	9	0	0	3.200	3.215	MS	754	2,560	02/25/2015	03/15/2025
56585A-AG-7	MARATHON PETROLEUM CORP SR NT 3.625%24			2	2FE	98,365	98.7600	98,760	100,000	98,456	0	91	0	0	3.625	3.859	MS	1,067	1,813	06/29/2016	09/15/2024
571748-AV-4	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT3.5%24			2	1FE	979,771	101.7580	966,701	950,000	975,227	0	(2,416)	0	0	3.500	3.084	JD	2,586	21,000	12/12/2016	06/03/2024
571748-AZ-5	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT 26			2	1FE	104,919	101.8750	106,969	105,000	104,928	0	7	0	0	3.750	3.759	MS	1,170	3,938	09/09/2015	03/14/2026
571748-BA-9	MARSH & MC LENNAN CO'S INC. CO SENIOR CORP BND			2	1FE	139,843	101.6270	142,278	140,000	139,859	0	16	0	0	3.300	3.318	MS	1,373	2,310	03/09/2016	03/14/2023
58013M-EJ-9	MCDONALDS COPORATION NT 3.5%20				2FE	51,395	103.9830	49,912	48,000	51,032	0	(362)	0	0	3.500	1.653	JJ	775	0	07/21/2016	07/15/2020
58013M-EX-8	MCDONALDS COPORATION SENIOR CORP BND			2	2FE	1,149,929	101.1150	1,112,265	1,100,000	1,144,747	0	(5,182)	0	0	2.750	1.656	JD	1,849	15,125	07/12/2016	12/09/2020
58013M-EY-6	MCDONALDS COPORATION SENIOR CORP BND			2	2FE	164,465	101.8100	167,987	165,000	164,522	0	56	0	0	3.700	3.738	JJ	2,561	3,917	12/02/2015	01/30/2026
585055-AX-4	MEDTRONIC INC SR NT 3.125%22			2	1FE	357,735	102.1700	357,595	350,000	357,668	0	(67)	0	0	3.125	2.650	MS	3,220	0	12/12/2016	03/15/2022
585055-BA-3	MEDTRONIC INC SR NT 1.375%18				1FE	501,150	99.8290	499,145	500,000	500,456	0	(361)	0	0	1.375	1.301	AO	1,719	6,875	01/16/2015	04/01/2018
585055-BG-0	MEDTRONIC INC SR GLBL NT2.5%20				1FE	509,412	101.1190	505,595	500,000	506,734	0	(2,018)	0	0	2.500	2.063	MS	3,681	12,500	09/02/2015	03/15/2020
58933Y-AC-9	SCHERING-PLOUGH CORP. NT 1.1%18				1FE	599,220	99.7950	598,770	600,000	599,717	0	259	0	0	1.100	1.144	JJ	2,768	6,600	01/21/2015	01/31/2018
58933Y-AQ-8	SCHERING-PLOUGH CORP. SR NT 2.35%22				1FE	274,629	99.2990	273,072	275,000	274,723	0	50	0	0	2.350	2.371	FA	2,531	6,463	02/05/2015	02/10/2022
59018Y-N6-4	BANK OF AMERICA CORP SR NT 6.875%18				2FE	1,174,623	106.2910	1,062,910	1,000,000	1,052,463	0	(38,759)	0	0	6.875	2.777	AO	12,604	68,750	10/01/2013	04/25/2018
594918-BQ-6	MICROSOFT CORP SENIOR CORP BND			2	1FE	598,206	95.5800	573,480	600,000	598,301	0	95	0	0	2.000	2.046	FA	4,767	0	08/01/2016	08/08/2023
60871R-AG-5	MOLSON COORS BREWING CO SENIOR CORP BND			2	2FE	464,279	94.5310	439,569	465,000	464,311	0	32	0	0	3.000	3.018	JJ	6,743	0	06/28/2016	07/15/2026
61166W-AU-5	MONSANTO COMPANY SENIOR CORP BND			2	1FE	744,285	99.5660	746,745	750,000	744,323	0	38	0	0	3.375	3.490	JJ	11,672	0	12/12/2016	07/15/2024
617446-7X-1	MORGAN STANLEY SUB CORP BND				2FE	262,150	106.8290	251,048	235,000	261,192	0	(957)	0	0	5.000	3.529	MN	1,208	5,875	08/09/2016	11/24/2025
617446-7Y-9	MORGAN STANLEY SUB CORP BND				2FE	884,960	102.4750	865,914	845,000	884,534	0	(427)	0	0	4.350	3.768	MS	11,538	0	11/09/2016	09/08/2026
617446-8B-8	MORGAN STANLEY FR 2.2%120718				1FE	284,781	100.3680	286,049	285,000	284,877	0	62	0	0	2.200	2.223	JD	418	6,270	06/03/2015	12/07/2018
61746B-ED-4	MORGAN STANLEY SENIOR CORP BND				1FE	1,693,742	98.7960	1,689,412	1,710,000	1,693,941	0	199	0	0	2.625	2.832	MN	5,486	0	12/12/2016	11/17/2021
61747Y-CG-8	MORGAN STANLEY SR NT 7.3%19				1FE	551,340	111.4280	557,140	500,000	523,339	0	(9,094)	0	0	7.300	5.169	MN	4,867	36,500	10/01/2013	05/13/2019
61747Y-CJ-2	MORGAN STANLEY SR NT 5.625%19				1FE	534,871	108.3960	541,980	500,000	516,915	0	(5,767)	0	0	5.625	4.290	MS	7,656	28,125	10/01/2013	09/23/2019
61761J-3R-8	MORGAN STANLEY SENIOR CORP BND				1FE	466,804	95.5380	449,029	470,000	466,923	0	119	0	0	3.125	3.205	JJ	6,365	0	07/20/2016	07/27/2026
61761J-B3-2	MORGAN STANLEY FR 2.8%061620				1FE	1,465,560	100.8180	1,476,984	1,465,000	1,465,539	0	(149)	0	0	2.800	2.789	JD	1,709	41,020	12/04/2015	06/16/2020
651229-AT-3	NEWELL CO SENIOR CORP BND				2FE	1,272,863	101.0970	1,263,713	1,250,000	1,267,531	0	(5,331)	0	0	2.600	1.957	MS	8,306	16,160	04/15/2016	03/29/2019

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
651229-AU-0	NEWELL CO SENIOR CORP BND			2	2FE	944,555	101.7700	943,408	927,000	944,307	0	(248)	0	0	3.150	2.673	AO	7,300	0	12/12/2016	04/01/2021
65339K-AJ-9	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND				2FE	426,063	99.6860	423,666	425,000	425,885	0	(177)	0	0	1.649	1.522	MS	2,336	0	08/25/2016	09/01/2018
666807-BE-1	NORTHROP GRUMMAN CORP SR GLBL NT3.5%21				2FE	894,556	103.7540	881,909	850,000	881,393	0	(7,004)	0	0	3.500	2.567	MS	8,760	29,750	02/09/2015	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP SENIOR CORP BND				2FE	249,350	101.9450	254,863	250,000	249,443	0	78	0	0	3.250	3.288	FA	3,385	8,125	11/06/2015	08/01/2023
67066G-AD-6	NVIDIA CORP SENIOR CORP BND			2	2FE	830,976	97.6100	819,924	840,000	831,107	0	131	0	0	2.200	2.438	MS	5,390	0	12/12/2016	09/16/2021
67066G-AE-4	NVIDIA CORP SENIOR CORP BND			2	2FE	314,357	96.1460	302,860	315,000	314,374	0	16	0	0	3.200	3.224	MS	2,940	0	09/13/2016	09/16/2026
681919-AZ-9	OMNICOM GRP INC. SR NT 3.625%22				2FE	435,552	102.7010	426,209	415,000	430,578	0	(2,671)	0	0	3.625	2.861	MN	2,507	15,044	02/10/2015	05/01/2022
68389X-AN-5	ORACLE CORPORATION SR NT 1.2%17				1FE	401,112	100.0240	400,096	400,000	400,324	0	(409)	0	0	1.200	1.096	AO	1,013	4,800	01/20/2015	10/15/2017
68389X-AP-0	ORACLE CORPORATION SR NT 2.5%22				1FE	502,230	98.9300	494,650	500,000	501,715	0	(273)	0	0	2.500	2.436	AO	2,639	12,500	01/20/2015	10/15/2022
68389X-AU-9	ORACLE CORPORATION SR BD 3.4%24			2	1FE	1,403,553	101.8910	1,375,529	1,350,000	1,395,025	0	(4,545)	0	0	3.400	2.887	JJ	22,057	28,900	12/12/2016	07/08/2024
68389X-BL-8	ORACLE CORPORATION SENIOR CORP BND			2	1FE	799,864	96.8800	775,040	800,000	799,887	0	23	0	0	2.400	2.402	MS	9,280	0	06/29/2016	09/15/2023
68389X-BM-6	ORACLE CORPORATION SENIOR CORP BND			2	1FE	352,370	94.9210	332,224	350,000	352,277	0	(92)	0	0	2.650	2.571	JJ	4,483	0	07/19/2016	07/15/2026
69353R-EV-6	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND			2	1FE	2,019,060	100.1050	2,002,100	2,000,000	2,017,697	0	(1,363)	0	0	1.950	1.517	MS	12,675	0	10/31/2016	03/04/2019
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND			2	1FE	1,664,892	99.9370	1,663,951	1,665,000	1,664,898	0	6	0	0	2.550	2.551	JD	2,595	0	12/13/2016	12/09/2021
695114-CM-8	PACIFICORP 1ST MTG 3.85%21			2	1FE	542,316	105.9820	529,910	500,000	529,936	0	(6,699)	0	0	3.850	2.346	JD	856	19,250	02/13/2015	06/15/2021
713448-CK-2	PEPSICO INC COM SR NT 2.25%19			2	1FE	463,802	101.1880	455,346	450,000	456,987	0	(3,538)	0	0	2.250	1.433	JJ	4,894	10,125	01/20/2015	01/07/2019
713448-CL-0	PEPSICO INC COM SR NT 0.95%17				1FE	751,103	99.9610	749,708	750,000	750,076	0	(537)	0	0	0.950	0.878	FA	2,553	7,125	01/27/2015	02/22/2017
718172-AK-5	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND				1FE	218,962	106.7980	213,596	200,000	218,308	0	(654)	0	0	4.125	1.933	MN	1,008	4,125	10/31/2016	05/17/2021
718172-AN-9	PHILIP MORRIS INTERNATIONAL IN SR GLBL NT 17				1FE	1,471,660	100.0030	1,450,044	1,450,000	1,452,190	0	(10,135)	0	0	1.625	0.921	MS	6,611	23,563	01/27/2015	03/20/2017
718172-AS-8	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND				1FE	1,500,120	99.9120	1,498,680	1,500,000	1,500,049	0	(71)	0	0	1.125	1.120	FA	6,094	16,875	12/28/2015	08/21/2017
723787-AM-9	PIONEER NAT RES CO SENIOR CORP BND			2	2FE	115,001	105.9560	111,254	105,000	114,535	0	(467)	0	0	4.450	3.254	JJ	2,155	2,829	06/29/2016	01/15/2026
724479-AK-6	PITNEY BOWES INC SENIOR CORP BND			2	2FE	149,586	97.0880	145,632	150,000	149,607	0	21	0	0	3.375	3.435	AO	1,392	0	09/15/2016	10/01/2021
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND			2	2FE	144,588	101.4450	147,095	145,000	144,590	0	2	0	0	4.500	4.535	JD	707	0	11/15/2016	12/15/2026
742718-EG-0	PROCTER & GAMBLE CO. COMMON ST SR GLBL NT1.9%19				1FE	356,412	100.9080	353,178	350,000	353,867	0	(1,329)	0	0	1.900	1.500	MN	1,108	6,650	01/21/2015	11/01/2019
742718-EQ-8	PROCTER & GAMBLE CO. COMMON ST SENIOR CORP BND				1FE	768,422	98.2890	756,825	770,000	768,471	0	49	0	0	1.700	1.743	MN	2,109	0	10/31/2016	11/03/2021
745310-AF-9	PUGET ENERGY INC SR NT 5.625%22			2	2FE	76,226	110.7330	71,976	65,000	73,455	0	(1,456)	0	0	5.625	2.951	JJ	1,686	3,656	01/22/2015	07/15/2022
747525-AF-0	QUALCOMM INC SR NT 3.45%25			2	1FE	239,157	101.7520	228,942	225,000	238,859	0	(298)	0	0	3.450	2.605	MN	884	3,881	10/18/2016	05/20/2025
756109-AS-3	REALTY INCOME CORP SENIOR CORP BND			2	2FE	271,345	94.1500	258,913	275,000	271,405	0	60	0	0	3.000	3.153	JJ	1,810	0	10/04/2016	01/15/2027
760759-AL-4	REPUBLIC SERVICES INC NT 3.8%18				2FE	532,095	102.7810	513,905	500,000	513,529	0	(9,696)	0	0	3.800	1.788	MN	2,428	19,000	01/23/2015	05/15/2018
761713-BC-9	REYNOLDS AMERICAN INC SR NT 2.3%18				2FE	503,645	100.6340	503,170	500,000	502,175	0	(1,466)	0	0	2.300	1.993	JD	607	11,500	12/28/2015	06/12/2018
761713-BF-2	REYNOLDS AMERICAN INC SENIOR CORP BND				2FE	1,172,465	104.5920	1,150,512	1,100,000	1,170,995	0	(1,470)	0	0	4.000	2.715	JD	2,322	12,000	12/12/2016	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC SR NT 4.45%25			2	2FE	229,303	105.5810	242,836	230,000	229,392	0	58	0	0	4.450	4.488	JD	540	10,235	06/09/2015	06/12/2025
80282K-AD-8	SANTANDER HOLDINGS USA INC SENIOR CORP BND			2	2FE	750,638	99.1130	743,348	750,000	750,578	0	(59)	0	0	2.650	2.625	AO	4,085	9,938	07/19/2016	04/17/2020
80282K-AE-6	SANTANDER HOLDINGS USA INC SENIOR CORP BND			2	2FE	265,634	99.3750	253,406	255,000	265,194	0	(440)	0	0	4.500	3.931	JJ	5,228	0	07/22/2016	07/17/2025
842587-CV-7	SOUTHERN CO. SENIOR CORP BND			2	2FE	513,136	97.3230	501,213	515,000	513,246	0	111	0	0	3.250	3.292	JJ	10,089	0	05/19/2016	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SR NT 4.75%24			2	2FE	157,134	106.1650	148,631	140,000	156,185	0	(949)	0	0	4.750	2.902	MS	1,958	3,325	07/14/2016	03/15/2024
84756N-AH-2	SPECTRA ENERGY PARTNERS LP SENIOR CORP BND			2	2FE	134,818	95.6470	129,123	135,000	134,821	0	3	0	0	3.375	3.391	AO	937	0	10/05/2016	10/15/2026
857477-AN-3	STATE STREET CORP SR GLBL NT3.3%24				1FE	503,575	100.9850	504,925	500,000	503,557	0	(18)	0	0	3.300	3.198	JD	688	8,250	12/12/2016	12/16/2024
863667-AM-3	STRYKER CORP SENIOR CORP BND			2	1FE	269,897	100.3860	271,042	270,000	269,914	0	16	0	0	2.625	2.633	MS	2,087	3,642	03/03/2016	03/15/2021
863667-AN-1	STRYKER CORP SENIOR CORP BND			2	1FE	393,524	100.9440	383,587	380,000	392,940	0	(584)	0	0	3.500	3.054	MS	3,916	6,835	07/05/2016	03/15/2026
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPER SENIOR CORP BND			2	2FE	119,635	96.7940	116,153	120,000	119,650	0	14	0	0	3.900	3.937	JJ	2,197	0	07/07/2016	07/15/2026
867914-BF-9	SUN TRUST BANKS INC. SR NT 2.35%18			2	2FE	757,088	100.8860	756,645	750,000	756,906	0	(182)	0	0	2.350	1.812	MN	2,938	0	12/12/2016	11/01/2018
87165B-AE-3	SYNCHRONY FINANCIAL SR NT 2.7%20			2	2FE	199,582	99.7040	199,408	200,000	199,735	0	81	0	0	2.700	2.745	FA	2,220	5,400	01/26/2015	02/03/2020
87165B-AJ-2	SYNCHRONY FINANCIAL SENIOR CORP BND			2	2FE	404,895	100.5060	407,049	405,000	404,936	0	42	0	0	2.600	2.608	JJ	4,856	6,464	12/01/2015	01/15/2019
871829-BA-4	SYSCO CORP. COMMON STOCK $1 PA SENIOR CORP BND			2	2FE	259,865	98.9330	257,226	260,000	259,879	0	14	0	0	2.500	2.511	JJ	2,997	1,878	03/22/2016	07/15/2021
87612E-AV-8	TARGET CORPORATION NT 3.875%20				1FE	329,862	105.9230	317,769	300,000	319,639	0	(5,311)	0	0	3.875	1.951	JJ	5,360	11,625	01/16/2015	07/15/2020
87612E-AZ-9	TARGET CORPORATION NT 2.9%22				1FE	622,650	101.9030	611,418	600,000	616,714	0	(3,094)	0	0	2.900	2.311	JJ	8,023	17,400	01/20/2015	01/15/2022
883556-BE-1	THERMO FISHER SR NT 2.4%19				2FE	1,567,047	100.7600	1,561,780	1,550,000	1,559,266	0	(4,303)	0	0	2.400	2.105	FA	15,500	37,200	12/28/2015	02/01/2019
883556-BM-3	THERMO FISHER SENIOR CORP BND			2	2FE	119,830	100.3250	120,390	120,000	119,846	0	15	0	0	3.650	3.667	JD	195	4,453	11/30/2015	12/15/2025
883556-BN-1	THERMO FISHER SENIOR CORP BND			2	2FE	515,177	98.2870	511,092	520,000	515,283	0	106	0	0	3.000	3.160	AO	3,293	2,578	12/12/2016	04/15/2023
887317-AT-2	TIME WARNER INC SENIOR CORP BND				2FE	478,881	99.9400	474,715	475,000	478,118	0	(763)	0	0	2.100	1.821	JD	831	9,975	05/18/2016	06/01/2019
887317-AW-5	TIME WARNER INC SR NT 3.6%25			2	2FE	78,479	99.4400	74,580	75,000	78,417	0	(62)	0	0	3.600	2.976	JJ	1,245	0	10/25/2016	07/15/2025
887317-AZ-8	TIME WARNER INC SENIOR CORP BND			2	2FE	153,943	100.1080	144,156	144,000	153,776	0	(167)	0	0	3.875	2.991	JJ	2,573	0	10/25/2016	01/15/2026
887317-BB-0	TIME WARNER INC SENIOR CORP BND			2	2FE	159,384	99.4320	159,091	160,000	159,385	0	1	0	0	3.800	3.845	FA	388	0	11/29/2016	02/15/2027
891906-AD-1	TOTAL SYST SERV INC SENIOR CORP BND			2	2FE	548,768	103.2150	567,683	550,000	548,954	0	186	0	0	3.800	3.849	AO	5,225	11,263	03/14/2016	04/01/2021
90265E-AL-4	UDR INC SENIOR CORP BND			2	2FE	485,000	93.5370	453,654	485,000	485,000	0	0	0	0	2.950	2.950	MS	5,087	0	08/16/2016	09/01/2026
90331H-MQ-3	US BANK NATIONAL ASSOCIATION SR GLBL NT 18			2	1FE	2,359,725	99.8260	2,360,885	2,365,000	2,362,469	0	2,337	0	0	1.350	1.451	JJ	13,747	31,928	12/28/2015	01/26/2018

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
90331H-MY-6	US BANK NATIONAL ASSOCIATION SENIOR CORP BND			2	1FE	713,012	98.9130	707,228	715,000	713,458	0	446	0	0	1.400	1.495	AO	1,807	5,005	04/21/2016	04/26/2019
907818-EA-2	UNION PACIFIC CORPORATION SR NT 1.8%20			2	1FE	298,759	99.1850	292,596	295,000	298,224	0	(571)	0	0	1.800	1.364	FA	2,213	3,510	07/05/2016	02/01/2020
91159H-HC-7	US BANCORP FR 3%031522			2	1FE	1,042,650	101.9560	1,019,560	1,000,000	1,031,719	0	(5,776)	0	0	3.000	2.339	MS	8,833	30,000	01/28/2015	03/15/2022
91159H-HM-5	US BANCORP SUB CORP BND			2	1FE	234,819	97.3560	228,787	235,000	234,830	0	11	0	0	3.100	3.109	AO	1,295	3,663	04/21/2016	04/27/2026
91159H-HN-3	US BANCORP SENIOR CORP BND			2	1FE	650,205	92.5770	606,379	655,000	650,394	0	189	0	0	2.375	2.458	JJ	6,871	0	07/19/2016	07/22/2026
913017-BU-2	UNITED TECHNOLOGIES CORP COM BD 1.8%17				1FE	765,267	100.2610	751,958	750,000	752,741	0	(6,571)	0	0	1.800	0.915	JD	1,125	13,500	02/10/2015	06/01/2017
913017-BV-0	UNITED TECHNOLOGIES CORP COM NT 3.1%22				1FE	1,032,789	102.7840	1,027,840	1,000,000	1,032,191	0	(598)	0	0	3.100	2.460	JD	2,583	2,325	11/29/2016	06/01/2022
91324P-CM-2	UNITEDHEALTH GROUP INC NT 2.7%20				1FE	124,925	101.5050	126,881	125,000	124,945	0	14	0	0	2.700	2.713	JJ	1,556	3,300	07/20/2015	07/15/2020
91324P-CN-0	UNITEDHEALTH GROUP INC NT 3.35%22				1FE	502,085	103.0310	515,155	500,000	501,691	0	(275)	0	0	3.350	3.283	JJ	7,724	11,304	07/21/2015	07/15/2022
91324P-CW-0	UNITEDHEALTH GROUP INC SENIOR CORP BND				1FE	54,943	101.5830	55,871	55,000	54,943	0	0	0	0	3.450	3.462	JJ	58	0	12/15/2016	01/15/2027
92277G-AJ-6	VENTAS REALTY LP SENIOR CORP BND			2	2FE	149,717	94.8780	142,317	150,000	149,724	0	7	0	0	3.250	3.272	AO	1,354	0	09/14/2016	10/15/2026
92343V-BM-5	VERIZON COMMUNICATIONS INC SENIOR CORP BND				2FE	2,061,074	102.2320	2,044,640	2,000,000	2,050,749	0	(10,325)	0	0	2.709	0.922	MJSD	2,709	25,469	08/23/2016	09/14/2018
92343V-BQ-6	VERIZON COMMUNICATIONS INC SENIOR CORP BND				2FE	166,428	107.0110	160,517	150,000	163,905	0	(2,523)	0	0	4.500	1.895	MS	1,988	3,375	04/18/2016	09/15/2020
92343V-CR-3	VERIZON COMMUNICATIONS INC SR NT 3.5%24			2	2FE	1,256,893	99.6790	1,245,988	1,250,000	1,257,751	0	308	0	0	3.500	3.393	MN	7,292	37,625	07/01/2016	11/01/2024
92553P-AT-9	VIACOM INC SENIOR CORP BND			2	2FE	131,119	100.0800	125,100	125,000	130,746	0	(373)	0	0	4.250	3.445	MS	1,771	2,656	07/19/2016	09/01/2023
92553P-AX-0	VIACOM INC SR NT 3.875%24			2	2FE	82,056	97.0520	78,612	81,000	81,997	0	(59)	0	0	3.875	3.674	AO	785	1,569	07/06/2016	04/01/2024
92553P-BB-7	VIACOM INC SENIOR CORP BND			2	2FE	917,598	92.4200	866,900	938,000	917,681	0	83	0	0	3.450	3.712	AO	7,821	0	12/06/2016	10/04/2026
927804-FQ-2	VIRGINIA ELECTRIC POWER SR -20144A NT 24			2	1FE	798,165	102.7650	770,738	750,000	787,376	0	(5,665)	0	0	3.450	2.553	FA	9,775	25,875	01/22/2015	02/15/2024
929089-AB-6	VOYA FINANCIAL INC SENIOR CORP BND				2FE	479,000	97.7780	479,112	490,000	479,063	0	64	0	0	3.650	3.935	JD	795	9,042	12/06/2016	06/15/2026
931142-DF-7	WAL-MART STORES INC SR NT 1.125%18				1FE	300,045	99.7670	299,301	300,000	300,018	0	(14)	0	0	1.125	1.120	AO	750	3,375	01/20/2015	04/11/2018
931422-AH-2	WALGREEN CO SR NT 3.1%22				2FE	194,720	99.9850	199,970	200,000	195,380	0	660	0	0	3.100	3.551	MS	1,826	6,200	02/02/2016	09/15/2022
931427-AH-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND			2	2FE	253,380	101.7780	254,445	250,000	253,363	0	(17)	0	0	3.800	3.597	MN	1,135	0	12/12/2016	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND			2	2FE	742,161	98.1600	701,844	715,000	741,180	0	(982)	0	0	3.450	2.988	JD	2,056	12,334	10/18/2016	06/01/2026
949746-SA-0	WELLS FARGO & COMPANY SENIOR CORP BND				1FE	1,322,964	97.3060	1,289,305	1,325,000	1,323,088	0	124	0	0	2.100	2.133	JJ	12,367	0	10/20/2016	07/26/2021
949746-SH-5	WELLS FARGO & COMPANY SENIOR CORP BND				1FE	442,722	95.2400	438,104	460,000	442,795	0	73	0	0	3.000	3.450	AO	2,530	0	12/12/2016	10/23/2026
94974B-EV-8	WELLS FARGO & COMPANY SR NT 4.6%21				1FE	1,127,830	107.4540	1,074,540	1,000,000	1,090,049	0	(19,959)	0	0	4.600	2.359	AO	11,500	46,000	01/28/2015	04/01/2021
94974B-FC-9	WELLS FARGO & COMPANY NT-I 3.5%22				1FE	382,856	102.8850	370,386	360,000	377,024	0	(3,048)	0	0	3.500	2.519	MS	3,955	12,600	01/23/2015	03/08/2022
94974B-GF-1	WELLS FARGO & COMPANY SR NT 2.15%20				1FE	2,942,430	99.5280	2,881,336	2,895,000	2,936,370	0	(6,214)	0	0	2.150	1.671	JJ	26,107	38,055	07/05/2016	01/30/2020
94974B-GL-8	WELLS FARGO & COMPANY SUB CORP BND				1FE	305,692	102.8570	282,857	275,000	304,893	0	(799)	0	0	4.300	3.086	JJ	5,223	0	08/29/2016	07/22/2027
94988J-5D-5	WELLS FARGO BANK NA SENIOR CORP BND				1FE	344,852	99.5170	343,334	345,000	344,880	0	28	0	0	1.750	1.765	MN	621	2,885	05/25/2016	05/24/2019
962166-BV-5	WEYERHAEUSER CO. SR NT 7.375%19				2FE	972,884	112.2590	898,072	800,000	883,436	0	(28,570)	0	0	7.375	3.367	AO	14,750	59,000	10/01/2013	10/01/2019
96950F-AD-6	WILLIAMS PRTNRS SR NT 5.25%20				2FE	654,786	106.8420	641,052	600,000	635,206	0	(10,297)	0	0	5.250	3.300	MS	9,275	31,500	01/26/2015	03/15/2020
96950F-AJ-3	WILLIAMS PRTNRS SENIOR CORP BND			2	2FE	288,799	98.4400	305,164	310,000	290,250	0	1,450	0	0	3.350	4.651	FA	3,923	5,193	07/06/2016	08/15/2022
96950F-AQ-7	WILLIAMS PRTNRS SR NT 3.9%25			2	2FE	917,470	98.0760	926,818	945,000	917,871	0	401	0	0	3.900	4.326	JJ	16,994	0	12/12/2016	01/15/2025
976657-AJ-5	WISCONSIN ENERGY CORP SR NT 1.65%18				2FE	244,863	99.9080	244,775	245,000	244,933	0	45	0	0	1.650	1.669	JD	180	4,043	06/04/2015	06/15/2018
98419M-AJ-9	XYLEM INC/NY SENIOR CORP BND			2	2FE	109,773	97.1050	106,816	110,000	109,778	0	4	0	0	3.250	3.274	MN	794	0	10/03/2016	11/01/2026
98956P-AL-6	ZIMMER BIOMET HOLDINGS INC NT 3.15%22			2	2FE	1,097,239	99.7270	1,096,997	1,100,000	1,097,891	0	364	0	0	3.150	3.190	AO	8,663	34,650	03/10/2015	04/01/2022
067901-AQ-1	BARRICK GOLD CORP NT 4.1%23		A		2FE	160,707	102.5840	153,876	150,000	160,047	0	(660)	0	0	4.100	2.933	MN	1,025	3,075	07/12/2016	05/01/2023
136385-AV-3	CANADIAN NATURAL RESOURCES LTD SENIOR CORP BND		A	2	2FE	787,010	100.2960	787,324	785,000	787,010	0	0	0	0	3.900	3.862	FA	13,011	0	12/29/2016	02/01/2025
448055-AK-9	HUSKY ENERGY INC. SR NT 4%24		A	2	2FE	82,183	101.8170	81,454	80,000	82,076	0	(107)	0	0	4.000	3.580	AO	676	1,600	07/25/2016	04/15/2024
867224-AA-5	SUNCOR ENERGY INC SENIOR CORP BND		A	2	1FE	665,129	102.4730	645,580	630,000	663,365	0	(1,765)	0	0	3.600	2.826	JD	1,890	12,690	07/19/2016	12/01/2024
893526-DM-2	TRANSCANADA CORP SR GLBL NT2.5%22		A		1FE	974,649	97.6520	976,520	1,000,000	980,426	0	3,186	0	0	2.500	2.882	FA	10,417	25,000	03/02/2015	08/01/2022
00185A-AK-0	AON PLC SENIOR CORP BND		D	2	2FE	519,854	101.9290	530,031	520,000	519,854	0	0	0	0	3.875	3.879	JD	896	15,896	02/23/2016	12/15/2025
00507U-AF-8	ACTAVIS FUNDING SCS SR NT 3.85%24		D	2	2FE	380,559	100.8920	380,363	377,000	380,258	0	(312)	0	0	3.850	3.710	JD	645	14,515	03/11/2016	06/15/2024
00507U-AM-3	ACTAVIS FUNDING SCS SENIOR CORP BND		D		2FE	1,237,985	100.5780	1,232,081	1,225,000	1,233,318	0	(4,667)	0	0	2.350	1.772	MS	8,716	14,394	04/22/2016	03/12/2018
00507U-AS-0	ACTAVIS FUNDING SCS SR NT 3.8%25		D	2	2FE	2,213,805	100.1180	2,117,496	2,115,000	2,211,312	0	(2,492)	0	0	3.800	3.148	MS	23,665	0	11/09/2016	03/15/2025
00772B-AF-8	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND		D		2FE	964,125	103.6350	932,715	900,000	958,951	0	(5,174)	0	0	4.500	2.893	MN	5,175	20,250	07/29/2016	05/15/2021
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND		D		2FE	957,596	104.0000	936,000	900,000	952,727	0	(4,869)	0	0	4.625	2.994	AO	7,053	20,813	08/11/2016	10/30/2020
055451-AU-2	BHP BILLITON FINANCE (USA) LTD SR NT 3.85%23		D		1FE	960,597	105.8340	926,048	875,000	955,511	0	(5,086)	0	0	3.850	2.365	MS	8,515	16,844	07/15/2016	09/30/2023
05565Q-CY-2	BP CAPITAL MARKETS PLC NT 1.674%18		D		1FE	250,000	100.1010	250,253	250,000	250,000	0	0	0	0	1.674	1.674	FA	1,604	4,185	02/10/2015	02/13/2018
05579T-5G-7	BNP PARIBAS SA SUB CORP BND		D		2FE	365,487	100.2470	348,860	348,000	364,828	0	(659)	0	0	4.250	3.534	AO	3,122	7,395	08/18/2016	10/15/2024
06738E-AN-5	BARCLAYS PLC SENIOR CORP BND		D		2FE	1,128,493	101.2820	1,119,166	1,105,000	1,127,683	0	(809)	0	0	4.375	4.100	JJ	22,695	0	12/09/2016	01/12/2026
06738E-AP-0	BARCLAYS PLC SUB CORP BND		D		2FE	502,190	101.6550	508,275	500,000	502,184	0	(6)	0	0	5.200	5.140	MN	3,539	0	12/12/2016	05/12/2026
06738E-AQ-8	BARCLAYS PLC SENIOR CORP BND		D		2FE	880,912	98.8390	861,876	872,000	880,320	0	(592)	0	0	3.200	2.977	FA	10,929	0	08/18/2016	08/10/2021
21684A-AF-3	COOPERATIEVE CENTRALE RAIFFEIS SUB CORP BND		D		1FE	527,951	98.0250	514,631	525,000	527,853	0	(97)	0	0	3.750	3.682	JJ	8,750	0	07/29/2016	07/21/2026
225433-AD-3	CREDIT SUISSE GROUP FUNDING GU SENIOR CORP BND		D		2FE	1,194,228	99.1320	1,189,584	1,200,000	1,194,921	0	693	0	0	2.750	2.888	MS	8,708	16,500	07/19/2016	03/26/2020

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
225433-AM-3	CREDIT SUISSE GROUP FUNDING GU CREDIT SUISSE GROUP FUNDING		D		2FE	824,971	100.6310	830,206	825,000	824,971	0	0	0	0	3.450	3.451	AO	3,558	0	11/22/2016	04/16/2021
225460-AT-4	CREDIT SUISSE AG (NEW YORK BRA FR 1.75%012918		D		1FE	1,995,560	99.8020	1,996,040	2,000,000	1,995,746	0	186	0	0	1.750	1.950	JJ	14,778	0	12/12/2016	01/29/2018
36164N-FF-7	GE CAPITAL INTL FUNDING		D		1FE	0		0	0	0	0	(1,081)	0	0	2.342	0.000	MN	0	0	10/26/2015	11/15/2020
36164Q-MS-4	GE CAPITAL INTL FUNDING		D		1FE	815,121	99.9520	811,610	812,000	814,782	0	(339)	0	0	2.342	2.249	MN	2,430	9,509	07/08/2016	11/15/2020
377373-AC-9	GLAXOSMITHKLINE CAPITAL PLC SR GLBL NT1.5%17		D		1FE	1,011,570	100.1480	1,001,480	1,000,000	1,001,798	0	(5,100)	0	0	1.500	0.985	MN	2,208	15,000	01/23/2015	05/08/2017
404280-AU-3	HSBC HOLDINGS PLC SUB CORP BND		D		1FE	204,970	100.9150	201,830	200,000	204,865	0	(105)	0	0	4.250	3.915	FA	3,140	0	10/04/2016	08/18/2025
404280-BB-4	HSBC HOLDINGS PLC SENIOR CORP BND		D		1FE	1,219,515	100.6830	1,183,025	1,175,000	1,217,934	0	(1,581)	0	0	3.900	3.442	MN	4,583	22,913	10/18/2016	05/25/2026
404280-BH-1	HSBC HOLDINGS PLC SUB CORP BND		D		1FE	199,984	100.7420	201,484	200,000	199,984	0	0	0	0	4.375	4.376	MN	924	0	11/16/2016	11/23/2026
53944V-AE-9	LLOYDS BANK PLC SENIOR CORP BND		D		1FE	350,147	99.7380	349,083	350,000	350,146	0	(1)	0	0	2.400	2.386	MS	2,427	0	12/12/2016	03/17/2020
53944V-AK-5	LLOYDS BANK PLC SR GLBL NT2.7%20		D		1FE	874,540	100.7320	856,222	850,000	872,129	0	(2,410)	0	0	2.700	1.953	FA	8,543	11,475	07/29/2016	08/17/2020
53944Y-AB-9	LLOYDS TSB GRP PLC SUB CORP BND		D		2FE	714,815	101.2890	706,997	698,000	714,358	0	(457)	0	0	4.650	4.337	MS	8,745	8,091	12/09/2016	03/24/2026
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SR NT 5.75%24		D	2	2FE	398,790	114.4430	400,551	350,000	398,507	0	(283)	0	0	5.750	3.510	AO	4,249	0	12/12/2016	04/15/2024
71656L-BP-5	PETROLEOS MEXICANOS SENIOR CORP BND 144A		D		2FE	233,698	102.3980	240,635	235,000	233,705	0	7	0	0	5.375	5.500	MS	632	0	12/06/2016	03/13/2022
71656L-BQ-3	PETROLEOS MEXICANOS SENIOR CORP BND 144A		D		2FE	1,017,444	103.1500	1,048,004	1,016,000	1,017,414	0	(31)	0	0	6.500	6.482	MS	3,302	0	12/12/2016	03/13/2027
767201-AS-5	RIO TINTO FINANCE (USA) LTD SR GLBL NT 25		D	2	1FE	627,026	102.9810	648,780	630,000	627,381	0	258	0	0	3.750	3.808	JD	1,050	23,625	09/18/2015	06/15/2025
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP P SENIOR CORP BND		D		2FE	494,720	96.0260	480,130	500,000	494,851	0	131	0	0	3.875	4.052	MS	5,866	0	10/20/2016	09/12/2023
80281L-AE-5	SANTANDER UK GROUP HOLDINGS PL SENIOR CORP BND		D		2FE	1,581,659	97.7860	1,554,797	1,590,000	1,581,845	0	185	0	0	2.875	2.995	FA	18,539	0	12/12/2016	08/05/2021
806854-AH-8	SCHLUMBERGER INVESTMENT SA SR NT 3.65%23		D	2	1FE	459,676	104.7480	445,179	425,000	452,596	0	(3,749)	0	0	3.650	2.583	JD	1,293	15,513	02/03/2015	12/01/2023
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS SENIOR CORP BND		D	2	2FE	1,549,799	95.0450	1,473,198	1,550,000	1,549,806	0	7	0	0	2.875	2.877	MS	12,131	0	09/19/2016	09/23/2023
85771P-AN-2	STATOIL ASA SENIOR CORP BND		D		1FE	380,769	104.6690	366,342	350,000	379,228	0	(1,540)	0	0	3.700	2.423	MS	4,317	6,475	07/29/2016	03/01/2024
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND		D		2FE	548,163	93.8500	516,175	550,000	548,269	0	106	0	0	2.800	2.853	JJ	6,844	0	07/18/2016	07/21/2023
89152U-AF-9	TOTAL CAPITAL SA SR GLBL NT 21		D		1FE	550,710	106.6620	533,310	500,000	535,407	0	(8,202)	0	0	4.125	2.294	JJ	8,766	20,625	02/10/2015	01/28/2021
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA SR GLBL NT2.1%19		D		1FE	759,900	100.4830	753,623	750,000	755,653	0	(2,225)	0	0	2.100	1.786	JD	525	15,750	01/23/2015	06/19/2019
89641U-AD-3	TRINITY ACQUISTN SENIOR CORP BND		D	2	2FE	154,802	100.9760	156,513	155,000	154,827	0	25	0	0	3.500	3.526	MS	1,597	2,607	03/17/2016	09/15/2021
90261X-GD-8	UBS AG (STAMFORD BRANCH) SR NT 4.875%20		D		1FE	977,364	108.1700	943,242	872,000	968,148	0	(9,216)	0	0	4.875	1.697	FA	17,358	0	08/19/2016	08/04/2020
90261X-HE-5	UBS AG (STAMFORD BRANCH) SENIOR CORP BND		D		1FE	2,047,660	100.4850	2,009,700	2,000,000	2,042,191	0	(5,469)	0	0	2.375	1.550	FA	18,076	0	08/23/2016	08/14/2019
92857W-AX-8	VODAFONE GROUP PLC SR GLBL NT 17		D		2FE	0	100.0200	0	0	0	0	0	0	0	1.625	0.000	MS	(102)	0	01/28/2015	03/20/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						225,853,851	XXX	222,096,121	220,746,000	224,528,932	(78,103)	(602,730)	0	0	XXX	XXX	XXX	1,750,673	3,018,901	XXX	XXX
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						225,853,851	XXX	222,096,121	220,746,000	224,528,932	(78,103)	(602,730)	0	0	XXX	XXX	XXX	1,750,673	3,018,901	XXX	XXX
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured 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
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5999999. Subtotal - Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO						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						250,176,108	XXX	245,658,477	245,130,000	248,437,777	(78,103)	(953,781)	0	0	XXX	XXX	XXX	2,017,977	3,730,306	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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						250,176,108	XXX	245,658,477	245,130,000	248,437,777	(78,103)	(953,781)	0	0	XXX	XXX	XXX	2,017,977	3,730,306	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
69335*-10-1	PGA Service Corporation			100.000	2,052,419	20,524.190	2,052,419	6,815,234	0	0	0	678,691	0	678,691	0	U	10/23/1983
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					2,052,419	XXX	2,052,419	6,815,234	0	0	0	678,691	0	678,691	0	XXX	XXX
9799999 - Total Common Stocks					2,052,419	XXX	2,052,419	6,815,234	0	0	0	678,691	0	678,691	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					2,052,419	XXX	2,052,419	6,815,234	0	0	0	678,691	0	678,691	0	XXX	XXX

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

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-D5-6	UNITED STATES TREASURY 2.375%08/15/24 2.375% 08/15/24		08/19/2016	Bank of America		1,246,309	1,170,000	881
912828-R3-6	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 05/15/26		08/10/2016	Various		210,419	209,000	803
0599999. Subtotal - Bonds - U.S. Governments						1,456,728	1,379,000	1,684
419791-5Z-7	HAWAII STATE OF MUNI BND GO 5.000% 08/01/29		01/08/2016	Stifel Nicolaus		55,164	45,000	1,013
452152-F9-7	ILLINOIS STATE OF MUNI BND GO 5.000% 02/01/20		10/14/2016	Bank of America		187,199	175,000	0
57582P-6Q-8	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO 5.000% 09/01/28		02/03/2016	Raymond James & Assoc Inc		30,363	25,000	545
57582R-DM-5	COMMONWEALTH OF MASSACHUSETTS MUNI BND GO 5.000% 05/01/24		01/26/2016	Hutchinson,Shockey,Erley & Co		431,200	350,000	4,278
93974D-KH-0	WASHINGTON STATE OF MUNI BND GO 5.000% 07/01/30		10/20/2016	Stifel Nicolaus		174,286	145,000	2,296
97705L-UC-9	WISCONSIN STATE OF MUNI BND GO 5.000% 05/01/19		01/26/2016	Various		278,858	255,000	3,117
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,157,070	995,000	11,249
110290-LW-1	BRISTOL TWP PA SCH DIST MUNI BND GO 5.000% 06/01/20		05/18/2016	Hutchinson,Shockey,Erley & Co		193,496	170,000	4,061
145591-AS-2	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO 4.000% 12/01/32		07/07/2016	Stifel Nicolaus		170,766	150,000	0
145591-AT-0	CARROLLTON EXEMPTED VILLAGE SC MUNI BND GO 4.000% 12/01/33		07/07/2016	Stifel Nicolaus		221,198	195,000	0
147670-BB-8	CASS & MORGAN CNTY ILL CMNTY U MUNI BND GO 7.750% 12/01/22		02/03/2016	Hutchinson,Shockey,Erley & Co		100,920	75,000	1,082
167615-SQ-7	CHICAGO ILL PK DIST MUNI BND GO 5.000% 01/01/22		11/29/2016	Hutchinson,Shockey,Erley & Co		32,077	30,000	629
213185-KN-0	COOK CNTY ILL MUNI BND GO 5.000% 11/15/23		12/01/2016	Hutchinson,Shockey,Erley & Co		16,327	15,000	44
213187-CC-9	COOK CNTY ILL CMNTY COLLEGE DI MUNI BND GO 5.250% 12/01/27		07/08/2016	Hutchinson,Shockey,Erley & Co		118,803	100,000	613
224655-HH-6	CRAWFORD CENT SCH DIST PA CRAW MUNI BND GO 5.000% 02/01/19		06/30/2016	Hutchinson,Shockey,Erley & Co		198,339	185,000	3,983
262651-UK-6	DU PAGE CNTY ILL FST PRESV DIS MUNI BND GO 5.000% 01/01/24		05/18/2016	Hutchinson,Shockey,Erley & Co		68,340	55,000	1,085
262885-LB-0	DU PAGE CNTY ILL SCH DIST NO 3 MUNI BND GO 4.000% 12/01/23		12/30/2016	Hutchinson,Shockey,Erley & Co		42,916	40,000	151
426272-CX-6	HENRY & WHITESIDE CNTYS ILL CM MUNI BND GO 5.000% 08/15/28		10/06/2016	Stifel Nicolaus		58,689	50,000	396
675649-EA-1	OCONTO COUNTY OF MUNI BND GO 4.000% 06/01/25		01/21/2016	Hutchinson,Shockey,Erley & Co		222,158	195,000	0
919060-GR-8	VALDEZ ALASKA MUNI BND GO 5.000% 06/30/30		04/18/2016	Stifel Nicolaus		379,020	325,000	5,010
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,823,049	1,585,000	17,054
010608-D8-7	ALABAMA ST PUB SCH & COLLEGE A MUNI BND REV 5.000% 12/01/25		01/15/2016	Stifel Nicolaus		107,839	100,000	694
10741L-DJ-2	BREVARD CNTY FLA HEALTH FACS A MUNI BND REV 5.000% 04/01/33		06/08/2016	Stifel Nicolaus		294,225	250,000	2,500
167593-RD-6	CHICAGO ILL O HARE INTL ARPT MUNI BND REV 5.000% 01/01/27		08/30/2016	The Williams Capital Group		289,250	235,000	1,991
167727-UD-6	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/23		06/16/2016	Hutchinson,Shockey,Erley & Co		22,788	20,000	472
167727-WJ-1	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/25		10/06/2016	PNC Na Swaps Counterparty		82,927	70,000	982
167736-A8-0	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/21		11/29/2016	Hutchinson,Shockey,Erley & Co		32,722	30,000	129
167736-D7-9	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/28		04/28/2016	Hutchinson,Shockey,Erley & Co		225,326	195,000	54
167736-E6-0	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/18		12/02/2016	Hutchinson,Shockey,Erley & Co		68,243	65,000	325
167736-ZC-4	CHICAGO (CITY OF) MUNI BND REV 4.000% 11/01/22		06/21/2016	Hutchinson,Shockey,Erley & Co		49,608	45,000	265
169309-AF-8	CHILTON CNTY ALA MUNI BND REV 3.000% 11/01/21		11/10/2016	Hutchinson,Shockey,Erley & Co		136,919	130,000	513
207758-BV-4	CONNECTICUT STATE OF MUNI BND REV 5.250% 07/01/18		01/25/2016	Stifel Nicolaus		55,333	50,000	197
231324-AB-0	CURRY CNTY N MEX MUNI BND REV 3.000% 12/01/18		01/08/2016	Stifel Nicolaus		89,322	85,000	298
270424-BY-9	EAST ALDINE MGMT DIST TEX SALE MUNI BND REV 4.000% 02/15/23		07/01/2016	Stifel Nicolaus		240,364	210,000	0
270424-BZ-6	EAST ALDINE MGMT DIST TEX SALE MUNI BND REV 4.000% 02/15/24		07/01/2016	Stifel Nicolaus		57,654	50,000	0
271624-AC-2	EAST CHICAGO IND SAN DIST MUNI BND REV 3.000% 07/15/17		01/05/2016	Hutchinson,Shockey,Erley & Co		128,281	125,000	94
283822-MN-1	EL PASO TEX MUNI BND REV 4.000% 03/01/22		07/20/2016	Hutchinson,Shockey,Erley & Co		57,365	50,000	0
40785E-S4-9	HAMILTON SOUTHEASTERN IND CONS MUNI BND REV 5.000% 07/15/32		09/22/2016	Stifel Nicolaus		146,208	120,000	1,200
45203H-TW-2	ILLINOIS FIN MUNI BND REV 5.000% 06/01/25		12/30/2016	Hutchinson,Shockey,Erley & Co		44,877	40,000	189
45204E-JH-2	ILLINOIS FIN MUNI BND REV 4.000% 07/01/26		10/31/2016	Hutchinson,Shockey,Erley & Co		22,972	20,000	113
45204E-JY-5	ILLINOIS FIN MUNI BND REV 5.000% 01/01/22		10/27/2016	Hutchinson,Shockey,Erley & Co		58,958	50,000	194
452227-GY-1	ILLINOIS STATE OF MUNI BND REV 5.000% 06/15/24		11/29/2016	Hutchinson,Shockey,Erley & Co		33,330	30,000	696
59333P-C5-5	MIAMI-DADE CNTY FLA AMT 5.000% 10/01/30		12/08/2016	Raymond James & Assoc Inc		105,041	95,000	950
607142-FM-3	MOBILE ALA BRD WTR & SWR COMMR MUNI BND REV 5.000% 01/01/25		02/03/2016	Raymond James & Assoc Inc		116,011	95,000	488
646131-BY-7	NJ ST TRANSIT CORP MUNI BND REV 5.000% 09/15/18		01/07/2016	Stifel Nicolaus		151,148	140,000	2,275
646135-5P-4	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.250% 12/15/19		01/27/2016	Stifel Nicolaus		61,192	55,000	369
646136-2B-6	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.000% 06/15/27		11/09/2016	Raymond James & Assoc Inc		44,848	40,000	72
646136-YC-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.250% 12/15/23		10/19/2016	Stifel Nicolaus		280,349	240,000	4,515
649519-CD-5	NY LIBERTY DLVPT MUNI BND REV 5.000% 09/15/28		02/04/2016	Raymond James & Assoc Inc		293,428	245,000	4,880
64971W-MY-3	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV 5.000% 08/01/31		12/08/2016	Stifel Nicolaus		121,791	105,000	1,925
64990E-W6-0	NEW YORK STATE DORMITORY AUTH MUNI BND REV 5.000% 03/15/32		12/22/2016	Stifel Nicolaus		373,695	325,000	4,649
650014-XA-6	NEW YORK ST THW AUTH NY ST THRUWAY A REV/UNRFNDED 5.000% 04/01/19		03/23/2016	Tax Free Exchange		247,677	225,000	0
65956N-EP-7	NORTH HARRIS CNTY REGL WTR AUT MUNI BND REV 5.000% 12/15/27		07/06/2016	Hutchinson,Shockey,Erley & Co		56,213	45,000	163
696560-KJ-9	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV/Prfn 10.1.19@100 5.250% 10/01/21		09/14/2016	Tax Free Exchange		27,980	25,000	0
696560-KU-4	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV 5.250% 10/01/21		09/14/2016	Tax Free Exchange		89,535	80,000	0
709221-UH-6	PENNSYLVANIA ST TURNPIKE COMMI MUNI BND REV 5.000% 12/01/30		09/29/2016	Raymond James & Assoc Inc		187,887	150,000	563
73358W-GR-9	PORT AUTHORITY OF NEW YORK & N MUNI BND REV 4.000% 10/01/21		05/31/2016	Raymond James & Assoc Inc		291,881	260,000	1,791
790407-JR-2	ST JOHNS CNTY FLA MUNI BND REV 5.000% 10/01/29		12/27/2016	Stifel Nicolaus		258,912	225,000	2,781
801577-KX-4	SANTA CLARA CNTY CALIF FING AU MUNI BND REV 4.000% 05/15/31		06/08/2016	Raymond James & Assoc Inc		51,333	45,000	25
836193-CX-8	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV 5.000% 07/15/28		08/02/2016	Stifel Nicolaus		156,841	125,000	0
836193-CZ-3	SOUTH ADAMS IND SCH BLDG CORP MUNI BND REV 5.000% 07/15/29		08/02/2016	Stifel Nicolaus		99,813	80,000	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
850578-TH-8	SPRINGFIELD ILL MUNI BND REV 5.000% 03/01/25		12/01/2016	Hutchinson,Shockey,Erley & Co		11,065	10,000	132
88045R-WD-0	TENNESSEE HSG DEV AGY MUNI BND REV 4.125% 01/01/21		01/26/2016	Raymond James & Assoc Inc		210,971	195,000	626
89602N-C2-8	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 5.000% 11/15/18		01/25/2016	Stifel Nicolaus		111,545	100,000	1,014
915260-BR-3	UNIVERSITY WIS HOSPS & CLINICS REV BDS 2013A 5.000% 04/01/18		01/21/2016	Stifel Nicolaus		81,461	75,000	1,188
952108-DF-2	WEST CLARK 2000 SCH BLDG CORP MUNI BND REV 5.000% 01/15/19		06/13/2016	Raymond James & Assoc Inc		110,137	100,000	2,097
976596-AJ-5	WISCONSIN CTR DIST WIS MUNI BND REV 4.000% 12/15/24		06/14/2016	Stifel Nicolaus		253,143	215,000	0
97710V-7T-9	WISCONSIN ST HEALTH & EDL FACS MUNI BND REV 5.875% 02/15/22		06/14/2016	Emmet & Co, Inc.		41,972	35,000	697
977123-D7-0	WISCONSIN STATE OF REV BDS 2013 5.000% 07/01/25		11/30/2016	Hutchinson,Shockey,Erley & Co		28,522	25,000	535
985900-BR-9	YAVAPAI CNTY ARIZ INDL DEV AUT MUNI BND REV 5.625% 08/01/37		11/29/2016	Stifel Nicolaus		187,264	175,000	3,309
3199999. Subtotal - Bonds - U.S. Special Revenues						6,296,166	5,500,000	45,950
00206R-BN-1	AT&T INC SENIOR CORP BND 2.625% 12/01/22		12/12/2016	Bank of America		642,500	671,000	610
00206R-CL-4	AT&T INC FR 2.45%063020 2.450% 06/30/20		04/15/2016	Various		276,991	273,000	2,028
00206R-CN-0	AT&T INC FR 3.4%051525 3.400% 05/15/25		12/28/2016	Bank of America		373,593	390,000	1,768
00206R-CW-0	AT&T INC 1.750% 01/15/18		03/21/2016	Taxable Exchange		997,620	1,000,000	0
00206R-CY-6	AT&T INC 5.200% 03/15/20		03/21/2016	Taxable Exchange		553,495	500,000	0
002824-BD-1	ABBOTT LABORATORIES COMMON STO SENIOR CORP BND 2.900% 11/30/21		11/17/2016	Bank of America		823,540	825,000	0
00287Y-AU-3	ABBVIE INC SENIOR CORP BND 2.300% 05/14/21		10/31/2016	Bank of America		1,000,930	1,000,000	10,925
00440E-AT-4	ACE INA HOLDINGS INC SENIOR CORP BND 2.300% 11/03/20		08/31/2016	Wells Fargo Securities		1,030,580	1,000,000	7,858
00817Y-AQ-1	AETNA INC SR NT 3.5%24 3.500% 11/15/24		12/12/2016	Various		719,923	700,000	1,735
00817Y-AU-2	AETNA INC SENIOR CORP BND 2.400% 06/15/21		06/02/2016	Citi International		459,954	460,000	0
00817Y-AW-8	AETNA INC SENIOR CORP BND 3.200% 06/15/26		06/02/2016	UBS Financial Services, Inc.		513,074	515,000	0
00912X-AM-6	AIR LEASE CORPORATION SR NT 3.875%21 3.875% 04/01/21		08/25/2016	Citi International		529,370	500,000	8,019
00912X-AT-1	AIR LEASE CORPORATION SENIOR CORP BND 3.000% 09/15/23		08/08/2016	Bank of America		320,639	325,000	0
023135-AM-8	AMAZON.COM INC SR GLBL BD3.3%21 3.300% 12/05/21		04/15/2016	BNP Paribas SA		1,020,794	950,000	11,756
02665W-BF-7	AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND 1.650% 07/12/21		07/07/2016	BNP Paribas SA		839,723	840,000	0
02665W-BG-5	AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND 1.700% 09/09/21		10/18/2016	SMBC NIKKO SECURITIES AMERICA		248,533	250,000	496
026874-CU-9	AMERICAN INTERNATIONAL GROUP I SR NT 4.875%22 4.875% 06/01/22		12/12/2016	Wells Fargo Securities		545,685	500,000	948
026874-CZ-8	AMERICAN INTERNATIONAL GROUP I SR NT 2.3%19 2.300% 07/16/19		12/28/2016	Wells Fargo Securities		4,016,480	4,000,000	42,676
03027X-AK-6	AMERICAN TOWER CORP SENIOR CORP BND 3.375% 10/15/26		07/19/2016	Various		882,343	880,000	2,426
031162-CG-3	AMGEN INC SENIOR CORP BND 1.850% 08/19/21		10/31/2016	JP Morgan		986,660	1,000,000	3,803
031162-CJ-7	AMGEN INC SENIOR CORP BND 2.600% 08/19/26		11/09/2016	Morgan Stanley		1,154,772	1,200,000	7,453
032511-BJ-5	ANADARKO PETROLEUM CORP SR GLBL NT 24 3.450% 07/15/24		12/06/2016	Various		655,569	667,000	6,962
032511-BN-6	ANADARKO PETROLEUM CORP SENIOR CORP BND 5.550% 03/15/26		12/12/2016	Various		471,078	421,000	5,683
032654-AL-9	ANALOG DEVICES INC SENIOR CORP BND 2.500% 12/05/21		11/30/2016	CSFB SUISSE GROUP		492,990	495,000	0
032654-AM-7	ANALOG DEVICES INC SENIOR CORP BND 3.125% 12/05/23		12/12/2016	CSFB SUISSE GROUP		860,904	865,000	304
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 2.650% 02/01/21		12/13/2016	Various		1,297,937	1,295,000	7,453
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 3.300% 02/01/23		07/05/2016	Various		902,392	850,000	12,700
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 3.650% 02/01/26		10/13/2016	Various		1,835,845	1,792,000	4,524
037411-BD-6	APACHE CORP SR NT 2.625%23 2.625% 01/15/23		07/12/2016	JP Morgan		776,180	780,000	1,496
037833-BS-8	APPLE INC SENIOR CORP BND 2.250% 02/23/21		04/15/2016	Morgan Stanley		1,126,829	1,100,000	3,919
037833-BY-5	APPLE INC SENIOR CORP BND 3.250% 02/23/26		10/18/2016	Various		1,256,645	1,235,000	1,917
04010L-AR-4	ARES CAPITAL CORPORATION SENIOR CORP BND 3.625% 01/19/22		12/12/2016	Stifel Nicolaus		971,100	1,000,000	8,660
05348E-AQ-2	AVALONBAY COMMUNITIES INC FR 2.95%091522 2.950% 09/15/22		12/13/2016	Wells Fargo Securities		450,450	450,000	3,356
05531F-AQ-6	BB&T CORP FR 2.25%020119 2.250% 02/01/19		12/12/2016	Goldman Sachs		1,008,300	1,000,000	8,375
059165-EF-3	BALTIMORE GAS AND ELECTRIC CO SR NT 3.35%23 3.350% 07/01/23		11/01/2016	Barclays Bank PLC		266,018	250,000	2,861
06051G-FF-1	BANK OF AMERICA CORP FR 4%040124 4.000% 04/01/24		10/24/2016	Bank of America		873,664	815,000	2,354
06051G-FU-8	BANK OF AMERICA CORP SUB CORP BND 4.450% 03/03/26		12/12/2016	Various		1,623,765	1,523,000	19,581
06051G-GA-1	BANK OF AMERICA CORP SENIOR CORP BND 3.248% 10/21/27		10/18/2016	Bank of America		415,000	415,000	0
06051G-GB-9	BANK OF AMERICA CORP SENIOR CORP BND 2.151% 11/09/20		12/12/2016	Various		1,303,935	1,310,000	1,076
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T SUB CORP BND 3.000% 10/30/28		10/24/2016	Morgan Stanley		164,819	165,000	0
06406H-DD-8	BANK OF NEW YORK MELLON CORP/T SENIOR CORP BND 2.600% 08/17/20		10/31/2016	Jeffries		1,027,600	1,000,000	5,489
07330N-AL-9	BRANCH BANKING AND TRUST COMPA SENIOR CORP BND 1.450% 05/10/19		05/05/2016	RBC Capital Markets		1,103,994	1,105,000	0
125509-BU-2	CIGNA CORP. SENIOR CORP BND 3.250% 04/15/25		06/21/2016	RBC Capital Markets		187,622	186,000	1,159
14040H-BG-9	CAPITAL ONE FIN CORP SR NT 3.2%25 3.200% 02/05/25		07/19/2016	Citi International		509,330	500,000	7,422
14040H-BK-0	CAPITAL ONE FIN CORP SUB CORP BND 3.750% 07/28/26		10/03/2016	Keybanc Capital Markets Inc		302,016	300,000	2,125
161175-AX-2	CHARTER COMMUNICATIONS OPERATI CHARTER COMMUNICATIONS OPERATI 3.579% 07/23/20		12/07/2016	Tax Free Exchange		773,195	775,000	0
161175-AY-0	CCO SAFARI II LLC CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/25		12/07/2016	Tax Free Exchange		1,649,608	1,490,000	0
172967-KB-6	CITIGROUP INC SENIOR CORP BND 2.650% 10/26/20		12/12/2016	Citi International		1,820,220	1,800,000	8,966
172967-KN-0	CITIGROUP INC SENIOR CORP BND 3.400% 05/01/26		07/11/2016	Nomura Securities Internationa		238,745	230,000	1,564
172967-KU-4	CITIGROUP INC SUB CORP BND 4.125% 07/25/28		11/09/2016	Citi International		1,466,178	1,445,000	12,856
172967-KX-8	CITIGROUP INC SENIOR CORP BND 2.361% 09/01/23		08/19/2016	Citi International		966,935	970,000	0
174610-AN-5	CITIZENS FINANCIAL GROUP INC SENIOR CORP BND 2.375% 07/28/21		07/25/2016	CSFB SUISSE GROUP		199,896	200,000	0
191216-BV-1	COCA COLA CO SENIOR CORP BND 1.375% 05/30/19		05/25/2016	Citi International		864,395	865,000	0
20030N-BN-0	COMCAST CORP SR NT 3.375%25 3.375% 08/15/25		10/18/2016	Various		1,589,485	1,475,000	14,470
20030N-BW-0	COMCAST CORP SENIOR CORP BND 2.350% 01/15/27		07/12/2016	Citi International		329,604	330,000	0

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22822V-AC-5	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 3.700% 06/15/26		07/19/2016	Various		1,012,349	980,000	4,586
22822V-AD-3	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 2.250% 09/01/21		08/22/2016	Citi International		204,943	205,000	0
233331-AY-3	DTE ENERGY COMPANY SENIOR CORP BND 2.850% 10/01/26		09/29/2016	Wells Fargo Securities		664,315	665,000	0
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/ SENIOR CORP BND 144A 3.480% 06/01/19		05/17/2016	JP Morgan		429,893	430,000	0
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/ SECURED CORP BND 144A 4.420% 06/15/21		07/08/2016	SunTrust DTC 2095		907,953	872,000	4,497
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/ SENIOR CORP BND 144A 6.020% 06/15/26		08/18/2016	Various		564,384	525,000	6,818
25466A-AD-3	DISCOVER BANK SR GLBL ACR NT23 4.200% 08/08/23		12/12/2016	Wells Fargo Securities		259,688	250,000	3,704
25466A-AJ-0	DISCOVER BANK SENIOR CORP BND 3.450% 07/27/26		07/22/2016	RBC Capital Markets		250,210	250,000	0
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND 4.900% 03/11/26		12/28/2016	Various		877,108	860,000	5,945
26441C-AN-5	DUKE ENERGY CORP SR NT 3.75%24 3.750% 04/15/24		07/19/2016	BNP Paribas SA		870,744	800,000	8,083
26875P-AP-6	EOG RESOURCES INC SENIOR CORP BND 4.150% 01/15/26		05/31/2016	Bank of America		106,726	100,000	1,602
278062-AC-8	EATON CORP. SR NT 2.75%22 2.750% 11/02/22		02/04/2016	Various		33,474	34,000	251
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS SR NT 4.3%24 4.300% 05/01/24		06/08/2016	RBC Capital Markets		224,991	225,000	1,129
29103D-AD-8	EMERA US FINANCE LP SENIOR CORP BND 144A 2.700% 06/15/21		06/09/2016	JP Morgan		379,631	380,000	0
29273R-BD-0	ENERGY TRANSFER PARTNERS LP FR 4.05%021525 4.050% 03/15/25		12/29/2016	Various		2,138,111	2,172,000	21,369
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SR GLBL NT 26 4.750% 01/15/26		07/01/2016	Goldman Sachs		71,575	69,000	1,566
29364G-AJ-2	ENTERGY CORP SENIOR CORP BND 2.950% 09/01/26		08/16/2016	Morgan Stanley		329,258	330,000	0
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 25 3.750% 02/15/25		10/11/2016	Various		227,302	219,000	1,315
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND 3.700% 02/15/26		07/05/2016	Citi International		42,319	40,000	588
294429-AL-9	EQUIFAX INC. SENIOR CORP BND 3.250% 06/01/26		05/05/2016	Wells Fargo Securities		314,887	315,000	0
31620M-AP-1	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 3.625% 10/15/20		04/22/2016	Sea Port Group Securities Inc		417,728	400,000	483
31620M-AR-7	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 5.000% 10/15/25		07/19/2016	JP Morgan		574,640	500,000	6,736
31620M-AS-5	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 2.250% 08/15/21		12/12/2016	Various		1,251,770	1,260,000	2,603
31677Q-BG-3	FIFTH THIRD BANK OHIO SENIOR CORP BND 2.250% 06/14/21		06/09/2016	RBC Capital Markets		454,659	455,000	0
345397-XY-4	FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND 2.021% 05/03/19		07/22/2016	Various		3,410,140	3,395,000	9,319
345397-YD-9	FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND 1.897% 08/12/19		08/08/2016	RBC Capital Markets		485,000	485,000	0
361448-AY-9	GATX CORP SENIOR CORP BND 3.250% 09/15/26		09/08/2016	Citi International		342,637	345,000	0
36962G-5J-9	GENERAL ELECTRIC CO NT 4.65%21 4.650% 10/17/21		07/12/2016	Robert W. Baird		686,472	600,000	6,820
37045X-AV-8	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 2.400% 04/10/18		04/29/2016	Mabon Securities		871,133	865,000	1,384
37045X-BJ-4	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 2.400% 05/09/19		05/04/2016	RBC Capital Markets		759,210	760,000	0
37045X-BM-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.200% 07/06/21		12/12/2016	Various		1,271,931	1,280,000	9,244
37045X-BQ-8	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 4.000% 10/06/26		10/03/2016	Bank of America		284,604	285,000	0
375558-BF-9	GILEAD SCIENCES INC SR NT 3.65%26 3.650% 03/01/26		07/05/2016	Wells Fargo Securities		247,820	225,000	2,897
375558-BL-6	GILEAD SCIENCES INC SENIOR CORP BND 2.500% 09/01/23		12/12/2016	Various		1,228,430	1,250,000	5,191
375558-BM-4	GILEAD SCIENCES INC SENIOR CORP BND 2.950% 03/01/27		11/09/2016	Bank of America		732,270	754,000	3,398
38141G-VR-2	GOLDMAN SACHS GROUP INC/THE SUB CORP BND 4.250% 10/21/25		11/09/2016	Goldman Sachs		1,916,534	1,834,000	6,350
38141G-VT-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 2.000% 04/25/19		04/20/2016	Goldman Sachs		124,653	125,000	0
38141G-VU-5	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 2.625% 04/25/21		07/20/2016	Barclays Bank PLC		1,011,370	1,000,000	6,563
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 3.500% 11/16/26		12/12/2016	Jeffries		731,288	750,000	2,115
406216-BG-5	HALLIBURTON CO COM SENIOR CORP BND 3.800% 11/15/25		12/29/2016	Various		708,910	695,000	3,548
416518-AB-4	HARTFORD FINANCIAL SERVICES GR SR NT 5.125%22 5.125% 04/15/22		12/16/2016	Wells Fargo Securities		386,376	350,000	3,289
42809H-AG-2	HESS CORPORATION SENIOR CORP BND 4.300% 04/01/27		12/29/2016	Barclays Bank PLC		579,612	585,000	6,708
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO HEWLETT PACKARD ENTERPRISE CO 4.400% 10/15/22		12/30/2016	Tax Free Exchange		359,075	342,000	0
44107T-AW-6	HOST HOTELS & RESORTS LP SENIOR CORP BND 4.500% 02/01/26		08/30/2016	Liquidnet, Inc.		534,753	500,000	1,750
46623E-KG-3	JPMORGAN CHASE & COMPANY SENIOR CORP BND 2.295% 08/15/21		08/03/2016	JP Morgan		905,000	905,000	0
46625H-NJ-5	JPMORGAN CHASE & COMPANY SUB CORP BND 4.250% 10/01/27		07/19/2016	Citi International		293,873	275,000	3,604
46625H-RS-1	JPMORGAN CHASE & COMPANY SENIOR CORP BND 3.200% 06/15/26		10/20/2016	Various		1,146,603	1,115,000	7,436
46625H-RV-4	JPMORGAN CHASE & COMPANY SENIOR CORP BND 2.950% 10/01/26		12/12/2016	Mesirow Capital Market		950,620	1,000,000	6,064
482480-AE-0	KLA-TENCOR CORP SENIOR CORP BND 4.650% 11/01/24		06/10/2016	First Tennessee Bank		38,973	36,000	205
49327M-2F-0	KEYBANK NA 2.5% BDS 15/12/19 USD250000 2.500% 12/15/19		12/28/2016	UBS Financial Services, Inc.		1,084,858	1,075,000	1,344
49456B-AF-8	KINDER MORGAN INC SR NT 4.3%25 4.300% 06/01/25		12/29/2016	Various		2,037,610	1,985,000	8,200
50076Q-AZ-9	HEINZ H J CO SR NT 3.5%22 3.500% 06/06/22		12/12/2016	Janney Montgomery Scott LLC		255,758	250,000	219
50077L-AD-8	HEINZ H J CO KRAFT HEINZ FOODS CO 3.000% 06/01/26		08/22/2016	Tax Free Exchange		194,164	195,000	0
50077L-AG-1	HEINZ H J CO KRAFT HEINZ FOODS CO 2.000% 07/02/18		08/22/2016	Tax Free Exchange		774,027	775,000	0
512807-AR-9	LAM RSRCH CORP SENIOR CORP BND 2.800% 06/15/21		11/29/2016	Various		1,053,575	1,055,000	11,684
534187-BD-0	LINCOLN NATIONAL CORP. SR NT 4%23 4.000% 09/01/23		12/12/2016	Wells Fargo Securities		260,080	250,000	2,889
534187-BF-5	LINCOLN NATIONAL CORP. SENIOR CORP BND 3.625% 12/12/26		12/05/2016	Wells Fargo Securities		164,805	165,000	0
539830-BF-5	LOCKHEED MARTIN CORPORATION SENIOR CORP BND 2.500% 11/23/20		10/31/2016	Santander Investment Securitie		666,686	650,000	7,222
548661-DL-8	LOWES COMPANIES INC SENIOR CORP BND 1.150% 04/15/19		04/11/2016	Wells Fargo Securities		134,854	135,000	0
56585A-AG-7	MARATHON PETROLEUM CORP SR NT 3.625%24 3.625% 09/15/24		06/29/2016	Pierpont Securities LLC		98,365	100,000	1,057
571748-AV-4	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT3.5%24 3.500% 06/03/24		12/12/2016	Brownstone Investment Group, L		355,933	350,000	408
571748-BA-9	MARSH & MC LENNAN CO'S INC. CO SENIOR CORP BND 3.300% 03/14/23		03/09/2016	Citi International		139,843	140,000	0
58013M-EJ-9	MCDONALDS COPORATION NT 3.5%20 3.500% 07/15/20		07/21/2016	Liquidnet, Inc.		51,395	48,000	51
58013M-EX-8	MCDONALDS COPORATION SENIOR CORP BND 2.750% 12/09/20		07/12/2016	US Bancorp Investments Inc		1,149,929	1,100,000	3,025
585055-AX-4	MEDTRONIC INC SR NT 3.125%22 3.125% 03/15/22		12/12/2016	US Bancorp Investments Inc		357,735	350,000	2,734

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
594918-BQ-6	MICROSOFT CORP SENIOR CORP BND 2.000% 08/08/23		08/01/2016	Bank of America		598,206	600,000	0
60871R-AG-5	MOLSON COORS BREWING CO SENIOR CORP BND 3.000% 07/15/26		06/28/2016	Bank of America		464,279	465,000	0
61166W-AU-5	MONSANTO COMPANY SENIOR CORP BND 3.375% 07/15/24		12/12/2016	SG Cowen		744,285	750,000	10,547
617446-7X-1	MORGAN STANLEY SUB CORP BND 5.000% 11/24/25		08/09/2016	Goldman Sachs		262,150	235,000	2,546
617446-7Y-9	MORGAN STANLEY SUB CORP BND 4.350% 09/08/26		11/09/2016	Various		884,960	845,000	6,841
61746B-ED-4	MORGAN STANLEY SENIOR CORP BND 2.625% 11/17/21		12/12/2016	Various		1,693,742	1,710,000	2,042
61761J-3R-8	MORGAN STANLEY SENIOR CORP BND 3.125% 07/27/26		07/20/2016	Morgan Stanley		466,804	470,000	0
651229-AT-3	NEWELL CO SENIOR CORP BND 2.600% 03/29/19		04/15/2016	Barclays Bank PLC		1,272,863	1,250,000	1,806
651229-AU-0	NEWELL CO SENIOR CORP BND 3.150% 04/01/21		12/12/2016	Various		944,555	927,000	5,473
65339K-AJ-9	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND 1.649% 09/01/18		08/25/2016	Citi International		426,063	425,000	0
67066G-AD-6	NVIDIA CORP SENIOR CORP BND 2.200% 09/16/21		12/12/2016	Various		830,976	840,000	1,904
67066G-AE-4	NVIDIA CORP SENIOR CORP BND 3.200% 09/16/26		09/13/2016	Goldman Sachs		314,357	315,000	0
68389X-AU-9	ORACLE CORPORATION SR BD 3.4%24 3.400% 07/08/24		12/12/2016	Mitsubishi UFJ Securities Inc		508,345	500,000	7,414
68389X-BL-8	ORACLE CORPORATION SENIOR CORP BND 2.400% 09/15/23		06/29/2016	JP Morgan		799,864	800,000	0
68389X-BM-6	ORACLE CORPORATION SENIOR CORP BND 2.650% 07/15/26		07/19/2016	Bank of America		352,370	350,000	386
69353R-EV-6	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND 1.950% 03/04/19		10/31/2016	Barclays Bank PLC		2,019,060	2,000,000	6,392
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND 2.550% 12/09/21		12/13/2016	Various		1,664,892	1,665,000	322
718172-AK-5	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND 4.125% 05/17/21		10/31/2016	Barclays Bank PLC		218,962	200,000	3,804
723787-AM-9	PIONEER NAT RES CO SENIOR CORP BND 4.450% 01/15/26		06/29/2016	Goldman Sachs		115,001	105,000	2,635
724479-AK-6	PITNEY BOWES INC SENIOR CORP BND 3.375% 10/01/21		09/15/2016	Bank of America		149,586	150,000	0
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE L SENIOR CORP BND 4.500% 12/15/26		11/15/2016	JP Morgan		144,588	145,000	0
742718-EQ-8	PROCTER & GAMBLE CO. COMMON ST SENIOR CORP BND 1.700% 11/03/21		10/31/2016	Morgan Stanley		768,422	770,000	0
747525-AF-0	QUALCOMM INC SR NT 3.45%25 3.450% 05/20/25		10/18/2016	JP Morgan		239,157	225,000	3,256
756109-AS-3	REALTY INCOME CORP SENIOR CORP BND 3.000% 01/15/27		10/04/2016	Citi International		271,345	275,000	0
761713-BF-2	REYNOLDS AMERICAN INC SENIOR CORP BND 4.000% 06/12/22		12/12/2016	Various		1,172,465	1,100,000	9,567
80282K-AD-8	SANTANDER HOLDINGS USA INC SENIOR CORP BND 2.650% 04/17/20		07/19/2016	JP Morgan		750,638	750,000	5,245
80282K-AE-6	SANTANDER HOLDINGS USA INC SENIOR CORP BND 4.500% 07/17/25		07/22/2016	Santander Investment Securitie		265,634	255,000	319
842587-CV-7	SOUTHERN CO. SENIOR CORP BND 3.250% 07/01/26		05/19/2016	Citi International		513,136	515,000	0
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SR NT 4.75%24 4.750% 03/15/24		07/14/2016	Various		157,134	140,000	2,277
84756N-AH-2	SPECTRA ENERGY PARTNERS LP SENIOR CORP BND 3.375% 10/15/26		10/05/2016	JP Morgan		134,818	135,000	0
857477-AN-3	STATE STREET CORP SR GLBL NT3.3%24 3.300% 12/16/24		12/12/2016	US Bancorp Investments Inc		503,575	500,000	8,204
863667-AM-3	STRYKER CORP SENIOR CORP BND 2.625% 03/15/21		03/03/2016	Goldman Sachs		269,897	270,000	0
863667-AN-1	STRYKER CORP SENIOR CORP BND 3.500% 03/15/26		07/05/2016	Various		393,524	380,000	2,294
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPER SENIOR CORP BND 3.900% 07/15/26		07/07/2016	Mizuho		119,635	120,000	0
867914-BF-9	SUN TRUST BANKS INC. SR NT 2.35%18 2.350% 11/01/18		12/12/2016	Morgan Stanley		757,088	750,000	2,154
871829-BA-4	SYSCO CORP. COMMON STOCK $1 PA SENIOR CORP BND 2.500% 07/15/21		03/22/2016	RBC Capital Markets		259,865	260,000	0
883556-BN-1	THERMO FISHER SENIOR CORP BND 3.000% 04/15/23		12/12/2016	Various		515,177	520,000	1,750
887317-AT-2	TIME WARNER INC SENIOR CORP BND 2.100% 06/01/19		05/18/2016	Bank of America		478,881	475,000	4,766
887317-AW-5	TIME WARNER INC SR NT 3.6%25 3.600% 07/15/25		10/25/2016	RBC Capital Markets		78,479	75,000	773
887317-AZ-8	TIME WARNER INC SENIOR CORP BND 3.875% 01/15/26		10/25/2016	JP Morgan		153,943	144,000	1,597
887317-BB-0	TIME WARNER INC SENIOR CORP BND 3.800% 02/15/27		11/29/2016	Citi International		159,384	160,000	0
891906-AD-1	TOTAL SYST SERV INC SENIOR CORP BND 3.800% 04/01/21		03/14/2016	Bank of America		548,768	550,000	0
90265E-AL-4	UDR INC SENIOR CORP BND 2.950% 09/01/26		08/16/2016	CSFB SUISSE GROUP		485,000	485,000	0
90331H-MY-6	US BANK NATIONAL ASSOCIATION SENIOR CORP BND 1.400% 04/26/19		04/21/2016	US Bancorp Investments Inc		713,012	715,000	0
907818-EA-2	UNION PACIFIC CORPORATION SR NT 1.8%20 1.800% 02/01/20		07/05/2016	Millenium/Nyfix		203,962	200,000	1,570
91159H-HM-5	US BANCORP SUB CORP BND 3.100% 04/27/26		04/21/2016	US Bancorp Investments Inc		234,819	235,000	0
91159H-HN-3	US BANCORP SENIOR CORP BND 2.375% 07/22/26		07/19/2016	US Bancorp Investments Inc		650,205	655,000	0
913017-BV-0	UNITED TECHNOLOGIES CORP COM NT 3.1%22 3.100% 06/01/22		11/29/2016	Various		1,032,789	1,000,000	2,037
91324P-CW-0	UNITEDHEALTH GROUP INC SENIOR CORP BND 3.450% 01/15/27		12/15/2016	Bank of America		54,943	55,000	0
92277G-AJ-6	VENTAS REALTY LP SENIOR CORP BND 3.250% 10/15/26		09/14/2016	Citi International		149,717	150,000	0
92343V-BM-5	VERIZON COMMUNICATIONS INC SENIOR CORP BND 2.709% 09/14/18		08/23/2016	Citi International		2,061,074	2,000,000	9,756
92343V-BQ-6	VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.500% 09/15/20		04/18/2016	Various		166,428	150,000	661
92343V-CR-3	VERIZON COMMUNICATIONS INC SR NT 3.5%24 3.500% 11/01/24		07/01/2016	SunTrust DTC 2095		373,867	350,000	2,246
92553P-AT-9	VIACOM INC SENIOR CORP BND 4.250% 09/01/23		07/19/2016	Various		131,119	125,000	1,907
92553P-AX-0	VIACOM INC SR NT 3.875%24 3.875% 04/01/24		07/06/2016	JP Morgan		82,056	81,000	765
92553P-BB-7	VIACOM INC SENIOR CORP BND 3.450% 10/04/26		12/06/2016	Various		917,598	938,000	3,888
929089-AB-6	VOYA FINANCIAL INC SENIOR CORP BND 3.650% 06/15/26		12/06/2016	Wells Fargo Securities		479,000	490,000	8,744
931422-AH-2	WALGREEN CO SR NT 3.1%22 3.100% 09/15/22		02/02/2016	Pierpont Securities LLC		194,720	200,000	2,411
931427-AH-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 3.800% 11/18/24		12/12/2016	Millenium/Nyfix		253,380	250,000	713
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 3.450% 06/01/26		10/18/2016	Various		742,161	715,000	3,958
949746-SA-0	WELLS FARGO & COMPANY SENIOR CORP BND 2.100% 07/26/21		10/20/2016	Various		1,322,964	1,325,000	2,231
949746-SH-5	WELLS FARGO & COMPANY SENIOR CORP BND 3.000% 10/23/26		12/12/2016	Various		442,722	460,000	1,458
94974B-GF-1	WELLS FARGO & COMPANY SR NT 2.15%20 2.150% 01/30/20		07/05/2016	Stifel Nicolaus		2,298,308	2,250,000	21,231
94974B-GL-8	WELLS FARGO & COMPANY SUB CORP BND 4.300% 07/22/27		08/29/2016	Morgan Stanley		305,692	275,000	1,249
94988J-5D-5	WELLS FARGO BANK NA SENIOR CORP BND 1.750% 05/24/19		05/25/2016	Wells Fargo Securities		344,852	345,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
96950F-AJ-3	WILLIAMS PRTNRS SENIOR CORP BND 3.350% 08/15/22		07/06/2016	Morgan Stanley		288,799	310,000	4,212
96950F-AQ-7	WILLIAMS PRTNRS SR NT 3.9%25 3.900% 01/15/25		12/12/2016	Various		917,470	945,000	12,775
98419M-AJ-9	XYLEM INC/NY SENIOR CORP BND 3.250% 11/01/26		10/03/2016	Wells Fargo Securities		109,773	110,000	0
067901-AQ-1	BARRICK GOLD CORP NT 4.1%23 4.100% 05/01/23	A	07/12/2016	CSFB SUISSE GROUP		160,707	150,000	1,264
136385-AV-3	CANADIAN NATURAL RESOURCES LTD SENIOR CORP BND 3.900% 02/01/25	A	12/29/2016	Barclays Bank PLC		787,010	785,000	13,011
448055-AK-9	HUSKY ENERGY INC. SR NT 4%24 4.000% 04/15/24	A	07/25/2016	NATIONAL BANK FINANCIAL		82,183	80,000	916
867224-AA-5	SUNCOR ENERGY INC SENIOR CORP BND 3.600% 12/01/24	A	07/19/2016	Various		665,129	630,000	3,710
00185A-AK-0	AON PLC SENIOR CORP BND 3.875% 12/15/25	D	02/23/2016	Morgan Stanley		519,854	520,000	0
00507U-AF-8	ACTAVIS FUNDING SCS SR NT 3.85%24 3.850% 06/15/24	D	03/11/2016	RBC Capital Markets		80,634	77,000	749
00507U-AM-3	ACTAVIS FUNDING SCS SENIOR CORP BND 2.350% 03/12/18	D	04/22/2016	Bank of America		1,237,985	1,225,000	3,598
00507U-AS-0	ACTAVIS FUNDING SCS SR NT 3.8%25 3.800% 03/15/25	D	11/09/2016	Various		2,213,805	2,115,000	6,373
00772B-AF-8	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 4.500% 05/15/21	D	07/29/2016	Goldman Sachs		964,125	900,000	8,775
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD / A SENIOR CORP BND 4.625% 10/30/20	D	08/11/2016	Various		957,596	900,000	12,163
055451-AU-2	BHP BILLITON FINANCE (USA) LTD SR NT 3.85%23 3.850% 09/30/23	D	07/15/2016	Various		960,597	875,000	9,798
05579T-5G-7	BNP PARIBAS SA SUB CORP BND 4.250% 10/15/24	D	08/18/2016	BNP Paribas SA		365,487	348,000	5,259
06738E-AN-5	BARCLAYS PLC SENIOR CORP BND 4.375% 01/12/26	D	12/09/2016	Various		1,128,493	1,105,000	9,677
06738E-AP-0	BARCLAYS PLC SUB CORP BND 5.200% 05/12/26	D	12/12/2016	Bank of America		502,190	500,000	2,383
06738E-AQ-8	BARCLAYS PLC SENIOR CORP BND 3.200% 08/10/21	D	08/18/2016	Nomura Securities Internationa		880,912	872,000	1,008
21684A-AF-3	COOPERATIEVE CENTRALE RAIFFEIS SUB CORP BND 3.750% 07/21/26	D	07/29/2016	Barclays Bank PLC		527,951	525,000	656
225433-AD-3	CREDIT SUISSE GROUP FUNDING GU SENIOR CORP BND 2.750% 03/26/20	D	07/19/2016	CSFB SUISSE GROUP		1,194,228	1,200,000	10,633
225433-AM-3	CREDIT SUISSE GROUP FUNDING GU CREDIT SUISSE GROUP FUNDING 3.450% 04/16/21	D	11/22/2016	Tax Free Exchange		824,971	825,000	0
22546Q-AT-4	CREDIT SUISSE AG (NEW YORK BRA FR 1.75%012918 1.750% 01/29/18	D	12/12/2016	CSFB SUISSE GROUP		1,995,560	2,000,000	13,222
36164N-FF-7	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	07/08/2016	Tax Free Exchange		(780,304)	(812,784)	0
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	07/08/2016	Tax Free Exchange		815,121	812,000	0
404280-AU-3	HSBC HOLDINGS PLC SUB CORP BND 4.250% 08/18/25	D	10/04/2016	Barclays Bank PLC		204,970	200,000	1,157
404280-BB-4	HSBC HOLDINGS PLC SENIOR CORP BND 3.900% 05/25/26	D	10/18/2016	Various		1,219,515	1,175,000	8,185
404280-BH-1	HSBC HOLDINGS PLC SUB CORP BND 4.375% 11/23/26	D	11/16/2016	HSBC Bank USA, NA		199,984	200,000	0
53944V-AE-9	LLOYDS BANK PLC SENIOR CORP BND 2.400% 03/17/20	D	12/12/2016	Barclays Bank PLC		350,147	350,000	2,053
53944V-AK-5	LLOYDS BANK PLC SR GLBL NT2.7%20 2.700% 08/17/20	D	07/29/2016	Santander Investment Securitie		874,540	850,000	10,583
53944Y-AB-9	LLOYDS TSB GRP PLC SUB CORP BND 4.650% 03/24/26	D	12/09/2016	Various		714,815	698,000	10,314
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SR NT 5.75%24 5.750% 04/15/24	D	12/12/2016	SG Cowen		398,790	350,000	3,354
71656L-BP-5	PETROLEOS MEXICANOS SENIOR CORP BND 144A 5.375% 03/13/22	D	12/06/2016	Morgan Stanley		233,698	235,000	0
71656L-BQ-3	PETROLEOS MEXICANOS SENIOR CORP BND 144A 6.500% 03/13/27	D	12/12/2016	Various		1,017,444	1,016,000	126
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP P SENIOR CORP BND 3.875% 09/12/23	D	10/20/2016	Various		494,720	500,000	1,389
80281L-AE-5	SANTANDER UK GROUP HOLDINGS PL SENIOR CORP BND 2.875% 08/05/21	D	12/12/2016	Various		1,581,659	1,590,000	3,634
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS SENIOR CORP BND 2.875% 09/23/23	D	09/19/2016	Barclays Bank PLC		1,549,799	1,550,000	0
85771P-AN-2	STATOIL ASA SENIOR CORP BND 3.700% 03/01/24	D	07/29/2016	Wells Fargo Securities		380,769	350,000	5,468
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 2.800% 07/21/23	D	07/18/2016	Barclays Bank PLC		548,163	550,000	0
89641U-AD-3	TRINITY ACQUISTN SENIOR CORP BND 3.500% 09/15/21	D	03/17/2016	JP Morgan		154,802	155,000	0
90261X-GD-8	UBS AG (STAMFORD BRANCH) SR NT 4.875%20 4.875% 08/04/20	D	08/19/2016	CSFB SUISSE GROUP		977,364	872,000	2,362
90261X-HE-5	UBS AG (STAMFORD BRANCH) SENIOR CORP BND 2.375% 08/14/19	D	08/23/2016	Bank of America		2,047,660	2,000,000	1,583
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						156,491,380	153,795,216	773,295
8399997. Total - Bonds - Part 3						167,224,393	163,254,216	849,232
8399998. Total - Bonds - Part 5						128,084,777	125,901,784	370,678
8399999. Total - Bonds						295,309,170	289,156,000	1,219,910
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						295,309,170	XXX	1,219,910

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-FQ-8	UNITED STATES TREASURY 04.875% 08/15/16 4.875% 08/15/16		08/15/2016	Maturity		200,000	200,000	201,770	200,405	0	(405)	0	(405)	0	200,000	0	0	0	9,750	08/15/2016
912828-K7-4	UNITED STATES TREASURY 2%08/15/25 2.000% 08/15/25		07/12/2016	Various		966,208	935,000	912,259	912,342	0	979	0	979	0	913,322	0	52,886	52,886	15,624	08/15/2025
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		03/15/2016	Hong Kong and Shanghai Banking		248,828	250,000	245,928	245,953	0	169	0	169	0	246,122	0	2,705	2,705	1,578	09/30/2020
912828-L9-9	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 10/31/20		08/02/2016	Barclays Bank PLC		674,273	665,000	653,753	653,815	0	1,316	0	1,316	0	655,131	0	19,142	19,142	6,932	10/31/2020
912828-XB-1	UNITED STATES TREASURY 2.125%05/15/25 2.125% 05/15/25		04/20/2016	Morgan Stanley		143,713	140,000	139,765	139,766	0	8	0	8	0	139,774	0	3,939	3,939	1,291	05/15/2025
0599999. Subtotal - Bonds - U.S. Governments						2,233,022	2,190,000	2,153,475	2,152,281	0	2,067	0	2,067	0	2,154,349	0	78,672	78,672	35,175	XXX
594612-AG-8	MICHIGAN STATE OF MUNI BND GO 5.000% 11/01/19		01/21/2016	Hutchinson,Shockey,Erle y & Co		395,846	345,000	394,418	393,939	0	(855)	0	(855)	0	393,084	0	2,762	2,762	4,073	11/01/2019
93974D-KU-1	WASHINGTON STATE OF MUNI BND GO 5.000% 02/01/28		01/22/2016	Hutchinson,Shockey,Erle y & Co		91,949	75,000	90,734	90,690	0	(105)	0	(105)	0	90,585	0	1,365	1,365	1,833	02/01/2028
97705L-NA-1	WISCONSIN STATE OF AMBAC 5.000% 05/01/19		01/22/2016	Hutchinson,Shockey,Erle y & Co		248,547	220,000	248,323	247,984	0	(587)	0	(587)	0	247,397	0	1,151	1,151	2,628	05/01/2019
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						736,342	640,000	733,475	732,613	0	(1,547)	0	(1,547)	0	731,066	0	5,278	5,278	8,534	XXX
107745-HX-2	BREWSTER N Y CENT SCH DIST 2.000% 10/01/20		01/05/2016	Hutchinson,Shockey,Erle y & Co		308,208	300,000	308,481	308,097	0	(32)	0	(32)	0	308,065	0	143	143	1,500	10/01/2020
213039-HB-9	COOK & DU PAGE CNTYS ILL HIGH MUNI BND GO 4.000% 01/01/20		02/04/2016	Hutchinson,Shockey,Erle y & Co		203,905	185,000	203,513	202,885	0	(467)	0	(467)	0	202,418	0	1,487	1,487	2,097	01/01/2020
232760-Z2-7	CYPRESS-FAIRBANKS TEX INDPT SC MUNI BND GO 5.000% 02/15/28		04/19/2016	Stifel Nicolaus		269,247	230,000	270,839	269,538	0	(2,276)	0	(2,276)	0	267,262	0	1,985	1,985	7,890	02/15/2028
41422L-DF-1	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/19		05/10/2016	Hutchinson,Shockey,Erle y & Co		79,708	70,000	80,054	79,945	0	(962)	0	(962)	0	78,983	0	726	726	1,733	09/01/2019
41422L-DG-9	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/20		05/18/2016	Hutchinson,Shockey,Erle y & Co		82,114	70,000	81,806	81,706	0	(945)	0	(945)	0	80,761	0	1,352	1,352	1,839	09/01/2020
41422L-DH-7	HARRIS CNTY TEX MUN UTIL DIST MUNI BND GO 5.500% 09/01/21		01/05/2016	Stifel Nicolaus		83,160	70,000	83,146	83,056	0	(42)	0	(42)	0	83,014	0	146	146	396	09/01/2021
41454T-FP-1	HARRIS-FORT BEND CNTYS TEX MUN MUNI BND GO 5.500% 04/01/20		05/18/2016	Hutchinson,Shockey,Erle y & Co		208,557	180,000	207,803	207,513	0	(2,448)	0	(2,448)	0	205,065	0	3,492	3,492	4,730	04/01/2020
545624-JV-1	LOS RIOS CALIF CMNTY COLLEGE D MUNI BND GO 5.000% 08/01/35		06/22/2016	Stifel Nicolaus		223,825	195,000	225,254	224,185	0	(3,002)	0	(3,002)	0	221,182	0	2,642	2,642	8,829	08/01/2035
591852-XY-9	METROPOLITAN COUNCIL MINN MINN MUNI BND GO 5.000% 03/01/18		04/18/2016	Stifel Nicolaus		258,907	240,000	261,523	261,416	0	(2,971)	0	(2,971)	0	258,445	0	462	462	8,500	03/01/2018
735764-ED-0	PORTAGE MICH MUNI BND GO 3.000% 12/01/23		01/22/2016	Hutchinson,Shockey,Erle y & Co		264,010	245,000	259,048	258,798	0	(112)	0	(112)	0	258,686	0	5,323	5,323	2,368	12/01/2023
92839N-CF-8	VISTANCIA CMNTY FACS DIST ARIZ Vistancia AZ CMNY FACT DIST GO 5.000% 07/15/22		01/27/2016	Stifel Nicolaus		115,029	100,000	111,827	111,110	0	(198)	0	(198)	0	110,913	0	4,116	4,116	1,958	07/15/2022
983068-2T-3	WYLIE TEX INDPT SCH DIST MUNI BND GO 6.500% 08/15/25		04/20/2016	Stifel Nicolaus		265,504	195,000	262,287	261,963	0	(2,229)	0	(2,229)	0	259,734	0	5,770	5,770	7,183	08/15/2025
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,362,174	2,080,000	2,355,581	2,350,212	0	(15,684)	0	(15,684)	0	2,334,528	0	27,644	27,644	49,023	XXX
13068L-WT-8	CALIFORNIA ST PUB WKS BRD LEAS CA ST PUBLIC WKS BRD LEASE REV 5.000% 05/01/21		06/23/2016	Stifel Nicolaus		447,127	380,000	451,235	448,544	0	(6,074)	0	(6,074)	0	442,470	0	4,657	4,657	13,458	05/01/2021
167727-WH-5	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/24		05/11/2016	Hutchinson,Shockey,Erle y & Co		204,309	175,000	197,486	197,063	0	(912)	0	(912)	0	196,151	0	8,158	8,158	5,031	01/01/2024
167736-B7-1	CHICAGO (CITY OF) 5.000% 11/01/28		04/27/2016	Hutchinson,Shockey,Erle y & Co		220,890	195,000	216,700	216,580	0	(694)	0	(694)	0	215,886	0	5,004	5,004	4,902	11/01/2028
3137EA-CW-7	FREDDIE MAC FR 2%082516 2.000% 08/25/16		08/25/2016	Maturity		1,050,000	1,050,000	1,084,362	1,057,895	0	(7,895)	0	(7,895)	0	1,050,000	0	0	0	21,000	08/25/2016
378352-PG-7	GLENDALE, AZ WATER & SEWER MUNI BND REV 5.000% 07/01/20		01/27/2016	Stifel Nicolaus		389,126	335,000	391,273	389,483	0	(1,005)	0	(1,005)	0	388,478	0	648	648	9,771	07/01/2020
43102D-DN-5	HIGHLANDS CNTY SCH BD, FL REV MUNI BND REV 5.000% 03/01/17		01/05/2016	Stifel Nicolaus		73,009	70,000	73,470	73,299	0	(54)	0	(54)	0	73,245	0	(237)	(237)	272	03/01/2017
581872-GP-7	MCLEAN CNTY ILL PUB BLDG COMMN MUNI BND REV 5.000% 12/01/27		05/11/2016	Hutchinson,Shockey,Erle y & Co		212,660	175,000	204,579	204,287	0	(1,064)	0	(1,064)	0	203,223	0	9,437	9,437	5,347	12/01/2027

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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
64990A-DM-4	NEW YORK STATE DORMITORY AUTH NY ST DORM AUTH SALES TAX REV 5.000% 03/15/21		03/15/2016	Stifel Nicolaus		518,720	440,000	523,424	519,696	0	(3,120)	0	(3,120)	0	516,576	0	2,144	2,144	11,183	03/15/2021
650014-PA-5	NEW YORK ST TWY AUTH NY ST THRUWAY A REV 5.000% 04/01/19		03/23/2016	Tax Free Exchange		330,236	300,000	335,850	332,882	0	(2,646)	0	(2,646)	0	330,236	0	0	0	0	04/01/2019
850578-TC-9	SPRINGFIELD ILL MUNI BND REV 5.000% 03/01/20		02/08/2016	Hutchinson,Shockey,Erle y & Co		331,363	290,000	327,900	327,188	0	(973)	0	(973)	0	326,215	0	5,148	5,148	2,779	03/01/2020
896029-YE-9	TRIBOROUGH BRIDGE & TUNNEL AUT GEN PURP REV BDS Y 5.500% 01/01/17		01/01/2016	Redemption 100.0000		130,000	130,000	135,968	131,921	0	0	0	0	0	131,921	0	(1,921)	(1,921)	3,575	01/01/2017
91754R-TH-0	UTAH ST BRD REGENTS REV MUNI BND REV 5.000% 08/01/20		01/29/2016	Stifel Nicolaus		227,442	195,000	226,048	225,308	0	(569)	0	(569)	0	224,739	0	2,703	2,703	4,929	08/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						4,134,882	3,735,000	4,168,295	4,124,146	0	(25,006)	0	(25,006)	0	4,099,140	0	35,741	35,741	82,247	XXX
001084-AQ-5	AGCO CORPORATION SR NT 5.875%21 5.875% 12/01/21		08/01/2016	Various		1,608,392	1,475,000	1,569,533	1,546,322	0	(5,475)	0	(5,475)	0	1,540,847	0	67,546	67,546	50,736	12/01/2021
00206R-CC-4	AT&T INC SR GLBL NT2.3%19 2.300% 03/11/19		01/29/2016	Wells Fargo Securities		500,590	500,000	508,230	506,460	0	(178)	0	(178)	0	506,282	0	(5,692)	(5,692)	4,536	03/11/2019
00206R-CN-0	AT&T INC FR 3.4%051525 3.400% 05/15/25		01/29/2016	Goldman Sachs		940,036	980,000	944,084	944,825	0	284	0	284	0	945,110	0	(5,074)	(5,074)	7,219	05/15/2025
00287Y-AK-5	ABBVIE INC SR NT 2%18 2.000% 11/06/18		04/05/2016	Robert W. Baird		353,406	350,000	352,205	351,680	0	(155)	0	(155)	0	351,525	0	1,880	1,880	2,956	11/06/2018
00287Y-AL-3	ABBVIE INC SR NT 2.9%22 2.900% 11/06/22		09/09/2016	Bank of America		81,930	80,000	80,101	80,091	0	(9)	0	(9)	0	80,083	0	1,848	1,848	1,985	11/06/2022
00287Y-AQ-2	ABBVIE INC SR NT 3.6%25 3.600% 05/14/25		04/05/2016	Various		903,852	860,000	853,546	853,802	0	149	0	149	0	853,950	0	49,902	49,902	12,219	05/14/2025
00287Y-AT-6	ABBVIE INC SR NT 2.5%20 2.500% 05/14/20		04/05/2016	Mabon Securities		377,507	370,000	368,483	368,664	0	78	0	78	0	368,742	0	8,765	8,765	3,700	05/14/2020
00440E-AV-9	ACE INA HOLDINGS INC SENIOR CORP BND 3.350% 05/03/26		11/18/2016	Janney Montgomery Scott LLC		212,411	210,000	209,355	209,364	0	47	0	47	0	209,410	0	3,000	3,000	7,426	05/03/2026
02209S-AS-2	ALTRIA GROUP INC SENIOR CORP BND 4.000% 01/31/24		10/24/2016	BNP Paribas SA		1,108,542	1,000,000	1,040,840	1,040,280	0	(3,593)	0	(3,593)	0	1,036,686	0	71,855	71,855	49,667	01/31/2024
02209S-AT-0	ALTRIA GROUP INC SR GLBL NT 20 2.625% 01/14/20		10/24/2016	CSFB SUISSE GROUP		721,301	700,000	713,404	710,986	0	(2,204)	0	(2,204)	0	708,783	0	12,518	12,518	23,632	01/14/2020
023135-AN-6	AMAZON.COM INC SR BD 3.8%24 3.800% 12/05/24		02/03/2016	Citi International		194,300	185,000	193,432	192,729	0	(81)	0	(81)	0	192,649	0	1,651	1,651	1,230	12/05/2024
025816-BG-3	AMERICAN EXPRESS CO SR GLBL NT 18 1.550% 05/22/18		02/10/2016	TD Securities LLC		495,275	500,000	498,775	499,113	0	46	0	46	0	499,159	0	(3,884)	(3,884)	1,808	05/22/2018
026874-DD-6	AMERICAN INTERNATIONAL GROUP I SR NT 3.75%25 3.750% 07/10/25		04/18/2016	Citi International		505,833	505,000	503,248	503,317	0	45	0	45	0	503,362	0	2,471	2,471	14,782	07/10/2025
031162-BR-0	AMGEN INC SR GLBL NT 17 1.250% 05/22/17		05/03/2016	Morgan Stanley		801,376	800,000	798,890	799,315	0	169	0	169	0	799,484	0	1,892	1,892	4,556	05/22/2017
031162-BU-3	AMGEN INC SR GLBL NT2.2%19 2.200% 05/22/19		05/03/2016	Morgan Stanley		305,754	300,000	303,258	302,574	0	(261)	0	(261)	0	302,312	0	3,442	3,442	3,007	05/22/2019
031162-BV-1	AMGEN INC SR GLBL NT 24 3.625% 05/22/24		05/03/2016	Susquehanna Intl		158,700	150,000	156,094	155,566	0	(210)	0	(210)	0	155,356	0	3,345	3,345	2,477	05/22/2024
032511-BJ-5	ANADARKO PETROLEUM CORP SR GLBL NT 24 3.450% 07/15/24		02/01/2016	JP Morgan		399,460	500,000	500,715	500,659	0	(6)	0	(6)	0	500,653	0	(101,193)	(101,193)	9,535	07/15/2024
037411-AZ-8	APACHE CORP SR NT 3.25%22 3.250% 04/15/22		02/01/2016	JP Morgan		89,124	100,000	100,469	100,417	0	(6)	0	(6)	0	100,411	0	(11,287)	(11,287)	984	04/15/2022
037833-AY-6	APPLE INC SENIOR CORP BND 2.150% 02/09/22		02/08/2016	CSFB SUISSE GROUP		620,194	625,000	609,125	609,450	0	267	0	267	0	609,717	0	10,477	10,477	6,793	02/09/2022
037833-BE-9	APPLE INC FLT SR FLT NT 20 1.202% 05/06/20		06/03/2016	RBC Capital Markets		745,703	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(4,298)	(4,298)	3,487	05/06/2020
05348E-AQ-2	AVALONBAY COMMUNITIES INC FR 2.95%091522 2.950% 09/15/22		06/16/2016	Wells Fargo Securities		1,545,720	1,500,000	1,493,573	1,493,168	0	437	0	437	0	1,493,605	0	52,115	52,115	33,925	09/15/2022
06051G-FD-6	BANK OF AMERICA CORP FR 2.65%040119 2.650% 04/01/19		11/04/2016	Various		1,529,282	1,500,000	1,532,115	1,525,312	0	(6,454)	0	(6,454)	0	1,518,858	0	10,424	10,424	43,740	04/01/2019
06051G-FM-6	BANK OF AMERICA CORP SUB NT 3.9%25 4.000% 01/22/25		01/20/2016	Sumridge Partners LLC		193,980	200,000	198,794	198,888	0	7	0	7	0	198,895	0	(4,915)	(4,915)	4,067	01/22/2025
06406H-BM-0	BANK OF NEW YORK MELLON CORP/T FR 5.45%051519 5.450% 05/15/19		08/18/2016	Barclays Bank PLC		831,128	750,000	864,075	840,544	0	(16,860)	0	(16,860)	0	823,685	0	7,443	7,443	31,565	05/15/2019
06406H-CX-5	BANK OF NEW YORK MELLON CORP/T FR 3.25%091124 3.250% 09/11/24		08/18/2016	US Bancorp Investments Inc		267,878	250,000	260,323	259,450	0	(642)	0	(642)	0	258,807	0	9,070	9,070	7,719	09/11/2024
06406H-CZ-0	BANK OF NEW YORK MELLON CORP/T FR 2.15%022420 2.150% 02/24/20		08/18/2016	TD Securities LLC		1,020,680	1,000,000	998,440	998,695	0	195	0	195	0	998,890	0	21,790	21,790	21,440	02/24/2020

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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
071813-BJ-7	BAXTER INTL INC COMMON STOCK SR NT 1.85%18 1.850% 06/15/18		03/02/2016	Redemption 98.3450		491,725	500,000	499,953	499,978	0	1	0	1	0	499,979	0	(8,254)	(8,254)	26,978	06/15/2018
07330M-AB-3	BRANCH BANKING AND TRUST COMPA SUB REGS BD 25 3.625% 09/16/25		01/14/2016	Various		549,985	545,000	544,635	544,644	0	1	0	1	0	544,645	0	5,340	5,340	6,419	09/16/2025
073902-RU-4	BEAR STEARNS COMPANIES LLC/THE GLBL NT 7.25%18 7.250% 02/01/18		07/19/2016	Robert W. Baird		788,227	725,000	873,381	798,178	0	(19,208)	0	(19,208)	0	778,970	0	9,258	9,258	51,248	02/01/2018
075887-BF-5	BECTON DICKINSON AND CO. COMMO NT 3.734%24 3.734% 12/15/24		01/25/2016	Goldman Sachs		661,876	650,000	681,668	679,019	0	(215)	0	(215)	0	678,803	0	(16,928)	(16,928)	2,899	12/15/2024
09062X-AF-0	BIOGEN INC SR NT 4.05%25 4.050% 09/15/25		05/06/2016	Barclays Bank PLC		602,126	565,000	565,061	565,082	0	0	0	0	0	565,082	0	37,044	37,044	15,001	09/15/2025
097023-BN-4	BOEING CO SENIOR CORP BND 2.200% 10/30/22		07/22/2016	INCAPITAL LLC		251,000	245,000	241,313	241,398	0	278	0	278	0	241,676	0	9,324	9,324	4,013	10/30/2022
12189L-AT-8	BURLINGTON NORTHERN SR GLBL DB3.4%24 3.400% 09/01/24		01/19/2016	Pierpont Securities LLC		200,348	200,000	208,450	207,662	0	(50)	0	(50)	0	207,612	0	(7,264)	(7,264)	2,663	09/01/2024
12189L-AY-7	BURLINGTON NORTHERN SR DEB 3.65%25 3.650% 09/01/25		01/12/2016	BNP Paribas SA		497,688	485,000	484,697	484,711	0	2	0	2	0	484,712	0	12,975	12,975	7,130	09/01/2025
12527G-AC-7	CF INDUSTRIES INC SR NT 3.45%23 3.450% 06/01/23		10/18/2016	Bank of America		799,810	850,000	807,780	809,006	0	3,855	0	3,855	0	812,861	0	(13,051)	(13,051)	26,067	06/01/2023
126650-BZ-2	CVS HEALTH CORP SR NT 2.75%22 2.750% 12/01/22		09/29/2016	Bank of America		464,351	450,000	451,535	451,372	0	(143)	0	(143)	0	451,229	0	13,122	13,122	10,416	12/01/2022
126650-CB-4	CVS HEALTH CORP SR NT 2.25%18 2.250% 12/05/18		09/29/2016	C.L. KING & ASSOCIATES, INC		508,890	500,000	510,815	508,384	0	(2,194)	0	(2,194)	0	506,190	0	2,700	2,700	9,344	12/05/2018
126650-CF-5	CVS HEALTH CORP SR GLBL NT 24 3.375% 08/12/24		09/29/2016	Morgan Stanley		371,592	350,000	346,773	347,157	0	218	0	218	0	347,374	0	24,217	24,217	13,519	08/12/2024
126650-CJ-7	CVS HEALTH CORP SENIOR CORP BND 2.800% 07/20/20		09/29/2016	TD Securities LLC		1,038,330	1,000,000	1,007,170	1,007,170	0	(1,090)	0	(1,090)	0	1,006,080	0	32,250	32,250	33,756	07/20/2020
126650-CL-2	CVS HEALTH CORP SR GLBL NT 25 3.875% 07/20/25		05/19/2016	Pierpont Securities LLC		535,665	500,000	511,315	510,997	0	(395)	0	(395)	0	510,602	0	25,063	25,063	16,361	07/20/2025
14040H-BJ-3	CAPITAL ONE FIN CORP CAPSEC CORP BND 4.200% 10/29/25		02/17/2016	Wells Fargo Securities		276,134	285,000	284,326	284,330	0	9	0	9	0	284,340	0	(8,206)	(8,206)	3,757	10/29/2025
151020-AQ-7	CELGENE CORP SR NT 2.875%20 2.875% 08/15/20		05/17/2016	Bank of America		427,170	415,000	414,249	414,303	0	55	0	55	0	414,358	0	12,812	12,812	9,206	08/15/2020
161175-AK-0	CCO SAFARI II LLC SR SEC 144A NT20 3.579% 07/23/20		05/25/2016	Tax Free Exchange		772,921	775,000	772,706	772,726	0	195	0	195	0	772,921	0	0	0	13,869	07/23/2020
166764-AA-8	CHEVRON CORP NT 1.104%17 1.104% 12/05/17		09/22/2016	SunTrust DTC 2095		998,970	1,000,000	1,000,350	1,000,237	0	(94)	0	(94)	0	1,000,144	0	(1,174)	(1,174)	8,955	12/05/2017
166764-AU-4	CHEVRON CORP FLT SR FLT NT 22 1.472% 03/03/22		06/30/2016	RBC Capital Markets		2,909,067	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(90,933)	(90,933)	15,149	03/03/2022
166764-BD-1	CHEVRON CORP SENIOR CORP BND 3.326% 11/17/25		01/20/2016	Goldman Sachs		108,951	110,000	110,000	110,000	0	0	0	0	0	110,000	0	(1,049)	(1,049)	691	11/17/2025
172967-HT-1	CITIGROUP INC SR -D NT 3.75%24 3.750% 06/16/24		05/13/2016	Redemption 102.9340		308,802	300,000	315,282	314,020	0	(531)	0	(531)	0	313,490	0	(4,688)	(4,688)	13,594	06/16/2024
172967-JH-5	CITIGROUP INC FR 1.8%020518 1.800% 02/05/18		02/10/2016	Citi International		476,592	480,000	479,635	479,743	0	15	0	15	0	479,758	0	(3,166)	(3,166)	4,584	02/05/2018
172967-KA-8	CITIGROUP INC SUB CORP BND 4.450% 09/29/27		01/20/2016	Susquehanna Intl		295,260	300,000	300,897	300,891	0	(2)	0	(2)	0	300,889	0	(5,629)	(5,629)	4,302	09/29/2027
191216-BS-8	COCA COLA CO SENIOR CORP BND 2.875% 10/27/25		05/09/2016	Citi International		713,092	685,000	683,938	683,955	0	33	0	33	0	683,988	0	29,104	29,104	10,667	10/27/2025
20826F-AD-8	CONOCOPHILLIPS CO SR GLBL NT 24 3.350% 11/15/24		01/21/2016	Barclays Bank PLC		166,052	200,000	209,156	208,393	0	(59)	0	(59)	0	208,334	0	(42,282)	(42,282)	1,321	11/15/2024
22160K-AH-8	COSTCO WHSLE CORP SR NT 2.25%22 2.250% 02/15/22		12/09/2016	Citi International		138,754	140,000	139,586	139,634	0	54	0	54	0	139,687	0	(933)	(933)	4,191	02/15/2022
25179M-AP-8	DEVON ENERGY CORPORATION SR NT 3.25%22 3.250% 05/15/22		02/02/2016	JP Morgan		78,029	100,000	101,509	101,335	0	(19)	0	(19)	0	101,316	0	(23,287)	(23,287)	722	05/15/2022
25459H-AT-2	DIRECTV HOLDINGS LLC/DIRECTV F SR NT 5.2%20 5.200% 03/15/20		03/21/2016	Taxable Exchange		553,995	500,000	571,594	548,038	0	(2,368)	0	(2,368)	0	545,671	0	8,324	8,324	13,000	03/15/2020
25459H-BH-7	DIRECTV HOLDINGS LLC/DIRECTV F SR NT 1.75%18 1.750% 01/15/18		03/21/2016	Taxable Exchange		998,620	1,000,000	992,463	996,346	0	387	0	387	0	996,733	0	1,887	1,887	8,750	01/15/2018

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
26441C-AN-5	DUKE ENERGY CORP SR NT 3.75%24 3.750% 04/15/24		01/14/2016	Citi International		504,343	495,000	499,584	499,530	0	(24)	0	(24)	0	499,506	0	4,836	4,836	4,898	04/15/2024
26884A-BA-0	ERP OPER LP NT 3%23 3.000% 04/15/23		02/09/2016	Wells Fargo Securities		755,565	750,000	760,373	759,298	0	(137)	0	(137)	0	759,161	0	(3,596)	(3,596)	7,313	04/15/2023
277432-AN-0	EASTMAN CHEMICAL COMPANY SR NT 3.6%22 3.600% 08/15/22		11/22/2016	Various		720,049	687,000	710,605	707,863	0	(1,105)	0	(1,105)	0	706,758	0	13,291	13,291	18,571	08/15/2022
31428X-BC-9	FEDEX CORP SENIOR CORP BND 3.200% 02/01/25		11/09/2016	Raymond James & Assoc Inc		128,041	125,000	122,173	122,216	0	233	0	233	0	122,449	0	5,592	5,592	5,156	02/01/2025
31620M-AR-7	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 5.000% 10/15/25		05/26/2016	JP Morgan		546,370	490,000	494,892	494,876	0	(172)	0	(172)	0	494,704	0	51,666	51,666	15,040	10/15/2025
341081-FM-4	FLORIDA PWR & LT CO SECURED CORP BND 3.125% 12/01/25		07/21/2016	Morgan Stanley		356,092	335,000	334,454	334,459	0	30	0	30	0	334,489	0	21,603	21,603	7,183	12/01/2025
369550-AV-0	GENERAL DYNAMICS CORP GTD SR NT 1%17 1.000% 11/15/17		09/22/2016	Wells Fargo Securities		400,076	400,000	400,216	400,147	0	(58)	0	(58)	0	400,089	0	(13)	(13)	3,467	11/15/2017
36962G-5C-4	GENERAL ELECTRIC CAP CORP SR NT 2.95%16 2.950% 05/09/16		05/09/2016	Maturity		750,000	750,000	751,458	750,206	0	(206)	0	(206)	0	750,000	0	0	0	11,063	05/09/2016
36962G-5J-9	GENERAL ELECTRIC CO NT 4.65%21 4.650% 10/17/21		10/26/2016	Taxable Exchange		816,377	713,000	801,128	779,758	0	546	0	546	0	780,304	0	36,073	36,073	0	10/17/2021
36962G-5J-9	GENERAL ELECTRIC CO NT 4.65%21 4.650% 10/17/21		01/01/2016	Tax Free Exchange		(780,304)	(713,000)	(801,128)	(780,304)	0	0	0	0	0	(780,304)	0	0	0	0	10/17/2021
37045X-BD-7	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.700% 11/24/20		03/10/2016	Morgan Stanley		513,386	520,000	519,626	519,633	0	14	0	14	0	519,647	0	(6,261)	(6,261)	5,932	11/24/2020
38141E-C2-3	GOLDMAN SACHS GROUP INC/THE FR 3.85%070824 3.850% 07/08/24		09/30/2016	Bank of New York		265,625	250,000	261,803	260,771	0	(876)	0	(876)	0	259,895	0	5,730	5,730	11,951	07/08/2024
38141G-VP-6	GOLDMAN SACHS GROUP INC/THE SR GLBL NT 20 2.750% 09/15/20		01/19/2016	Goldman Sachs		239,218	240,000	239,510	239,538	0	5	0	5	0	239,543	0	(325)	(325)	2,328	09/15/2020
38141G-VR-2	GOLDMAN SACHS GROUP INC/THE SUB CORP BND 4.250% 10/21/25		02/02/2016	Mabon Securities		159,022	160,000	158,880	158,898	0	9	0	9	0	158,907	0	116	116	1,964	10/21/2025
38144L-AB-6	GOLDMAN SACHS GROUP INC/THE SR NT 6.25%17 6.250% 09/01/17		06/15/2016	Redemption 106.1250		530,625	500,000	571,998	531,413	0	(8,428)	0	(8,428)	0	522,985	0	7,640	7,640	24,653	09/01/2017
38148L-AB-2	GOLDMAN SACHS GROUP INC/THE FLT SR FLT NT 20 2.042% 04/23/20		06/30/2016	Royal Bank of Scotland		1,246,360	1,250,000	1,262,762	1,261,224	0	(1,305)	0	(1,305)	0	1,259,918	0	(13,558)	(13,558)	14,934	04/23/2020
38148L-AD-8	GOLDMAN SACHS GROUP INC/THE FLT SUB FLT NT 17 1.586% 05/22/17		06/30/2016	JP Morgan		500,388	500,000	500,000	500,000	0	0	0	0	0	500,000	0	388	388	3,761	05/22/2017
40414L-AL-3	HCP SR GLBL NT 24 3.875% 08/15/24		01/25/2016	Wells Fargo Securities		707,093	725,000	744,803	743,127	0	(137)	0	(137)	0	742,990	0	(35,897)	(35,897)	12,720	08/15/2024
40428H-PN-6	HSBC USA INC SR NT 2.375%19 2.375% 11/13/19		02/04/2016	Hong Kong and Shanghai Banking		496,270	500,000	506,250	505,096	0	(136)	0	(136)	0	504,960	0	(8,690)	(8,690)	2,837	11/13/2019
40428H-PR-7	HSBC USA INC FR 2.35%030520 2.350% 03/05/20		02/04/2016	Mabon Securities		808,426	825,000	824,192	824,318	0	17	0	17	0	824,335	0	(15,909)	(15,909)	8,294	03/05/2020
40428H-PV-8	HSBC USA INC SR NT 2.75%20 2.750% 08/07/20		01/19/2016	Various		905,219	900,000	899,208	899,267	0	8	0	8	0	899,276	0	5,943	5,943	11,297	08/07/2020
406216-BF-7	HALLIBURTON CO COM SENIOR CORP BND 2.700% 11/15/20		01/27/2016	Bank of America		203,612	210,000	209,570	209,580	0	7	0	7	0	209,587	0	(5,975)	(5,975)	1,229	11/15/2020
42217K-BF-2	WELLTOWER INC NT 4%25 4.000% 06/01/25		03/03/2016	Jeffries		181,296	185,000	184,863	184,871	0	2	0	2	0	184,873	0	(3,577)	(3,577)	1,994	06/01/2025
423074-BA-0	HEINZ H J CO SR 144A NT3.5%22 3.500% 07/15/22		01/12/2016	Pierpont Securities LLC		168,249	165,000	164,611	164,637	0	2	0	2	0	164,639	0	3,610	3,610	3,096	07/15/2022
423074-BH-5	HEINZ H J CO SR 144A NT 2%18 2.000% 07/02/18		08/22/2016	Tax Free Exchange		774,027	775,000	773,450	773,700	0	327	0	327	0	774,027	0	0	0	15,500	07/02/2018
428236-BQ-5	HP INC GLBL NT 4.375%21 4.375% 09/15/21		05/06/2016	Various		341,247	325,000	351,754	348,949	0	(1,212)	0	(1,212)	0	347,737	0	(6,490)	(6,490)	8,665	09/15/2021
42824C-AE-9	HEWLETT PACKARD ENTERPRISE CO SR 144A NT3.6%20 3.600% 10/15/20		03/30/2016	JP Morgan		1,008,998	975,000	974,727	974,740	0	15	0	15	0	974,755	0	34,243	34,243	16,770	10/15/2020
460146-CG-6	INTERNATIONAL PAPER CO. NT 4.75%22 4.750% 02/15/22		02/02/2016	Goldman Sachs		175,834	165,000	184,295	181,883	0	(250)	0	(250)	0	181,633	0	(5,799)	(5,799)	3,701	02/15/2022
539830-BH-1	LOCKHEED MARTIN CORPORATION SENIOR CORP BND 3.550% 01/15/26		12/09/2016	Various		728,983	715,000	716,425	716,412	0	(67)	0	(67)	0	716,345	0	12,638	12,638	26,838	01/15/2026
548661-DH-7	LOWES COMPANIES INC SR NT 3.375%25 3.375% 09/15/25		11/09/2016	US Bancorp Investments Inc		382,505	365,000	364,670	364,702	0	22	0	22	0	364,723	0	17,782	17,782	14,338	09/15/2025
56585A-AG-7	MARATHON PETROLEUM CORP SR NT 3.625%24 3.625% 09/15/24		01/21/2016	Mabon Securities		35,503	40,000	40,361	40,332	0	(2)	0	(2)	0	40,330	0	(4,827)	(4,827)	528	09/15/2024

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
56585A-AL-6	MARATHON PETROLEUM CORP SENIOR CORP BND 3.400% 12/15/20		01/27/2016	Barclays Bank PLC		1,537,962	1,600,000	1,597,952	1,597,970	0	30	0	30	0	1,597,999	0	(60,038)	(60,038)	6,741	12/15/2020
585055-BS-4	MEDTRONIC INC SENIOR CORP BND 3.500% 03/15/25		11/18/2016	Barclays Bank PLC		1,058,374	1,025,000	1,040,211	1,040,152	0	(1,253)	0	(1,253)	0	1,038,899	0	19,475	19,475	42,651	03/15/2025
58933Y-AR-6	SCHERING-PLOUGH CORP. SR NT 2.75%25 2.750% 02/10/25		05/05/2016	Bank of America		138,676	135,000	134,777	134,795	0	7	0	7	0	134,802	0	3,874	3,874	2,784	02/10/2025
59156R-AR-9	METLIFE INC SR DB 6.817%18 6.817% 08/15/18		01/26/2016	Goldman Sachs		561,615	500,000	588,255	565,737	0	(1,862)	0	(1,862)	0	563,875	0	(2,260)	(2,260)	15,528	08/15/2018
594918-BJ-2	MICROSOFT CORP SENIOR CORP BND 3.125% 11/03/25		02/09/2016	Citi International		809,663	780,000	780,213	780,211	0	(7)	0	(7)	0	780,204	0	29,459	29,459	6,703	11/03/2025
595620-AM-7	MIDAMERICAN ENERGY COMPANY SECURED CORP BND 3.500% 10/15/24		07/22/2016	Mabon Securities		507,743	465,000	480,264	479,983	0	(878)	0	(878)	0	479,104	0	28,639	28,639	12,749	10/15/2024
617446-8C-6	MORGAN STANLEY SENIOR CORP BND 4.000% 07/23/25		01/22/2016	Barclays Bank PLC		227,286	225,000	234,207	234,071	0	(54)	0	(54)	0	234,017	0	(6,731)	(6,731)	4,600	07/23/2025
61747W-AL-3	MORGAN STANLEY SR NT 5.5%21 5.500% 07/28/21		01/22/2016	Brownstone Investment Group, L		444,420	400,000	465,940	457,441	0	(672)	0	(672)	0	456,769	0	(12,349)	(12,349)	10,939	07/28/2021
61747Y-DW-2	MORGAN STANLEY SR NT 2.65%20 2.650% 01/27/20		09/30/2016	RBC Capital Markets		1,129,133	1,105,000	1,106,896	1,106,564	0	(281)	0	(281)	0	1,106,283	0	22,850	22,850	34,814	01/27/2020
655044-AF-2	NOBLE ENERGY INC NT 4.15%21 4.150% 12/15/21		01/21/2016	Bank of America		137,216	150,000	157,269	156,370	0	(70)	0	(70)	0	156,300	0	(19,085)	(19,085)	709	12/15/2021
665772-CH-0	NORTHERN STATES POWER COMPANY 1MTG BD 2.15%22 2.150% 08/15/22		02/18/2016	Susquehanna Intl		542,218	550,000	544,016	544,690	0	107	0	107	0	544,797	0	(2,580)	(2,580)	6,175	08/15/2022
665772-CM-9	NORTHERN STATES POWER COMPANY 1MTG BD-2.2% 20 2.200% 08/15/20		02/18/2016	RBC Capital Markets		263,736	260,000	259,522	259,557	0	13	0	13	0	259,570	0	4,166	4,166	3,051	08/15/2020
66989H-AJ-7	NOVARTIS CAPITAL CORP SENIOR CORP BND 3.000% 11/20/25		05/09/2016	Citi International		863,140	825,000	816,833	816,914	0	255	0	255	0	817,168	0	45,971	45,971	11,825	11/20/2025
68389X-BB-0	ORACLE CORPORATION SR NT 2.5%22 2.500% 05/15/22		02/09/2016	Citi International		299,079	300,000	298,944	299,036	0	16	0	16	0	299,052	0	27	27	1,813	05/15/2022
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION SR NT 2.2%19 2.200% 01/28/19		08/18/2016	TD Securities LLC		305,976	300,000	303,093	302,415	0	(508)	0	(508)	0	301,907	0	4,069	4,069	7,058	01/28/2019
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION SR NT 2.95%25 2.950% 02/23/25		08/19/2016	Bank of America		576,939	555,000	553,712	553,808	0	74	0	74	0	553,882	0	23,057	23,057	16,418	02/23/2025
69353R-EU-8	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND 2.450% 11/05/20		08/18/2016	Wells Fargo Securities		293,593	285,000	284,812	284,818	0	23	0	23	0	284,841	0	8,752	8,752	5,625	11/05/2020
695114-CS-5	PACIFICORP SECURED CORP BND 3.350% 07/01/25		08/02/2016	Pierpont Securities LLC		379,096	350,000	357,805	357,679	0	(431)	0	(431)	0	357,248	0	21,848	21,848	13,223	07/01/2025
723787-AK-3	PIONEER NAT RES CO SR NT 3.95%22 3.950% 07/15/22		01/21/2016	Wells Fargo Securities		82,458	90,000	88,496	88,552	0	14	0	14	0	88,565	0	(6,107)	(6,107)	1,886	07/15/2022
740189-AG-0	PRECISION CASTPARTS CORP SR NT 2.5%23 2.500% 01/15/23		08/16/2016	CSFB SUISSE GROUP		207,272	200,000	198,582	198,734	0	105	0	105	0	198,839	0	8,433	8,433	5,472	01/15/2023
747525-AD-5	QUALCOMM INC SR NT 2.25%20 2.250% 05/20/20		05/19/2016	RBC Capital Markets		759,438	745,000	744,404	744,474	0	45	0	45	0	744,519	0	14,919	14,919	8,568	05/20/2020
747525-AF-0	QUALCOMM INC SR NT 3.45%25 3.450% 05/20/25		05/19/2016	Various		1,495,323	1,450,000	1,388,414	1,389,117	0	2,033	0	2,033	0	1,391,150	0	104,173	104,173	24,385	05/20/2025
761713-AX-4	REYNOLDS AMERICAN INC SR GLBL NT 22 3.250% 11/01/22		02/22/2016	Redemption 101.0720		505,360	500,000	495,070	495,612	0	82	0	82	0	495,693	0	9,667	9,667	20,010	11/01/2022
761713-BU-9	REYNOLDS AMERICAN INC 3.750% 05/20/23		02/22/2016	Redemption 102.9180		771,885	750,000	760,880	760,848	0	(185)	0	(185)	0	760,662	0	11,223	11,223	29,688	05/20/2023
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE 1ST MTG GBL BD24 3.300% 06/15/24		02/18/2016	Various		952,540	925,000	927,757	927,700	0	(38)	0	(38)	0	927,663	0	24,877	24,877	5,193	06/15/2024
857477-AG-8	STATE STREET CORP SR NT 4.375%21 4.375% 03/07/21		08/18/2016	US Bancorp Investments Inc		1,394,825	1,250,000	1,398,145	1,377,054	0	(14,902)	0	(14,902)	0	1,362,152	0	32,673	32,673	52,561	03/07/2021
857477-AN-3	STATE STREET CORP SR GLBL NT3.3%24 3.300% 12/16/24		08/25/2016	Bank of America		225,065	210,000	216,407	215,916	0	(386)	0	(386)	0	215,529	0	9,536	9,536	4,890	12/16/2024
883556-BD-3	THERMO FISHER SR NT 1.3%17 1.300% 02/01/17		10/07/2016	Call 100.2540		751,905	750,000	750,998	750,570	0	(402)	0	(402)	0	750,168	0	1,737	1,737	11,538	02/01/2017
907818-DY-1	UNION PACIFIC CORPORATION SR NT 3.25%25 3.250% 01/15/25		11/09/2016	Wells Fargo Securities		115,102	110,000	109,636	109,676	0	27	0	27	0	109,703	0	5,399	5,399	4,767	01/15/2025

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
91324P-CN-0	UNITEDHEALTH GROUP INC NT 3.35%22 3.350% 07/15/22		01/14/2016	Various		540,298	525,000	527,898	527,733	0	(18)	0	(18)	0	527,715	0	12,583	12,583	13,649	07/15/2022
91324P-CP-5	UNITEDHEALTH GROUP INC NT 3.75%25 3.750% 07/15/25		01/08/2016	Wells Fargo Securities		239,396	230,000	229,377	229,398	0	2	0	2	0	229,400	0	9,996	9,996	4,073	07/15/2025
92276M-BA-2	VENTAS REALTY LP / VENTAS CAPI SR NT 2%18 2.000% 02/15/18		03/01/2016	Various		994,262	1,000,000	997,796	998,911	0	85	0	85	0	998,996	0	(4,734)	(4,734)	11,005	02/15/2018
92343V-CR-3	VERIZON COMMUNICATIONS INC SR NT 3.5%24 3.500% 11/01/24		05/04/2016	Goldman Sachs		495,382	475,000	471,980	472,057	0	105	0	105	0	472,162	0	23,220	23,220	8,682	11/01/2024
92826C-AD-4	VISA INC SENIOR CORP BND 3.150% 12/14/25		12/07/2016	US Bancorp Investments Inc		1,069,079	1,065,000	1,061,102	1,061,119	0	318	0	318	0	1,061,437	0	7,642	7,642	33,361	12/14/2025
94106L-BA-6	WMX TECHNOLOGIES SR NT 3.125%25 3.125% 03/01/25		09/09/2016	Piper Jaffray		109,902	105,000	104,553	104,586	0	28	0	28	0	104,613	0	5,289	5,289	3,400	03/01/2025
94973V-AX-5	ANTHEM INC SR NT 3.125%22 3.125% 05/15/22		11/02/2016	CSFB SUISSE GROUP		568,200	550,000	565,389	563,628	0	(1,684)	0	(1,684)	0	561,944	0	6,255	6,255	16,806	05/15/2022
94974B-FC-9	WELLS FARGO & COMPANY NT-I 3.5%22 3.500% 03/08/22		08/24/2016	Millenium/Nyfix		688,134	640,000	680,634	675,684	0	(3,535)	0	(3,535)	0	672,148	0	15,986	15,986	21,840	03/08/2022
775109-BE-0	ROGERS COMMUNICATIONS INC SENIOR CORP BND 3.625% 12/15/25	A	05/09/2016	RBC Capital Markets		212,330	200,000	198,504	198,511	0	47	0	47	0	198,558	0	13,772	13,772	3,101	12/15/2025
046353-AK-4	ASTRAZENECA PLC SENIOR CORP BND 2.375% 11/16/20	D	05/04/2016	Various		1,509,985	1,500,000	1,493,760	1,493,909	0	232	0	232	0	1,494,142	0	15,843	15,843	11,520	11/16/2020
046353-AL-2	ASTRAZENECA PLC SENIOR CORP BND 3.375% 11/16/25	D	01/13/2016	Bank of America		753,913	755,000	747,979	748,053	0	29	0	29	0	748,083	0	5,830	5,830	4,459	11/16/2025
05565Q-CR-7	BP CAPITAL MARKETS PLC SR NT 2.237%19 2.237% 05/10/19	D	01/28/2016	Mabon Securities		744,083	750,000	754,605	753,652	0	(93)	0	(93)	0	753,559	0	(9,477)	(9,477)	3,822	05/10/2019
05565Q-CX-4	BP CAPITAL MARKETS PLC NT 2.315%20 2.315% 02/13/20	D	02/03/2016	Various		245,144	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(4,856)	(4,856)	2,718	02/13/2020
05574L-XG-8	BNP PARIBAS SA FR 1.375%031717 1.375% 03/17/17	D	02/03/2016	TD Securities LLC		749,723	750,000	752,445	751,400	0	(120)	0	(120)	0	751,280	0	(1,557)	(1,557)	4,039	03/17/2017
05578D-AQ-5	BPCE SA 1.625% BDS 26/01/18 USD1000 1.625% 01/26/18	D	02/03/2016	NATIXIS SECURITIES NA		498,390	500,000	498,515	498,967	0	51	0	51	0	499,018	0	(628)	(628)	4,333	01/26/2018
05579T-ED-4	BNP PARIBAS SA 2.375% 05/21/20	D	02/03/2016	BNP Paribas SA		1,085,095	1,090,000	1,087,144	1,087,476	0	57	0	57	0	1,087,533	0	(2,438)	(2,438)	5,537	05/21/2020
06738E-AG-0	BARCLAYS PLC SR NT 2.875%20 2.875% 06/08/20	D	01/25/2016	Nomura Securities Internationa		248,635	250,000	248,938	249,050	0	15	0	15	0	249,065	0	(430)	(430)	998	06/08/2020
06739F-HT-1	BARCLAYS BANK PLC FR 2.5%022019 2.500% 02/20/19	D	03/11/2016	Redemption 100.9090		756,818	750,000	765,398	762,100	0	(714)	0	(714)	0	761,385	0	(4,568)	(4,568)	10,469	02/20/2019
225433-AJ-0	CREDIT SUISSE GROUP FUNDING GU SENIOR CORP BND 144A 3.125% 12/10/20	D	02/12/2016	Various		863,673	900,000	898,308	898,327	0	41	0	41	0	898,368	0	(34,695)	(34,695)	5,269	12/10/2020
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRA FR 3%102921 3.000% 10/29/21	D	02/04/2016	Mabon Securities		908,199	900,000	911,700	910,276	0	(173)	0	(173)	0	910,104	0	(1,905)	(1,905)	7,500	10/29/2021
22546Q-AT-4	CREDIT SUISSE AG (NEW YORK BRA FR 1.75%012918 1.750% 01/29/18	D	02/04/2016	Barclays Bank PLC		1,197,684	1,200,000	1,199,304	1,199,515	0	24	0	24	0	1,199,539	0	(1,855)	(1,855)	11,083	01/29/2018
22546Q-AV-9	CREDIT SUISSE AG (NEW YORK BRA FR 1.7%042718 1.700% 04/27/18	D	02/04/2016	CSFB SUISSE GROUP		656,317	660,000	659,274	659,434	0	26	0	26	0	659,460	0	(3,143)	(3,143)	3,179	04/27/2018
25152R-YD-9	DEUTSCHE BANK AG (LONDON) FR 1.875%021318 1.875% 02/13/18	D	01/28/2016	RBC Capital Markets		592,044	600,000	599,286	599,492	0	20	0	20	0	599,512	0	(7,468)	(7,468)	5,281	02/13/2018
36164N-FF-7	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	01/01/2016	Unassigned		(784)	(784)	(753)	(753)	0	0	0	0	0	(753)	0	(31)	(31)	0	11/15/2020
53944V-AG-4	LLOYDS BANK PLC SR NT 1.75%18 1.750% 05/14/18	D	02/03/2016	Bank of America		469,333	470,000	469,549	469,642	0	15	0	15	0	469,657	0	(325)	(325)	1,919	05/14/2018
62854A-AB-0	MYLAN NV SENIOR CORP BND 144A 3.750% 12/15/20	D	06/14/2016	Goldman Sachs		189,903	185,000	184,941	184,941	0	6	0	6	0	184,947	0	4,955	4,955	3,623	12/15/2020
714295-AC-6	PERRIGO FINANCE PLC SR NT 3.9%24 3.900% 12/15/24	D	01/20/2016	Bank of America		195,102	200,000	203,906	203,692	0	(24)	0	(24)	0	203,668	0	(8,566)	(8,566)	867	12/15/2024
76720A-AM-8	RIO TINTO FINANCE (USA) PLC SR NT 2.25%18 2.250% 12/14/18	D	06/14/2016	Redemption 102.4360		307,308	300,000	302,946	302,270	0	(348)	0	(348)	0	301,922	0	5,386	5,386	3,375	12/14/2018
822582-BD-3	SHELL INTERNATIONAL FINANCE BV SR NT 3.25%25 3.250% 05/11/25	D	01/20/2016	Morgan Stanley		814,096	850,000	844,748	844,947	0	31	0	31	0	844,978	0	(30,882)	(30,882)	5,678	05/11/2025
822582-BP-6	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND 2.250% 11/10/20	D	09/27/2016	Various		712,576	720,000	716,047	716,154	0	173	0	173	0	716,327	0	(3,752)	(3,752)	6,034	11/10/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA GLBL NT 3.7%24 3.700% 01/15/24	D	11/09/2016	SMBC NIKKO SECURITIES AMERICA		159,801	150,000	162,762	161,605	0	(1,146)	0	(1,146)	0	160,459	0	(658)	(658)	7,400	01/15/2024
90261X-HH-8	UBS AG (STAMFORD BRANCH) SR NT 1.8%18 1.800% 03/26/18	D	02/04/2016	Mabon Securities		731,212	730,000	729,044	729,283	0	34	0	34	0	729,317	0	1,895	1,895	4,855	03/26/2018
90261X-HK-1	UBS AG (STAMFORD BRANCH) SR NT 2.35%20 2.350% 03/26/20	D	02/04/2016	UBS Financial Services, Inc.		361,138	360,000	358,661	358,821	0	28	0	28	0	358,849	0	2,288	2,288	3,126	03/26/2020
92857W-AX-8	VODAFONE GROUP PLC SR GLBL NT 17 1.625% 03/20/17	D	12/29/2016	Morgan Stanley		750,150	750,000	754,275	752,455	0	(2,035)	0	(2,035)	0	750,420	0	(270)	(270)	15,708	03/20/2017
92857W-AZ-3	VODAFONE GROUP PLC NT 2.5%22 2.500% 09/26/22	D	12/27/2016	Millenium/Nyfix		164,331	173,000	166,317	167,022	0	809	0	809	0	167,831	0	(3,500)	(3,500)	5,454	09/26/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						85,982,761	84,639,216	85,718,699	85,435,341	0	(95,365)	0	(95,365)	0	85,339,969	0	642,777	642,777	1,586,311	XXX
8399997. Total - Bonds - Part 4						95,449,181	93,284,216	95,129,525	94,794,593	0	(135,535)	0	(135,535)	0	94,659,052	0	790,112	790,112	1,761,290	XXX
8399998. Total - Bonds - Part 5						128,354,110	125,901,784	128,084,777		0	(75,270)	0	(75,270)	0	128,009,501	0	344,603	344,603	1,002,683	XXX
8399999. Total - Bonds						223,803,291	219,186,000	223,214,302	94,794,593	0	(210,805)	0	(210,805)	0	222,668,553	0	1,134,715	1,134,715	2,763,973	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							XXX													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							XXX													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						223,803,291	XXX	223,214,302	94,794,593	0	(210,805)	0	(210,805)	0	222,668,553	0	1,134,715	1,134,715	2,763,973	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
912828-2A-7	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 08/15/26		09/30/2016	Goldman Sachs	10/19/2016	Barclays Bank PLC	202,000	200,580	197,573	200,586	0	6	0	6	0	0	(3,013)	(3,013)	543	403
912828-K7-4	UNITED STATES TREASURY 2%08/15/25 2.000% 08/15/25		01/29/2016	Various	03/16/2016	Various	4,475,000	4,470,513	4,481,666	4,470,591	0	78	0	78	0	0	11,075	11,075	44,973	40,336
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		01/12/2016	Citi International	01/22/2016	Calyon Securities (USA) Inc	450,000	455,960	457,909	455,945	0	(15)	0	(15)	0	0	1,964	1,964	1,975	1,697
912828-M9-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 11/30/20		02/05/2016	Barclays Bank PLC	08/02/2016	Citi International	4,000,000	4,071,725	4,097,474	4,064,957	0	(6,766)	0	(6,766)	0	0	32,515	32,515	42,967	12,609
912828-N3-0	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 12/31/22		01/15/2016	Various	07/12/2016	Goldman Sachs	3,150,000	3,220,471	3,308,607	3,215,826	0	(4,645)	0	(4,645)	0	0	92,781	92,781	36,197	3,634
912828-N4-8	UNITED STATES TREASURY SENIOR GOVT BND 1.750% 12/31/20		01/29/2016	Various	03/15/2016	Various	4,400,000	4,472,812	4,492,090	4,471,883	0	(929)	0	(929)	0	0	20,208	20,208	10,869	5,529
912828-N8-9	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 01/31/21		02/04/2016	Various	07/20/2016	Various	3,475,000	3,490,309	3,501,556	3,489,496	0	(813)	0	(813)	0	0	12,060	12,060	12,653	938
912828-P2-0	UNITED STATES TREASURY SENIOR GOVT BND 0.750% 01/31/18		02/03/2016	Various	03/15/2016	UBS Financial Services, Inc.	1,430,000	1,430,917	1,424,412	1,430,870	0	(47)	0	(47)	0	0	(6,458)	(6,458)	1,326	236
912828-P4-6	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 02/15/26		05/11/2016	Various	07/07/2016	Various	2,000,000	1,990,512	2,016,639	1,990,650	0	138	0	138	0	0	25,989	25,989	12,098	3,929
912828-P8-7	UNITED STATES TREASURY SENIOR GOVT BND 1.125% 02/28/21		03/16/2016	RBC Capital Markets	04/27/2016	Goldman Sachs	2,000,000	1,972,894	1,979,997	1,973,500	0	606	0	606	0	0	6,497	6,497	3,607	1,039
912828-Q4-5	UNITED STATES TREASURY SENIOR GOVT BND 0.875% 03/31/18		03/29/2016	RBC Capital Markets	08/02/2016	Various	2,000,000	2,002,269	2,006,010	2,001,910	0	(359)	0	(359)	0	0	4,101	4,101	5,576	0
912828-Q7-8	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 04/30/21		05/11/2016	Various	07/19/2016	Citi International	4,000,000	4,037,897	4,048,743	4,036,433	0	(1,464)	0	(1,464)	0	0	12,310	12,310	12,405	1,569
912828-R2-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 04/30/23		05/06/2016	RBC Capital Markets	07/12/2016	TD Securities LLC	3,000,000	3,015,240	3,064,688	3,014,881	0	(360)	0	(360)	0	0	49,807	49,807	9,935	1,457
912828-R3-6	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 05/15/26		07/06/2016	Various	07/19/2016	Various	7,650,000	7,781,705	7,686,836	7,781,171	0	(534)	0	(534)	0	0	(94,335)	(94,335)	22,485	16,833
912828-R7-7	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 05/31/21		06/16/2016	Various	07/08/2016	Various	8,650,000	8,757,520	8,810,328	8,756,215	0	(1,306)	0	(1,306)	0	0	54,114	54,114	12,873	5,177
912828-S2-7	UNITED STATES TREASURY GOVT BND 1.125% 06/30/21		06/27/2016	JP Morgan	07/20/2016	Calyon Securities (USA) Inc	3,000,000	3,019,341	2,997,768	3,019,084	0	(257)	0	(257)	0	0	(21,316)	(21,316)	2,293	0
912828-T8-3	UNITED STATES TREASURY GOVT BND 0.750% 10/31/18		11/02/2016	RBC Capital Markets	11/09/2016	HSBC Bank USA, NA	2,500,000	2,496,489	2,495,992	2,496,503	0	15	0	15	0	0	(511)	(511)	518	363
912828-XB-1	UNITED STATES TREASURY 2.125%05/15/25 2.125% 05/15/25		02/10/2016	Various	04/20/2016	Morgan Stanley	3,800,000	3,885,398	3,900,781	3,883,655	0	(1,743)	0	(1,743)	0	0	17,127	17,127	35,051	17,064
0599999. Subtotal - Bonds - U.S. Governments							60,182,000	60,772,552	60,969,069	60,754,156	0	(18,395)	0	(18,395)	0	0	214,915	214,915	268,344	112,813
242015-GC-3	DE WITT FORD ETC CNTYS ILL CMN MUNI BND GO 3.000% 12/01/24		05/17/2016	Hutchinson,Shockey,Erley & Co	07/28/2016	Hutchinson,Shockey,Erley & Co	285,000	310,516	308,977	309,962	0	(554)	0	(554)	0	0	(985)	(985)	1,900	190
282317-MF-0	EGG HARBOR TWP N J SCH DIST MUNI BND GO 4.000% 09/15/26		05/11/2016	Hutchinson,Shockey,Erley & Co	06/22/2016	Stifel Nicolaus	285,000	332,854	332,267	332,557	0	(297)	0	(297)	0	0	(290)	(290)	823	0
416415-KD-8	HARTFORD CONN MUNI BND GO 5.000% 04/01/21		05/10/2016	Hutchinson,Shockey,Erley & Co	08/24/2016	Hutchinson,Shockey,Erley & Co	165,000	192,261	191,032	190,678	0	(1,583)	0	(1,583)	0	0	354	354	3,392	963
645172-JG-3	NEW HAVEN MICH CMNTY SCHS MUNI BND GO 5.000% 05/01/21		01/21/2016	Hutchinson,Shockey,Erley & Co	06/09/2016	Hutchinson,Shockey,Erley & Co	195,000	227,021	227,501	225,007	0	(2,014)	0	(2,014)	0	0	2,494	2,494	3,331	0
66702R-LV-2	NORTHSIDE TEX INDPT SCH DIST MUNI BND GO 5.000% 06/15/27		04/06/2016	Raymond James & Assoc Inc	06/22/2016	Stifel Nicolaus	225,000	288,065	289,330	286,880	0	(1,185)	0	(1,185)	0	0	2,450	2,450	2,531	156
692160-JQ-8	OYSTER BAY N Y MUNI BND GO 4.000% 11/01/20		01/26/2016	Raymond James & Assoc Inc	08/25/2016	Hutchinson,Shockey,Erley & Co	195,000	218,242	214,592	215,470	0	(2,772)	0	(2,772)	0	0	(878)	(878)	6,478	1,907
854582-BR-3	STANLEY WIS MUNI BND GO 2.500% 03/01/18		02/16/2016	Hutchinson,Shockey,Erley & Co	09/28/2016	Stifel Nicolaus	285,000	290,275	288,215	288,217	0	(2,058)	0	(2,058)	0	0	(2)	(2)	4,196	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,635,000	1,859,234	1,851,914	1,848,771	0	(10,463)	0	(10,463)	0	0	3,143	3,143	22,651	3,216
040688-LE-1	ARIZONA WTR INFRASTRUCTURE FIN MUNI BND REV 5.000% 10/01/30		06/10/2016	Hutchinson,Shockey,Erley & Co	06/23/2016	Hutchinson,Shockey,Erley & Co	100,000	116,771	116,451	116,636	0	(136)	0	(136)	0	0	(185)	(185)	1,208	1,028
103272-DF-4	BOYD CNTY KY CAP PROJS CORP MUNI BND REV 3.000% 08/01/21		02/04/2016	Hutchinson,Shockey,Erley & Co	02/10/2016	Stifel Nicolaus	100,000	106,987	106,852	106,987	0	0	0	0	0	0	(135)	(135)	0	0

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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
167727-XH-4	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/24		05/11/2016	Hutchinson,Shockey,Erley & Co	05/17/2016	Hutchinson,Shockey,Erley & Co	235,000	278,235	282,350	278,179	0	(56)	0	(56)	0	0	4,171	4,171	4,537	4,406
167736-A4-9	CHICAGO (CITY OF) MUNI BND REV 4.000% 11/01/17		05/17/2016	Hutchinson,Shockey,Erley & Co	12/02/2016	Hutchinson,Shockey,Erley & Co	65,000	67,412	66,446	66,507	0	(906)	0	(906)	0	0	(60)	(60)	1,560	137
45203H-GH-9	ILLINOIS FIN MUNI BND REV 5.000% 11/15/26		01/05/2016	Raymond James & Assoc Inc	10/13/2016	Stifel Nicolaus	375,000	441,368	435,713	432,960	0	(8,407)	0	(8,407)	0	0	2,752	2,752	17,344	2,760
650014-WV-1	NEW YORK ST TWY AUTH NY ST THRUWAY A REV/PRERFD 5.000% 04/01/19		03/23/2016	Tax Free Exchange	09/27/2016	Stifel Nicolaus	75,000	82,559	80,747	81,017	0	(1,542)	0	(1,542)	0	0	(270)	(270)	3,740	0
696560-HK-0	PALM BEACH CNTY FLA SOLID WAST MUNI BND REV 5.250% 10/01/21		01/04/2016	Raymond James & Assoc Inc	09/14/2016	Tax Free Exchange	105,000	120,270	117,515	117,515	0	(2,755)	0	(2,755)	0	0	0	0	2,756	1,470
84552Y-PH-8	SOUTHWESTERN ILL DEV AUTH MUNI BND REV 4.000% 10/15/22		02/04/2016	Hutchinson,Shockey,Erley & Co	02/10/2016	Stifel Nicolaus	100,000	111,787	110,335	111,755	0	(32)	0	(32)	0	0	(1,420)	(1,420)	444	367
3199999. Subtotal - Bonds - U.S. Special Revenues							1,155,000	1,325,389	1,316,409	1,311,556	0	(13,834)	0	(13,834)	0	0	4,853	4,853	31,589	10,168
00206R-CL-4	AT&T INC FR 2.45%063020 2.450% 06/30/20		04/15/2016	Mizuho	05/19/2016	Susquehanna Intl	527,000	535,854	528,402	535,665	0	(189)	0	(189)	0	0	(7,263)	(7,263)	5,165	3,945
00206R-CT-7	AT&T INC SENIOR CORP BND 4.125% 02/17/26		10/18/2016	Various	11/22/2016	Various	2,450,000	2,660,639	2,567,756	2,657,283	0	(3,356)	0	(3,356)	0	0	(89,527)	(89,527)	50,122	32,662
00287Y-AL-3	ABBVIE INC SR NT 2.9%22 2.900% 11/06/22		07/05/2016	Various	09/09/2016	Bank of America	943,000	961,511	965,755	960,565	0	(947)	0	(947)	0	0	5,190	5,190	20,497	9,930
00287Y-AY-5	ABBVIE INC SENIOR CORP BND 3.200% 05/14/26		05/09/2016	JP Morgan	09/14/2016	Bank of America	710,000	707,288	718,188	707,368	0	81	0	81	0	0	10,820	10,820	7,864	0
02209S-AU-7	ALTRIA GROUP INC SENIOR CORP BND 2.625% 09/16/26		09/13/2016	Goldman Sachs	10/24/2016	RBC Capital Markets	135,000	134,447	135,378	134,452	0	6	0	6	0	0	926	926	404	0
023135-AN-6	AMAZON.COM INC SR BD 3.8%24 3.800% 12/05/24		03/16/2016	Morgan Stanley	08/11/2016	First Tennessee Bank	196,000	212,078	219,210	211,398	0	(680)	0	(680)	0	0	7,813	7,813	5,193	2,193
026874-DG-9	AMERICAN INTERNATIONAL GROUP I SENIOR CORP BND 3.300% 03/01/21		02/23/2016	US Bancorp Investments Inc	07/06/2016	Barclays Bank PLC	660,000	659,393	689,522	659,436	0	43	0	43	0	0	30,086	30,086	8,168	0
026874-DH-7	AMERICAN INTERNATIONAL GROUP I SENIOR CORP BND 3.900% 04/01/26		03/17/2016	US Bancorp Investments Inc	04/06/2016	US Bancorp Investments Inc	475,000	474,763	477,413	474,763	0	1	0	1	0	0	2,650	2,650	978	0
031162-BG-4	AMGEN INC SENIOR CORP BND 4.100% 06/15/21		07/20/2016	Bank of America	10/26/2016	Bank of New York	650,000	716,190	704,750	712,537	0	(3,652)	0	(3,652)	0	0	(7,788)	(7,788)	10,068	2,961
031162-BU-3	AMGEN INC SR GLBL NT2.2%19 2.200% 05/22/19		04/13/2016	Various	05/03/2016	Morgan Stanley	600,000	613,155	611,508	612,943	0	(212)	0	(212)	0	0	(1,435)	(1,435)	6,013	5,353
031162-CH-1	AMGEN INC SENIOR CORP BND 2.250% 08/19/23		08/10/2016	Citi International	10/27/2016	Barclays Bank PLC	2,110,000	2,104,704	2,068,602	2,104,845	0	141	0	141	0	0	(36,243)	(36,243)	9,495	0
032511-BM-8	ANADARKO PETROLEUM CORP SENIOR CORP BND 4.850% 03/15/21		03/14/2016	Barclays Bank PLC	09/14/2016	Goldman Sachs	155,000	154,960	165,816	154,963	0	4	0	4	0	0	10,853	10,853	3,801	0
032511-BN-6	ANADARKO PETROLEUM CORP SENIOR CORP BND 5.550% 03/15/26		06/08/2016	UBS Financial Services, Inc.	09/14/2016	Goldman Sachs	75,000	82,682	83,108	82,510	0	(171)	0	(171)	0	0	598	598	2,104	994
037833-BY-5	APPLE INC SENIOR CORP BND 3.250% 02/23/26		03/17/2016	RBC Capital Markets	08/16/2016	Wells Fargo Securities	500,000	514,915	534,640	514,380	0	(535)	0	(535)	0	0	20,260	20,260	7,944	1,399
04010L-AR-4	ARES CAPITAL CORPORATION SENIOR CORP BND 3.625% 01/19/22		09/14/2016	Bank of America	10/17/2016	Various	1,245,000	1,240,506	1,248,963	1,240,537	0	32	0	32	0	0	8,426	8,426	2,261	0
06051G-FX-2	BANK OF AMERICA CORP SENIOR CORP BND 3.500% 04/19/26		07/22/2016	Various	10/24/2016	Bank of America	680,000	708,506	703,032	707,860	0	(646)	0	(646)	0	0	(4,829)	(4,829)	12,429	6,188
06406F-AB-9	BANK OF NEW YORK MELLON CORP/T SENIOR CORP BND 2.050% 05/03/21		04/25/2016	Bank of America	08/18/2016	Goldman Sachs	630,000	629,704	638,669	629,721	0	17	0	17	0	0	8,948	8,948	3,982	0
07177M-AA-1	BAXALTA INC SR 144A NT 4%25 4.000% 06/23/25		03/09/2016	Various	06/03/2016	Tax Free Exchange	1,075,000	1,063,538	1,063,811	1,063,811	0	273	0	273	0	0	0	0	0	9,496
07177M-AB-9	BAXALTA INC SR 144A NT 4%25 4.000% 06/23/25		10/03/2016	Barclays Bank PLC	12/07/2016	US Bancorp Investments Inc	750,000	801,750	761,166	800,914	0	(836)	0	(836)	0	0	(39,748)	(39,748)	13,344	8,583
07177M-AB-9	BAXALTA INC SR 144A NT 4%25 4.000% 06/23/25		06/03/2016	Tax Free Exchange	12/07/2016	Various	1,075,000	1,063,811	1,141,692	1,064,129	0	318	0	318	0	0	77,563	77,563	30,969	0
084664-CK-5	BERK HATH FIN SENIOR CORP BND 1.300% 08/15/19		08/08/2016	Bank of America	11/09/2016	TD Securities LLC	960,000	959,069	954,682	959,145	0	76	0	76	0	0	(4,464)	(4,464)	3,120	0
084670-BQ-0	BERKSHIRE HATHAWAY INC SENIOR CORP BND 2.200% 03/15/21		03/08/2016	Goldman Sachs	07/22/2016	Mizuho	395,000	394,163	407,644	394,221	0	58	0	58	0	0	13,423	13,423	3,186	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
084670-BS-6	BERKSHIRE HATHAWAY INC SENIOR CORP BND 3.125% 03/15/26		03/08/2016	Wells Fargo Securities	08/09/2016	Wells Fargo Securities	590,000	589,445	625,760	589,465	0	19	0	19	0	0	36,295	36,295	7,529	0
092113-AM-1	BLACK HILLS CORP SENIOR CORP BND 3.150% 01/15/27		08/10/2016	Bank of Nova Scotia	09/29/2016	JP Morgan	435,000	434,778	440,868	434,778	0	0	0	0	0	0	6,090	6,090	1,561	0
161175-AR-5	CCO SAFARI II LLC SR SEC 144A NT20 3.579% 07/23/20		05/25/2016	Tax Free Exchange	12/07/2016	Tax Free Exchange	775,000	772,921	773,195	773,195	0	274	0	274	0	0	0	0	13,869	0
161175-AT-1	CHARTER COMMUNICATIONS OPERATI SECURED CORP BND 144A 4.908% 07/23/25		07/19/2016	Various	12/07/2016	Tax Free Exchange	1,490,000	1,655,962	1,649,608	1,649,608	0	(6,354)	0	(6,354)	0	0	0	0	36,565	35,444
166764-BL-3	CHEVRON CORP SENIOR CORP BND 2.954% 05/16/26		06/29/2016	Goldman Sachs	11/09/2016	Barclays Bank PLC	425,000	440,130	426,998	439,614	0	(516)	0	(516)	0	0	(12,617)	(12,617)	6,242	1,534
17275R-BD-3	CISCO SYSTEMS INC SENIOR CORP BND 2.200% 02/28/21		02/22/2016	Wells Fargo Securities	08/19/2016	TD Securities LLC	735,000	733,589	755,896	733,718	0	129	0	129	0	0	22,178	22,178	7,860	0
20030N-BS-9	COMCAST CORP SENIOR CORP BND 3.150% 03/01/26		10/18/2016	Wells Fargo Securities	12/05/2016	Various	1,030,000	1,065,033	1,074,432	1,064,110	0	(923)	0	(923)	0	0	10,322	10,322	14,095	3,591
25179M-AV-5	DEVON ENERGY CORPORATION SENIOR CORP BND 5.850% 12/15/25		08/09/2016	Various	12/20/2016	Unassigned	710,000	792,645	806,134	789,740	0	(2,905)	0	(2,905)	0	0	16,394	16,394	24,562	7,927
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/ SENIOR CORP BND 144A 3.480% 06/01/19		05/17/2016	JP Morgan	12/28/2016	JP Morgan	195,000	194,951	198,652	194,960	0	9	0	9	0	0	3,692	3,692	3,996	0
25468P-DM-5	WALT DISNEY CO/THE SENIOR CORP BND 1.850% 07/30/26		07/07/2016	Bank of America	11/09/2016	HSBC Bank USA, NA	305,000	298,586	280,191	298,783	0	197	0	197	0	0	(18,592)	(18,592)	1,928	0
26441C-AS-4	DUKE ENERGY CORP SENIOR CORP BND 2.650% 09/01/26		08/09/2016	Barclays Bank PLC	08/15/2016	CSFB SUISSE GROUP	410,000	408,737	410,988	408,738	0	1	0	1	0	0	2,250	2,250	181	0
29103D-AG-1	EMERA US FINANCE LP SENIOR CORP BND 144A 3.550% 06/15/26		06/09/2016	JP Morgan	10/07/2016	Various	310,000	309,148	319,939	309,169	0	22	0	22	0	0	10,770	10,770	3,332	0
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SR GLBL NT 26 4.750% 01/15/26		07/13/2016	Various	11/02/2016	Various	571,000	599,938	585,425	599,399	0	(540)	0	(540)	0	0	(13,974)	(13,974)	10,797	4,820
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP BND 4.850% 07/15/26		07/11/2016	Bank of America	08/24/2016	RBC Capital Markets	115,000	114,838	114,494	114,839	0	2	0	2	0	0	(345)	(345)	697	0
30161N-AU-5	EXELON CORP COM SENIOR CORP BND 3.400% 04/15/26		04/04/2016	Barclays Bank PLC	11/14/2016	RBC Capital Markets	195,000	194,883	195,581	194,890	0	7	0	7	0	0	691	691	4,052	0
30231G-AT-9	EXXON MOBIL CORP SENIOR CORP BND 3.043% 03/01/26		06/29/2016	Various	08/02/2016	Pierpont Securities LLC	520,000	535,130	547,830	534,993	0	(137)	0	(137)	0	0	12,838	12,838	6,681	2,374
31428X-BF-2	FEDEX CORP SENIOR CORP BND 3.250% 04/01/26		03/21/2016	RBC Capital Markets	11/09/2016	Mabon Securities	170,000	169,653	173,303	169,673	0	20	0	20	0	0	3,630	3,630	3,545	0
341081-FM-4	FLORIDA PWR & LT CO SECURED CORP BND 3.125% 12/01/25		07/05/2016	First Tennessee Bank	07/21/2016	Morgan Stanley	200,000	217,386	212,592	217,299	0	(87)	0	(87)	0	0	(4,707)	(4,707)	955	642
345397-XW-8	FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND 3.336% 03/18/21		04/20/2016	Various	05/04/2016	Wells Fargo Securities	1,295,000	1,308,945	1,337,968	1,308,844	0	(101)	0	(101)	0	0	29,124	29,124	6,120	1,680
38143U-8H-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 3.750% 02/25/26		07/11/2016	Pierpont Securities LLC	09/30/2016	Goldman Sachs	225,000	239,823	236,801	239,516	0	(307)	0	(307)	0	0	(2,715)	(2,715)	5,156	3,258
38145G-AG-5	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 2.350% 11/15/21		09/22/2016	Goldman Sachs	09/30/2016	SMBC NIKKO SECURITIES AMERICA	490,000	489,495	489,167	489,495	0	0	0	0	0	0	(328)	(328)	256	0
42824C-AL-3	HEWLETT PACKARD ENTERPRISE CO SENIOR CORP BND 144A 4.400% 10/15/22		07/20/2016	Cantor Fitzgerald	07/29/2016	JP Morgan	500,000	539,270	530,340	539,127	0	(143)	0	(143)	0	0	(8,787)	(8,787)	6,600	6,111
42824C-AL-3	HEWLETT PACKARD ENTERPRISE CO SENIOR CORP BND 144A 4.400% 10/15/22		12/08/2016	Goldman Sachs	12/30/2016	Tax Free Exchange	342,000	359,203	359,075	359,075	0	(128)	0	(128)	0	0	0	0	0	2,562
46625H-RS-1	JPMORGAN CHASE & COMPANY SENIOR CORP BND 3.200% 06/15/26		05/31/2016	JP Morgan	06/27/2016	Bank of America	650,000	649,721	661,648	649,722	0	1	0	1	0	0	11,926	11,926	1,329	0
46625H-RV-4	JPMORGAN CHASE & COMPANY SENIOR CORP BND 2.950% 10/01/26		07/14/2016	JP Morgan	09/14/2016	HSBC Bank USA, NA	270,000	269,417	267,268	269,419	0	2	0	2	0	0	(2,151)	(2,151)	1,283	0
478160-BY-9	JOHNSON & JOHNSON COMMON STOCK SENIOR CORP BND 2.450% 03/01/26		02/25/2016	JP Morgan	07/15/2016	Jeffries	400,000	399,436	413,016	399,455	0	19	0	19	0	0	13,561	13,561	3,784	0
494368-BU-6	KIMBERLY-CLARK CORP. COMMON ST SENIOR CORP BND 2.750% 02/15/26		02/17/2016	Citi International	11/09/2016	Goldman Sachs	175,000	174,349	175,523	174,390	0	41	0	41	0	0	1,133	1,133	3,516	0
50077L-AC-0	HEINZ H J CO SENIOR CORP BND 144A 3.000% 06/01/26		05/10/2016	Barclays Bank PLC	08/22/2016	Tax Free Exchange	195,000	194,146	194,164	194,164	0	18	0	18	0	0	0	0	0	0
512807-AP-3	LAM RSRCH CORP SENIOR CORP BND 3.900% 06/15/26		05/24/2016	Various	10/05/2016	Various	285,000	285,674	295,534	285,656	0	(18)	0	(18)	0	0	9,877	9,877	3,699	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
512807-AQ-1	LAM RSRCH CORP SENIOR CORP BND 3.450% 06/15/23		07/11/2016	Various	10/13/2016	Call 101.0000	1,200,000	1,247,334	1,212,000	1,245,763	0	(1,570)	0	(1,570)	0	0	(33,763)	(33,763)	14,490	4,255
539830-BH-1	LOCKHEED MARTIN CORPORATION SENIOR CORP BND 3.550% 01/15/26		01/28/2016	BNP Paribas SA	12/07/2016	BNP Paribas SA	400,000	407,943	410,624	407,375	0	(569)	0	(569)	0	0	3,249	3,249	14,831	2,702
585055-BS-4	MEDTRONIC INC SENIOR CORP BND 3.500% 03/15/25		07/19/2016	Santander Investment Securitie	11/18/2016	Barclays Bank PLC	475,000	520,196	490,466	518,598	0	(1,598)	0	(1,598)	0	0	(28,132)	(28,132)	11,453	5,865
594918-BQ-6	MICROSOFT CORP SENIOR CORP BND 2.000% 08/08/23		08/01/2016	Bank of America	08/11/2016	Various	1,225,000	1,221,337	1,225,518	1,221,344	0	7	0	7	0	0	4,174	4,174	350	0
594918-BR-4	MICROSOFT CORP SENIOR CORP BND 2.400% 08/08/26		10/18/2016	US Bancorp Investments Inc	12/07/2016	Jeffries	525,000	525,399	497,291	525,398	0	(1)	0	(1)	0	0	(28,108)	(28,108)	4,235	2,555
61166W-AT-8	MONSANTO COMPANY SENIOR CORP BND 2.750% 07/15/21		10/31/2016	Barclays Bank PLC	11/08/2016	Morgan Stanley	500,000	510,295	509,310	510,234	0	(61)	0	(61)	0	0	(924)	(924)	4,545	4,125
61166W-AU-5	MONSANTO COMPANY SENIOR CORP BND 3.375% 07/15/24		07/29/2016	Morgan Stanley	11/07/2016	Wells Fargo Securities	350,000	364,448	359,811	363,993	0	(455)	0	(455)	0	0	(4,182)	(4,182)	3,773	591
617446-7X-1	MORGAN STANLEY SUB CORP BND 5.000% 11/24/25		08/09/2016	Goldman Sachs	09/30/2016	Millenium/Nyfix	115,000	128,286	128,412	128,110	0	(176)	0	(176)	0	0	302	302	2,092	1,246
61746B-DZ-6	MORGAN STANLEY SENIOR CORP BND 3.875% 01/27/26		01/22/2016	Morgan Stanley	04/05/2016	US Bancorp Investments Inc	955,000	953,042	999,742	953,074	0	32	0	32	0	0	46,667	46,667	7,298	0
651229-AU-0	NEWELL CO SENIOR CORP BND 3.150% 04/01/21		03/18/2016	Goldman Sachs	08/19/2016	Jeffries	75,000	74,876	78,243	74,885	0	9	0	9	0	0	3,358	3,358	945	0
651229-AW-6	NEWELL CO SENIOR CORP BND 4.200% 04/01/26		03/18/2016	Goldman Sachs	08/19/2016	BNP Paribas SA	120,000	119,758	131,310	119,766	0	8	0	8	0	0	11,544	11,544	2,016	0
655044-AH-8	NOBLE ENERGY INC SENIOR CORP BND 3.900% 11/15/24		07/05/2016	Barclays Bank PLC	08/12/2016	JP Morgan	100,000	102,907	102,221	102,874	0	(33)	0	(33)	0	0	(653)	(653)	997	574
655844-BS-6	NORFOLK SOUTHN CORP SENIOR CORP BND 2.900% 06/15/26		05/31/2016	Bank of America	08/02/2016	Bank of America	125,000	124,578	128,999	124,583	0	6	0	6	0	0	4,415	4,415	624	0
67021C-AL-1	NSTAR ELECTRIC CO SENIOR CORP BND 2.700% 06/01/26		05/23/2016	Citi International	08/02/2016	JP Morgan	215,000	214,252	218,935	214,264	0	12	0	12	0	0	4,670	4,670	1,113	0
674599-CH-6	OCCIDENTAL PETE CORP COM SENIOR CORP BND 3.400% 04/15/26		04/19/2016	Various	10/20/2016	Wells Fargo Securities	165,000	169,631	173,879	169,425	0	(207)	0	(207)	0	0	4,454	4,454	3,132	275
68217F-AA-0	OMNICOM GRP INC. SENIOR CORP BND 3.600% 04/15/26		03/28/2016	Citi International	07/29/2016	C.L. KING & ASSOCIATES, INC	560,000	559,479	595,532	559,496	0	16	0	16	0	0	36,036	36,036	6,552	0
69353R-EW-4	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND 2.150% 04/29/21		04/26/2016	JP Morgan	08/18/2016	UBS Financial Services, Inc.	1,100,000	1,099,329	1,118,293	1,099,370	0	41	0	41	0	0	18,924	18,924	7,489	0
713448-DC-9	PEPSICO INC COM SENIOR CORP BND 2.150% 10/14/20		04/15/2016	US Bancorp Investments Inc	05/06/2016	Mabon Securities	1,500,000	1,540,080	1,540,200	1,539,573	0	(507)	0	(507)	0	0	627	627	2,419	538
713448-DF-2	PEPSICO INC COM SENIOR CORP BND 2.850% 02/24/26		02/19/2016	JP Morgan	05/06/2016	JP Morgan	105,000	104,918	108,425	104,920	0	2	0	2	0	0	3,505	3,505	640	0
713448-DN-5	PEPSICO INC COM SENIOR CORP BND 2.375% 10/06/26		10/03/2016	Citi International	11/09/2016	US Bancorp Investments Inc	295,000	294,947	285,197	294,947	0	1	0	1	0	0	(9,750)	(9,750)	759	0
717081-DV-2	PFIZER INC SENIOR CORP BND 2.750% 06/03/26		05/31/2016	Morgan Stanley	08/11/2016	JP Morgan	130,000	129,966	134,225	129,967	0	1	0	1	0	0	4,258	4,258	725	0
718172-BS-7	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND 1.875% 02/25/21		04/15/2016	Goldman Sachs	06/10/2016	Barclays Bank PLC	1,150,000	1,158,752	1,154,704	1,158,485	0	(267)	0	(267)	0	0	(3,781)	(3,781)	6,589	3,294
718172-BT-5	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND 2.750% 02/25/26		02/18/2016	Goldman Sachs	06/10/2016	RBC Capital Markets	880,000	872,916	899,448	873,104	0	188	0	188	0	0	26,344	26,344	7,394	0
724479-AK-6	PITNEY BOWES INC SENIOR CORP BND 3.375% 10/01/21		09/15/2016	Bank of America	09/21/2016	Various	475,000	473,689	474,959	473,689	0	0	0	0	0	0	1,269	1,269	56	0
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE L SR GLBL NT 25 4.650% 10/15/25		06/30/2016	Barclays Bank PLC	11/02/2016	Barclays Bank PLC	210,000	212,810	221,374	212,737	0	(73)	0	(73)	0	0	8,637	8,637	5,479	2,197
742718-EN-5	PROCTER & GAMBLE CO. COMMON ST SENIOR CORP BND 1.850% 02/02/21		01/28/2016	The Williams Capital Group	06/10/2016	Morgan Stanley	1,440,000	1,439,726	1,465,373	1,439,746	0	19	0	19	0	0	25,627	25,627	9,842	0
747525-AF-0	QUALCOMM INC SR NT 3.45%25 3.450% 05/20/25		07/19/2016	Various	08/11/2016	US Bancorp Investments Inc	400,000	430,866	429,224	430,642	0	(224)	0	(224)	0	0	(1,418)	(1,418)	3,297	2,353
828807-CW-5	SIMON PROPERTY GROUP LP SENIOR CORP BND 3.300% 01/15/26		01/08/2016	Morgan Stanley	01/27/2016	Wells Fargo Securities	310,000	308,143	306,389	308,151	0	8	0	8	0	0	(1,762)	(1,762)	512	0
857477-AV-5	STATE STREET CORP SENIOR CORP BND 1.950% 05/19/21		05/16/2016	Bank of America	08/18/2016	Wells Fargo Securities	450,000	449,766	456,557	449,778	0	12	0	12	0	0	6,779	6,779	2,291	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86765B-AT-6	SUNOCO LOGISTICS PARTNERS OPER SENIOR CORP BND 3.900% 07/15/26		07/07/2016	Mizuho	08/01/2016	Barclays Bank PLC	175,000	174,468	172,062	174,470	0	2	0	2	0	0	(2,409)	(2,409)	417	0
87612E-BE-5	TARGET CORPORATION SENIOR CORP BND 2.500% 04/15/26		04/04/2016	Barclays Bank PLC	06/10/2016	Barclays Bank PLC	600,000	599,946	605,112	599,947	0	1	0	1	0	0	5,165	5,165	2,667	0
883556-BR-2	THERMO FISHER SENIOR CORP BND 2.950% 09/19/26		09/14/2016	JP Morgan	12/06/2016	Wells Fargo Securities	295,000	291,422	278,394	291,491	0	69	0	69	0	0	(13,096)	(13,096)	1,934	0
92343V-DD-3	VERIZON COMMUNICATIONS INC SENIOR CORP BND 2.625% 08/15/26		10/18/2016	Bank of America	11/18/2016	Various	950,000	937,396	896,239	937,497	0	101	0	101	0	0	(41,258)	(41,258)	5,602	3,646
931422-AH-2	WALGREEN CO SR NT 3.1%22 3.100% 09/15/22		02/02/2016	Pierpont Securities LLC	05/18/2016	BNP Paribas SA	800,000	778,880	794,672	779,753	0	873	0	873	0	0	14,919	14,919	17,084	9,644
931427-AH-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 3.800% 11/18/24		03/21/2016	Various	05/18/2016	BNP Paribas SA	550,000	563,032	567,419	562,824	0	(208)	0	(208)	0	0	4,594	4,594	10,740	7,172
931427-AN-8	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 2.600% 06/01/21		07/11/2016	Various	10/07/2016	Citi International	1,365,000	1,388,276	1,389,051	1,387,141	0	(1,134)	0	(1,134)	0	0	1,910	1,910	13,013	3,106
949746-RW-3	WELLS FARGO & COMPANY SENIOR CORP BND 3.000% 04/22/26		07/11/2016	Various	08/24/2016	Various	1,650,000	1,661,284	1,681,352	1,661,190	0	(94)	0	(94)	0	0	20,162	20,162	11,636	3,178
96950F-AJ-3	WILLIAMS PRTNRS SENIOR CORP BND 3.350% 08/15/22		07/06/2016	Morgan Stanley	07/28/2016	Various	350,000	326,064	335,270	326,253	0	190	0	190	0	0	9,017	9,017	5,390	4,755
136375-CJ-9	CANADIAN NATIONAL RAILWAY SENIOR CORP BND 2.750% 03/01/26	A	02/18/2016	Citi International	11/09/2016	Goldman Sachs	305,000	303,832	306,705	303,908	0	76	0	76	0	0	2,797	2,797	6,104	0
136385-AV-3	CANADIAN NATURAL RESOURCES LTD SENIOR CORP BND 3.900% 02/01/25	A	06/30/2016	JP Morgan	08/01/2016	Morgan Stanley	75,000	74,550	72,957	74,555	0	5	0	5	0	0	(1,598)	(1,598)	1,487	1,259
00507U-AF-8	ACTAVIS FUNDING SCS SR NT 3.85%24 3.850% 06/15/24	D	03/11/2016	RBC Capital Markets	05/09/2016	JP Morgan	575,000	602,134	587,552	601,684	0	(450)	0	(450)	0	0	(14,132)	(14,132)	9,039	5,596
00507U-AS-0	ACTAVIS FUNDING SCS SR NT 3.8%25 3.800% 03/15/25	D	03/14/2016	Various	05/06/2016	Barclays Bank PLC	1,198,000	1,234,666	1,212,124	1,234,111	0	(555)	0	(555)	0	0	(21,987)	(21,987)	13,732	5,056
02364W-BD-6	AMERICA MOVIL SAB DE CV SR NT 3.125%22 3.125% 07/16/22	D	07/18/2016	Citi International	07/28/2016	Barclays Bank PLC	375,000	389,756	390,150	389,681	0	(75)	0	(75)	0	0	469	469	521	163
05565Q-DB-1	BP CAPITAL MARKETS PLC SENIOR CORP BND 3.119% 05/04/26	D	08/05/2016	Goldman Sachs	11/14/2016	Millenium/Nyfix	175,000	179,664	172,792	179,552	0	(112)	0	(112)	0	0	(6,761)	(6,761)	2,926	1,456
05565Q-DC-9	BP CAPITAL MARKETS PLC SENIOR CORP BND 1.676% 05/03/19	D	04/28/2016	Hong Kong and Shanghai Banking	12/27/2016	Mabon Securities	245,000	245,000	242,846	245,000	0	0	0	0	0	0	(2,154)	(2,154)	2,692	0
225433-AL-5	CREDIT SUISSE GROUP FUNDING GU SENIOR CORP BND 144A 3.450% 04/16/21	D	04/13/2016	CSFB SUISSE GROUP	11/22/2016	Tax Free Exchange	825,000	824,967	824,971	824,971	0	4	0	4	0	0	0	0	14,231	0
36164N-FF-7	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	10/26/2016	Taxable Exchange	10/29/2016	Unassigned	784	788	784	788	0	0	0	0	0	0	(3)	(3)	0	0
36164N-FF-7	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	02/26/2016	Taxable Exchange	07/08/2016	Tax Free Exchange	812,000	815,589	815,121	815,121	0	(468)	0	(468)	0	0	0	0	10,512	0
404280-BB-4	HSBC HOLDINGS PLC SENIOR CORP BND 3.900% 05/25/26	D	10/18/2016	Various	11/16/2016	Various	475,000	493,551	484,305	493,372	0	(179)	0	(179)	0	0	(9,067)	(9,067)	7,605	5,433
62854A-AC-8	MYLAN NV SENIOR CORP BND 144A 3.150% 06/15/21	D	07/19/2016	Various	11/10/2016	Various	3,625,000	3,681,415	3,626,469	3,677,772	0	(3,643)	0	(3,643)	0	0	(51,303)	(51,303)	25,353	6,584
822582-BT-8	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND 2.875% 05/10/26	D	07/13/2016	Mitsubishi UFJ Securities Inc	07/25/2016	RBC Capital Markets	505,000	523,205	516,302	523,162	0	(44)	0	(44)	0	0	(6,860)	(6,860)	3,146	2,742
822582-BX-9	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND 2.500% 09/12/26	D	09/07/2016	JP Morgan	09/27/2016	Goldman Sachs	400,000	395,940	394,436	395,958	0	18	0	18	0	0	(1,522)	(1,522)	500	0
84265V-AH-8	SOUTHERN COPPER SR GLBL NT 25 3.875% 04/23/25	C	07/18/2016	UBS Financial Services, Inc.	07/28/2016	Santander Investment Securitie	50,000	51,250	50,875	51,246	0	(4)	0	(4)	0	0	(371)	(371)	533	474
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							62,929,784	64,127,602	64,216,718	64,095,018	0	(32,578)	0	(32,578)	0	0	121,692	121,692	680,099	244,481
8399998. Total - Bonds							125,901,784	128,084,777	128,354,110	128,009,501	0	(75,270)	0	(75,270)	0	0	344,603	344,603	1,002,683	370,678
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								128,084,777	128,354,110	128,009,501	0	(75,270)	0	(75,270)	0	0	344,603	344,603	1,002,683	370,678

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
69335*-10-1	PGA Service Corporation		00000		2CIB2	NO	0	2,052,419	2,052,419	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	2,052,419	2,052,419	XXX	XXX
1899999. Total Common Stocks							0	2,052,419	2,052,419	XXX	XXX
1999999 - Totals							0	2,052,419	2,052,419	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
99C002-26-0	A-1 General Insurance Agency	PGA Service Corporation	0	100.000	100.0
99C002-27-8	GAIS of California	PGA Service Corporation	0	100.000	100.0
99C002-28-6	GAIS of Louisiana	PGA Service Corporation	0	100.000	100.0
000000-00-0	GAIS of Georgia	PGA Service Corporation	0	100.000	100.0
000000-00-0	GAIS of Texas	PGA Service Corporation	0	100.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

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
31846V-56-7	FIRST AMERICAN GOVERNMENT OBLI Government Ob MMMF			12/30/2016	Direct Placement DTC 01506	XXX	16,890,531	0	0	0	0	0	16,890,531	0	0	0.000	0.097		6,000	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							16,890,531	0	0	0	0	XXX	16,890,531	0	0	XXX	XXX	XXX	6,000	0
9199999 - Totals							16,890,531	0	0	0	0	XXX	16,890,531	0	0	XXX	XXX	XXX	6,000	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 *
Bank of America	Dallas, Texas	0	0.000	0	0	919	XXX
Florida Treasury Trust Fund	Tallahassee, Florida	SD	0.001	3,116	0	200,000	XXX
U.S. Bank	Milwaukee, Wisconsin	0	0.000	0	0	10,000	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	3,116	0	210,919	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	3,116	0	210,919	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	3,116	0	210,919	XXX

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

1. January	200,000	4. April	200,000	7. July	200,000	10. October	200,000
2. February	200,000	5. May	200,000	8. August	200,852	11. November	200,000
3. March	200,000	6. June	200,000	9. September	200,000	12. December	210,919

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
8699999 - Total Cash Equivalents							

NONE

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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Bonds held-statutory purpose	109,712	110,408	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	ST	Bonds held-statutory purpose	0	0	200,000	200,000
11. Georgia GA	B	Bonds held-statutory purpose	125,028	128,066	0	0
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Bonds held-statutory purpose	0	0	114,678	110,554
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Bonds held-statutory purpose	210,367	194,917	0	0
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Bonds held-statutory purpose	0	0	114,678	110,554
33. New York NY						
34. North Carolina NC	B	Bonds held-statutory purpose	301,400	312,483	0	0
35. North Dakota ND						
36. Ohio OH	B	Bonds held-statutory purpose	1,603,614	1,580,153	489,989	472,368
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Bonds held-statutory purpose	225,026	226,103	0	0
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,575,147	2,552,130	919,345	893,476
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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