LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

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

# Cincinnati Equitable Life Insurance Company

NAIC Group Code 0838 (Current) ____ (Prior) NAIC Company Code 88064 Employer's ID Number 35-1452221

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

Country of Domicile United States of America

Incorporated/Organized 10/19/1977 Commenced Business 07/11/1978

Statutory Home Office 525 Vine Street, Suite 1925 (Street and Number), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 525 Vine Street, Suite 1925 (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-621-1826 (Area Code) (Telephone Number)

Mail Address P.O. BOX 3428 (Street and Number or P.O. Box), Cincinnati , OH, US 45202-3428 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 525 Vine Street, Suite 1925 (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-621-1826 (Area Code) (Telephone Number)

Internet Website Address www.cineqlife.com

Statutory Statement Contact Gregory Allen Baker (Name), 513-621-1826 (Area Code) (Telephone Number)
gbaker@1826.com (E-mail Address), 513-621-4531 (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| Chairman of the Board | Peter A Alpaugh | President/CEO/CFO/Treasurer | Gregory A Baker |
| Secretary | Linda S Bales | V.P. Sales & Marketing | Tonya G Crawford |

## OTHER

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Peter A Alpaugh | Andrea A Kessel | Gregory A Baker |
| James W Ketring | Drew F Knowles | |

State of Ohio
County of Hamilton 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.

| | | |
|---|---|---|
| Peter Alpaugh<br>Chairman of the Board | Linda Bales<br>Secretary | Gregory Baker<br>Treasurer |

Subscribed and sworn to before me this 20th day of February

Ricahrd Hansman, Jr.

November 8, 2019

a. Is this an original filing? ..... Yes [ ] 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 | 854,139 | 0.725 | 854,139 | 0 | 854,139 | 0.725 |
| 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 | 291,943 | 0.248 | 291,943 | 0 | 291,943 | 0.248 |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | 1,899,209 | 1.613 | 1,899,209 | 0 | 1,899,209 | 1.613 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. : | | | | | | |
| 1.41 States, territories and possessions general obligations | 371,421 | 0.315 | 371,421 | 0 | 371,421 | 0.315 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 2,779,733 | 2.360 | 2,779,733 | 0 | 2,779,733 | 2.360 |
| 1.43 Revenue and assessment obligations | 8,072,573 | 6.855 | 8,072,573 | 0 | 8,072,573 | 6.855 |
| 1.44 Industrial development and similar obligations | 2,074,194 | 1.761 | 2,074,194 | 0 | 2,074,194 | 1.761 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 168,076 | 0.143 | 168,076 | 0 | 168,076 | 0.143 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 474,261 | 0.403 | 474,261 | 0 | 474,261 | 0.403 |
| 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 | 566,621 | 0.481 | 566,621 | 0 | 566,621 | 0.481 |
| 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 | 4,499,666 | 3.821 | 4,499,666 | 0 | 4,499,666 | 3.821 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 65,028,324 | 55.219 | 65,028,324 | 0 | 65,028,324 | 55.219 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 16,717,482 | 14.196 | 16,717,482 | 0 | 16,717,482 | 14.196 |
| 2.3 Affiliated securities | | 0.000 | | | 0 | 0.000 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 629,442 | 0.534 | 629,442 | 0 | 629,442 | 0.534 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.22 Unaffiliated | 2,747,207 | 2.333 | 2,747,207 | 0 | 2,747,207 | 2.333 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | 3,069,924 | 2.607 | 3,069,924 | 0 | 3,069,924 | 2.607 |
| 3.32 Unaffiliated | 5,175,602 | 4.395 | 5,175,602 | 0 | 5,175,602 | 4.395 |
| 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 | 132,692 | 0.113 | 132,692 | | 132,692 | 0.113 |
| 7. Derivatives | | 0.000 | 0 | | 0 | 0.000 |
| 8. Receivables for securities | 75,000 | 0.064 | 75,000 | | 75,000 | 0.064 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | | 0.000 | 0 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 2,137,270 | 1.815 | 2,137,270 | 0 | 2,137,270 | 1.815 |
| 11. Other invested assets | | 0.000 | | | 0 | 0.000 |
| 12. Total invested assets | 117,764,780 | 100.000 | 117,764,780 | 0 | 117,764,780 | 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 | | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 25,000 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 50,000 | 75,000 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | 0 | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | | |
| | 5.2 Totals, Part 3, Column 9 | 0 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 75,000 |
| 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 | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 0 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 0 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 96,832,689 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 61,333,035 |
| 3. | Accrual of discount | | 124,560 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | 0 | |
| | 4.2. Part 2, Section 1, Column 15 | 0 | |
| | 4.3. Part 2, Section 2, Column 13 | (32,075) | |
| | 4.4. Part 4, Column 11 | 72,214 | 40,139 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 1,054,664 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 43,617,809 |
| 7. | Deduct amortization of premium | | 347,461 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | 0 | |
| | 8.2. Part 2, Section 1, Column 19 | 0 | |
| | 8.3. Part 2, Section 2, Column 16 | 0 | |
| | 8.4. Part 4, Column 15 | 0 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 0 | |
| | 9.2. Part 2, Section 1, Column 17 | 0 | |
| | 9.3. Part 2, Section 2, Column 14 | 0 | |
| | 9.4. Part 4, Column 13 | 0 | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 115,419,818 |
| 11. | Deduct total nonadmitted amounts | | 0 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 115,419,818 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS | 1. United States | 1,181,581 | 1,213,539 | 1,205,432 | 1,162,869 |
| Governments | 2. Canada | | | | |
| (Including all obligations guaranteed by governments) | 3. Other Countries | 1,899,209 | 1,774,262 | 1,902,692 | 1,900,000 |
| | 4. Totals | 3,080,790 | 2,987,801 | 3,108,124 | 3,062,869 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 329,053 | 331,238 | 330,072 | 319,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 2,822,100 | 2,824,953 | 2,872,279 | 2,660,000 |
| 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 | 11,320,226 | 11,151,880 | 11,494,220 | 10,878,213 |
| Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated) | 8. United States | 69,527,990 | 69,235,847 | 69,673,059 | 68,239,029 |
| | 9. Canada | 3,460,335 | 3,440,380 | 3,463,779 | 3,453,183 |
| | 10. Other Countries | 13,257,147 | 13,031,947 | 13,331,087 | 13,083,000 |
| | 11. Totals | 86,245,472 | 85,708,175 | 86,467,925 | 84,775,211 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 103,797,642 | 103,004,046 | 104,272,620 | 101,695,293 |
| PREFERRED STOCKS | 14. United States | 2,747,207 | 2,776,917 | 2,747,538 | |
| Industrial and Miscellaneous (unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 2,747,207 | 2,776,917 | 2,747,538 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | 19. Total Preferred Stocks | 2,747,207 | 2,776,917 | 2,747,538 | |
| COMMON STOCKS | 20. United States | 5,656,850 | 5,656,850 | 5,521,890 | |
| Industrial and Miscellaneous (unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | 148,194 | 148,194 | 157,630 | |
| | 23. Totals | 5,805,044 | 5,805,044 | 5,679,520 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 3,069,924 | 3,069,924 | 3,705,584 | |
| | 25. Total Common Stocks | 8,874,969 | 8,874,969 | 9,385,104 | |
| | 26. Total Stocks | 11,622,176 | 11,651,885 | 12,132,643 | |
| | 27. Total Bonds and Stocks | 115,419,818 | 114,655,932 | 116,405,263 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 10.7 | 9<br>Total from Col. 6 Prior Year | 10<br>% From Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 2,095,587 | 432,518 | 105,526 | 35,142 | 711 | XXX | 2,669,484 | 2.5 | 6,811,001 | 7.6 | 2,669,484 | 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 | 2,095,587 | 432,518 | 105,526 | 35,142 | 711 | XXX | 2,669,484 | 2.5 | 6,811,001 | 7.6 | 2,669,484 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 0 | 742,826 | 0 | 796,651 | 0 | XXX | 1,539,477 | 1.5 | 296,235 | 0.3 | 296,735 | 1,242,741 |
| 2.2 NAIC 2 | 0 | 0 | 359,732 | 0 | 0 | XXX | 359,732 | 0.3 | | 0.0 | 359,732 | 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 | 742,826 | 359,732 | 796,651 | 0 | XXX | 1,899,209 | 1.8 | 296,235 | 0.3 | 656,468 | 1,242,741 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 0 | 103,566 | 181,862 | 0 | 0 | XXX | 285,428 | 0.3 | 180,165 | 0.2 | 285,428 | 0 |
| 3.2 NAIC 2 | 0 | 43,626 | 0 | 0 | 0 | XXX | 43,626 | 0.0 | 59,144 | 0.1 | 43,626 | 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 | 147,192 | 181,862 | 0 | 0 | XXX | 329,053 | 0.3 | 239,309 | 0.3 | 329,053 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 147,140 | 1,193,047 | 1,206,442 | 275,471 | 0 | XXX | 2,822,100 | 2.7 | 2,567,204 | 2.9 | 2,822,100 | 0 |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 90,176 | 0.1 | | 0 |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 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 | 147,140 | 1,193,047 | 1,206,442 | 275,471 | 0 | XXX | 2,822,100 | 2.7 | 2,657,379 | 3.0 | 2,822,100 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 962,706 | 3,858,942 | 3,461,287 | 994,195 | 233,426 | XXX | 9,510,556 | 9.0 | 10,583,373 | 11.8 | 9,265,055 | 245,501 |
| 5.2 NAIC 2 | 219,114 | 153,510 | 51,419 | 156,058 | 100,000 | XXX | 680,100 | 0.6 | 1,703,370 | 1.9 | 580,100 | 100,000 |
| 5.3 NAIC 3 | 0 | 109,572 | 307,581 | 0 | 0 | XXX | 417,153 | 0.4 | 204,548 | 0.2 | 417,153 | 0 |
| 5.4 NAIC 4 | 0 | 230,000 | 193,916 | 0 | 0 | XXX | 423,916 | 0.4 | 100,000 | 0.1 | 423,916 | 0 |
| 5.5 NAIC 5 | 0 | 0 | 101,922 | 186,579 | 0 | XXX | 288,501 | 0.3 | 87,064 | 0.1 | 288,501 | 0 |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.7 Totals | 1,181,820 | 4,352,024 | 4,116,125 | 1,336,831 | 333,426 | XXX | 11,320,226 | 10.8 | 12,678,355 | 14.2 | 10,974,725 | 345,501 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 10.7 | 9<br>Total from Col. 6 Prior Year | 10<br>% From Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 2,476,320 | 14,289,409 | 33,162,099 | 3,803,147 | 5,042,458 | XXX | 58,773,433 | 55.8 | 47,125,065 | 52.7 | 38,788,879 | 19,984,554 |
| 6.2 NAIC 2 | 27,866 | 4,159,723 | 14,560,729 | 104,813 | 3,460,186 | XXX | 22,313,318 | 21.2 | 16,708,019 | 18.7 | 15,504,797 | 6,808,521 |
| 6.3 NAIC 3 | 0 | 0 | 0 | 0 | 612,610 | XXX | 612,610 | 0.6 | 2,835,410 | 3.2 | 612,610 | 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 | 2,504,187 | 18,449,132 | 47,722,828 | 3,907,960 | 9,115,254 | XXX | 81,699,360 | 77.6 | 66,668,495 | 74.6 | 54,906,286 | 26,793,074 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 233,140 | XXX | 233,140 | 0.2 | | 0.0 | 233,140 | 0 |
| 7.2 NAIC 2 | 0 | 394,985 | 712,613 | 0 | 1,450,857 | XXX | 2,558,455 | 2.4 | | 0.0 | 2,363,756 | 194,699 |
| 7.3 NAIC 3 | 0 | 806,743 | 407,548 | 0 | 540,225 | XXX | 1,754,517 | 1.7 | | 0.0 | 1,754,517 | 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 | 1,201,728 | 1,120,162 | 0 | 2,224,222 | XXX | 4,546,112 | 4.3 | 0 | 0.0 | 4,351,413 | 194,699 |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 10.7 | 9<br>Total from Col. 6 Prior Year | 10<br>% From Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 10. Total Bonds Current Year | | | | | | | | | | | | |
| 10.1 NAIC 1 | (d) 5,681,754 | 20,620,308 | 38,117,216 | 5,904,606 | 5,509,735 | 0 | 75,833,617 | 72.0 | XXX | XXX | 54,360,821 | 21,472,796 |
| 10.2 NAIC 2 | (d) 246,980 | 4,751,843 | 15,684,494 | 260,871 | 5,011,043 | 0 | 25,955,231 | 24.7 | XXX | XXX | 18,852,012 | 7,103,219 |
| 10.3 NAIC 3 | (d) 0 | 916,315 | 715,129 | 0 | 1,152,835 | 0 | 2,784,279 | 2.6 | XXX | XXX | 2,784,279 | 0 |
| 10.4 NAIC 4 | (d) 0 | 230,000 | 193,916 | 0 | 0 | 0 | 423,916 | 0.4 | XXX | XXX | 423,916 | 0 |
| 10.5 NAIC 5 | (d) 0 | 0 | 101,922 | 186,579 | 0 | 0 | (c) 288,501 | 0.3 | XXX | XXX | 288,501 | 0 |
| 10.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.7 Totals | 5,928,733 | 26,518,466 | 54,812,676 | 6,352,055 | 11,673,613 | 0 | (b) 105,285,544 | 100.0 | XXX | XXX | 76,709,529 | 28,576,015 |
| 10.8 Line 10.7 as a % of Col. 7 | 5.6 | 25.2 | 52.1 | 6.0 | 11.1 | 0.0 | 100.0 | XXX | XXX | XXX | 72.9 | 27.1 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | 5,421,886 | 13,372,189 | 42,564,358 | 2,933,701 | 3,270,909 | XXX | XXX | XXX | 67,563,043 | 75.6 | 55,455,165 | 12,107,878 |
| 11.2 NAIC 2 | 328,386 | 3,937,373 | 11,879,824 | 265,340 | 2,149,785 | XXX | XXX | XXX | 18,560,709 | 20.8 | 16,402,920 | 2,157,789 |
| 11.3 NAIC 3 | 50,003 | 100,459 | 1,428,414 | 0 | 1,461,083 | XXX | XXX | XXX | 3,039,958 | 3.4 | 3,039,958 | 0 |
| 11.4 NAIC 4 | 100,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 100,000 | 0.1 | | 100,000 |
| 11.5 NAIC 5 | 0 | 0 | 0 | 87,064 | 0 | XXX | XXX | XXX | (c) 87,064 | 0.1 | 87,064 | 0 |
| 11.6 NAIC 6 | | | | | | XXX | XXX | XXX | (c) 0 | 0.0 | | 0 |
| 11.7 Totals | 5,900,274 | 17,410,021 | 55,872,596 | 3,286,105 | 6,881,777 | XXX | XXX | XXX | (b) 89,350,774 | 100.0 | 74,985,107 | 14,365,667 |
| 11.8 Line 11.7 as a % of Col. 9 | 6.6 | 19.5 | 62.5 | 3.7 | 7.7 | XXX | XXX | XXX | 100.0 | XXX | 83.9 | 16.1 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 NAIC 1 | 3,712,499 | 10,881,976 | 30,631,095 | 4,817,072 | 4,318,179 | 0 | 54,360,821 | 51.6 | 55,455,165 | 62.1 | 54,360,821 | XXX |
| 12.2 NAIC 2 | 241,914 | 2,233,535 | 11,892,277 | 260,871 | 4,223,415 | 0 | 18,852,012 | 17.9 | 16,402,920 | 18.4 | 18,852,012 | XXX |
| 12.3 NAIC 3 | 0 | 916,315 | 715,129 | 0 | 1,152,835 | 0 | 2,784,279 | 2.6 | 3,039,958 | 3.4 | 2,784,279 | XXX |
| 12.4 NAIC 4 | 0 | 230,000 | 193,916 | 0 | 0 | 0 | 423,916 | 0.4 | 0 | 0.0 | 423,916 | XXX |
| 12.5 NAIC 5 | 0 | 0 | 101,922 | 186,579 | 0 | 0 | 288,501 | 0.3 | 87,064 | 0.1 | 288,501 | XXX |
| 12.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.7 Totals | 3,954,412 | 14,261,825 | 43,534,339 | 5,264,522 | 9,694,430 | 0 | 76,709,529 | 72.9 | 74,985,107 | 83.9 | 76,709,529 | XXX |
| 12.8 Line 12.7 as a % of Col. 7 | 5.2 | 18.6 | 56.8 | 6.9 | 12.6 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10 | 3.8 | 13.5 | 41.3 | 5.0 | 9.2 | 0.0 | 72.9 | XXX | XXX | XXX | 72.9 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 1,969,255 | 9,738,332 | 7,486,120 | 1,087,533 | 1,191,556 | 0 | 21,472,796 | 20.4 | 12,107,878 | 13.6 | XXX | 21,472,796 |
| 13.2 NAIC 2 | 5,066 | 2,518,308 | 3,792,217 | 0 | 787,628 | 0 | 7,103,219 | 6.7 | 2,157,789 | 2.4 | XXX | 7,103,219 |
| 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 | 100,000 | 0.1 | 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 | 1,974,321 | 12,256,640 | 11,278,337 | 1,087,533 | 1,979,184 | 0 | 28,576,015 | 27.1 | 14,365,667 | 16.1 | XXX | 28,576,015 |
| 13.8 Line 13.7 as a % of Col. 7 | 6.9 | 42.9 | 39.5 | 3.8 | 6.9 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 | 1.9 | 11.6 | 10.7 | 1.0 | 1.9 | 0.0 | 27.1 | XXX | XXX | XXX | XXX | 27.1 |

(a) Includes $ 28,476,015 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,776,206 current year, $ 836,964 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 $ current year, $ prior year of bonds with 5* designations and $ , current year $ 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 $ 1,487,902 ; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 10.6 | 9<br>Total from Col. 6 Prior Year | 10<br>% From Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 2,040,395 | 252,474 | 49,173 | 0 | 0 | XXX | 2,342,041 | 2.2 | 6,400,547 | 7.2 | 2,342,041 | 0 |
| 1.2 Residential Mortgage-Backed Securities | 49,630 | 157,796 | 28,543 | 10,576 | 711 | XXX | 247,256 | 0.2 | 326,111 | 0.4 | 247,256 | 0 |
| 1.3 Commercial Mortgage-Backed Securities | 5,562 | 22,248 | 27,810 | 24,566 | 0 | XXX | 80,187 | 0.1 | 84,344 | 0.1 | 80,187 | 0 |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.5 Totals | 2,095,587 | 432,518 | 105,526 | 35,142 | 711 | XXX | 2,669,484 | 2.5 | 6,811,001 | 7.6 | 2,669,484 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 Issuer Obligations | 0 | 742,826 | 359,732 | 796,651 | 0 | XXX | 1,899,209 | 1.8 | 296,235 | 0.3 | 656,468 | 1,242,741 |
| 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 | 742,826 | 359,732 | 796,651 | 0 | XXX | 1,899,209 | 1.8 | 296,235 | 0.3 | 656,468 | 1,242,741 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 0 | 147,192 | 181,862 | 0 | 0 | XXX | 329,053 | 0.3 | 239,309 | 0.3 | 329,053 | 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 | 147,192 | 181,862 | 0 | 0 | XXX | 329,053 | 0.3 | 239,309 | 0.3 | 329,053 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 147,140 | 1,193,047 | 1,206,442 | 275,471 | 0 | XXX | 2,822,100 | 2.7 | 2,657,379 | 3.0 | 2,822,100 | 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 | 147,140 | 1,193,047 | 1,206,442 | 275,471 | 0 | XXX | 2,822,100 | 2.7 | 2,657,379 | 3.0 | 2,822,100 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 809,287 | 3,360,190 | 3,793,790 | 1,288,458 | 332,165 | XXX | 9,583,890 | 9.1 | 10,437,335 | 11.7 | 9,238,389 | 345,501 |
| 5.2 Residential Mortgage-Backed Securities | 172,053 | 496,988 | 162,841 | 48,373 | 1,261 | XXX | 881,516 | 0.8 | 1,074,566 | 1.2 | 881,516 | 0 |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 317,820 | 0.4 | | 0 |
| 5.4 Other Loan-Backed and Structured Securities | 200,480 | 494,846 | 159,494 | 0 | 0 | XXX | 854,820 | 0.8 | 848,635 | 0.9 | 854,820 | 0 |
| 5.5 Totals | 1,181,820 | 4,352,024 | 4,116,125 | 1,336,831 | 333,426 | XXX | 11,320,226 | 10.8 | 12,678,355 | 14.2 | 10,974,725 | 345,501 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 416,700 | 9,265,143 | 44,344,515 | 3,332,277 | 9,084,304 | XXX | 66,442,939 | 63.1 | 62,416,848 | 69.9 | 51,054,832 | 15,388,107 |
| 6.2 Residential Mortgage-Backed Securities | 315,516 | 2,217,589 | 911,257 | 55,334 | 0 | XXX | 3,499,696 | 3.3 | 663,919 | 0.7 | 1,471,669 | 2,028,027 |
| 6.3 Commercial Mortgage-Backed Securities | 285,714 | 714,256 | 0 | 0 | 0 | XXX | 999,970 | 0.9 | 509,593 | 0.6 | 0 | 999,970 |
| 6.4 Other Loan-Backed and Structured Securities | 1,486,256 | 6,252,143 | 2,467,055 | 520,350 | 30,950 | XXX | 10,756,755 | 10.2 | 3,078,135 | 3.4 | 2,379,785 | 8,376,971 |
| 6.5 Totals | 2,504,187 | 18,449,132 | 47,722,828 | 3,907,960 | 9,115,254 | XXX | 81,699,360 | 77.6 | 66,668,495 | 74.6 | 54,906,286 | 26,793,074 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 Issuer Obligations | 0 | 1,201,728 | 1,120,162 | 0 | 2,224,222 | XXX | 4,546,112 | 4.3 | | 0.0 | 4,351,413 | 194,699 |
| 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 | 1,201,728 | 1,120,162 | 0 | 2,224,222 | XXX | 4,546,112 | 4.3 | 0 | 0.0 | 4,351,413 | 194,699 |
| 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 10.6 | 9<br>Total from Col. 6 Prior Year | 10<br>% From Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>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 | 3,413,522 | 16,162,599 | 51,055,676 | 5,692,857 | 11,640,691 | XXX | 87,965,344 | 83.5 | XXX | XXX | 70,794,297 | 17,171,048 |
| 10.2 Residential Mortgage-Backed Securities | 537,199 | 2,872,373 | 1,102,641 | 114,283 | 1,972 | XXX | 4,628,467 | 4.4 | XXX | XXX | 2,600,440 | 2,028,027 |
| 10.3 Commercial Mortgage-Backed Securities | 291,276 | 736,504 | 27,810 | 24,566 | 0 | XXX | 1,080,157 | 1.0 | XXX | XXX | 80,187 | 999,970 |
| 10.4 Other Loan-Backed and Structured Securities | 1,686,736 | 6,746,990 | 2,626,549 | 520,350 | 30,950 | XXX | 11,611,576 | 11.0 | XXX | XXX | 3,234,605 | 8,376,971 |
| 10.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 Totals | 5,928,733 | 26,518,466 | 54,812,676 | 6,352,055 | 11,673,613 | 0 | 105,285,544 | 100.0 | XXX | XXX | 76,709,529 | 28,576,015 |
| 10.7 Line 10.6 as a % of Col. 7 | 5.6 | 25.2 | 52.1 | 6.0 | 11.1 | 0.0 | 100.0 | XXX | XXX | XXX | 72.9 | 27.1 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 4,248,956 | 13,312,455 | 54,873,771 | 3,130,693 | 6,881,778 | XXX | XXX | XXX | 82,447,654 | 92.3 | 71,160,474 | 11,287,180 |
| 11.2 Residential Mortgage-Backed Securities | 520,862 | 1,494,122 | 49,611 | 0 | 0 | XXX | XXX | XXX | 2,064,595 | 2.3 | 2,064,595 | 0 |
| 11.3 Commercial Mortgage-Backed Securities | 279,810 | 575,716 | 28,115 | 28,115 | 0 | XXX | XXX | XXX | 911,756 | 1.0 | 411,678 | 500,078 |
| 11.4 Other Loan-Backed and Structured Securities | 850,646 | 2,027,728 | 921,100 | 127,297 | 0 | XXX | XXX | XXX | 3,926,770 | 4.4 | 1,348,360 | 2,578,410 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11.6 Totals | 5,900,274 | 17,410,021 | 55,872,596 | 3,286,105 | 6,881,778 | XXX | XXX | XXX | 89,350,774 | 100.0 | 74,985,107 | 14,365,668 |
| 11.7 Line 11.6 as a % of Col. 9 | 6.6 | 19.5 | 62.5 | 3.7 | 7.7 | XXX | XXX | XXX | 100.0 | XXX | 83.9 | 16.1 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 3,217,417 | 10,116,515 | 43,026,762 | 4,741,145 | 9,692,457 | XXX | 70,794,297 | 67.2 | 71,160,474 | 79.6 | 70,794,297 | XXX |
| 12.2 Residential Mortgage-Backed Securities | 524,684 | 1,759,651 | 255,185 | 58,949 | 1,972 | XXX | 2,600,440 | 2.5 | 2,064,595 | 2.3 | 2,600,440 | XXX |
| 12.3 Commercial Mortgage-Backed Securities | 5,562 | 22,248 | 27,810 | 24,566 | 0 | XXX | 80,187 | 0.1 | 411,678 | 0.5 | 80,187 | XXX |
| 12.4 Other Loan-Backed and Structured Securities | 206,749 | 2,363,412 | 224,582 | 439,862 | 0 | XXX | 3,234,605 | 3.1 | 1,348,360 | 1.5 | 3,234,605 | XXX |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | 0 | XXX |
| 12.6 Totals | 3,954,412 | 14,261,825 | 43,534,339 | 5,264,522 | 9,694,430 | 0 | 76,709,529 | 72.9 | 74,985,107 | 83.9 | 76,709,529 | XXX |
| 12.7 Line 12.6 as a % of Col. 7 | 5.2 | 18.6 | 56.8 | 6.9 | 12.6 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10 | 3.8 | 13.5 | 41.3 | 5.0 | 9.2 | 0.0 | 72.9 | XXX | XXX | XXX | 72.9 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 196,105 | 6,046,084 | 8,028,914 | 951,711 | 1,948,233 | XXX | 17,171,048 | 16.3 | 11,287,180 | 12.6 | XXX | 17,171,048 |
| 13.2 Residential Mortgage-Backed Securities | 12,515 | 1,112,722 | 847,456 | 55,334 | 0 | XXX | 2,028,027 | 1.9 | 0 | 0.0 | XXX | 2,028,027 |
| 13.3 Commercial Mortgage-Backed Securities | 285,714 | 714,256 | 0 | 0 | 0 | XXX | 999,970 | 0.9 | 500,078 | 0.6 | XXX | 999,970 |
| 13.4 Other Loan-Backed and Structured Securities | 1,479,988 | 4,383,578 | 2,401,967 | 80,488 | 30,950 | XXX | 8,376,971 | 8.0 | 2,578,410 | 2.9 | XXX | 8,376,971 |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | XXX | 0 |
| 13.6 Totals | 1,974,321 | 12,256,640 | 11,278,337 | 1,087,533 | 1,979,184 | 0 | 28,576,015 | 27.1 | 14,365,668 | 16.1 | XXX | 28,576,015 |
| 13.7 Line 13.6 as a % of Col. 7 | 6.9 | 42.9 | 39.5 | 3.8 | 6.9 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10 | 1.9 | 11.6 | 10.7 | 1.0 | 1.9 | 0.0 | 27.1 | XXX | XXX | XXX | XXX | 27.1 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 2,069,480 | 755,336 | 0 | 1,314,144 | 0 |
| 2. Cost of short-term investments acquired | 32,874,454 | 32,874,454 | 0 | 0 | 0 |
| 3. Accrual of discount | 63 | 63 | 0 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 33,456,095 | 33,456,095 | 0 | 0 | 0 |
| 7. Deduct amortization of premium | 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) | 1,487,902 | 173,758 | 0 | 1,314,144 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,487,902 | 173,758 | 0 | 1,314,144 | 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

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 4499999. Total - Unaffiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4699999 - Totals | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| | Credit Suisse PB Strategic Partners Feeder VII | New York | NY | Charles Thomas | 01/08/2016 | 1 | 25,000 | 50,000 | 0 | 0.004 |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | 25,000 | 50,000 | 0 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | 25,000 | 50,000 | 0 | XXX |
| 4599999. Total - Affiliated | | | | | | | 0 | 0 | 0 | XXX |
| 4699999 - Totals | | | | | | | 25,000 | 50,000 | 0 | XXX |

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| | Credit Suisse PB Strategic Partners Feeder VII | New York | NY | Peter Alpaugh | 01/08/2016 | 12/31/2016 | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 75,000 | 75,000 | 0 | 0 | 0 | 0 |
| 4299999. Any Other Class of Assets - Unaffiliated | | | | | | | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 75,000 | 75,000 | 0 | 0 | 0 | 0 |
| 4499999. Total - Unaffiliated | | | | | | | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 75,000 | 75,000 | 0 | 0 | 0 | 0 |
| 4599999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4699999 - Totals | | | | | | | 75,000 | 0 | 0 | 0 | 0 | 0 | 0 | 75,000 | 75,000 | 0 | 0 | 0 | 0 |

# 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-HB-6 | UNITED STATES TREASURY | SD | | | 1 | 48,889 | 97.7110 | 48,856 | 50,000 | 49,173 | 0 | 154 | 0 | 0 | 1.500 | 1.843 | JJ | 314 | 750 | 02/23/2015 | 01/31/2022 |
| 912828-HH-6 | UNITED STATES TREASURY | SD | | | 1 | 574,004 | 102.8990 | 565,945 | 550,000 | 552,493 | 0 | (2,775) | 0 | 0 | 4.250 | 3.715 | MN | 3,035 | 23,375 | 01/25/2008 | 11/15/2017 |
| 912828-ND-8 | UNITED STATES TREASURY | SD | | | 1 | 256,250 | 106.2660 | 265,665 | 250,000 | 252,474 | 0 | (685) | 0 | 0 | 3.500 | 3.188 | MN | 1,136 | 8,750 | 01/10/2011 | 05/15/2020 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 879,143 | XXX | 880,465 | 850,000 | 854,139 | 0 | (3,306) | 0 | 0 | XXX | XXX | XXX | 4,485 | 32,875 | XXX | XXX |
| 36200N-KA-8 | GN 605189 - RMBS | | | 4 | 1 | 14,691 | 113.7700 | 16,476 | 14,482 | 14,598 | 0 | (29) | 0 | 0 | 5.500 | 5.246 | MON | 66 | 798 | 12/21/2009 | 04/15/2034 |
| 36202E-JH-3 | G2 003864 - RMBS | | | 4 | 1 | 5,406 | 110.7130 | 5,998 | 5,418 | 5,399 | 0 | (4) | 0 | 0 | 5.500 | 5.578 | MON | 25 | 301 | 12/15/2006 | 06/20/2036 |
| 36202E-MA-4 | G2 003953 - RMBS | | | 4 | 1 | 3,077 | 110.9360 | 3,427 | 3,089 | 3,075 | 0 | (2) | 0 | 0 | 5.500 | 5.609 | MON | 14 | 171 | 03/16/2007 | 02/20/2037 |
| 36202E-NP-0 | G2 003998 - RMBS | | | 4 | 1 | 5,577 | 115.4430 | 6,499 | 5,630 | 5,574 | 0 | (3) | 0 | 0 | 6.000 | 6.284 | MON | 28 | 340 | 12/21/2009 | 06/20/2037 |
| 36202E-QL-6 | G2 004059 - RMBS | | | 4 | 1 | 5,002 | 110.5860 | 5,545 | 5,014 | 4,995 | 0 | (4) | 0 | 0 | 5.500 | 5.590 | MON | 23 | 279 | 12/14/2007 | 12/20/2037 |
| 36202E-RS-0 | G2 004097 - RMBS | | | 4 | 1 | 3,947 | 110.5840 | 4,390 | 3,970 | 3,943 | 0 | (3) | 0 | 0 | 5.000 | 5.164 | MON | 17 | 201 | 12/21/2009 | 03/20/2038 |
| 36202E-SB-6 | G2 004114 - RMBS | | | 4 | 1 | 7,116 | 111.0430 | 7,829 | 7,050 | 7,098 | 0 | (6) | 0 | 0 | 5.500 | 5.280 | MON | 32 | 391 | 05/15/2008 | 04/20/2038 |
| 36202F-3N-4 | G2 005305 - RMBS | | | 4 | 1 | 45,782 | 106.5060 | 44,986 | 42,238 | 45,957 | 0 | 346 | 0 | 0 | 4.000 | 2.036 | MON | 141 | 1,729 | 04/10/2012 | 02/20/2042 |
| 36202F-DW-3 | G2 004617 - RMBS | | | 4 | 1 | 24,489 | 108.1690 | 26,138 | 24,164 | 24,456 | 0 | 6 | 0 | 0 | 4.500 | 4.181 | MON | 91 | 1,099 | 01/15/2010 | 01/20/2040 |
| 36207J-LY-7 | GN 433343 - RMBS | | | 4 | 1 | 489 | 102.6520 | 503 | 490 | 488 | 0 | (1) | 0 | 0 | 7.500 | 7.653 | MON | 3 | 37 | 01/13/1997 | 12/15/2026 |
| 36208W-TL-7 | GN 463255 - RMBS | | | 4 | 1 | 3,992 | 115.0300 | 4,550 | 3,955 | 3,984 | 0 | 5 | 0 | 0 | 6.000 | 5.775 | MON | 20 | 240 | 05/17/2007 | 02/15/2037 |
| 3620C4-RQ-5 | GN 748495 - RMBS | | | 4 | 1 | 41,713 | 106.3430 | 40,907 | 38,467 | 42,172 | 0 | 526 | 0 | 0 | 4.000 | 1.813 | MON | 128 | 1,589 | 04/10/2012 | 08/15/2040 |
| 36210N-MM-8 | GN 497264 - RMBS | | | 4 | 1 | 6,316 | 113.3630 | 7,219 | 6,368 | 6,337 | 0 | 1 | 0 | 0 | 6.000 | 6.167 | MON | 32 | 383 | 12/15/1998 | 12/15/2028 |
| 38375Q-EY-1 | GNR 0833A PB - CMO/RMBS | | | 4 | 1 | 78,605 | 112.9880 | 79,476 | 70,340 | 79,180 | 0 | 516 | 0 | 0 | 5.500 | 2.911 | MON | 322 | 3,901 | 11/03/2015 | 04/20/2038 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 246,202 | XXX | 253,943 | 230,676 | 247,256 | 0 | 1,348 | 0 | 0 | XXX | XXX | XXX | 942 | 11,459 | XXX | XXX |
| 38378B-WQ-8 | GNR 1283A AB - CMBS | | | 4 | 1 | 80,087 | 96.2740 | 79,131 | 82,193 | 80,187 | 0 | 49 | 0 | 0 | 1.983 | 2.191 | MON | 136 | 1,634 | 09/04/2014 | 05/16/2045 |
| 0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | 80,087 | XXX | 79,131 | 82,193 | 80,187 | 0 | 49 | 0 | 0 | XXX | XXX | XXX | 136 | 1,634 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 1,205,432 | XXX | 1,213,539 | 1,162,869 | 1,181,581 | 0 | (1,909) | 0 | 0 | XXX | XXX | XXX | 5,563 | 45,968 | XXX | XXX |
| 085209-AD-6 | BERMUDA, GOVERNMENT OF (GOVERNMENT) | | C | 1,2 | 1FE | 499,930 | 93.9070 | 469,535 | 500,000 | 499,916 | 0 | (14) | 0 | 0 | 3.717 | 3.719 | JJ | 3,717 | 0 | 10/11/2016 | 01/25/2027 |
| 45905U-LY-8 | WORLD BANK - INTERNATIONAL BANK FOR RECO | | | 2 | 1FE | 45,859 | 94.8850 | 47,443 | 50,000 | 46,736 | 0 | 501 | 0 | 0 | 2.000 | 3.234 | JD | 28 | 1,000 | 03/19/2015 | 12/21/2027 |
| 45905U-PL-2 | INTERNATIONAL BANK FOR RECONSTRUCTION AN | | | 2 | 1FE | 250,000 | 69.0000 | 172,500 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 1.616 | 1.616 | JD | 11 | 5,035 | 06/02/2014 | 06/30/2034 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS | | C | 1 | 2FE | 364,350 | 101.2050 | 354,218 | 350,000 | 359,732 | 0 | (1,689) | 0 | 0 | 4.875 | 4.259 | JJ | 7,441 | 17,063 | 02/21/2014 | 01/24/2022 |
| 80413T-AA-7 | SAUDI ARABIA, KINGDOM OF (GOVERNMENT) | | C | | 1FE | 742,553 | 97.4090 | 730,568 | 750,000 | 742,826 | 0 | 273 | 0 | 0 | 2.375 | 2.588 | AO | 3,216 | 0 | 10/19/2016 | 10/26/2021 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 1,902,692 | XXX | 1,774,263 | 1,900,000 | 1,899,209 | 0 | (929) | 0 | 0 | XXX | XXX | XXX | 14,413 | 23,098 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 1,902,692 | XXX | 1,774,263 | 1,900,000 | 1,899,209 | 0 | (929) | 0 | 0 | XXX | XXX | XXX | 14,413 | 23,098 | XXX | XXX |
| 20772G-5Q-7 | CONNECTICUT ST | | | 1,2 | 1FE | 55,235 | 108.6720 | 54,336 | 50,000 | 53,566 | 0 | (1,034) | 0 | 0 | 5.157 | 2.842 | AO | 645 | 2,579 | 05/12/2015 | 04/01/2025 |
| 373384-L7-9 | GEORGIA ST | | | 1,2 | 1FE | 107,272 | 107.5160 | 107,516 | 100,000 | 106,352 | 0 | (920) | 0 | 0 | 4.150 | 3.000 | FA | 1,729 | 4,150 | 01/04/2016 | 02/01/2027 |
| 452151-LD-3 | ILLINOIS ST | | | | 2FE | 41,965 | 101.2410 | 44,546 | 44,000 | 43,626 | 0 | 253 | 0 | 0 | 4.350 | 4.981 | JD | 160 | 1,914 | 07/07/2009 | 06/01/2018 |
| 604129-3K-0 | MINNESOTA ST | | | | 1FE | 50,000 | 100.3290 | 50,165 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 2.080 | 2.080 | FA | 433 | 1,040 | 08/13/2014 | 08/01/2020 |
| 76222R-RD-6 | RHODE ISLAND ST & PROVIDENCE PLANTATIONS | | | | 1FE | 75,600 | 99.5670 | 74,675 | 75,000 | 75,510 | 0 | (55) | 0 | 0 | 3.098 | 3.000 | MN | 387 | 2,324 | 05/07/2015 | 11/01/2024 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 330,072 | XXX | 331,238 | 319,000 | 329,053 | 0 | (1,756) | 0 | 0 | XXX | XXX | XXX | 3,354 | 12,006 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 330,072 | XXX | 331,238 | 319,000 | 329,053 | 0 | (1,756) | 0 | 0 | XXX | XXX | XXX | 3,354 | 12,006 | XXX | XXX |
| 010033-L8-9 | AKRON OHIO | | | | 1FE | 26,123 | 103.5040 | 25,876 | 25,000 | 25,859 | 0 | (132) | 0 | 0 | 3.350 | 2.717 | JD | 70 | 838 | 12/17/2014 | 12/01/2022 |
| 012765-DK-6 | ALBERT GALLATIN PA AREA SCH DIST | | | 1,2 | 1FE | 58,275 | 112.4740 | 56,237 | 50,000 | 56,698 | 0 | (1,577) | 0 | 0 | 6.080 | 2.249 | MS | 1,013 | 3,040 | 02/02/2016 | 09/01/2025 |
| 054105-LN-9 | AVON LAKE OHIO CITY SCH DIST | | | 2 | 1FE | 103,601 | 108.7040 | 108,704 | 100,000 | 102,664 | 0 | (398) | 0 | 0 | 3.850 | 3.350 | JD | 321 | 3,850 | 07/30/2014 | 12/01/2025 |
| 05914F-EM-8 | BALTIMORE CNTY MD | | | 2 | 1FE | 54,223 | 108.7030 | 54,352 | 50,000 | 52,334 | 0 | (768) | 0 | 0 | 5.375 | 3.625 | MN | 448 | 2,688 | 09/26/2013 | 11/01/2024 |
| 073545-LY-9 | BEACHWOOD OHIO CITY SCH DIST | | | | 1FE | 60,366 | 111.0730 | 61,090 | 55,000 | 59,555 | 0 | (363) | 0 | 0 | 5.125 | 4.100 | JD | 235 | 2,819 | 09/16/2014 | 12/01/2026 |
| 093869-CQ-6 | BLOOMFIELD HILLS MICH | | | | 1FE | 252,085 | 98.2420 | 245,605 | 250,000 | 251,704 | 0 | (185) | 0 | 0 | 3.200 | 3.100 | AO | 2,000 | 8,000 | 12/17/2014 | 10/01/2024 |
| 220112-4H-6 | CORPUS CHRISTI TEX | | | 2 | 1FE | 50,838 | 99.6440 | 49,822 | 50,000 | 50,750 | 0 | (88) | 0 | 0 | 2.952 | 2.639 | MS | 492 | 738 | 04/28/2016 | 03/01/2025 |
| 235308-UL-5 | DALLAS TEX INDPT SCH DIST | | | 1,2 | 1FE | 114,345 | 111.7610 | 111,761 | 100,000 | 113,050 | 0 | (1,295) | 0 | 0 | 5.049 | 3.000 | FA | 1,907 | 2,525 | 03/09/2016 | 08/15/2033 |
| 341426-G2-4 | FLORIDA ST BRD ED CAP OUTLAY | | | 2 | 1FE | 44,217 | 104.8610 | 41,944 | 40,000 | 42,367 | 0 | (927) | 0 | 0 | 5.800 | 3.232 | JD | 193 | 2,320 | 09/18/2014 | 06/01/2039 |
| 384712-EK-7 | GRAHAM TEX | | | 2 | 1FE | 55,103 | 110.2020 | 55,101 | 50,000 | 53,997 | 0 | (520) | 0 | 0 | 5.250 | 3.870 | FA | 992 | 2,625 | 07/23/2014 | 08/15/2031 |
| 413000-MS-6 | HARLINGEN TEX CONS INDPT SCH DIST | | | 1,2 | 1FE | 62,512 | 108.8870 | 59,888 | 55,000 | 60,134 | 0 | (1,334) | 0 | 0 | 5.370 | 2.650 | FA | 1,116 | 2,954 | 03/09/2015 | 08/15/2035 |
| 485106-JV-1 | KANSAS CITY MO SPL OBLIG | | | 2 | 1FE | 114,826 | 112.0430 | 112,043 | 100,000 | 112,582 | 0 | (2,003) | 0 | 0 | 6.000 | 3.500 | FA | 2,500 | 6,000 | 11/10/2015 | 08/01/2033 |
| 497476-WW-7 | KIRKLAND WASH | | | 1,2 | 1FE | 56,460 | 108.8340 | 54,417 | 50,000 | 54,536 | 0 | (1,090) | 0 | 0 | 4.900 | 2.455 | JD | 204 | 2,450 | 03/17/2015 | 12/01/2025 |
| 508624-GH-0 | LAKE CNTY ILL CMNTY CONS SCH DIST NO 050 | | | 2 | 1FE | 57,416 | 111.1670 | 55,584 | 50,000 | 55,880 | 0 | (1,373) | 0 | 0 | 5.875 | 2.750 | JJ | 1,469 | 2,938 | 11/12/2015 | 01/01/2022 |
| 513804-JC-9 | LANCASTER CALIF SCH DIST | | | 1 | 1FE | 50,000 | 95.6580 | 47,829 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 3.200 | 3.200 | FA | 667 | 1,600 | 12/29/2014 | 08/01/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization) Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 534366-AQ-2 | LINCOLN NEB WEST HAYMARKET JT PUB AGY | | | 1 | 1FE | 111,500 | 108.0940 | 108,094 | 100,000 | 108,533 | 0 | (1,605) | 0 | 0 | 4.200 | 2.364 | JD | 187 | 4,200 | 02/13/2015 | 12/15/2021 |
| 550799-SK-7 | LYCOMING CNTY PA | | | | 1FE | 116,057 | 96.4130 | 110,875 | 115,000 | 115,886 | 0 | (101) | 0 | 0 | 3.215 | 3.101 | FA | 1,397 | 3,697 | 04/08/2015 | 08/15/2024 |
| 55353L-AM-2 | MSD LAWRENCE TWP IND | | | 2 | 1FE | 48,000 | 100.0630 | 50,032 | 50,000 | 49,105 | 0 | 170 | 0 | 0 | 5.900 | 6.363 | JJ | 1,442 | 2,950 | 11/18/2008 | 07/05/2021 |
| 560058-F3-8 | MAHONING CNTY OHIO | | | 2 | 1FE | 50,813 | 105.8080 | 52,904 | 50,000 | 50,346 | 0 | (167) | 0 | 0 | 4.625 | 4.245 | JD | 193 | 2,313 | 11/03/2011 | 12/01/2025 |
| 560602-FE-9 | MAINLAND N J REGL HIGH SCH DIST | | | 2 | 1FE | 114,983 | 106.6340 | 106,634 | 100,000 | 108,239 | 0 | (2,822) | 0 | 0 | 5.625 | 2.542 | AO | 1,188 | 5,625 | 05/07/2013 | 10/15/2028 |
| 564300-GW-5 | MANSFIELD OHIO CITY SCH DIST | | | 2 | 1FE | 172,922 | 101.2100 | 172,057 | 170,000 | 171,926 | 0 | (534) | 0 | 0 | 2.625 | 2.278 | JD | 372 | 4,463 | 02/09/2015 | 12/01/2021 |
| 574480-NU-9 | MARYSVILLE OHIO EXMP VLG SCH DIST | | | 2 | 1FE | 29,761 | 92.4720 | 27,742 | 30,000 | 29,778 | 0 | 15 | 0 | 0 | 3.000 | 3.070 | JD | 75 | 900 | 11/05/2015 | 12/01/2029 |
| 593766-DZ-8 | MIAMI TWP OHIO | | | 1,2 | 1FE | 97,623 | 111.9970 | 100,797 | 90,000 | 94,854 | 0 | (1,101) | 0 | 0 | 6.150 | 4.628 | JD | 461 | 5,535 | 08/28/2013 | 12/01/2025 |
| 621196-XV-1 | MT DIABLO CALIF UNI SCH DIST | | | 1 | 1FE | 58,539 | 113.3780 | 56,689 | 50,000 | 57,997 | 0 | (541) | 0 | 0 | 5.400 | 3.250 | FA | 1,125 | 1,350 | 04/21/2016 | 08/01/2025 |
| 64966H-MT-4 | NEW YORK N Y | | | 1,2 | 1FE | 45,053 | 107.8820 | 43,153 | 40,000 | 42,990 | 0 | (1,033) | 0 | 0 | 5.676 | 2.828 | AO | 568 | 2,270 | 10/28/2014 | 10/01/2034 |
| 64966H-YN-4 | NEW YORK N Y | | | 1,2 | 1FE | 170,780 | 111.3980 | 161,527 | 145,000 | 161,519 | 0 | (4,961) | 0 | 0 | 6.268 | 2.499 | MS | 3,030 | 9,089 | 02/09/2015 | 03/01/2031 |
| 656457-JW-9 | NORRISTOWN PA | | | 2 | 1FE | 97,151 | 100.1440 | 100,144 | 100,000 | 98,035 | 0 | 203 | 0 | 0 | 5.680 | 5.998 | MN | 947 | 5,680 | 12/19/2011 | 11/01/2024 |
| 686053-DR-7 | OREGON SCH BRDS ASSN | | | 1 | 1FE | 248,962 | 117.2050 | 251,991 | 215,000 | 245,693 | 0 | (2,067) | 0 | 0 | 5.528 | 3.969 | JD | 33 | 11,885 | 06/01/2015 | 06/30/2028 |
| 702282-LN-2 | PASADENA CALIF UNI SCH DIST | | | 1,2 | 1FE | 33,912 | 108.9230 | 32,677 | 30,000 | 32,101 | 0 | (767) | 0 | 0 | 6.076 | 3.229 | FA | 760 | 1,823 | 02/07/2014 | 08/01/2023 |
| 718814-J5-6 | PHOENIX ARIZ | | | | 1FE | 60,791 | 100.6480 | 60,389 | 60,000 | 60,665 | 0 | (111) | 0 | 0 | 2.717 | 2.500 | JJ | 815 | 1,630 | 11/05/2015 | 07/01/2022 |
| 766651-NN-9 | RILEY CNTY KANS UNI SCH DIST NO 383 | | | 2 | 1FE | 46,797 | 113.0110 | 45,204 | 40,000 | 45,359 | 0 | (1,438) | 0 | 0 | 6.650 | 1.498 | MS | 887 | 1,330 | 04/05/2016 | 09/01/2030 |
| 779698-5N-5 | ROWLETT TEX | | | 2 | 1FE | 56,224 | 109.5460 | 54,773 | 50,000 | 55,232 | 0 | (991) | 0 | 0 | 5.010 | 2.000 | FA | 946 | 1,253 | 04/08/2016 | 08/15/2025 |
| 938429-N3-7 | WASHINGTON CNTY ORE SCH DIST NO 48J BEAV | | | | 1FE | 99,987 | 97.3400 | 97,340 | 100,000 | 99,991 | 0 | 3 | 0 | 0 | 3.160 | 3.161 | JD | 9 | 3,160 | 05/28/2015 | 06/30/2025 |
| 979901-EU-5 | WOODRIDGE ILL PK DIST | | | | 1FE | 52,037 | 103.3590 | 51,680 | 50,000 | 51,740 | 0 | (223) | 0 | 0 | 3.250 | 2.701 | JD | 817 | 813 | 08/20/2015 | 12/30/2023 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 2,872,279 | XXX | 2,824,953 | 2,660,000 | 2,822,100 | 0 | (30,121) | 0 | 0 | XXX | XXX | XXX | 28,876 | 115,347 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 2,872,279 | XXX | 2,824,953 | 2,660,000 | 2,822,100 | 0 | (30,121) | 0 | 0 | XXX | XXX | XXX | 28,876 | 115,347 | XXX | XXX |
| 02765U-CW-2 | AMERICAN MUN PWR OHIO INC REV | | | 1,2 | 1FE | 26,247 | 107.6260 | 26,907 | 25,000 | 25,509 | 0 | (146) | 0 | 0 | 5.814 | 5.101 | FA | 549 | 1,454 | 05/05/2011 | 02/15/2023 |
| 02765U-DA-9 | AMERICAN MUN PWR OHIO INC REV | | | 1,2 | 1FE | 55,637 | 107.4000 | 53,700 | 50,000 | 54,050 | 0 | (1,214) | 0 | 0 | 6.000 | 3.250 | FA | 1,133 | 3,000 | 09/02/2015 | 02/15/2027 |
| 088563-VP-3 | BEXAR TEX MET WTR DIST WTRWKS SYS REV | | | 2 | 1FE | 85,244 | 117.0640 | 81,945 | 70,000 | 82,519 | 0 | (2,725) | 0 | 0 | 7.300 | 1.750 | MN | 852 | 5,110 | 03/29/2016 | 05/01/2025 |
| 100873-AJ-7 | BOSTON MASS HSG AUTH LEASE REV | | | 2 | 1FE | 108,262 | 108.0700 | 108,070 | 100,000 | 104,966 | 0 | (1,494) | 0 | 0 | 6.830 | 5.026 | JJ | 3,415 | 6,830 | 10/15/2013 | 01/01/2030 |
| 101750-BC-0 | BOUNTIFUL UTAH ELEC REV | | | 2 | 1FE | 28,677 | 109.3630 | 27,341 | 25,000 | 27,772 | 0 | (672) | 0 | 0 | 6.110 | 3.023 | MN | 255 | 1,528 | 08/19/2015 | 11/01/2030 |
| 106287-JV-8 | BREA CALIF REDEV AGY | | | 2 | 1FE | 55,595 | 113.0530 | 56,527 | 50,000 | 53,846 | 0 | (730) | 0 | 0 | 6.862 | 4.965 | FA | 1,430 | 3,431 | 01/24/2014 | 08/01/2025 |
| 155751-CU-2 | CENTRAL VALLEY SUPPORT SVCS JT PWRS AGY | | | | 1FE | 54,882 | 106.8580 | 53,429 | 50,000 | 54,273 | 0 | (546) | 0 | 0 | 5.526 | 4.049 | MS | 921 | 2,763 | 11/16/2015 | 09/01/2023 |
| 16753X-AP-7 | CHICAGO ILL HSG AUTH REV | | | 1,2 | 1FE | 70,843 | 102.5100 | 66,632 | 65,000 | 68,858 | 0 | (1,192) | 0 | 0 | 5.860 | 3.750 | JJ | 1,905 | 3,809 | 04/20/2015 | 01/01/2024 |
| 181000-LQ-1 | CLARK CNTY NEV HWY IMPT REV | | | 2 | 1FE | 114,129 | 109.5140 | 109,514 | 100,000 | 107,892 | 0 | (2,994) | 0 | 0 | 6.350 | 3.048 | JJ | 3,175 | 6,350 | 06/17/2014 | 07/01/2029 |
| 18571P-AJ-4 | CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE | | | | 1FE | 53,196 | 105.0300 | 52,515 | 50,000 | 52,405 | 0 | (362) | 0 | 0 | 4.150 | 3.250 | JD | 173 | 2,075 | 10/06/2014 | 12/01/2022 |
| 18571P-AM-7 | CLERMONT CNTY OHIO PORT AUTH ECONOMIC DE | | | 2 | 1FE | 54,785 | 106.4220 | 53,211 | 50,000 | 54,008 | 0 | (604) | 0 | 0 | 4.750 | 3.249 | JD | 198 | 2,375 | 09/10/2015 | 12/01/2025 |
| 18604S-AN-0 | CLEVELAND CNTY N C PUB FACS CORP LTD OBL | | | 1,2 | 1FE | 27,607 | 108.8690 | 27,217 | 25,000 | 26,877 | 0 | (553) | 0 | 0 | 5.870 | 3.348 | MS | 489 | 1,468 | 09/01/2015 | 03/01/2027 |
| 186103-GH-4 | CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH R | | | 1 | 2FE | 100,000 | 102.6810 | 102,681 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 6.750 | 6.749 | MN | 863 | 6,750 | 07/15/2014 | 11/15/2039 |
| 194304-AH-4 | COLLEGE PARK GA BUSINESS & INDL DEV AUTH | | | 2 | 1FE | 95,174 | 105.6830 | 89,831 | 85,000 | 88,262 | 0 | (2,915) | 0 | 0 | 6.710 | 3.082 | FA | 2,376 | 5,704 | 08/22/2013 | 02/01/2023 |
| 232263-JZ-7 | CUYAHOGA CNTY OHIO ECONOMIC DEV REV | | | 2 | 1FE | 101,834 | 98.2950 | 98,295 | 100,000 | 101,641 | 0 | (189) | 0 | 0 | 3.450 | 3.200 | JD | 288 | 3,450 | 12/21/2015 | 12/01/2024 |
| 25477P-NF-8 | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL | | | | 1FE | 232,165 | 101.5030 | 235,654 | 232,165 | 232,165 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | MON | 400 | 8,996 | 05/19/2014 | 06/15/2045 |
| 25483V-DY-7 | DISTRICT COLUMBIA REV | | | 1 | 2FE | 101,496 | 100.7530 | 100,753 | 100,000 | 100,205 | 0 | (254) | 0 | 0 | 5.175 | 4.892 | AO | 1,294 | 5,175 | 04/07/2011 | 10/01/2017 |
| 28209N-AX-7 | EFFINGHAM CNTY GA INDL DEV AUTH REV | | | 2 | 1FE | 27,264 | 109.8740 | 27,469 | 25,000 | 26,909 | 0 | (355) | 0 | 0 | 5.125 | 2.654 | AO | 320 | 641 | 05/10/2016 | 04/01/2033 |
| 29270C-ZB-4 | ENERGY NORTHWEST WASH ELEC REV | | | 1 | 1FE | 51,500 | 101.1860 | 50,593 | 50,000 | 51,415 | 0 | (78) | 0 | 0 | 4.052 | 3.782 | JJ | 1,013 | 2,026 | 11/16/2015 | 07/01/2030 |
| 31200C-AL-0 | FAU FIN CORP FLA CAP IMPT REV | | | 1,2 | 1FE | 122,400 | 113.6240 | 113,624 | 100,000 | 115,252 | 0 | (4,120) | 0 | 0 | 7.099 | 2.519 | JJ | 3,550 | 7,099 | 03/25/2015 | 07/01/2025 |
| 31200C-AM-8 | FAU FIN CORP FLA CAP IMPT REV | | | 1,2 | 1FE | 102,714 | 114.4500 | 97,283 | 85,000 | 97,385 | 0 | (3,308) | 0 | 0 | 7.439 | 3.021 | JJ | 3,162 | 6,323 | 05/12/2015 | 07/01/2030 |
| 3133EE-UH-1 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1 | 291,135 | 100.2170 | 300,651 | 300,000 | 291,943 | 0 | 537 | 0 | 0 | 3.030 | 3.299 | MS | 2,550 | 9,090 | 06/24/2015 | 03/20/2029 |
| 34281P-KQ-5 | FLORIDA ST GOVERNMENTAL UTIL AUTH UTIL R | | | 1,2 | 1FE | 116,494 | 116.9150 | 116,915 | 100,000 | 113,668 | 0 | (2,826) | 0 | 0 | 6.884 | 2.999 | AO | 1,721 | 6,884 | 02/29/2016 | 10/01/2030 |
| 343136-L7-0 | FLORIDA ST TPK AUTH TPK REV | | | 2 | 1FE | 114,517 | 111.4290 | 111,429 | 100,000 | 111,646 | 0 | (2,871) | 0 | 0 | 6.800 | 2.001 | JJ | 3,400 | 3,400 | 05/09/2016 | 07/01/2039 |
| 367080-AU-2 | GARZA CNTY TEX PUB FAC CORP PROJ REV | | | 2 | 4FE | 97,522 | 40.3140 | 36,283 | 90,000 | 92,350 | 0 | (2,166) | 0 | 0 | 7.200 | 4.582 | AO | 1,620 | 6,480 | 08/28/2012 | 10/01/2025 |
| 40065N-BF-3 | GUAM GOVT BUSINESS PRIVILEGE TAX REV | | | | 1FE | 228,006 | 103.8770 | 223,336 | 215,000 | 226,685 | 0 | (986) | 0 | 0 | 4.883 | 4.153 | JJ | 5,249 | 8,057 | 02/04/2016 | 01/01/2026 |
| 42249T-BP-3 | HEBER LT & PWR CO UTAH ELEC REV | | | 2 | 1FE | 58,750 | 112.7120 | 56,356 | 50,000 | 56,655 | 0 | (1,548) | 0 | 0 | 7.000 | 3.375 | JD | 156 | 3,500 | 08/18/2015 | 12/15/2030 |
| 42249T-BU-2 | HEBER LT & PWR CO UTAH ELEC REV | | | 2 | 1FE | 89,307 | 111.9280 | 83,946 | 75,000 | 85,313 | 0 | (2,406) | 0 | 0 | 7.000 | 3.264 | JD | 233 | 5,250 | 04/22/2015 | 12/15/2035 |
| 430284-EH-8 | HIGHLAND IND SAN DIST | | | 2 | 1FE | 148,554 | 110.2650 | 154,371 | 140,000 | 145,464 | 0 | (1,347) | 0 | 0 | 6.625 | 5.412 | FA | 3,865 | 9,275 | 08/21/2013 | 02/01/2029 |
| 443730-FT-8 | HUDSON CNTY N J IMPT AUTH LEASE REV | | | | 1FE | 42,346 | 110.2600 | 44,104 | 40,000 | 41,457 | 0 | (161) | 0 | 0 | 6.640 | 6.001 | FA | 1,107 | 2,656 | 07/23/2010 | 02/01/2024 |
| 45200B-WS-3 | ILLINOIS FIN AUTH REV | | | 2 | 1FE | 205,752 | 100.0970 | 200,194 | 200,000 | 200,000 | 0 | (986) | 0 | 0 | 4.700 | 4.656 | MS | 3,133 | 9,400 | 01/03/2013 | 09/01/2031 |
| 452252-FJ-3 | ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R | | | 1,2 | 1FE | 110,328 | 105.1890 | 105,189 | 100,000 | 105,609 | 0 | (2,707) | 0 | 0 | 5.293 | 2.404 | JJ | 2,647 | 5,293 | 03/24/2015 | 01/01/2024 |
| 453510-CX-5 | INDEPENDENCE KANS INDL DEV REV | | | 2 | 1FE | 103,685 | 100.1890 | 100,189 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 8.110 | 8.105 | JD | 360 | 8,110 | 04/13/2011 | 06/15/2020 |
| 455167-2N-5 | INDIANA UNIV REVS | | | 1,2 | 1FE | 84,507 | 109.3750 | 82,031 | 75,000 | 81,286 | 0 | (1,658) | 0 | 0 | 4.907 | 2.450 | FA | 1,533 | 3,680 | 01/08/2015 | 08/01/2021 |
| 45750T-AM-5 | INLAND VY DEV AGY CALIF SUCCESSOR AGY TA | | | 1 | 1FE | 53,675 | 106.8130 | 53,407 | 50,000 | 53,182 | 0 | (493) | 0 | 0 | 4.282 | 3.050 | MS | 714 | 2,141 | 01/06/2016 | 09/01/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization) Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 480644-CM-3 | JOPLIN MO INDL DEV AUTH REV | | | 2 | 3 | 102,500 | 103.2810 | 103,281 | 100,000 | 102,126 | 0 | (252) | 0 | 0 | 7.250 | 6.826 | AO | 1,813 | 7,250 | 06/10/2015 | 04/01/2034 |
| 491189-FM-3 | KENTUCKY ASSET / LIABILITY COMMN GEN FD | | | 1 | 1FE | 54,770 | 108.6930 | 54,347 | 50,000 | 53,144 | 0 | (527) | 0 | 0 | 5.339 | 3.998 | AO | 667 | 2,670 | 10/08/2013 | 04/01/2022 |
| 49130T-SC-1 | KENTUCKY HSG CORP HSG REV | | | | 1FE | 100,000 | 100.4980 | 100,498 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 1.994 | 1.994 | JJ | 997 | 1,994 | 05/30/2014 | 01/01/2019 |
| 49151E-7C-1 | KENTUCKY ST PPTY & BLDGS COMMN REVS | | | 1 | 1FE | 111,359 | 110.6580 | 110,658 | 100,000 | 109,918 | 0 | (914) | 0 | 0 | 5.373 | 4.027 | MN | 896 | 5,373 | 05/21/2015 | 11/01/2025 |
| 491552-UY-9 | KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV | | | 1 | 1FE | 115,456 | 110.6530 | 110,653 | 100,000 | 113,191 | 0 | (1,314) | 0 | 0 | 5.244 | 3.441 | JJ | 2,622 | 5,244 | 03/26/2015 | 07/01/2025 |
| 50375E-AY-7 | LA PAZ CNTY ARIZ INDL DEV AUTH INDL DEV | | | 2 | 3FE | 106,243 | 74.5830 | 74,583 | 100,000 | 104,663 | 0 | (816) | 0 | 0 | 6.350 | 5.248 | JD | 529 | 6,350 | 01/02/2015 | 12/01/2025 |
| 519258-AP-2 | LAURENTIAN ENERGY AUTH I LLC MINN COGENE | | | 1 | 2FE | 104,447 | 101.5660 | 101,566 | 100,000 | 103,510 | 0 | (579) | 0 | 0 | 7.190 | 6.347 | JD | 599 | 7,190 | 05/05/2015 | 12/01/2021 |
| 532578-AQ-4 | LIMA OHIO SAN SWR REV | | | 2 | 1FE | 50,750 | 107.3280 | 53,664 | 50,000 | 50,405 | 0 | (119) | 0 | 0 | 6.099 | 5.793 | JD | 254 | 3,050 | 12/17/2009 | 12/01/2024 |
| 53860H-FH-8 | LIVINGSTON CNTY KY SCH DIST FIN CORP SCH | | | 2 | 1FE | 94,881 | 95.7460 | 90,959 | 95,000 | 94,896 | 0 | 8 | 0 | 0 | 3.500 | 3.509 | JD | 277 | 3,325 | 04/07/2015 | 12/01/2032 |
| 56045R-AL-3 | MAINE MUN BD BK | | | 1 | 1FE | 56,353 | 107.4500 | 53,725 | 50,000 | 54,810 | 0 | (951) | 0 | 0 | 5.074 | 2.856 | MS | 846 | 2,537 | 05/07/2015 | 09/01/2021 |
| 57419R-PD-1 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | | 1FE | 144,736 | 101.0230 | 141,432 | 140,000 | 143,742 | 0 | (498) | 0 | 0 | 3.446 | 3.000 | MS | 1,608 | 4,824 | 12/17/2014 | 09/01/2023 |
| 57583U-PF-9 | MASSACHUSETTS ST DEV FIN AGY REV | | | | 1FE | 105,858 | 105.4190 | 105,419 | 100,000 | 103,021 | 0 | (851) | 0 | 0 | 5.000 | 3.999 | AO | 1,250 | 5,000 | 06/26/2013 | 04/01/2020 |
| 57587A-BX-5 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | | | 1FE | 350,000 | 103.0920 | 360,822 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 3.800 | 3.801 | JD | 1,108 | 13,300 | 02/26/2014 | 12/01/2022 |
| 58607E-BZ-6 | MEMPHIS CTR CITY REV FIN CORP TENN REV | | | 2 | 1FE | 193,109 | 106.9930 | 187,238 | 175,000 | 188,526 | 0 | (2,561) | 0 | 0 | 4.730 | 2.999 | MN | 1,380 | 8,278 | 03/04/2015 | 11/01/2024 |
| 592113-AJ-3 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | | 2 | 1 | 101,000 | 100.0790 | 100,079 | 100,000 | 100,171 | 0 | (414) | 0 | 0 | 4.850 | 4.418 | JD | 404 | 4,850 | 12/15/2014 | 06/01/2037 |
| 594381-FP-5 | MICHIGAN CITY IND SCH BLDG CORP | | | 2 | 1FE | 59,181 | 106.8380 | 58,761 | 55,000 | 58,348 | 0 | (448) | 0 | 0 | 4.550 | 3.500 | JJ | 1,154 | 2,503 | 02/09/2015 | 07/15/2025 |
| 597163-BC-7 | MIDDLETOWN OHIO NON TAX REV | | | 2 | 1FE | 104,501 | 101.9430 | 101,943 | 100,000 | 104,077 | 0 | (367) | 0 | 0 | 4.650 | 4.099 | JD | 388 | 4,650 | 10/28/2015 | 12/01/2030 |
| 607730-AA-6 | MODESTO CALIF CITY SCHS JT PWRS AUTH LEA | | | 1 | 1FE | 118,418 | 116.5270 | 116,527 | 100,000 | 116,534 | 0 | (1,180) | 0 | 0 | 7.000 | 4.949 | JD | 583 | 7,000 | 05/14/2015 | 06/01/2027 |
| 613357-AR-3 | MONTGOMERY CNTY MD LTD OBLIG | | | 2 | 1FE | 52,750 | 102.2790 | 51,140 | 50,000 | 52,486 | 0 | (264) | 0 | 0 | 4.750 | 3.913 | MN | 396 | 2,375 | 02/17/2016 | 11/01/2033 |
| 64469N-AB-5 | NEW HAMPSHIRE ST FED HWY | | | 1 | 1FE | 108,982 | 106.5680 | 106,568 | 100,000 | 107,301 | 0 | (1,460) | 0 | 0 | 4.134 | 2.467 | MS | 1,378 | 4,134 | 11/03/2015 | 09/01/2021 |
| 64469N-AG-4 | NEW HAMPSHIRE ST FED HWY | | | 1 | 1FE | 124,462 | 109.2880 | 120,217 | 110,000 | 122,982 | 0 | (1,265) | 0 | 0 | 4.984 | 3.400 | MS | 1,827 | 5,482 | 10/26/2015 | 09/01/2025 |
| 64578J-AQ-9 | NEW JERSEY ECONOMIC DEV AUTH MTR VEH SUR | | | 1 | 1FE | 113,250 | 110.3650 | 110,365 | 100,000 | 112,371 | 0 | (879) | 0 | 0 | 6.310 | 4.682 | JJ | 3,155 | 3,155 | 02/10/2016 | 07/01/2026 |
| 64579F-R4-7 | NEW JERSEY HEALTH CARE FACS FING AUTH RE | | | 2 | 1FE | 51,944 | 116.5200 | 58,260 | 50,000 | 51,379 | 0 | (265) | 0 | 0 | 5.625 | 4.934 | JJ | 1,406 | 2,813 | 12/09/2013 | 07/01/2037 |
| 64711N-UA-1 | NEW MEXICO FIN AUTH REV | | | 2 | 1FE | 25,594 | 101.2310 | 25,308 | 25,000 | 25,251 | 0 | (166) | 0 | 0 | 3.900 | 3.187 | JD | 43 | 975 | 09/22/2014 | 06/15/2023 |
| 64972B-WX-9 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | | 2 | 1FE | 45,995 | 95.9800 | 47,990 | 50,000 | 47,071 | 0 | 368 | 0 | 0 | 3.059 | 4.049 | MN | 255 | 1,530 | 12/09/2013 | 11/01/2023 |
| 64972F-K9-6 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 1,2 | 1FE | 57,542 | 113.0140 | 56,507 | 50,000 | 56,058 | 0 | (1,484) | 0 | 0 | 6.452 | 2.750 | JD | 143 | 3,226 | 02/03/2016 | 06/15/2041 |
| 650370-AC-6 | NEWARK N J HSG AUTH SPL OBLIG PENSION | | | 2 | 2 | 50,955 | 100.0330 | 55,018 | 55,000 | 53,909 | 0 | 523 | 0 | 0 | 5.950 | 7.076 | JD | 273 | 3,273 | 02/18/2011 | 12/01/2018 |
| 651897-BY-5 | NEWPORT KY INDL BLDG REV | | | 2 | 5* | 185,688 | 96.0170 | 192,034 | 200,000 | 186,579 | 0 | 497 | 0 | 0 | 5.250 | 5.900 | MS | 3,500 | 10,500 | 02/12/2015 | 03/01/2033 |
| 660160-KX-9 | NORTH JERSEY DIST WTR SUPPLY COMMN N J | | | 2 | 1FE | 101,998 | 98.9070 | 98,907 | 100,000 | 101,797 | 0 | (173) | 0 | 0 | 4.100 | 3.850 | JJ | 2,050 | 3,485 | 10/27/2015 | 07/01/2027 |
| 66286T-AE-2 | NORTH TEX ED FIN CORP ED REV | | | 1 | 2FE | 157,037 | 108.9810 | 152,573 | 140,000 | 156,058 | 0 | (467) | 0 | 0 | 8.000 | 6.845 | JD | 933 | 11,200 | 12/30/2014 | 12/01/2033 |
| 67732P-CN-6 | OHIO CNTY W VA CNTY COMMN SPL DIST EXCIS | | | 2 | 2FE | 50,000 | 103.6790 | 51,840 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 5.350 | 5.349 | MS | 892 | 2,675 | 04/24/2014 | 03/01/2029 |
| 67756D-EY-8 | OHIO ST HIGHER EDL FAC COMMN REV | | | 1 | 1FE | 100,000 | 97.8480 | 97,848 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 3.600 | 3.600 | JD | 300 | 3,600 | 03/04/2015 | 12/01/2025 |
| 686430-EW-5 | ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN | | | 1,2 | 1FE | 120,128 | 118.9930 | 118,993 | 100,000 | 117,116 | 0 | (3,012) | 0 | 0 | 7.584 | 2.649 | MS | 2,528 | 3,792 | 04/21/2016 | 09/01/2030 |
| 687910-CF-4 | OSCEOLA CNTY FLA INDL DEV AUTH REV | | | | 1FE | 101,287 | 97.5410 | 97,541 | 100,000 | 101,139 | 0 | (148) | 0 | 0 | 3.375 | 3.151 | FA | 1,406 | 1,266 | 03/08/2016 | 08/01/2022 |
| 688022-CN-0 | OSCEOLA CNTY FLA CAP IMPTS REV | | | 1,2 | 1FE | 33,995 | 110.8770 | 33,263 | 30,000 | 32,197 | 0 | (740) | 0 | 0 | 6.946 | 4.100 | AO | 521 | 2,084 | 06/25/2014 | 10/01/2039 |
| 696543-QF-7 | PALM BEACH CNTY FLA PUB IMPT REV | | | 2 | 1FE | 72,282 | 102.3790 | 71,665 | 70,000 | 72,099 | 0 | (183) | 0 | 0 | 3.996 | 3.600 | JD | 233 | 2,735 | 01/13/2016 | 12/01/2030 |
| 706643-CC-5 | PEND OREILLE CNTY WASH PUB UTIL DIST NO | | | 1,2 | 1FE | 107,212 | 101.6850 | 101,685 | 100,000 | 105,752 | 0 | (846) | 0 | 0 | 4.571 | 3.500 | JJ | 2,286 | 4,571 | 03/25/2015 | 01/01/2025 |
| 709515-CK-4 | PENSACOLA FLA REDEV REV | | | 2 | 1FE | 122,828 | 112.9370 | 118,584 | 105,000 | 117,143 | 0 | (3,507) | 0 | 0 | 6.829 | 3.059 | AO | 1,793 | 7,170 | 05/07/2015 | 04/01/2024 |
| 713580-AY-4 | PERALTA CALIF CMNTY COLLEGE DIST LTD OBL | | | 1 | 1FE | 108,160 | 107.7770 | 107,777 | 100,000 | 106,263 | 0 | (561) | 0 | 0 | 6.250 | 5.332 | FA | 2,535 | 6,250 | 05/09/2013 | 08/05/2025 |
| 71781L-AX-7 | PHILADELPHIA PA AUTH FOR INDL DEV PENSIO | @ | | | 1FE | 36,622 | 93.6620 | 46,831 | 50,000 | 44,965 | 0 | 2,038 | 0 | 0 | 0.000 | 4.692 | N/A | 0 | 0 | 07/30/2012 | 04/15/2019 |
| 71781P-BM-1 | PHILADELPHIA PA AUTH FOR INDL DEV HEALTH | | | 1 | 5* | 102,000 | 99.4170 | 99,417 | 100,000 | 101,922 | 0 | (78) | 0 | 0 | 8.000 | 7.686 | JD | 667 | 8,000 | 05/09/2016 | 06/01/2025 |
| 73208T-QL-0 | POMONA CALIF PUB FING AUTH REV | | | 2 | 1FE | 51,980 | 100.2930 | 50,147 | 50,000 | 50,072 | 0 | (849) | 0 | 0 | 5.718 | 3.962 | FA | 1,191 | 2,859 | 06/18/2012 | 02/01/2027 |
| 73474T-AG-5 | PORT MORROW ORE TRANSMISSION FACS REV | | | 1 | 1FE | 102,750 | 101.7290 | 101,729 | 100,000 | 102,231 | 0 | (448) | 0 | 0 | 2.737 | 2.231 | MS | 912 | 2,775 | 10/29/2015 | 09/01/2021 |
| 73500H-AE-4 | PORT OF GTR CINCINNATI DEV AUTH OHIO SPL | | | 2 | 1Z | 250,000 | 96.9700 | 242,425 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | JJ | 7,500 | 2,042 | 05/06/2016 | 12/01/2030 |
| 736746-XW-3 | PORTLAND ORE URBAN RENEWAL & REDEV | | | 1,2 | 1FE | 106,505 | 104.4810 | 104,481 | 100,000 | 105,265 | 0 | (1,086) | 0 | 0 | 4.323 | 3.050 | JD | 192 | 4,323 | 11/04/2015 | 06/15/2025 |
| 759853-HV-9 | RENO NEV REDEV AGY TAX ALLOCATION | | | 2 | 1FE | 51,792 | 99.5060 | 49,753 | 50,000 | 50,377 | 0 | (880) | 0 | 0 | 6.100 | 4.244 | JD | 254 | 3,050 | 05/12/2015 | 06/01/2023 |
| 75987L-AK-8 | RENO-SPARKS INDIAN COLONY NEV | | | 2 | 1FE | 50,920 | 100.2790 | 50,140 | 50,000 | 50,000 | 0 | (233) | 0 | 0 | 4.500 | 4.152 | JD | 188 | 2,250 | 03/29/2011 | 06/01/2017 |
| 76803E-AB-4 | RIVER CITY REGL STAD FIN AUTH CALIF STAD | | | | 1FE | 39,000 | 114.1090 | 45,644 | 40,000 | 39,238 | 0 | 41 | 0 | 0 | 8.090 | 8.335 | MN | 539 | 3,236 | 07/16/2009 | 11/01/2029 |
| 768270-CX-9 | RIVER ISLANDS PUB FING AUTH CALIF SPL TA | | | | 4 | 80,000 | 99.8590 | 79,887 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 5.000 | 4.999 | MS | 1,333 | 4,000 | 03/02/2015 | 09/01/2020 |
| 768270-DB-6 | RIVER ISLANDS PUB FING AUTH CALIF SPL TA | | | 2 | 4 | 101,825 | 98.3690 | 98,369 | 100,000 | 101,566 | 0 | (158) | 0 | 0 | 5.500 | 5.249 | MS | 1,833 | 5,500 | 04/14/2015 | 09/01/2024 |
| 79020F-AM-8 | ST JOHN BAPTIST PARISH LA REV | | | 2 | 2FE | 65,000 | 100.0160 | 65,010 | 65,000 | 65,000 | 0 | 0 | 0 | 0 | 5.125 | 5.124 | JD | 278 | 3,331 | 07/23/2013 | 06/01/2037 |
| 79560C-AH-2 | SALT LAKE CITY UTAH REDEV AGY TAX INCREM | | | 1 | 1FE | 51,179 | 107.1010 | 53,551 | 50,000 | 50,846 | 0 | (113) | 0 | 0 | 4.611 | 4.299 | AO | 576 | 2,306 | 12/10/2013 | 04/01/2023 |
| 79728T-AR-2 | SAN DIEGO CALIF MET TRAN DEV BRD | | | 1 | 1FE | 113,986 | 109.9460 | 109,946 | 100,000 | 111,394 | 0 | (1,442) | 0 | 0 | 5.150 | 3.294 | JD | 429 | 5,150 | 03/02/2015 | 12/01/2023 |
| 79729P-BQ-0 | SAN DIEGO CALIF PUB FACS FING AUTH REV | | | | 1FE | 9,463 | 103.0820 | 10,308 | 10,000 | 9,930 | 0 | 90 | 0 | 0 | 5.950 | 6.929 | AO | 149 | 744 | 12/10/2010 | 10/01/2017 |
| 798147-ZS-6 | SAN JOSE CALIF REDEV AGY TAX ALLOCATION | | | 2 | 1FE | 80,461 | 100.2730 | 80,218 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 5.100 | 5.100 | FA | 1,700 | 4,080 | 08/20/2013 | 08/01/2020 |
| 83712D-UC-8 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | | | 1FE | 188,578 | 100.3880 | 185,718 | 185,000 | 188,135 | 0 | (388) | 0 | 0 | 3.573 | 3.300 | JJ | 3,305 | 6,545 | 11/02/2015 | 01/01/2024 |
| 843557-AK-5 | SOUTHERN OHIO PORT AUTH ECONOMIC DEV FAC | | | | 1FE | 101,000 | 103.7580 | 103,758 | 100,000 | 100,745 | 0 | (85) | 0 | 0 | 4.500 | 4.374 | JD | 375 | 4,500 | 12/02/2013 | 12/01/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization) Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 86657M-BB-1 | SUMTER LANDING CMNTY DEV DIST FLA RECREA | | | | 1FE | 103,297 | 100.9270 | 100,927 | 100,000 | 102,974 | 0 | (323) | 0 | 0 | 3.490 | 3.000 | AO | 873 | 3,374 | 02/29/2016 | 10/01/2023 |
| 88276P-CU-8 | TEXAS ST PUB FIN AUTH CHARTER SCH FIN CO | | | 1,2 | 3FE | 115,189 | 103.6350 | 103,635 | 100,000 | 109,572 | 0 | (2,731) | 0 | 0 | 9.000 | 5.614 | FA | 3,400 | 9,000 | 08/04/2014 | 02/15/2027 |
| 914716-XR-1 | UNIVERSITY N C CHARLOTTE REV | | | | 1FE | 103,534 | 102.3760 | 102,376 | 100,000 | 102,936 | 0 | (519) | 0 | 0 | 2.897 | 2.300 | AO | 724 | 2,897 | 11/03/2015 | 04/01/2022 |
| 924397-CP-5 | VERNON CALIF ELEC SYS REV | | | 1 | 2FE | 52,348 | 112.5000 | 56,250 | 50,000 | 51,419 | 0 | (211) | 0 | 0 | 6.250 | 5.650 | FA | 1,302 | 3,125 | 02/03/2012 | 08/01/2022 |
| 928172-WD-3 | VIRGINIA ST PUB BLDG AUTH PUB FACS REV | | | 1 | 1FE | 96,523 | 110.7050 | 94,099 | 85,000 | 95,309 | 0 | (1,189) | 0 | 0 | 4.800 | 3.000 | FA | 1,700 | 4,080 | 12/21/2015 | 08/01/2024 |
| 931557-AS-1 | WALKER CNTY GA DEV AUTH ECONOMIC DEV REV | | | 2 | 1FE | 53,982 | 105.4680 | 52,734 | 50,000 | 53,262 | 0 | (719) | 0 | 0 | 5.300 | 3.352 | FA | 1,104 | 1,325 | 02/19/2016 | 08/01/2033 |
| 93878L-AD-9 | WASHINGTON D C CONVENTION & SPORTS AUTH | | | 1,2 | 1FE | 105,120 | 108.9840 | 108,984 | 100,000 | 102,440 | 0 | (580) | 0 | 0 | 5.214 | 4.499 | AO | 1,304 | 5,214 | 12/20/2011 | 10/01/2025 |
| 939758-DM-7 | WASHINGTON ST ECONOMIC DEV FIN AUTH ECON | | | 2 | 1FE | 27,306 | 103.0220 | 25,756 | 25,000 | 26,001 | 0 | (410) | 0 | 0 | 5.250 | 3.429 | AO | 328 | 1,313 | 10/01/2012 | 10/01/2021 |
| 969119-AM-8 | WILLACY CNTY TEX PUB FAC CORP PROJ REV | | | 2 | 3FE | 101,000 | 55.3380 | 55,338 | 100,000 | 100,792 | 0 | (62) | 0 | 0 | 6.700 | 6.570 | JD | 558 | 6,700 | 08/27/2013 | 12/01/2024 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 9,721,234 | XXX | 9,479,254 | 9,192,165 | 9,583,890 | 0 | (80,215) | 0 | 0 | XXX | XXX | XXX | 133,989 | 452,965 | XXX | XXX |
| 3128LX-J7-6 | FH G02086 - RMBS | | | 4 | 1 | 5,007 | 109.1810 | 5,555 | 5,088 | 4,999 | 0 | (7) | 0 | 0 | 5.000 | 5.437 | MON | 21 | 260 | 10/23/2008 | 02/01/2036 |
| 3128LX-QC-7 | FH G02251 - RMBS | | | 4 | 1 | 12,054 | 113.7930 | 12,769 | 11,221 | 12,124 | 0 | 60 | 0 | 0 | 6.000 | 3.771 | MON | 56 | 692 | 03/10/2010 | 08/01/2036 |
| 3128PR-LS-6 | FH J12137 - RMBS | | | 4 | 1 | 20,206 | 105.6310 | 20,560 | 19,464 | 20,005 | 0 | (13) | 0 | 0 | 4.500 | 3.439 | MON | 73 | 901 | 04/29/2010 | 05/01/2025 |
| 312931-4A-3 | FH A85317 - RMBS | | | 4 | 1 | 20,787 | 108.3960 | 22,466 | 20,725 | 20,840 | 0 | 1 | 0 | 0 | 4.500 | 4.379 | MON | 78 | 951 | 03/10/2010 | 04/01/2039 |
| 3136A7-DE-9 | FNR 1268E NA - CMO/RMBS | | | 4 | 1 | 41,395 | 98.9900 | 41,548 | 41,972 | 41,445 | 0 | 25 | 0 | 0 | 2.000 | 2.362 | MON | 70 | 846 | 03/02/2015 | 03/25/2042 |
| 3136AD-FZ-7 | FNR 1331D NT - CMO/RMBS | | | 4 | 1 | 131,873 | 101.7910 | 136,975 | 134,565 | 132,530 | 0 | 406 | 0 | 0 | 3.000 | 3.252 | MON | 336 | 4,042 | 11/17/2014 | 04/25/2043 |
| 3136AF-TP-9 | FNR 1373E PL - CMO/RMBS | | | 4 | 1 | 40,282 | 103.3500 | 39,391 | 38,114 | 39,896 | 0 | (267) | 0 | 0 | 3.500 | 2.341 | MON | 111 | 1,341 | 04/13/2015 | 06/25/2042 |
| 31371N-V4-4 | FN 257235 - RMBS | | | 4 | 1 | 16,396 | 106.8190 | 16,407 | 15,359 | 15,967 | 0 | (72) | 0 | 0 | 5.500 | 3.405 | MON | 70 | 873 | 11/12/2009 | 06/01/2023 |
| 3137AP-H6-0 | FHR 4032A AD - CMO/RMBS | | | 4 | 1 | 13,314 | 98.5750 | 13,435 | 13,629 | 13,323 | 0 | 9 | 0 | 0 | 2.000 | 2.811 | MON | 23 | 276 | 03/13/2015 | 10/15/2041 |
| 3137B0-M6-8 | FHR 4181E TB - CMO/RMBS | | | 4 | 1 | 41,677 | 99.5820 | 41,724 | 41,899 | 41,656 | 0 | 1 | 0 | 0 | 2.500 | 2.664 | MON | 87 | 1,061 | 03/11/2015 | 10/15/2042 |
| 3138AD-3P-8 | FN AI0805 - RMBS | | | 4 | 1 | 9,054 | 107.8070 | 9,268 | 8,597 | 9,105 | 0 | 44 | 0 | 0 | 4.500 | 3.260 | MON | 32 | 396 | 08/03/2011 | 07/01/2041 |
| 31393R-FB-1 | FHR 2613A LL - CMO/RMBS | | | 4 | 1 | 139,500 | 110.4590 | 136,969 | 124,000 | 138,404 | 0 | (630) | 0 | 0 | 5.000 | 3.010 | MON | 517 | 6,200 | 03/12/2015 | 05/15/2033 |
| 31402D-JS-0 | FN 725773 - RMBS | | | 4 | 1 | 24,281 | 112.1580 | 27,152 | 24,209 | 24,241 | 0 | (13) | 0 | 0 | 5.500 | 5.431 | MON | 111 | 1,359 | 04/24/2008 | 09/01/2034 |
| 31403C-YH-8 | FN 745112 - RMBS | | | 4 | 1 | 15,064 | 116.4160 | 16,933 | 14,546 | 14,957 | 0 | (28) | 0 | 0 | 6.500 | 5.616 | MON | 79 | 958 | 04/24/2008 | 10/01/2035 |
| 31403D-P9-4 | FN 745748 - RMBS | | | 4 | 1 | 12,444 | 111.6970 | 14,208 | 12,720 | 12,432 | 0 | (27) | 0 | 0 | 5.500 | 6.071 | MON | 58 | 717 | 08/19/2008 | 07/01/2036 |
| 31404N-FW-1 | FN 773381 - RMBS | | | 4 | 1 | 4,395 | 108.9730 | 5,110 | 4,689 | 4,383 | 0 | (34) | 0 | 0 | 5.000 | 6.646 | MON | 20 | 241 | 08/06/2008 | 05/01/2034 |
| 31406V-R2-4 | FN 821405 - RMBS | | | 4 | 1 | 14,380 | 112.2880 | 15,995 | 14,245 | 14,348 | 0 | (14) | 0 | 0 | 5.500 | 5.277 | MON | 65 | 791 | 01/25/2008 | 05/01/2035 |
| 31408A-E4-8 | FN 845355 - RMBS | | | 4 | 1 | 15,511 | 113.5620 | 17,248 | 15,188 | 15,484 | 0 | 14 | 0 | 0 | 6.000 | 5.383 | MON | 76 | 940 | 04/24/2008 | 01/01/2036 |
| 31408D-QG-2 | FN 848355 - RMBS | | | 4 | 1 | 19,849 | 109.2830 | 21,966 | 20,100 | 19,859 | 0 | (10) | 0 | 0 | 5.000 | 5.264 | MON | 84 | 1,019 | 03/31/2008 | 08/01/2035 |
| 31408G-VU-8 | FN 851227 - RMBS | | | 4 | 1 | 7,563 | 113.1330 | 8,350 | 7,381 | 7,573 | 0 | (29) | 0 | 0 | 6.000 | 5.205 | MON | 37 | 444 | 05/21/2008 | 05/01/2036 |
| 31408J-D9-9 | FN 852528 - RMBS | | | 4 | 1 | 2,891 | 111.7280 | 3,345 | 2,993 | 2,870 | 0 | 8 | 0 | 0 | 5.500 | 6.574 | MON | 14 | 165 | 07/22/2008 | 05/01/2036 |
| 31409G-JX-5 | FN 870678 - RMBS | | | 4 | 1 | 23,516 | 105.7820 | 23,395 | 22,116 | 22,660 | 0 | (128) | 0 | 0 | 5.500 | 3.988 | MON | 101 | 1,246 | 10/19/2009 | 12/01/2021 |
| 31410F-4Z-5 | FN 888340 - RMBS | | | 4 | 1 | 14,091 | 109.8150 | 14,996 | 13,655 | 14,057 | 0 | 18 | 0 | 0 | 5.000 | 4.276 | MON | 57 | 698 | 02/02/2009 | 08/01/2036 |
| 31410G-BC-6 | FN 888435 - RMBS | | | 4 | 1 | 4,318 | 106.4520 | 4,538 | 4,263 | 4,281 | 0 | (9) | 0 | 0 | 5.500 | 5.111 | MON | 20 | 241 | 10/23/2008 | 06/01/2022 |
| 31410G-W9-0 | FN 889072 - RMBS | | | 4 | 1 | 9,184 | 113.2900 | 10,090 | 8,906 | 9,213 | 0 | 9 | 0 | 0 | 6.500 | 5.469 | MON | 48 | 593 | 12/16/2008 | 12/01/2037 |
| 31410K-XR-0 | FN 889988 - RMBS | | | 4 | 1 | 23,930 | 113.6330 | 26,225 | 23,079 | 23,848 | 0 | (5) | 0 | 0 | 5.500 | 4.563 | MON | 106 | 1,295 | 02/02/2009 | 08/01/2038 |
| 31410T-WZ-4 | FN 897164 - RMBS | | | 4 | 1 | 7,096 | 113.1370 | 7,869 | 6,955 | 7,089 | 0 | 15 | 0 | 0 | 6.500 | 5.891 | MON | 38 | 471 | 08/06/2008 | 08/01/2036 |
| 31410V-2L-3 | FN 899079 - RMBS | | | 4 | 1 | 4,681 | 108.9580 | 4,746 | 4,356 | 4,679 | 0 | 16 | 0 | 0 | 5.000 | 3.131 | MON | 18 | 223 | 08/03/2011 | 03/01/2037 |
| 31412S-LR-4 | FN 933336 - RMBS | | | 4 | 1 | 6,068 | 108.8760 | 6,759 | 6,208 | 6,063 | 0 | (10) | 0 | 0 | 5.000 | 5.593 | MON | 26 | 317 | 05/22/2008 | 01/01/2038 |
| 31414D-U2-0 | FN 963301 - RMBS | | | 4 | 1 | 29,326 | 106.7960 | 31,851 | 29,824 | 29,519 | 0 | 8 | 0 | 0 | 4.500 | 4.873 | MON | 112 | 1,370 | 05/22/2008 | 05/01/2023 |
| 31414L-3U-0 | FN 969811 - RMBS | | | 4 | 1 | 1,550 | 106.2140 | 1,632 | 1,536 | 1,539 | 0 | (2) | 0 | 0 | 5.500 | 5.277 | MON | 7 | 87 | 03/11/2008 | 02/01/2023 |
| 31416H-UM-5 | FN AA0587 - RMBS | | | 4 | 1 | 28,197 | 107.6180 | 29,727 | 27,623 | 28,176 | 0 | 70 | 0 | 0 | 4.500 | 4.034 | MON | 104 | 1,283 | 02/02/2009 | 02/01/2039 |
| 31417V-RS-4 | FN AC8596 - RMBS | | | 4 | 1 | 21,802 | 105.6000 | 22,831 | 21,620 | 21,712 | 0 | (18) | 0 | 0 | 4.000 | 3.767 | MON | 72 | 887 | 01/04/2010 | 01/01/2025 |
| 31418M-UM-2 | FN AD0587 - RMBS | | | 4 | 1 | 102,394 | 108.4580 | 108,677 | 100,202 | 102,237 | 0 | 136 | 0 | 0 | 4.500 | 4.042 | MON | 376 | 4,610 | 06/02/2010 | 12/01/2039 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 884,074 | XXX | 920,708 | 861,048 | 881,516 | 0 | (477) | 0 | 0 | XXX | XXX | XXX | 3,102 | 37,795 | XXX | XXX |
| 02083B-AC-5 | ALPINE CALIF UN SCH DIST CTFS PARTN | | | 1,2 | 1FE | 98,650 | 100.1230 | 100,123 | 100,000 | 99,920 | 0 | 254 | 0 | 0 | 5.685 | 5.935 | MN | 948 | 5,685 | 04/12/2011 | 05/01/2017 |
| 04778C-AG-0 | ATLANTA GA INDPT SCH SYS CTFS PARTN | | | 1 | 1FE | 57,500 | 112.3980 | 56,199 | 50,000 | 56,300 | 0 | (651) | 0 | 0 | 5.457 | 3.658 | MS | 910 | 2,729 | 02/11/2015 | 03/01/2025 |
| 172253-EE-2 | CINCINNATI OHIO CITY SCH DIST CTFS PARTN | | | 2 | 1FE | 103,775 | 97.3990 | 97,399 | 100,000 | 103,195 | 0 | (346) | 0 | 0 | 3.600 | 3.143 | JD | 160 | 3,600 | 04/20/2015 | 12/15/2026 |
| 249218-AU-2 | DENVER COLO PUB SCHS CTFS PARTN | | | 1 | 1FE | 102,123 | 99.3270 | 99,327 | 100,000 | 101,623 | 0 | (305) | 0 | 0 | 2.598 | 2.250 | JD | 115 | 2,598 | 05/04/2015 | 12/15/2021 |
| 269520-AT-2 | EAGLE GARFIELD & ROUTT CNTYS COLO SCH DI | | | 1,2 | 1FE | 27,398 | 105.0480 | 26,262 | 25,000 | 26,660 | 0 | (383) | 0 | 0 | 5.900 | 4.049 | JD | 123 | 1,475 | 01/08/2015 | 12/01/2035 |
| 276509-DV-5 | EASTERN ILL UNIV CTFS PARTN | | | 2 | 1FE | 104,445 | 102.7470 | 102,747 | 100,000 | 102,840 | 0 | (1,160) | 0 | 0 | 6.350 | 4.997 | AO | 1,588 | 6,350 | 08/04/2015 | 04/01/2036 |
| 452874-EF-3 | IMPERIAL IRR DIST CALIF REV CTFS PARTN | | | 2 | 1 | 114,850 | 102.2880 | 102,288 | 100,000 | 100,560 | 0 | (6,855) | 0 | 0 | 5.840 | 0.858 | JJ | 2,920 | 5,840 | 03/22/2011 | 07/01/2027 |
| 517705-AN-9 | LAS VEGAS NEV CTFS PARTN | | | 2 | 1FE | 118,585 | 114.7760 | 114,776 | 100,000 | 113,724 | 0 | (4,861) | 0 | 0 | 7.750 | 2.398 | MS | 2,583 | 7,750 | 01/04/2016 | 09/01/2029 |
| 758582-BS-8 | REEVES CNTY TEX CTFS PARTN | | | 2 | 4FE | 161,586 | 35.1980 | 52,797 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 7.700 | 7.699 | MJSD | 963 | 11,550 | 01/29/2013 | 12/01/2021 |

# 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 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 888,912 | XXX | 751,918 | 825,000 | 854,820 | 0 | (14,307) | 0 | 0 | XXX | XXX | XXX | 10,309 | 47,577 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 11,494,220 | XXX | 11,151,880 | 10,878,213 | 11,320,226 | 0 | (94,999) | 0 | 0 | XXX | XXX | XXX | 147,399 | 538,336 | XXX | XXX |
| 00038A-AB-9 | ABB TREASURY CENTER (USA) INC | | C | 1 | 1FE | 331,086 | 105.4040 | 316,212 | 300,000 | 316,595 | 0 | (3,465) | 0 | 0 | 4.000 | 2.674 | JD | 533 | 12,000 | 08/14/2012 | 06/15/2021 |
| 00206R-BN-1 | AT&T INC | | | 1,2 | 2FE | 193,652 | 96.0570 | 192,114 | 200,000 | 195,765 | 0 | 640 | 0 | 0 | 2.625 | 3.014 | JD | 438 | 5,250 | 07/31/2013 | 12/01/2022 |
| 00206R-CE-0 | AT&T INC | | | 1,2 | 2FE | 414,374 | 101.4290 | 405,716 | 400,000 | 411,005 | 0 | (1,370) | 0 | 0 | 3.900 | 3.451 | MS | 4,767 | 15,600 | 08/12/2014 | 03/11/2024 |
| 00206R-CT-7 | AT&T INC | | | 1,2 | 2FE | 49,864 | 102.9240 | 48,374 | 47,000 | 49,664 | 0 | (200) | 0 | 0 | 4.125 | 3.381 | FA | 722 | 1,012 | 03/10/2016 | 02/17/2026 |
| 002824-BB-5 | ABBOTT LABORATORIES | | | 1,2 | 1FE | 520,849 | 95.5300 | 501,533 | 525,000 | 521,283 | 0 | 405 | 0 | 0 | 2.950 | 3.047 | MS | 4,560 | 15,488 | 12/10/2015 | 03/15/2025 |
| 00440E-AV-9 | CHUBB INA HOLDINGS INC | | C | 1,2 | 1FE | 551,826 | 101.4510 | 532,618 | 525,000 | 550,868 | 0 | (954) | 0 | 0 | 3.350 | 2.730 | MN | 2,834 | 11,725 | 08/17/2016 | 05/03/2026 |
| 00507V-AJ-8 | ACTIVISION BLIZZARD INC | | | 1,2 | 2FE | 499,575 | 95.0900 | 475,450 | 500,000 | 499,586 | 0 | 11 | 0 | 0 | 3.400 | 3.410 | MS | 4,817 | 0 | 10/05/2016 | 09/15/2026 |
| 009090-AA-9 | AIR CDA 2015-1 PASS THRU TRS | | | 1 | 1FE | 720,783 | 99.9160 | 719,578 | 720,183 | 720,784 | 0 | 1 | 0 | 0 | 3.600 | 3.586 | MS | 7,634 | 17,639 | 12/05/2016 | 09/15/2028 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE SA | | C | 1,2 | 1FE | 498,380 | 94.2510 | 471,255 | 500,000 | 498,414 | 0 | 34 | 0 | 0 | 2.500 | 2.537 | MS | 3,264 | 0 | 10/05/2016 | 09/27/2026 |
| 023135-AP-1 | AMAZON.COM INC | | | 1,2 | 1FE | 434,040 | 109.6390 | 438,556 | 400,000 | 433,944 | 0 | (96) | 0 | 0 | 4.800 | 4.113 | JD | 1,387 | 0 | 12/01/2016 | 12/05/2034 |
| 02364W-BD-6 | AMERICA MOVIL SAB DE CV | | C | 1 | 1FE | 354,932 | 98.8940 | 346,129 | 350,000 | 353,124 | 0 | (512) | 0 | 0 | 3.125 | 2.949 | JJ | 5,013 | 10,938 | 04/23/2013 | 07/16/2022 |
| 023764-AA-1 | AMERICAN AIRLINES 2016-2 PASS THROUGH TR | | | 1 | 1FE | 425,000 | 99.3130 | 422,080 | 425,000 | 425,000 | 0 | 0 | 0 | 0 | 3.650 | 3.650 | JD | 689 | 9,006 | 05/02/2016 | 12/15/2029 |
| 02377A-AA-6 | AMERICAN AIRLINES INC | | | 1 | 1FE | 89,203 | 101.4940 | 89,862 | 88,539 | 89,146 | 0 | (24) | 0 | 0 | 3.700 | 3.584 | AO | 819 | 3,328 | 09/16/2014 | 04/01/2028 |
| 02587D-YM-4 | American Express Centurion Bank | | | | 2FE | 100,000 | 100.9010 | 100,901 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 2.100 | 2.099 | JD | 167 | 2,106 | 05/28/2015 | 06/03/2020 |
| 03027X-AA-8 | AMERICAN TOWER CORP | | | 1 | 2FE | 240,743 | 106.6200 | 266,550 | 250,000 | 243,894 | 0 | 1,015 | 0 | 0 | 4.700 | 5.243 | MS | 3,460 | 11,750 | 09/09/2013 | 03/15/2022 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | SD | C | 1 | 2FE | 100,699 | 98.3430 | 98,343 | 100,000 | 100,637 | 0 | (62) | 0 | 0 | 2.500 | 2.377 | JJ | 1,153 | 1,250 | 05/23/2016 | 07/15/2022 |
| 035242-AP-1 | ANHEUSER-BUSCH INBEV FINANCE INC | | C | 1,2 | 1FE | 449,249 | 101.5430 | 456,944 | 450,000 | 449,310 | 0 | 61 | 0 | 0 | 3.650 | 3.670 | FA | 6,844 | 8,486 | 01/13/2016 | 02/01/2026 |
| 03524B-AE-6 | ANHEUSER-BUSCH INBEV FINANCE INC | | C | 1 | 1FE | 456,232 | 103.3700 | 465,165 | 450,000 | 454,755 | 0 | (583) | 0 | 0 | 3.700 | 3.530 | FA | 6,938 | 16,650 | 06/18/2014 | 02/01/2024 |
| 037833-AL-4 | APPLE INC | | | 1 | 1FE | 461,215 | 94.3750 | 471,875 | 500,000 | 462,066 | 0 | 768 | 0 | 0 | 3.850 | 4.336 | MN | 3,048 | 19,250 | 11/18/2015 | 05/04/2043 |
| 037833-AS-9 | APPLE INC | | | 1 | 1FE | 352,391 | 102.7800 | 359,730 | 350,000 | 351,913 | 0 | (213) | 0 | 0 | 3.450 | 3.365 | MN | 1,845 | 12,075 | 09/18/2014 | 05/06/2024 |
| 037833-BW-9 | APPLE INC | | | 1,2 | 1FE | 153,354 | 106.7270 | 160,091 | 150,000 | 153,262 | 0 | (92) | 0 | 0 | 4.500 | 4.329 | FA | 2,400 | 3,375 | 02/22/2016 | 02/23/2036 |
| 04621W-AC-4 | ASSURED GUARANTY US HOLDINGS INC | | C | 1 | 2FE | 153,000 | 105.3330 | 158,000 | 150,000 | 152,394 | 0 | (254) | 0 | 0 | 5.000 | 4.745 | JJ | 3,750 | 7,500 | 07/01/2014 | 07/01/2024 |
| 05348E-AY-5 | AVALONBAY COMMUNITIES INC | | | 1,2 | 1FE | 498,445 | 94.2240 | 471,120 | 500,000 | 498,479 | 0 | 34 | 0 | 0 | 2.900 | 2.936 | AO | 3,464 | 0 | 09/26/2016 | 10/15/2026 |
| 053807-AT-0 | AVNET INC | | | 1,2 | 2FE | 498,895 | 100.6180 | 503,090 | 500,000 | 498,912 | 0 | 17 | 0 | 0 | 3.750 | 3.799 | JD | 1,510 | 0 | 11/29/2016 | 12/01/2021 |
| 05565E-AM-7 | BMW US CAPITAL LLC | | C | 1,2 | 1FE | 747,683 | 95.4250 | 715,688 | 750,000 | 747,774 | 0 | 92 | 0 | 0 | 2.250 | 2.298 | MS | 4,969 | 0 | 09/08/2016 | 09/15/2023 |
| 05565Q-CJ-5 | BP CAPITAL MARKETS PLC | | C | 1 | 1FE | 267,500 | 105.1780 | 262,945 | 250,000 | 263,166 | 0 | (1,729) | 0 | 0 | 3.994 | 3.121 | MS | 2,635 | 9,985 | 06/02/2014 | 09/26/2023 |
| 05565Q-DB-1 | BP CAPITAL MARKETS PLC | | C | 1,2 | 1FE | 356,990 | 96.7890 | 338,762 | 350,000 | 356,684 | 0 | (305) | 0 | 0 | 3.119 | 2.879 | MN | 1,728 | 5,458 | 06/29/2016 | 05/04/2026 |
| 06051G-EH-8 | BANK OF AMERICA CORP | | | | 2FE | 368,599 | 108.7500 | 380,625 | 350,000 | 360,220 | 0 | (2,152) | 0 | 0 | 5.000 | 4.247 | MN | 2,333 | 17,500 | 11/01/2012 | 05/13/2021 |
| 06051G-FU-8 | BANK OF AMERICA CORP | | | | 2FE | 48,307 | 103.1510 | 49,512 | 48,000 | 48,288 | 0 | (19) | 0 | 0 | 4.450 | 4.370 | MS | 700 | 1,068 | 03/10/2016 | 03/03/2026 |
| 06406H-CX-5 | BANK OF NEW YORK MELLON CORP | | | 2 | 1FE | 598,068 | 100.3000 | 601,800 | 600,000 | 598,491 | 0 | 184 | 0 | 0 | 3.250 | 3.287 | MS | 5,958 | 19,500 | 09/04/2014 | 09/11/2024 |
| 064159-HB-5 | BANK OF NOVA SCOTIA | | | | 2FE | 350,024 | 102.2400 | 357,840 | 350,000 | 350,022 | 0 | (1) | 0 | 0 | 4.500 | 4.499 | JD | 656 | 15,750 | 12/21/2015 | 12/16/2025 |
| 07330M-AB-3 | BRANCH BANKING AND TRUST CO | | | 2 | 1FE | 560,530 | 101.8560 | 570,394 | 560,000 | 560,505 | 0 | (31) | 0 | 0 | 3.625 | 3.613 | MS | 5,921 | 20,300 | 11/19/2015 | 09/16/2025 |
| 084670-BS-6 | BERKSHIRE HATHAWAY FINANCE CORP | | | 1,2 | 1FE | 517,187 | 98.9700 | 494,850 | 500,000 | 516,237 | 0 | (950) | 0 | 0 | 3.125 | 2.714 | MS | 4,601 | 7,813 | 05/23/2016 | 03/15/2026 |
| 10112R-AU-8 | BOSTON PROPERTIES LP | | | 1,2 | 2FE | 433,180 | 102.2270 | 408,908 | 400,000 | 431,226 | 0 | (1,954) | 0 | 0 | 3.850 | 2.408 | FA | 6,417 | 0 | 08/04/2016 | 02/01/2023 |
| 10510K-AC-1 | BRAMBLES USA INC | | C | 1,2 | 2FE | 535,435 | 101.4420 | 507,210 | 500,000 | 534,764 | 0 | (671) | 0 | 0 | 4.125 | 3.191 | AO | 3,896 | 0 | 10/19/2016 | 10/23/2025 |
| 11120V-AA-1 | BRIXMOR OPERATING PARTNERSHIP LP | | | 1,2 | 2FE | 500,055 | 98.1230 | 490,615 | 500,000 | 500,069 | 0 | 14 | 0 | 0 | 3.850 | 3.848 | FA | 8,021 | 9,625 | 06/15/2016 | 02/01/2025 |
| 118230-AK-7 | BUCKEYE PARTNERS LP | | | 1,2 | 2FE | 347,935 | 99.8020 | 349,307 | 350,000 | 348,361 | 0 | 215 | 0 | 0 | 4.150 | 4.233 | JJ | 7,263 | 14,525 | 12/17/2014 | 07/01/2023 |
| 118230-AP-6 | BUCKEYE PARTNERS LP | | | 1,2 | 2FE | 184,075 | 101.4660 | 187,712 | 185,000 | 184,096 | 0 | 21 | 0 | 0 | 5.600 | 5.635 | AO | 2,187 | 5,180 | 08/15/2016 | 10/15/2044 |
| 12189L-AA-9 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1FE | 341,511 | 121.6950 | 365,085 | 300,000 | 340,445 | 0 | (957) | 0 | 0 | 5.750 | 4.774 | MN | 2,875 | 17,250 | 11/16/2015 | 05/01/2040 |
| 124857-AQ-6 | CBS CORP | | | 1,2 | 2FE | 49,016 | 101.5820 | 47,744 | 47,000 | 48,875 | 0 | (140) | 0 | 0 | 4.000 | 3.470 | JJ | 867 | 940 | 03/14/2016 | 01/15/2026 |
| 12626P-AN-3 | CRH AMERICA INC | | C | 1,2 | 2FE | 337,113 | 102.8560 | 308,568 | 300,000 | 336,978 | 0 | (135) | 0 | 0 | 5.125 | 4.357 | MN | 1,836 | 7,688 | 10/11/2016 | 05/18/2045 |
| 126650-CN-8 | CVS HEALTH CORP | | | 1,2 | 2FE | 363,651 | 111.3560 | 334,068 | 300,000 | 363,386 | 0 | (265) | 0 | 0 | 5.125 | 3.882 | JJ | 6,876 | 0 | 10/05/2016 | 07/20/2045 |
| 14040H-BD-6 | CAPITAL ONE FINANCIAL CORP | | | | 2FE | 566,768 | 101.2410 | 546,701 | 540,000 | 565,360 | 0 | (1,408) | 0 | 0 | 3.500 | 2.702 | JD | 840 | 9,450 | 08/04/2016 | 06/15/2023 |
| 14162V-AA-4 | CARE CAPITAL PROPERTIES LP | | | 1,2 | 2FE | 475,000 | 96.8930 | 460,242 | 475,000 | 475,000 | 0 | 0 | 0 | 0 | 5.125 | 5.124 | FA | 11,293 | 0 | 07/07/2016 | 08/15/2026 |
| 141781-AY-0 | CARGILL INC | | | 1 | 1FE | 418,879 | 106.6470 | 399,926 | 375,000 | 398,444 | 0 | (4,987) | 0 | 0 | 4.307 | 2.777 | MN | 2,109 | 16,151 | 12/13/2012 | 05/14/2021 |
| 14912L-6C-0 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1FE | 349,475 | 101.1530 | 354,036 | 350,000 | 349,612 | 0 | 56 | 0 | 0 | 3.300 | 3.317 | JD | 706 | 11,550 | 08/12/2014 | 06/09/2024 |
| 14916R-AC-8 | CATHOLIC HEALTH INITIATIVES | | | 1 | 1FE | 290,478 | 96.8850 | 290,655 | 300,000 | 293,150 | 0 | 1,047 | 0 | 0 | 2.950 | 3.385 | MN | 1,475 | 8,850 | 05/15/2014 | 11/01/2022 |
| 15189X-AQ-1 | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | | | 1,2 | 1FE | 549,362 | 93.6680 | 515,174 | 550,000 | 549,387 | 0 | 25 | 0 | 0 | 2.400 | 2.413 | MS | 5,133 | 0 | 08/08/2016 | 09/01/2026 |
| 161175-BA-1 | CHARTER COMMUNICATIONS INC | | | 1,2 | 3FE | 613,250 | 115.6080 | 578,040 | 500,000 | 612,610 | 0 | (640) | 0 | 0 | 6.484 | 4.990 | AO | 6,124 | 16,210 | 08/10/2016 | 10/23/2045 |
| 166754-AP-6 | CHEVRON PHILLIPS CHEMICAL COMPANY LLC | | | 1,2 | 1FE | 349,083 | 99.4480 | 348,068 | 350,000 | 349,092 | 0 | 9 | 0 | 0 | 3.400 | 3.431 | JD | 1,289 | 0 | 11/17/2016 | 12/01/2026 |
| 166764-BL-3 | CHEVRON CORP | | | 1,2 | 1FE | 756,000 | 97.9790 | 734,843 | 750,000 | 755,713 | 0 | (287) | 0 | 0 | 2.954 | 2.859 | MN | 2,769 | 11,078 | 06/02/2016 | 05/16/2026 |
| 172967-FT-3 | CITIGROUP INC | | | | 2FE | 319,140 | 106.4600 | 319,380 | 300,000 | 311,125 | 0 | (1,976) | 0 | 0 | 4.500 | 3.686 | JJ | 6,263 | 13,500 | 09/06/2012 | 01/14/2022 |
| 172967-KX-8 | CITIGROUP INC | | | 2 | 2FE | 498,420 | 102.2840 | 511,420 | 500,000 | 498,499 | 0 | 79 | 0 | 0 | 2.361 | 2.444 | MJSD | 1,016 | 3,039 | 08/19/2016 | 09/01/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization) Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 195869-AG-7 | COLONIAL PIPELINE COMPANY | | | 1 | 1FE | 414,489 | 131.3690 | 392,793 | 299,000 | 412,558 | 0 | (1,931) | 0 | 0 | 7.630 | 4.231 | MN | 1,965 | 11,407 | 08/15/2016 | 04/15/2032 |
| 20030N-BF-7 | COMCAST CORP | | | 1 | 1FE | 124,296 | 99.4770 | 124,346 | 125,000 | 124,546 | 0 | 69 | 0 | 0 | 2.850 | 2.916 | JJ | 1,643 | 3,563 | 03/15/2013 | 01/15/2023 |
| 20030N-BJ-9 | COMCAST CORP | | | 1 | 1FE | 480,025 | 102.9620 | 489,070 | 475,000 | 478,904 | 0 | (466) | 0 | 0 | 3.600 | 3.469 | MS | 5,700 | 17,100 | 08/12/2014 | 03/01/2024 |
| 208251-AE-8 | CONOCO INC. | | | 1 | 2FE | 105,019 | 125.6900 | 125,690 | 100,000 | 104,813 | 0 | (206) | 0 | 0 | 6.950 | 6.379 | AO | 1,467 | 6,950 | 01/29/2016 | 04/15/2029 |
| 20826F-AG-1 | CONOCOPHILLIPS CO | | | 1,2 | 1FE | 401,696 | 98.7380 | 394,952 | 400,000 | 401,452 | 0 | (152) | 0 | 0 | 3.350 | 3.299 | MN | 1,712 | 13,400 | 05/14/2015 | 05/15/2025 |
| 209111-FG-3 | CONSOLIDATED EDISON INC | | | 1,2 | 1FE | 274,633 | 104.5220 | 261,305 | 250,000 | 274,317 | 0 | (316) | 0 | 0 | 4.500 | 3.929 | JD | 938 | 11,688 | 03/31/2016 | 12/01/2045 |
| 210795-QB-9 | UNITED AIRLINES INC | | | 1 | 1FE | 134,652 | 101.5680 | 129,073 | 127,080 | 132,825 | 0 | (428) | 0 | 0 | 4.000 | 3.164 | AO | 875 | 5,158 | 05/07/2013 | 04/29/2026 |
| 224044-CG-0 | COX COMMUNICATIONS INC | | | 1,2 | 2FE | 499,155 | 96.0090 | 480,045 | 500,000 | 499,177 | 0 | 22 | 0 | 0 | 3.350 | 3.370 | MS | 5,025 | 0 | 09/08/2016 | 09/15/2026 |
| 22546Q-AP-2 | CREDIT SUISSE AG (NEW YORK BRANCH) | | C | | 1FE | 496,175 | 100.0630 | 500,315 | 500,000 | 496,949 | 0 | 338 | 0 | 0 | 3.625 | 3.717 | MS | 5,639 | 18,125 | 09/24/2014 | 09/09/2024 |
| 22822R-AR-1 | CROWN CASTLE TOWERS LLC | | | 1 | 1FE | 160,477 | 108.1730 | 156,851 | 145,000 | 154,196 | 0 | (2,797) | 0 | 0 | 6.113 | 3.896 | MON | 394 | 8,864 | 11/29/2011 | 01/15/2040 |
| 233851-BW-3 | DAIMLER FINANCE NORTH AMERICA LLC | | C | 1 | 1FE | 206,556 | 99.8160 | 199,632 | 200,000 | 206,169 | 0 | (387) | 0 | 0 | 3.300 | 2.883 | MN | 770 | 3,300 | 05/23/2016 | 05/19/2025 |
| 233851-CH-5 | DAIMLER FINANCE NORTH AMERICA LLC | | C | | 1FE | 499,810 | 96.8180 | 484,090 | 500,000 | 499,828 | 0 | 18 | 0 | 0 | 2.000 | 2.008 | JJ | 4,861 | 0 | 06/30/2016 | 07/06/2021 |
| 24422E-SP-5 | JOHN DEERE CAPITAL CORP | | | | 1FE | 358,750 | 102.1520 | 357,532 | 350,000 | 356,886 | 0 | (804) | 0 | 0 | 3.350 | 3.053 | JD | 619 | 11,725 | 08/14/2014 | 06/12/2024 |
| 25272K-AD-5 | DIAMOND 1 FINANCE CORP | | | 1,2 | 2FE | 499,855 | 103.6410 | 518,205 | 500,000 | 499,879 | 0 | 24 | 0 | 0 | 4.420 | 4.426 | JD | 982 | 11,909 | 05/17/2016 | 06/15/2021 |
| 25470D-AK-5 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2FE | 199,830 | 95.3900 | 190,780 | 200,000 | 199,859 | 0 | 15 | 0 | 0 | 3.450 | 3.460 | MS | 2,032 | 6,900 | 02/25/2015 | 03/15/2025 |
| 25470D-AL-3 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2FE | 324,075 | 105.7560 | 317,268 | 300,000 | 323,272 | 0 | (803) | 0 | 0 | 4.900 | 3.866 | MS | 4,492 | 7,350 | 08/15/2016 | 03/11/2026 |
| 256677-AC-9 | DOLLAR GENERAL CORP | | | 1,2 | 2FE | 248,792 | 99.4560 | 248,640 | 250,000 | 248,920 | 0 | 128 | 0 | 0 | 3.250 | 3.327 | AO | 1,715 | 8,125 | 03/22/2016 | 04/15/2023 |
| 256853-AB-8 | DOLPHIN ENERGY LTDMUDEVYAEAE | | C | | 1FE | 336,375 | 110.4910 | 331,473 | 300,000 | 320,848 | 0 | (3,743) | 0 | 0 | 5.500 | 3.942 | JD | 733 | 16,500 | 07/23/2012 | 12/15/2021 |
| 257375-AE-5 | DOMINION GAS HOLDINGS LLC | | | 1,2 | 1FE | 368,756 | 101.0250 | 378,844 | 375,000 | 370,473 | 0 | 572 | 0 | 0 | 3.550 | 3.752 | MN | 2,219 | 13,313 | 11/22/2013 | 11/01/2023 |
| 25746U-CB-3 | DOMINION RESOURCES INC | | | 1,2 | 2FE | 206,665 | 100.6610 | 201,322 | 200,000 | 206,206 | 0 | (459) | 0 | 0 | 3.625 | 3.166 | JD | 604 | 7,250 | 04/29/2016 | 12/01/2024 |
| 257559-AH-7 | DOMTAR CORP | | | 1,2 | 2FE | 322,806 | 103.5000 | 336,375 | 325,000 | 323,650 | 0 | 224 | 0 | 0 | 4.400 | 4.490 | AO | 3,575 | 14,300 | 02/01/2013 | 04/01/2022 |
| 263534-BG-3 | E I DU PONT DE NEMOURS AND CO | | | 1 | 1FE | 74,625 | 122.4880 | 91,866 | 75,000 | 74,735 | 0 | 19 | 0 | 0 | 6.500 | 6.545 | JJ | 2,248 | 4,875 | 06/08/2009 | 01/15/2028 |
| 26442R-AD-3 | DUKE ENERGY PROGRESS INC | | | 1,2 | 1FE | 397,792 | 98.2910 | 393,164 | 400,000 | 397,838 | 0 | 43 | 0 | 0 | 4.150 | 4.183 | JD | 1,383 | 16,600 | 12/03/2015 | 12/01/2044 |
| 26875P-AK-7 | EOG RESOURCES INC | | | 1,2 | 2FE | 364,270 | 96.9750 | 363,656 | 375,000 | 366,897 | 0 | 1,178 | 0 | 0 | 2.625 | 3.009 | MS | 2,898 | 9,844 | 10/08/2014 | 03/15/2023 |
| 26884A-BF-9 | ERP OPERATING LP | | | 1,2 | 1FE | 496,705 | 94.0290 | 470,145 | 500,000 | 496,771 | 0 | 66 | 0 | 0 | 2.850 | 2.926 | MN | 3,127 | 0 | 10/04/2016 | 11/01/2026 |
| 285512-AD-1 | ELECTRONIC ARTS INC | | | 1,2 | 2FE | 442,484 | 105.8200 | 423,280 | 400,000 | 441,077 | 0 | (1,407) | 0 | 0 | 4.800 | 3.452 | MS | 6,400 | 9,973 | 08/18/2016 | 03/01/2026 |
| 29379V-AN-3 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2,5 | 2FE | 324,000 | 85.1250 | 340,500 | 400,000 | 324,695 | 0 | 695 | 0 | 0 | 7.000 | 8.668 | JD | 2,333 | 14,000 | 07/12/2016 | 06/01/2067 |
| 30231G-AW-2 | EXXON MOBIL CORP | | | 1,2 | 1FE | 265,108 | 102.7080 | 256,770 | 250,000 | 264,906 | 0 | (201) | 0 | 0 | 4.114 | 3.772 | MS | 3,428 | 5,085 | 03/31/2016 | 03/01/2046 |
| 31428X-AW-6 | FEDEX CORP | | | 1 | 2FE | 430,916 | 108.4240 | 433,696 | 400,000 | 430,889 | 0 | (27) | 0 | 0 | 5.100 | 4.598 | JJ | 9,407 | 0 | 12/02/2016 | 01/15/2044 |
| 31620M-AT-3 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1,2 | 2FE | 494,455 | 94.4420 | 472,210 | 500,000 | 494,634 | 0 | 179 | 0 | 0 | 3.000 | 3.130 | FA | 5,625 | 0 | 08/11/2016 | 08/15/2026 |
| 340711-AT-7 | FLORIDA GAS TRANSMISSION CO | | | 1 | 2FE | 327,655 | 107.5630 | 322,689 | 300,000 | 312,385 | 0 | (3,185) | 0 | 0 | 5.450 | 4.182 | JJ | 7,539 | 16,350 | 11/29/2011 | 07/15/2020 |
| 345397-WF-6 | FORD MOTOR CREDIT CO LLC | | | | 2FE | 355,730 | 103.1470 | 361,015 | 350,000 | 353,819 | 0 | (571) | 0 | 0 | 4.250 | 4.034 | MS | 4,173 | 14,875 | 01/09/2014 | 09/20/2022 |
| 345397-XU-2 | FORD MOTOR CREDIT COMPANY LLC | | | | 2FE | 402,468 | 101.2940 | 405,176 | 400,000 | 402,318 | 0 | (150) | 0 | 0 | 4.389 | 4.311 | JJ | 8,437 | 8,778 | 02/22/2016 | 01/08/2026 |
| 349553-AL-1 | FORTIS INC | | | 1,2 | 2FE | 495,840 | 93.2300 | 466,150 | 500,000 | 495,910 | 0 | 70 | 0 | 0 | 3.055 | 3.153 | AO | 3,691 | 0 | 10/19/2016 | 10/04/2026 |
| 36164Q-NA-2 | GE CAPITAL INTERNATIONAL FUNDING CO | | | | 1FE | 305,262 | 105.0230 | 315,069 | 300,000 | 305,103 | 0 | (145) | 0 | 0 | 4.418 | 4.286 | MN | 1,694 | 13,954 | 11/18/2015 | 11/15/2035 |
| 36962G-6S-8 | GENERAL ELECTRIC CO | | | | 1FE | 238,404 | 101.4580 | 253,645 | 250,000 | 242,053 | 0 | 1,147 | 0 | 0 | 3.100 | 3.688 | JJ | 3,703 | 7,750 | 09/09/2013 | 01/09/2023 |
| 36962G-7K-4 | GENERAL ELECTRIC CAPITAL CORP | | | 2 | 1FE | 355,870 | 102.7690 | 359,692 | 350,000 | 354,592 | 0 | (553) | 0 | 0 | 3.450 | 3.242 | MN | 1,543 | 12,075 | 08/15/2014 | 05/15/2024 |
| 37045V-AG-5 | GENERAL MOTORS CO | | | 1 | 2FE | 687,670 | 98.2500 | 687,750 | 700,000 | 689,669 | 0 | 1,383 | 0 | 0 | 4.000 | 4.208 | AO | 7,000 | 14,000 | 10/05/2016 | 04/01/2025 |
| 375558-BL-6 | GILEAD SCIENCES INC | | | 1,2 | 1FE | 498,230 | 96.2150 | 481,075 | 500,000 | 498,294 | 0 | 64 | 0 | 0 | 2.500 | 2.556 | MS | 3,507 | 0 | 09/15/2016 | 09/01/2023 |
| 38141E-C2-3 | GOLDMAN SACHS & CO | | | 1,2 | 1FE | 427,844 | 102.2580 | 409,032 | 400,000 | 426,647 | 0 | (1,197) | 0 | 0 | 3.850 | 2.830 | JJ | 7,401 | 0 | 08/16/2016 | 07/08/2024 |
| 38141G-GQ-1 | GOLDMAN SACHS GROUP INC | | | | 1FE | 250,362 | 109.7060 | 246,839 | 225,000 | 241,652 | 0 | (3,306) | 0 | 0 | 5.250 | 3.484 | JJ | 5,053 | 11,813 | 04/09/2014 | 07/27/2021 |
| 38148J-HB-0 | Goldman Sachs Bank USA | | | | 1FE | 250,000 | 101.8450 | 254,613 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.200 | 2.200 | JJ | 2,577 | 5,515 | 01/06/2015 | 01/14/2020 |
| 38148J-RT-0 | Goldman Sachs Bank USA | | | | 1FE | 100,000 | 102.3660 | 102,366 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 2.950 | 2.949 | AO | 574 | 2,958 | 04/14/2015 | 04/22/2025 |
| 401378-AA-2 | GUARDIAN LIFE INSURANCE CO OF AMERICA | | | | 1FE | 248,479 | 133.3230 | 239,981 | 180,000 | 247,679 | 0 | (801) | 0 | 0 | 7.375 | 4.673 | MS | 3,356 | 6,638 | 06/29/2016 | 09/30/2039 |
| 404280-AN-9 | HSBC HOLDINGS PLC | | C | | 1FE | 384,888 | 104.1540 | 364,539 | 350,000 | 370,582 | 0 | (3,603) | 0 | 0 | 4.000 | 2.787 | MS | 3,539 | 14,000 | 11/01/2012 | 03/30/2022 |
| 404280-BA-6 | HSBC HOLDINGS PLC | | C | | 1FE | 199,926 | 100.7100 | 201,420 | 200,000 | 199,932 | 0 | 6 | 0 | 0 | 3.600 | 3.606 | MN | 720 | 3,600 | 05/18/2016 | 05/25/2023 |
| 40429X-SW-7 | HSBC FINANCE CORP | | C | | 1FE | 104,275 | 101.8250 | 101,825 | 100,000 | 100,367 | 0 | (654) | 0 | 0 | 5.900 | 5.198 | JJ | 2,721 | 5,900 | 01/29/2010 | 07/15/2017 |
| 40434A-D9-7 | HSBC Bank USA, National Association | | C | 2 | 1FE | 50,000 | 101.4220 | 50,711 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 2.450 | 2.450 | MON | 40 | 1,228 | 11/05/2015 | 11/20/2025 |
| 437076-AV-4 | HOME DEPOT INC | | | 1,2 | 1FE | 379,602 | 126.0470 | 378,141 | 300,000 | 377,626 | 0 | (1,860) | 0 | 0 | 5.950 | 4.215 | AO | 4,463 | 17,850 | 12/03/2015 | 04/01/2041 |
| 44841C-AB-0 | HUTCHISON WHAMPOA LTD | | C | | 1FE | 202,901 | 107.1800 | 203,642 | 190,000 | 198,853 | 0 | (1,577) | 0 | 0 | 4.625 | 3.604 | JJ | 4,101 | 8,788 | 05/06/2014 | 01/13/2022 |
| 458140-AM-2 | INTEL CORP | | | 1 | 1FE | 239,451 | 100.2460 | 250,615 | 250,000 | 242,776 | 0 | 1,073 | 0 | 0 | 2.700 | 3.232 | JD | 300 | 6,750 | 09/18/2013 | 12/15/2022 |
| 459200-HU-8 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1FE | 256,315 | 103.6840 | 259,210 | 250,000 | 254,979 | 0 | (610) | 0 | 0 | 3.625 | 3.308 | FA | 3,499 | 9,063 | 10/01/2014 | 02/12/2024 |
| 46132F-AA-8 | INVESCO FINANCE PLC | SD | | 1 | 1FE | 151,614 | 100.8070 | 151,211 | 150,000 | 151,010 | 0 | (154) | 0 | 0 | 3.125 | 3.000 | MN | 404 | 4,688 | 11/06/2012 | 11/30/2022 |
| 46625H-JX-9 | JPMORGAN CHASE & CO | | | | 1FE | 453,200 | 101.9440 | 458,748 | 450,000 | 452,540 | 0 | (279) | 0 | 0 | 3.625 | 3.537 | MN | 2,175 | 16,313 | 08/14/2014 | 05/13/2024 |
| 46625H-JY-7 | JPMORGAN CHASE & CO | | | | 2FE | 348,790 | 100.7910 | 352,769 | 350,000 | 349,079 | 0 | 97 | 0 | 0 | 3.875 | 3.914 | MS | 4,182 | 13,563 | 01/21/2015 | 09/10/2024 |
| 478160-BU-7 | JOHNSON & JOHNSON | | | 1,2 | 1FE | 248,688 | 100.0920 | 250,230 | 250,000 | 248,731 | 0 | 43 | 0 | 0 | 3.550 | 3.587 | MS | 2,958 | 4,438 | 02/25/2016 | 03/01/2036 |
| 478165-AG-8 | S C JOHNSON & SON INC | | | 1 | 1FE | 259,108 | 104.7100 | 261,775 | 250,000 | 259,097 | 0 | (11) | 0 | 0 | 4.800 | 4.547 | MS | 4,000 | 0 | 12/01/2016 | 09/01/2040 |

# 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 |
| 49327M-2K-9 | KEYBANK NA | | | | 1FE | 779,768 | 99.4530 | 745,898 | 750,000 | 778,686 | 0 | (1,081) | 0 | 0 | 3.300 | 2.784 | JD | 2,063 | 8,250 | 12/05/2016 | 06/01/2025 |
| 49338L-AB-9 | KEYSIGHT TECHNOLOGIES INC | | | 1,2 | 2FE | 514,805 | 98.9500 | 494,750 | 500,000 | 514,449 | 0 | (356) | 0 | 0 | 4.550 | 4.103 | AO | 3,855 | 11,375 | 10/05/2016 | 10/30/2024 |
| 50076Q-AR-7 | KRAFT FOODS GROUP INC | | | | 2FE | 490,998 | 128.6160 | 450,156 | 350,000 | 489,581 | 0 | (1,417) | 0 | 0 | 6.875 | 4.109 | JJ | 10,360 | 0 | 08/16/2016 | 01/26/2039 |
| 50587K-AA-9 | LAFARGEHOLCIM FINANCE US LLC | | | 1,2 | 2FE | 499,580 | 96.7470 | 483,735 | 500,000 | 499,590 | 0 | 10 | 0 | 0 | 3.500 | 3.510 | MS | 4,813 | 0 | 09/15/2016 | 09/22/2026 |
| 55279H-AK-6 | MANUFACTURERS AND TRADERS TRUST CO | | | 2 | 1FE | 199,776 | 97.0020 | 194,004 | 200,000 | 199,814 | 0 | 20 | 0 | 0 | 2.900 | 2.913 | FA | 2,336 | 5,800 | 02/03/2015 | 02/06/2025 |
| 573284-AA-4 | MARTIN MARIETTA MATERIALS, INC. | | | | 2FE | 494,648 | 116.4770 | 465,908 | 400,000 | 490,990 | 0 | (3,658) | 0 | 0 | 7.000 | 3.948 | JD | 2,333 | 14,000 | 07/20/2016 | 12/01/2025 |
| 59217G-AQ-2 | METROPOLITAN LIFE GLOBAL FUNDING I | | | | 1FE | 411,336 | 105.4160 | 421,664 | 400,000 | 407,663 | 0 | (1,304) | 0 | 0 | 3.875 | 3.474 | AO | 3,444 | 15,500 | 01/23/2014 | 04/11/2022 |
| 59284M-AB-0 | MEXICO CITY AIRPORT TRUST | | C | 1,2 | 2FE | 249,625 | 90.9670 | 227,418 | 250,000 | 249,624 | 0 | (1) | 0 | 0 | 5.500 | 5.510 | AO | 3,552 | 0 | 10/25/2016 | 10/31/2046 |
| 594918-BC-7 | MICROSOFT CORP | | | 1,2 | 1FE | 473,742 | 96.0310 | 494,560 | 515,000 | 475,335 | 0 | 1,464 | 0 | 0 | 3.500 | 4.107 | FA | 6,960 | 18,025 | 12/03/2015 | 02/12/2035 |
| 59562V-AR-8 | BERKSHIRE HATHAWAY ENERGY CO | | | 1 | 1FE | 381,738 | 129.0640 | 387,192 | 300,000 | 381,571 | 0 | (167) | 0 | 0 | 6.500 | 4.472 | MS | 5,742 | 0 | 12/01/2016 | 09/15/2037 |
| 60920L-AC-8 | MONDELEZ INTERNATIONAL HOLDINGS NETHERLA | | | 1,2 | 2FE | 498,155 | 95.8620 | 479,310 | 500,000 | 498,218 | 0 | 63 | 0 | 0 | 2.000 | 2.078 | AO | 1,750 | 0 | 10/19/2016 | 10/28/2021 |
| 61745E-E9-8 | MORGAN STANLEY | | | 9 | 1FE | 50,000 | 101.3330 | 50,667 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 2.746 | 2.746 | MJSD | 34 | 1,264 | 09/14/2010 | 09/22/2019 |
| 61746B-DJ-2 | MORGAN STANLEY | | | 1 | 1FE | 116,926 | 102.2880 | 127,860 | 125,000 | 119,371 | 0 | 780 | 0 | 0 | 3.750 | 4.599 | FA | 1,641 | 4,688 | 09/09/2013 | 02/25/2023 |
| 61746B-DQ-6 | MORGAN STANLEY | | | 1 | 1FE | 300,647 | 102.6960 | 308,088 | 300,000 | 300,516 | 0 | (55) | 0 | 0 | 3.875 | 3.848 | AO | 2,002 | 11,625 | 07/21/2015 | 04/29/2024 |
| 61747W-AL-3 | MORGAN STANLEY | | | 1 | 1FE | 280,158 | 110.6390 | 276,598 | 250,000 | 267,191 | 0 | (3,380) | 0 | 0 | 5.500 | 3.845 | JJ | 5,844 | 13,750 | 03/13/2013 | 07/28/2021 |
| 65364U-AA-4 | NIAGARA MOHAWK POWER CORP | | C | 1 | 1FE | 309,623 | 107.1300 | 321,390 | 300,000 | 303,403 | 0 | (1,213) | 0 | 0 | 4.881 | 4.415 | FA | 5,532 | 14,643 | 07/13/2011 | 08/15/2019 |
| 665501-AJ-1 | NORTHERN NATURAL GAS CO | | | 1,2 | 1FE | 544,476 | 101.7330 | 529,012 | 520,000 | 535,582 | 0 | (3,417) | 0 | 0 | 4.250 | 3.472 | JD | 1,842 | 22,100 | 04/09/2014 | 06/01/2021 |
| 675553-AA-9 | OCHSNER CLINIC FOUNDATION | | | 1,2 | 2FE | 527,175 | 117.5300 | 587,650 | 500,000 | 526,735 | 0 | (395) | 0 | 0 | 5.897 | 5.519 | MN | 3,768 | 29,485 | 11/16/2015 | 05/15/2045 |
| 677050-AE-6 | OGLETHORPE POWER CORP | | | 1 | 1FE | 273,238 | 108.6630 | 271,658 | 250,000 | 257,313 | 0 | (3,130) | 0 | 0 | 6.100 | 4.677 | MS | 4,490 | 15,250 | 06/21/2011 | 03/15/2019 |
| 68389X-AP-0 | ORACLE CORP | | | 1 | 1FE | 184,468 | 98.8000 | 197,600 | 200,000 | 189,359 | 0 | 1,633 | 0 | 0 | 2.500 | 3.525 | AO | 1,056 | 5,000 | 11/20/2013 | 10/15/2022 |
| 68389X-AU-9 | ORACLE CORP | | | 1,2 | 1FE | 453,200 | 101.9810 | 458,915 | 450,000 | 452,547 | 0 | (296) | 0 | 0 | 3.400 | 3.312 | JJ | 7,353 | 15,300 | 10/02/2014 | 07/08/2024 |
| 68389X-BM-6 | ORACLE CORP | | | 1,2 | 1FE | 298,872 | 94.5820 | 283,746 | 300,000 | 298,921 | 0 | 49 | 0 | 0 | 2.650 | 2.693 | JJ | 3,843 | 0 | 06/29/2016 | 07/15/2026 |
| 693475-AP-0 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 1FE | 155,480 | 102.5960 | 153,894 | 150,000 | 154,980 | 0 | (499) | 0 | 0 | 3.900 | 3.379 | AO | 1,008 | 5,850 | 02/23/2016 | 04/29/2024 |
| 69349L-AG-3 | PNC BANK NA | | | 2 | 1FE | 326,929 | 98.3760 | 344,316 | 350,000 | 334,322 | 0 | 2,384 | 0 | 0 | 2.700 | 3.555 | MN | 1,575 | 9,450 | 11/13/2013 | 11/01/2022 |
| 69353R-EF-1 | PNC BANK NA | | | 2 | 1FE | 250,105 | 100.3050 | 250,763 | 250,000 | 250,099 | 0 | (2) | 0 | 0 | 3.300 | 3.294 | AO | 1,398 | 8,250 | 10/28/2014 | 10/30/2024 |
| 694308-HG-5 | PACIFIC GAS AND ELECTRIC CO | | | 1,2 | 1FE | 468,126 | 104.2180 | 468,981 | 450,000 | 464,279 | 0 | (1,821) | 0 | 0 | 3.750 | 3.232 | FA | 6,375 | 16,875 | 10/30/2014 | 02/15/2024 |
| 694308-HN-0 | PACIFIC GAS AND ELECTRIC CO | | | 1,2 | 1FE | 159,906 | 101.0750 | 151,613 | 150,000 | 159,777 | 0 | (129) | 0 | 0 | 4.250 | 3.872 | MS | 1,877 | 3,188 | 03/31/2016 | 03/15/2046 |
| 695156-AQ-2 | PACKAGING CORP OF AMERICA | | | 1,2 | 2FE | 101,338 | 105.5410 | 105,541 | 100,000 | 100,975 | 0 | (119) | 0 | 0 | 4.500 | 4.329 | MN | 750 | 4,500 | 10/17/2013 | 11/01/2023 |
| 717081-DM-2 | PFIZER INC | | | 1 | 1FE | 305,082 | 103.4650 | 310,395 | 300,000 | 303,996 | 0 | (464) | 0 | 0 | 3.400 | 3.196 | MN | 1,303 | 10,200 | 08/12/2014 | 05/15/2024 |
| 718172-BE-8 | PHILIP MORRIS INTERNATIONAL INC | | | | 1FE | 368,269 | 103.3540 | 387,578 | 375,000 | 370,107 | 0 | 613 | 0 | 0 | 3.600 | 3.818 | MN | 1,725 | 13,500 | 11/22/2013 | 11/15/2023 |
| 74052B-AA-5 | PREMIER HEALTH PARTNERS | | | 1,2 | 1FE | 500,000 | 91.9950 | 459,975 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.911 | 2.912 | MN | 1,860 | 3,032 | 08/24/2016 | 11/15/2026 |
| 74256L-AU-3 | PRINCIPAL LIFE GLOBAL FUNDING II | | | | 1FE | 498,670 | 96.8700 | 484,350 | 500,000 | 498,751 | 0 | 81 | 0 | 0 | 3.000 | 3.031 | AO | 3,042 | 7,500 | 04/11/2016 | 04/18/2026 |
| 747525-AF-0 | QUALCOMM INC | | | 1,2 | 1FE | 398,560 | 101.8080 | 407,232 | 400,000 | 398,760 | 0 | 125 | 0 | 0 | 3.450 | 3.493 | MN | 1,572 | 13,800 | 05/13/2015 | 05/20/2025 |
| 74913G-AX-3 | QWEST CORP | | | 1 | 2FE | 776,643 | 109.6640 | 751,198 | 685,000 | 749,355 | 0 | (11,443) | 0 | 0 | 6.750 | 4.588 | JD | 3,853 | 46,238 | 04/07/2015 | 12/01/2021 |
| 806854-AH-8 | SCHLUMBERGER INVESTMENT SA | | | 1,2 | 1FE | 622,921 | 104.2970 | 625,782 | 600,000 | 618,206 | 0 | (2,399) | 0 | 0 | 3.650 | 3.142 | JD | 1,825 | 21,900 | 07/28/2015 | 12/01/2023 |
| 80685P-AA-6 | SCHLUMBERGER NORGE AS | | | 1,2 | 1FE | 386,710 | 105.6810 | 369,884 | 350,000 | 368,111 | 0 | (4,485) | 0 | 0 | 4.200 | 2.751 | JJ | 6,778 | 14,700 | 08/31/2012 | 01/15/2021 |
| 822582-AX-0 | SHELL INTERNATIONAL FINANCE BV | | C | 1 | 1FE | 259,905 | 102.4120 | 256,030 | 250,000 | 257,803 | 0 | (1,056) | 0 | 0 | 3.400 | 2.878 | FA | 3,282 | 8,500 | 12/17/2014 | 08/12/2023 |
| 822582-BT-8 | SHELL INTERNATIONAL FINANCE BV | | C | 1 | 1FE | 492,490 | 96.3250 | 481,625 | 500,000 | 492,886 | 0 | 396 | 0 | 0 | 2.875 | 3.051 | MN | 2,036 | 7,188 | 05/23/2016 | 05/10/2026 |
| 82481L-AD-1 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D | | C | 1,2 | 2FE | 499,865 | 93.4850 | 467,425 | 500,000 | 499,870 | 0 | 5 | 0 | 0 | 3.200 | 3.203 | MS | 4,356 | 0 | 10/05/2016 | 09/23/2026 |
| 828807-CR-6 | SIMON PROPERTY GROUP LP | | | 1,2 | 1FE | 608,863 | 103.3790 | 620,274 | 600,000 | 606,767 | 0 | (859) | 0 | 0 | 3.750 | 3.563 | FA | 9,375 | 22,500 | 10/02/2014 | 02/01/2024 |
| 828807-CW-5 | SIMON PROPERTY GROUP LP | | | 1,2 | 1FE | 206,286 | 99.0340 | 198,068 | 200,000 | 205,858 | 0 | (428) | 0 | 0 | 3.300 | 2.920 | JJ | 3,043 | 3,337 | 03/28/2016 | 01/15/2026 |
| 82937T-AA-0 | SINOPEC CAPITAL (2013) LTD | | C | 1 | 1FE | 345,674 | 97.5830 | 341,541 | 350,000 | 347,114 | 0 | 406 | 0 | 0 | 3.125 | 3.271 | AO | 2,036 | 10,938 | 04/24/2013 | 04/24/2023 |
| 842434-CQ-3 | SOUTHERN CALIFORNIA GAS CO | | | 1,2 | 1FE | 748,545 | 95.6490 | 717,368 | 750,000 | 748,638 | 0 | 93 | 0 | 0 | 2.600 | 2.622 | JD | 867 | 10,400 | 05/31/2016 | 06/15/2026 |
| 84861T-AA-6 | SPIRIT REALTY LP | | | 1,2 | 2FE | 496,890 | 94.1500 | 470,750 | 500,000 | 496,996 | 0 | 106 | 0 | 0 | 4.450 | 4.527 | MS | 8,220 | 0 | 08/11/2016 | 09/15/2026 |
| 856899-AB-5 | STATE GRID CORPORATION OF CHINA | | C | 1 | 1FE | 296,946 | 99.0820 | 297,246 | 300,000 | 297,963 | 0 | 283 | 0 | 0 | 3.125 | 3.244 | MN | 1,016 | 9,375 | 05/15/2013 | 05/22/2023 |
| 857477-AY-9 | STATE STREET CORP | | | 2 | 1FE | 432,500 | 88.3750 | 441,875 | 500,000 | 433,648 | 0 | 1,148 | 0 | 0 | 1.963 | 2.819 | MJSD | 436 | 4,450 | 08/17/2016 | 06/01/2067 |
| 86765B-AJ-8 | SUNOCO LOGISTICS PARTNERS LP | | | 1 | 2FE | 125,561 | 104.9900 | 125,988 | 120,000 | 123,156 | 0 | (544) | 0 | 0 | 4.650 | 4.076 | FA | 2,108 | 5,580 | 03/16/2012 | 02/15/2022 |
| 87165E-E6-0 | Synchrony Bank | | | | 1 | 150,000 | 101.1770 | 151,766 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 2.000 | 1.999 | MS | 847 | 3,008 | 03/18/2015 | 03/20/2020 |
| 878091-BC-0 | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | | | 1 | 1FE | 656,048 | 129.7720 | 648,860 | 500,000 | 653,830 | 0 | (2,081) | 0 | 0 | 6.850 | 4.647 | JD | 1,427 | 25,345 | 08/25/2016 | 12/16/2039 |
| 87969N-AD-7 | TELSTRA CORPORATION LTD | | C | 1,2 | 1FE | 336,935 | 98.7040 | 345,464 | 350,000 | 338,378 | 0 | 1,191 | 0 | 0 | 3.125 | 3.593 | AO | 2,552 | 10,938 | 10/08/2015 | 04/07/2025 |
| 887317-AX-3 | TIME WARNER INC | | | 1,2 | 2FE | 290,436 | 100.2270 | 300,681 | 300,000 | 290,629 | 0 | 153 | 0 | 0 | 4.850 | 5.058 | JJ | 6,709 | 16,207 | 11/17/2015 | 07/15/2045 |
| 891114Q-SC-3 | TORONTO-DOMINION BANK | | | 2 | 1FE | 200,000 | 99.3760 | 198,752 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 2.000 | 3.441 | MJSD | 11 | 4,000 | 12/23/2014 | 12/30/2021 |
| 891160-MJ-9 | TORONTO-DOMINION BANK | | | 2 | 1FE | 698,775 | 97.6830 | 683,781 | 700,000 | 698,795 | 0 | 20 | 0 | 0 | 3.625 | 3.640 | MS | 7,472 | 0 | 09/08/2016 | 09/15/2031 |
| 89233P-6N-1 | TOYOTA MOTOR CREDIT CORPORATION | | C | 2 | 1FE | 97,500 | 97.9010 | 97,901 | 100,000 | 99,708 | 0 | 1,376 | 0 | 0 | 2.000 | 3.416 | MS | 644 | 2,000 | 05/13/2015 | 09/05/2024 |
| 89352H-AK-5 | TRANSCANADA PIPELINES LTD | | | 1,2 | 1FE | 570,872 | 103.6730 | 578,495 | 558,000 | 570,147 | 0 | (680) | 0 | 0 | 3.750 | 3.371 | AO | 4,359 | 17,025 | 08/05/2016 | 10/16/2023 |
| 89378T-AC-7 | TRANSNET SOC LTD | | C | | 2FE | 288,000 | 95.7720 | 287,316 | 300,000 | 291,193 | 0 | 1,359 | 0 | 0 | 4.000 | 4.604 | JJ | 5,167 | 12,000 | 07/28/2014 | 07/26/2022 |
| 902133-AT-4 | TYCO ELECTRONICS GROUP SA | | C | 1,2 | 1FE | 769,847 | 101.8360 | 731,182 | 718,000 | 768,930 | 0 | (917) | 0 | 0 | 3.700 | 2.792 | FA | 10,036 | 0 | 10/20/2016 | 02/15/2026 |

# 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 |
| 90345W-AD-6 | US AIRWAYS GROUP INC | | | 1 | 1FE | 404,173 | 106.1840 | 405,927 | 382,287 | 401,050 | 0 | (1,095) | 0 | 0 | 4.625 | 3.677 | JD | 1,375 | 18,047 | 06/23/2014 | 12/03/2026 |
| 907818-DN-5 | UNION PACIFIC CORP | | | 1,2 | 1FE | 422,820 | 99.3460 | 447,057 | 450,000 | 430,467 | 0 | 2,734 | 0 | 0 | 2.750 | 3.526 | AO | 2,613 | 12,375 | 02/21/2014 | 04/15/2023 |
| 907818-EJ-3 | UNION PACIFIC CORP | | | 1,2 | 1FE | 493,410 | 100.5880 | 502,940 | 500,000 | 493,514 | 0 | 104 | 0 | 0 | 4.050 | 4.127 | MS | 6,750 | 10,125 | 02/25/2016 | 03/01/2046 |
| 909319-AA-3 | UNITED AIRLINES INC | | | 1 | 1FE | 325,848 | 103.3650 | 326,380 | 315,755 | 324,423 | 0 | (450) | 0 | 0 | 4.300 | 3.809 | FA | 5,129 | 13,765 | 04/24/2014 | 02/15/2027 |
| 909320-AA-4 | UNITED AIRLINES INC | | | 1 | 1FE | 472,104 | 100.2480 | 472,330 | 471,161 | 471,993 | 0 | (34) | 0 | 0 | 3.750 | 3.719 | MS | 5,791 | 18,148 | 09/18/2014 | 03/03/2028 |
| 91159J-AA-4 | U.S. BANCORP | | | 2 | 1FE | 486,613 | 100.5280 | 502,640 | 500,000 | 490,653 | 0 | 1,492 | 0 | 0 | 2.950 | 3.317 | JJ | 6,801 | 14,750 | 07/28/2014 | 07/15/2022 |
| 91324P-CN-0 | UNITEDHEALTH GROUP INC | | | 1 | 1FE | 149,816 | 103.0900 | 154,635 | 150,000 | 149,849 | 0 | 24 | 0 | 0 | 3.350 | 3.370 | JJ | 2,317 | 4,913 | 07/20/2015 | 07/15/2022 |
| 914746-AH-5 | UNIVERSITY OF LOUISVILLE FNDTN INC | | | 1 | 1FE | 300,000 | 100.5570 | 301,671 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 3.775 | 3.775 | MS | 3,775 | 11,325 | 08/23/2013 | 03/01/2022 |
| 92343V-BJ-2 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2FE | 118,886 | 96.6300 | 120,788 | 125,000 | 121,104 | 0 | 606 | 0 | 0 | 2.450 | 3.037 | MN | 510 | 3,063 | 03/19/2013 | 11/01/2022 |
| 92343V-CZ-5 | VERIZON COMMUNICATIONS INC | | | 1 | 2FE | 263,238 | 93.5420 | 280,626 | 300,000 | 263,574 | 0 | 297 | 0 | 0 | 4.672 | 5.429 | MS | 4,127 | 14,016 | 11/17/2015 | 03/15/2055 |
| 927804-FT-6 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 1FE | 265,400 | 101.5650 | 253,913 | 250,000 | 265,196 | 0 | (204) | 0 | 0 | 4.200 | 3.843 | MN | 1,342 | 10,500 | 03/31/2016 | 05/15/2045 |
| 929160-AS-8 | VULCAN MATERIALS CO | | | 1,2 | 2FE | 264,375 | 104.6250 | 261,563 | 250,000 | 263,385 | 0 | (990) | 0 | 0 | 4.500 | 3.720 | AO | 2,813 | 5,625 | 04/13/2016 | 04/01/2025 |
| 949746-RW-3 | WELLS FARGO & CO | | | | 1FE | 249,518 | 95.3240 | 238,310 | 250,000 | 249,553 | 0 | 35 | 0 | 0 | 3.000 | 3.022 | AO | 1,438 | 3,750 | 04/28/2016 | 04/22/2026 |
| 94974B-FY-1 | WELLS FARGO & CO | | | | 1FE | 789,660 | 101.3650 | 760,238 | 750,000 | 787,773 | 0 | (1,887) | 0 | 0 | 4.100 | 3.469 | JD | 2,392 | 15,375 | 06/02/2016 | 06/03/2026 |
| 980888-AF-8 | WOOLWORTHS LTD | | C | 1 | 2FE | 307,287 | 104.5230 | 313,569 | 300,000 | 303,548 | 0 | (743) | 0 | 0 | 4.550 | 4.245 | AO | 2,995 | 13,650 | 06/02/2011 | 04/12/2021 |
| 98417E-AK-6 | GLENCORE FINANCE CANADA LTD | | C | 1 | 2FE | 324,672 | 107.3010 | 321,903 | 300,000 | 314,132 | 0 | (2,591) | 0 | 0 | 4.950 | 3.879 | MN | 1,898 | 14,850 | 02/17/2012 | 11/15/2021 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 66,677,753 | XXX | 65,991,364 | 64,887,005 | 66,442,939 | 0 | (83,758) | 0 | 0 | XXX | XXX | XXX | 606,581 | 1,647,125 | XXX | XXX |
| 05949A-EW-6 | BOAMS 044 2A3 - CMO/RMBS | | | 4 | 1FM | 5,019 | 99.0090 | 6,715 | 6,782 | 4,701 | 0 | (679) | 0 | 0 | 5.500 | 16.424 | MON | 31 | 379 | 10/10/2008 | 05/25/2034 |
| 12669F-ZP-1 | CWHL 048 1A7 - CMO/RMBS | | | 4 | 1FM | 58,290 | 98.6490 | 57,216 | 58,000 | 58,277 | 0 | (5) | 0 | 0 | 5.750 | 5.607 | MON | 278 | 3,336 | 10/15/2013 | 07/25/2034 |
| 55265K-6E-4 | MASTR 041 5A4 - CMO/RMBS | | | 4 | 1FM | 11,542 | 94.7650 | 10,938 | 11,542 | 11,542 | 0 | 0 | 0 | 0 | 5.500 | 5.513 | MON | 53 | 634 | 11/21/2013 | 02/25/2034 |
| 59980T-AB-2 | MCMLT 161 M1 - CMO/RMBS | | | 4 | 1FE | 1,003,250 | 100.0000 | 1,000,000 | 1,000,000 | 1,002,815 | 0 | (435) | 0 | 0 | 3.150 | 3.038 | MON | 2,625 | 10,500 | 08/15/2016 | 04/25/2057 |
| 61745M-ZY-2 | MSM 043 2A4 - CMO/RMBS | | | 4 | 1FM | 271,478 | 97.5630 | 266,347 | 273,000 | 272,051 | 0 | 70 | 0 | 0 | 5.500 | 5.559 | MON | 1,251 | 15,015 | 03/15/2013 | 04/25/2034 |
| 74160M-AL-6 | PRIME 031 A11 - CMO/RMBS | | | 4 | 2FM | 49,490 | 99.1920 | 48,604 | 49,000 | 49,401 | 0 | (56) | 0 | 0 | 5.450 | 4.916 | MON | 223 | 2,670 | 08/20/2013 | 06/25/2033 |
| 74160M-GL-0 | PRIME 051 1A3 - CMO/RMBS | | | 4 | 1FM | 79,001 | 98.3810 | 77,721 | 79,000 | 78,999 | 0 | 0 | 0 | 0 | 5.350 | 5.286 | MON | 352 | 4,223 | 12/06/2013 | 03/25/2035 |
| 81733Y-EC-9 | SEMT 152 B1 - CMO/RMBS | | | 4 | 1FE | 496,349 | 96.9260 | 465,948 | 480,725 | 495,705 | 0 | (643) | 0 | 0 | 3.753 | 3.151 | MON | 1,503 | 4,521 | 08/31/2016 | 05/25/2045 |
| 81745B-AN-5 | SEQUOIA MORTGAGE TRUST 2013-6 - CMO | | | 4 | 1Z | 996,655 | 99.6350 | 996,521 | 1,000,172 | 996,699 | 0 | 44 | 0 | 0 | 3.531 | 3.606 | N/A | 2,943 | 2,947 | 12/06/2016 | 05/25/2043 |
| 89172H-AB-3 | TPMT 153 A2 - CMO/RMBS | | | 4 | 1Z | 530,781 | 102.7480 | 513,740 | 500,000 | 529,507 | 0 | (1,274) | 0 | 0 | 4.000 | 2.930 | MON | 1,667 | 5,000 | 09/15/2016 | 03/25/2054 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 3,501,854 | XXX | 3,443,750 | 3,458,221 | 3,499,696 | 0 | (2,979) | 0 | 0 | XXX | XXX | XXX | 10,926 | 49,225 | XXX | XXX |
| 05544B-AA-5 | BHMS 14ATLS AFX - CMBS | | | 4 | 1FM | 500,225 | 101.0790 | 505,395 | 500,000 | 499,970 | 0 | (107) | 0 | 0 | 3.600 | 3.604 | MON | 1,500 | 18,003 | 08/15/2014 | 07/08/2033 |
| 19990A-AG-4 | COMM 16SAVA B - CMBS/RMBS | | | 4,5 | 1FE | 500,000 | 100.4700 | 502,350 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.004 | 3.004 | MON | 668 | 1,459 | 10/27/2016 | 10/17/2034 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 1,000,225 | XXX | 1,007,745 | 1,000,000 | 999,970 | 0 | (107) | 0 | 0 | XXX | XXX | XXX | 2,168 | 19,461 | XXX | XXX |
| 02665X-AA-7 | AH4R 14SFR3 A - ABS | | | 4 | 1FE | 482,521 | 102.3020 | 493,661 | 482,553 | 481,980 | 0 | (439) | 0 | 0 | 3.678 | 3.651 | MON | 1,479 | 17,775 | 11/20/2014 | 12/18/2036 |
| 03027W-AJ-1 | AMT 132A 2A - ABS | | | 1 | 1FE | 402,047 | 99.8420 | 409,352 | 410,000 | 404,406 | 0 | 788 | 0 | 0 | 3.070 | 3.311 | MON | 559 | 12,587 | 11/20/2013 | 03/15/2048 |
| 03065B-AG-6 | AMCAR 133 E - ABS | | | 4 | 1FE | 611,813 | 101.4530 | 608,718 | 600,000 | 610,364 | 0 | (1,449) | 0 | 0 | 3.740 | 3.019 | MON | 1,434 | 7,480 | 08/19/2016 | 12/08/2020 |
| 04364T-AD-0 | ACER 161 B - ABS | | | 4 | 1FE | 499,967 | 100.6920 | 503,460 | 500,000 | 499,974 | 0 | 7 | 0 | 0 | 2.850 | 2.869 | MON | 831 | 8,827 | 04/18/2016 | 07/10/2020 |
| 05618M-AG-9 | BABSN 143 B2 - CDO | | C | 4 | 1FE | 500,000 | 97.5900 | 487,950 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.370 | 4.388 | JAJO | 4,613 | 21,971 | 10/09/2014 | 01/15/2026 |
| 139738-AG-3 | AFIN 152 C - ABS | | | 4 | 1FE | 499,961 | 101.1910 | 505,955 | 500,000 | 499,976 | 0 | 251 | 0 | 0 | 2.670 | 2.687 | MON | 408 | 13,350 | 05/13/2015 | 08/20/2020 |
| 13976A-AG-5 | AFIN 163 C - ABS | | | 4 | 1FE | 499,945 | 99.0600 | 495,300 | 500,000 | 499,948 | 0 | 4 | 0 | 0 | 2.350 | 2.365 | MON | 359 | 2,905 | 09/12/2016 | 09/20/2021 |
| 22822R-BD-1 | CCI 152 C25 - ABS | | | 1 | 1FE | 607,071 | 101.2750 | 590,433 | 583,000 | 606,442 | 0 | (629) | 0 | 0 | 3.663 | 3.116 | MON | 949 | 5,971 | 10/20/2016 | 05/15/2045 |
| 24703B-AE-5 | DEFT 151 C - ABS | | | 4 | 1FE | 249,939 | 99.5410 | 248,853 | 250,000 | 249,980 | 0 | 25 | 0 | 0 | 2.420 | 2.442 | MON | 151 | 6,050 | 04/15/2015 | 03/23/2020 |
| 25755T-AD-2 | DPABS 151 A2I - ABS | | | 4 | 2FE | 502,116 | 96.9980 | 480,140 | 495,000 | 501,540 | 0 | (576) | 0 | 0 | 3.484 | 3.120 | JAJO | 3,162 | 4,322 | 08/15/2016 | 10/25/2045 |
| 28415P-AA-2 | EHGVT 16A A - ABS | | | 4 | 1FE | 440,397 | 100.2150 | 441,351 | 440,404 | 440,400 | 0 | 3 | 0 | 0 | 2.730 | 2.731 | MON | 134 | 6,039 | 06/22/2016 | 04/25/2028 |
| 432837-AA-0 | HGVT-13A-NTS - ABS | | | 4 | 1FE | 466,587 | 99.6100 | 465,661 | 467,484 | 481,475 | 0 | 14,888 | 0 | 0 | 2.280 | 0.040 | MON | 888 | 4,553 | 08/17/2016 | 01/26/2026 |
| 46616Y-AA-2 | HENDR 122 A - ABS | | | 4 | 1FE | 318,638 | 98.1800 | 296,925 | 302,429 | 319,918 | 0 | (223) | 0 | 0 | 3.840 | 3.101 | MON | 516 | 11,699 | 02/27/2015 | 10/15/2059 |
| 67108W-AL-3 | OZLM 7 A2B - CDO | | | 4 | 1FE | 498,750 | 97.3930 | 486,965 | 500,000 | 499,117 | 0 | 228 | 0 | 0 | 4.249 | 4.312 | JAJO | 4,367 | 21,245 | 06/13/2014 | 07/17/2026 |
| 78403D-AH-3 | SBAC 142 2C - ABS | | | 1 | 1FE | 587,013 | 99.9690 | 579,820 | 580,000 | 586,682 | 0 | (331) | 0 | 0 | 3.869 | 3.698 | MON | 997 | 14,992 | 07/15/2016 | 10/15/2049 |
| 80284A-AG-1 | SDART 145 D - ABS | | | 4 | 1FE | 842,918 | 102.1180 | 842,474 | 825,000 | 839,928 | 0 | (2,990) | 0 | 0 | 3.210 | 2.335 | MON | 1,177 | 11,034 | 07/21/2016 | 01/15/2021 |
| 82652W-AA-6 | SRFC-162-A - ABS | | | 4 | 1FE | 308,315 | 98.8510 | 304,835 | 308,378 | 308,322 | 0 | 7 | 0 | 0 | 2.330 | 2.336 | MON | 220 | 3,216 | 07/11/2016 | 07/22/2033 |
| 85022W-AA-2 | SCFT 16A A - ABS | | | 4 | 1FE | 470,622 | 100.5000 | 472,993 | 470,640 | 470,622 | 0 | 0 | 0 | 0 | 3.050 | 3.071 | MON | 239 | 2,466 | 09/16/2016 | 11/25/2023 |
| 87154E-AD-2 | SYMP 15 B2 - CDO | | | 4 | 1FE | 485,950 | 97.3440 | 486,720 | 500,000 | 489,780 | 0 | 1,184 | 0 | 0 | 4.210 | 4.720 | JAJO | 4,327 | 21,050 | 10/17/2014 | 10/19/2026 |
| 87244C-AA-4 | TICMM-1-A - CDO | | | 4,5 | 1FE | 500,000 | 100.0000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.951 | 3.440 | N/A | 492 | 0 | 08/25/2016 | 10/20/2028 |
| 87266H-AA-6 | TRUPS FINANCIALS NOTE SECURITIZATION 201 | | C | 4 | 1FE | 538,500 | 89.7500 | 538,500 | 600,000 | 539,933 | 0 | 1,433 | 0 | 0 | 2.946 | 4.215 | JAJO | 6,726 | 0 | 07/22/2016 | 01/20/2038 |

# 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 |
| 96033C-AA-0 | WR 161 A - ABS | | | 4 | 1FE | 425,563 | 101.0340 | 431,514 | 427,098 | 425,969 | 0 | 406 | 0 | 0 | 3.500 | 3.651 | MON | 1,246 | 9,100 | 04/22/2016 | 12/20/2028 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 10,738,630 | XXX | 10,671,579 | 10,741,986 | 10,756,755 | 0 | 12,586 | 0 | 0 | XXX | XXX | XXX | 35,274 | 206,634 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 81,918,462 | XXX | 81,114,438 | 80,087,211 | 81,699,360 | 0 | (74,258) | 0 | 0 | XXX | XXX | XXX | 654,948 | 1,922,445 | XXX | XXX |
| 020002-AU-5 | ALLSTATE CORP | | | 1,2,5 | 2FE | 568,490 | 114.0000 | 570,000 | 500,000 | 567,277 | 0 | (1,213) | 0 | 0 | 6.500 | 5.393 | MN | 4,153 | 16,250 | 08/29/2016 | 05/15/2067 |
| 025816-BL-2 | AMERICAN EXPRESS CO | | | 2,5 | 3FE | 287,500 | 94.8750 | 284,625 | 300,000 | 287,637 | 0 | 112 | 0 | 0 | 4.900 | 5.157 | MS | 4,328 | 14,700 | 02/26/2016 | 12/29/2049 |
| 054536-AB-3 | AXA SA | | C | 2,5 | 2FE | 93,190 | 100.0040 | 100,004 | 100,000 | 93,672 | 0 | 192 | 0 | 0 | 6.463 | 6.959 | JD | 305 | 6,463 | 09/10/2012 | 12/29/2049 |
| 060505-EN-0 | BANK OF AMERICA CORP | | | 2,5 | 3FE | 408,500 | 100.5500 | 402,200 | 400,000 | 407,548 | 0 | (692) | 0 | 0 | 6.100 | 5.808 | MS | 7,049 | 24,400 | 11/04/2015 | 12/29/2049 |
| 172967-JK-8 | CITIGROUP INC | | | 2,5 | 3FE | 254,688 | 101.0000 | 252,500 | 250,000 | 253,248 | 0 | (897) | 0 | 0 | 5.875 | 5.431 | MS | 3,835 | 14,688 | 04/28/2015 | 12/29/2049 |
| 316773-CM-0 | FIFTH THIRD BANCORP | | | 2,5 | 3FE | 252,313 | 93.2500 | 256,438 | 275,000 | 252,588 | 0 | 230 | 0 | 0 | 5.100 | 5.648 | JD | 7,051 | 7,013 | 11/12/2015 | 12/29/2049 |
| 38148B-AB-4 | GOLDMAN SACHS GROUP INC | | | 2,5 | 3FE | 301,500 | 101.0000 | 303,000 | 300,000 | 301,058 | 0 | (282) | 0 | 0 | 5.375 | 5.259 | MN | 2,284 | 16,125 | 04/28/2015 | 12/29/2049 |
| 46625H-KK-5 | JPMORGAN CHASE & CO | | | 2,5 | 2FE | 301,875 | 102.0560 | 306,168 | 300,000 | 301,313 | 0 | (353) | 0 | 0 | 5.300 | 5.155 | MN | 2,650 | 15,900 | 04/28/2015 | 12/29/2049 |
| 617474-AA-9 | MORGAN STANLEY | | | 2,5 | 3FE | 253,438 | 101.1250 | 252,813 | 250,000 | 252,437 | 0 | (612) | 0 | 0 | 5.550 | 5.244 | JJ | 6,398 | 13,875 | 04/28/2015 | 12/29/2049 |
| 66644P-AA-5 | NORTHGROUP PREFERRED CAPITAL CORP | | | 1,2,5 | 2FE | 104,680 | 99.4090 | 99,409 | 100,000 | 101,027 | 0 | (1,309) | 0 | 0 | 6.378 | 5.008 | AO | 1,346 | 6,378 | 10/17/2012 | 01/29/2049 |
| 69352P-AC-7 | PPL CAPITAL FUNDING INC | | | 1,2,5 | 2FE | 438,750 | 88.8230 | 444,115 | 500,000 | 438,840 | 0 | 90 | 0 | 0 | 6.700 | 7.659 | MS | 8,468 | 0 | 11/30/2016 | 03/30/2067 |
| 744320-AM-4 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2FE | 315,750 | 103.9370 | 311,811 | 300,000 | 313,068 | 0 | (1,689) | 0 | 0 | 5.625 | 4.831 | JD | 750 | 16,875 | 05/14/2015 | 06/15/2043 |
| 91731K-AA-8 | USB CAPITAL IX | | | 2 | 1FE | 226,500 | 81.5770 | 244,731 | 300,000 | 233,140 | 0 | 2,041 | 0 | 0 | 3.500 | 4.923 | JAJO | 2,275 | 10,675 | 07/15/2010 | 10/29/2049 |
| 949746-RG-8 | WELLS FARGO & CO | | | 2,5 | 2FE | 399,500 | 100.5000 | 402,000 | 400,000 | 399,546 | 0 | 46 | 0 | 0 | 5.900 | 5.908 | JD | 1,049 | 23,600 | 02/26/2016 | 12/29/2049 |
| 976657-AH-9 | WEC ENERGY GROUP INC | | | 1,2,5 | 2FE | 342,790 | 88.1170 | 363,923 | 413,000 | 343,713 | 0 | 923 | 0 | 0 | 6.250 | 7.566 | MN | 3,298 | 25,813 | 04/28/2016 | 05/15/2067 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 4,549,463 | XXX | 4,593,736 | 4,688,000 | 4,546,112 | 0 | (3,412) | 0 | 0 | XXX | XXX | XXX | 55,241 | 212,754 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 4,549,463 | XXX | 4,593,736 | 4,688,000 | 4,546,112 | 0 | (3,412) | 0 | 0 | XXX | XXX | XXX | 55,241 | 212,754 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 86,932,635 | XXX | 85,875,273 | 84,496,170 | 86,477,442 | 0 | (203,498) | 0 | 0 | XXX | XXX | XXX | 846,938 | 2,496,168 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 4,632,130 | XXX | 4,618,401 | 4,549,944 | 4,628,467 | 0 | (2,108) | 0 | 0 | XXX | XXX | XXX | 14,970 | 98,479 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 1,080,312 | XXX | 1,086,876 | 1,082,193 | 1,080,157 | 0 | (58) | 0 | 0 | XXX | XXX | XXX | 2,304 | 21,095 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 11,627,542 | XXX | 11,423,497 | 11,566,986 | 11,611,576 | 0 | (1,721) | 0 | 0 | XXX | XXX | XXX | 45,582 | 254,210 | 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 | | | | | | 104,272,619 | XXX | 103,004,047 | 101,695,293 | 103,797,642 | 0 | (207,385) | 0 | 0 | XXX | XXX | XXX | 909,794 | 2,869,952 | 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 |
| 060505-68-2 | BANK OF AMERICA CORP | | | 240.000 | 1,000.00 | 1,166.800 | 276,263 | 1,166.800 | 280,032 | 276,263 | 4,350 | 10,966 | 0 | 0 | 0 | 0 | 0 | 0 | P3LFE | 10/12/2016 |
| 29364D-10-0 | ENTERGY ARKANSAS INC | | | 13,000.000 | 25.00 | 0.000 | 275,269 | 21.170 | 275,210 | 275,269 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | RP1LFE | 12/12/2016 |
| 29364N-10-8 | ENTERGY MISSISSIPPI INC | | | 9,000.000 | 25.00 | 0.000 | 192,612 | 21.130 | 190,170 | 192,612 | 3,246 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | RP1LFE | 12/02/2016 |
| 29364W-10-8 | ENTERGY LOUISIANA LLC | | | 15,659.000 | 25.00 | 0.000 | 330,362 | 21.130 | 330,875 | 330,362 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | RP1LFE | 12/13/2016 |
| 369604-BQ-5 | GENERAL ELECTRIC CO | | | 783,000.000 | 1,000.00 | 0.000 | 783,022 | 103.770 | 812,519 | 783,022 | 0 | 35,344 | 0 | 0 | 0 | 0 | 0 | 0 | P1VFE | 02/26/2016 |
| 38145G-30-8 | GOLDMAN SACHS GROUP INC | | | 6,000.000 | 25.00 | 25.360 | 146,845 | 25.360 | 152,160 | 146,845 | 0 | 5,500 | 0 | 0 | 0 | 0 | 0 | 0 | P3LFE | 12/20/2016 |
| 61761J-40-6 | MORGAN STANLEY | | | 10,000.000 | 25.00 | 25.730 | 262,901 | 25.730 | 257,300 | 262,901 | 3,984 | 15,938 | 0 | 0 | 0 | 0 | 0 | 0 | P3LFE | 04/28/2015 |
| 949746-55-6 | WELLS FARGO & CO | | | 4,000.000 | 25.00 | 0.000 | 103,920 | 25.240 | 100,960 | 103,920 | 0 | 5,850 | 0 | 0 | 0 | 0 | 0 | 0 | P2LFE | 05/07/2015 |
| 949746-80-4 | WELLS FARGO & CO | | | 230.000 | 1,000.00 | 0.000 | 274,945 | 1,190.000 | 273,700 | 274,945 | 0 | 12,094 | 0 | 0 | 0 | 0 | 0 | 0 | P2LFE | 08/30/2016 |
| 989701-BF-3 | ZIONS BANCORP | | | 100,000.000 | 1,000.00 | 103.991 | 101,069 | 103.991 | 103,991 | 101,400 | 0 | 7,200 | 0 | 0 | (160) | 0 | (160) | 0 | RP3VFE | 08/27/2013 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 2,747,207 | XXX | 2,776,917 | 2,747,538 | 11,581 | 92,891 | 0 | 0 | (160) | 0 | (160) | 0 | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 2,747,207 | XXX | 2,776,917 | 2,747,538 | 11,581 | 92,891 | 0 | 0 | (160) | 0 | (160) | 0 | XXX | XXX |

# 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 |
| 002824-10-0 | ABBOTT LABORATORIES ORD | | | 2,870.000 | 110,237 | 38.410 | 110,237 | 118,834 | 0 | 1,492 | 0 | (8,598) | 0 | (8,598) | 0 | L | 07/07/2016 |
| 00287Y-10-9 | ABBVIE ORD | | | 1,505.000 | 94,243 | 62.620 | 94,243 | 99,170 | 0 | 3,431 | 0 | 5,087 | 0 | 5,087 | 0 | L | 11/06/2015 |
| 009158-10-6 | AIR PRODUCTS AND CHEMICALS ORD | | | 360.000 | 51,775 | 143.820 | 51,775 | 51,067 | 310 | 0 | 0 | 708 | 0 | 708 | 0 | L | 11/28/2016 |
| 02209S-10-3 | ALTRIA GROUP ORD | | | 2,320.000 | 156,878 | 67.620 | 156,878 | 151,902 | 1,415 | 0 | 0 | 4,976 | 0 | 4,976 | 0 | L | 12/08/2016 |
| 031162-10-0 | AMGEN ORD | | | 510.000 | 74,567 | 146.210 | 74,567 | 87,665 | 0 | 510 | 0 | (13,098) | 0 | (13,098) | 0 | L | 08/26/2016 |
| 053015-10-3 | AUTOMATIC DATA PROCESSING ORD | | | 755.000 | 77,599 | 102.780 | 77,599 | 63,872 | 430 | 1,601 | 0 | 13,635 | 0 | 13,635 | 0 | L | 08/17/2015 |
| 054937-10-7 | BB AND T ORD | | | 4,460.000 | 209,709 | 47.020 | 209,709 | 209,419 | 0 | 0 | 0 | 290 | 0 | 290 | 0 | L | 12/08/2016 |
| 09247X-10-1 | BLACKROCK ORD | | | 410.000 | 156,021 | 380.540 | 156,021 | 144,761 | 0 | 3,756 | 0 | 16,408 | 0 | 16,408 | 0 | L | 08/17/2015 |
| 17275R-10-2 | CISCO SYSTEMS ORD | | | 5,280.000 | 159,562 | 30.220 | 159,562 | 144,621 | 0 | 5,133 | 0 | 16,592 | 0 | 16,592 | 0 | L | 02/17/2016 |
| 191216-10-0 | COCA-COLA ORD | | | 3,180.000 | 131,843 | 41.460 | 131,843 | 131,342 | 0 | 4,452 | 0 | (3,831) | 0 | (3,831) | 0 | L | 01/28/2016 |
| 22822V-10-1 | CROWN CASTLE INTERNATIONAL REIT | | | 1,520.000 | 131,890 | 86.770 | 131,890 | 128,101 | 0 | 5,480 | 0 | 486 | 0 | 486 | 0 | L | 12/07/2015 |
| 311900-10-4 | FASTENAL ORD | | | 2,480.000 | 116,510 | 46.980 | 116,510 | 104,218 | 0 | 2,976 | 0 | 15,277 | 0 | 15,277 | 0 | L | 08/17/2015 |
| 369604-10-3 | GENERAL ELECTRIC ORD | | | 4,000.000 | 126,400 | 31.600 | 126,400 | 126,500 | 960 | 0 | 0 | (100) | 0 | (100) | 0 | L | 12/08/2016 |
| 418056-10-7 | HASBRO ORD | | | 1,155.000 | 89,847 | 77.790 | 89,847 | 100,127 | 0 | 0 | 0 | (10,280) | 0 | (10,280) | 0 | L | 12/08/2016 |
| 437076-10-2 | HOME DEPOT ORD | | | 1,255.000 | 168,270 | 134.080 | 168,270 | 168,299 | 0 | 3,464 | 0 | 2,297 | 0 | 2,297 | 0 | L | 12/07/2015 |
| 452308-10-9 | ILLINOIS TOOL ORD | | | 435.000 | 53,270 | 122.460 | 53,270 | 49,121 | 283 | 0 | 0 | 4,149 | 0 | 4,149 | 0 | L | 11/02/2016 |
| 46625H-10-0 | JPMORGAN CHASE ORD | | | 2,465.000 | 212,705 | 86.290 | 212,705 | 208,798 | 0 | 0 | 0 | 3,907 | 0 | 3,907 | 0 | L | 12/08/2016 |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | | 1,430.000 | 164,750 | 115.210 | 164,750 | 158,108 | 0 | 0 | 0 | 6,642 | 0 | 6,642 | 0 | L | 12/08/2016 |
| 494368-10-3 | KIMBERLY CLARK ORD | | | 415.000 | 47,360 | 114.120 | 47,360 | 50,667 | 382 | 1,145 | 0 | (5,470) | 0 | (5,470) | 0 | L | 12/07/2015 |
| 539830-10-9 | LOCKHEED MARTIN ORD | | | 570.000 | 142,466 | 249.940 | 142,466 | 147,465 | 0 | 0 | 0 | (4,999) | 0 | (4,999) | 0 | L | 12/08/2016 |
| 57772K-10-1 | MAXIM INTEGRATED PRODUCTS ORD | | | 2,230.000 | 86,011 | 38.570 | 86,011 | 76,938 | 0 | 2,810 | 0 | 1,271 | 0 | 1,271 | 0 | L | 08/17/2015 |
| 58933Y-10-5 | MERCK & CO ORD | | | 1,650.000 | 97,136 | 58.870 | 97,136 | 94,644 | 776 | 3,036 | 0 | 9,983 | 0 | 9,983 | 0 | L | 11/13/2015 |
| 594918-10-4 | MICROSOFT ORD | | | 3,715.000 | 230,850 | 62.140 | 230,850 | 227,525 | 0 | 0 | 0 | 3,325 | 0 | 3,325 | 0 | L | 12/08/2016 |
| 65339F-10-1 | NEXTERA ENERGY ORD | | | 1,395.000 | 166,647 | 119.460 | 166,647 | 143,931 | 0 | 4,855 | 0 | 21,720 | 0 | 21,720 | 0 | L | 08/17/2015 |
| 674599-10-5 | OCCIDENTAL PETROLEUM ORD | | | 1,850.000 | 131,776 | 71.230 | 131,776 | 135,207 | 1,406 | 4,181 | 0 | (3,432) | 0 | (3,432) | 0 | L | 11/06/2015 |
| 693475-10-5 | PNC FINANCIAL SERVICES GROUP ORD | | | 835.000 | 97,662 | 116.960 | 97,662 | 80,961 | 0 | 1,770 | 0 | 18,078 | 0 | 18,078 | 0 | L | 08/17/2015 |
| 704326-10-7 | PAYCHEX ORD | | | 2,430.000 | 147,938 | 60.880 | 147,938 | 145,836 | 0 | 0 | 0 | 2,102 | 0 | 2,102 | 0 | L | 12/08/2016 |
| 713448-10-8 | PEPSICO ORD | | | 1,750.000 | 183,103 | 104.630 | 183,103 | 168,926 | 1,317 | 4,438 | 0 | 6,659 | 0 | 6,659 | 0 | L | 10/24/2016 |
| 717081-10-3 | PFIZER ORD | | | 4,445.000 | 144,374 | 32.480 | 144,374 | 138,967 | 0 | 5,334 | 0 | 889 | 0 | 889 | 0 | L | 08/17/2015 |
| 718172-10-9 | PHILIP MORRIS INTERNATIONAL ORD | | | 1,240.000 | 113,448 | 91.490 | 113,448 | 105,700 | 1,290 | 4,360 | 0 | 3,555 | 0 | 3,555 | 0 | L | 02/17/2016 |
| 74144T-10-8 | T ROWE PRICE GROUP ORD | | | 1,255.000 | 94,451 | 75.260 | 94,451 | 99,099 | 0 | 2,711 | 0 | 4,731 | 0 | 4,731 | 0 | L | 08/17/2015 |
| 74460D-10-9 | PUBLIC STORAGE REIT | | | 185.000 | 41,348 | 223.500 | 41,348 | 38,346 | 0 | 1,351 | 0 | (4,477) | 0 | (4,477) | 0 | L | 08/17/2015 |
| 747525-10-3 | QUALCOMM ORD | | | 1,410.000 | 91,932 | 65.200 | 91,932 | 93,261 | 0 | 2,919 | 0 | 21,453 | 0 | 21,453 | 0 | L | 08/17/2015 |
| 756109-10-4 | REALTY INCOME REIT | | | 970.000 | 55,756 | 57.480 | 55,756 | 57,687 | 196 | 1,942 | 0 | (1,931) | 0 | (1,931) | 0 | L | 02/11/2016 |
| 847560-10-9 | SPECTRA ENERGY ORD | | | 3,880.000 | 159,429 | 41.090 | 159,429 | 120,369 | 0 | 6,286 | 0 | 66,542 | 0 | 66,542 | 0 | L | 11/16/2015 |
| 87612E-10-6 | TARGET ORD | | | 1,575.000 | 113,762 | 72.230 | 113,762 | 125,564 | 0 | 3,654 | 0 | 386 | 0 | 386 | 0 | L | 01/26/2016 |
| 882508-10-4 | TEXAS INSTRUMENTS ORD | | | 1,750.000 | 127,698 | 72.970 | 127,698 | 107,086 | 0 | 1,540 | 0 | 20,612 | 0 | 20,612 | 0 | L | 06/06/2016 |
| 88579Y-10-1 | 3M ORD | | | 1,100.000 | 196,427 | 178.570 | 196,427 | 192,561 | 0 | 0 | 0 | 3,867 | 0 | 3,867 | 0 | L | 12/08/2016 |
| 92276F-10-0 | VENTAS REIT | | | 2,100.000 | 131,292 | 62.520 | 131,292 | 122,001 | 0 | 6,227 | 0 | 12,789 | 0 | 12,789 | 0 | L | 12/07/2015 |
| 92939U-10-6 | WEC ENERGY GROUP ORD | | | 2,395.000 | 140,467 | 58.650 | 140,467 | 146,550 | 0 | 1,186 | 0 | (6,083) | 0 | (6,083) | 0 | L | 09/06/2016 |
| G5960L-10-3 | MEDTRONIC ORD | | C | 810.000 | 57,696 | 71.230 | 57,696 | 61,145 | 348 | 697 | 0 | (3,449) | 0 | (3,449) | 0 | L | 04/05/2016 |
| N53745-10-0 | LYONDELLBASELL INDUSTRIES CL A ORD | | C | 1,055.000 | 90,498 | 85.780 | 90,498 | 96,485 | 0 | 3,513 | 0 | (1,182) | 0 | (1,182) | 0 | L | 08/17/2015 |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 5,175,602 | XXX | 5,175,602 | 5,022,848 | 9,112 | 96,246 | 0 | 221,488 | 0 | 221,488 | 0 | XXX | XXX |
| 172058-10-9 | CINCINNATI EQUITABLE INSURANCE COMPANY | | | 1,000,000.000 | 3,069,924 | 3.070 | 3,069,924 | 3,705,584 | 0 | 250,000 | 0 | (268,180) | 0 | (268,180) | 0 | A | 12/31/2007 |
| 9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates | | | | | 3,069,924 | XXX | 3,069,924 | 3,705,584 | 0 | 250,000 | 0 | (268,180) | 0 | (268,180) | 0 | XXX | XXX |
| 38147N-30-1 | GOLDMAN SACH MLTI MA ALTR CL INST MF | | | 45,085.663 | 464,382 | 10.300 | 464,382 | 500,000 | 9,130 | 1,655 | 0 | 9,017 | 0 | 9,017 | 0 | L | 05/28/2015 |
| 922908-55-3 | VANGUARD REIT ETF | | | 2,000.000 | 165,060 | 82.530 | 165,060 | 156,673 | 0 | 7,952 | 0 | 5,600 | 0 | 5,600 | 0 | L | 12/07/2015 |
| 9299999. Subtotal - Mutual Funds | | | | | 629,442 | XXX | 629,442 | 656,673 | 9,130 | 9,607 | 0 | 14,617 | 0 | 14,617 | 0 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 8,874,969 | XXX | 8,874,969 | 9,385,104 | 18,242 | 355,853 | 0 | (32,075) | 0 | (32,075) | 0 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 11,622,176 | XXX | 11,651,885 | 12,132,643 | 29,823 | 448,743 | 0 | (32,075) | 0 | (32,234) | 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 085209-AD-6 | BERMUDA, GOVERNMENT OF (GOVERNMENT) | C | 10/11/2016 | HSBC SECURITIES INC. | | 499,930 | 500,000 | 0 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS | C | 09/01/2016 | Adjustment | | 364,350 | 350,000 | 1,517 |
| 80413T-AA-7 | SAUDI ARABIA, KINGDOM OF (GOVERNMENT) | C | 10/19/2016 | CITIGROUP GLOBAL MARKETS INC. | | 742,553 | 750,000 | 0 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 1,606,833 | 1,600,000 | 1,517 |
| 373384-L7-9 | GEORGIA ST | | 01/04/2016 | CREWS & ASSOCIATES, INC. | | 107,272 | 100,000 | 1,798 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 107,272 | 100,000 | 1,798 |
| 012765-DK-6 | ALBERT GALLATIN PA AREA SCH DIST | | 02/02/2016 | OPPENHEIMER & CO. INC. | | 58,275 | 50,000 | 1,300 |
| 220112-4H-6 | CORPUS CHRISTI TEX | | 04/28/2016 | FIRST CLEARING CORPORATION | | 50,838 | 50,000 | 254 |
| 235308-UL-5 | DALLAS TEX INDPT SCH DIST | | 03/09/2016 | FIRST CLEARING CORPORATION | | 114,345 | 100,000 | 407 |
| 621196-XV-1 | MT DIABLO CALIF UNI SCH DIST | | 04/21/2016 | SecureVest Financial Group | | 58,539 | 50,000 | 638 |
| 766651-NN-9 | RILEY CNTY KANS UNI SCH DIST NO 383 | | 04/05/2016 | PERSHING LLC | | 46,797 | 40,000 | 273 |
| 779698-5N-5 | ROWLETT TEX | | 04/08/2016 | SecureVest Financial Group | | 56,224 | 50,000 | 404 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 385,017 | 340,000 | 3,276 |
| 088563-VP-3 | BEXAR TEX MET WTR DIST WTRWKS SYS REV | | 03/29/2016 | SecureVest Financial Group | | 85,244 | 70,000 | 2,129 |
| 28209N-AX-7 | EFFINGHAM CNTY GA INDL DEV AUTH REV | | 05/10/2016 | FIRST CLEARING CORPORATION | | 27,264 | 25,000 | 149 |
| 34281P-KQ-5 | FLORIDA ST GOVERNMENTAL UTIL AUTH UTIL R | | 02/29/2016 | OPPENHEIMER & CO. INC. | | 116,494 | 100,000 | 2,907 |
| 343136-L7-0 | FLORIDA ST TPK AUTH TPK REV | | 05/09/2016 | OPPENHEIMER & CO. INC. | | 114,517 | 100,000 | 2,474 |
| 40065N-BF-3 | GUAM GOVT BUSINESS PRIVILEGE TAX REV | C | 02/04/2016 | RW Smith & Associate | | 106,312 | 100,000 | 515 |
| 45750T-AM-5 | INLAND VY DEV AGY CALIF SUCCESSOR AGY TA | | 01/06/2016 | First Southwest | | 53,675 | 50,000 | 773 |
| 517705-AN-9 | LAS VEGAS NEV CTFS PARTN | | 01/04/2016 | PERSHING LLC | | 118,585 | 100,000 | 2,713 |
| 613357-AR-3 | MONTGOMERY CNTY MD LTD OBLIG | | 02/17/2016 | OPPENHEIMER & CO. INC. | | 52,750 | 50,000 | 732 |
| 64578J-AQ-9 | NEW JERSEY ECONOMIC DEV AUTH MTR VEH SUR | | 02/10/2016 | FIRST CLEARING CORPORATION | | 113,250 | 100,000 | 789 |
| 64972F-K9-6 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 02/03/2016 | JVB Financial Group | | 57,542 | 50,000 | 475 |
| 686430-EW-5 | ORLANDO FLA CMNTY REDEV AGY TAX INCREMEN | | 04/21/2016 | OPPENHEIMER & CO. INC. | | 120,128 | 100,000 | 1,159 |
| 687910-CF-4 | OSCEOLA CNTY FLA INDL DEV AUTH REV | | 03/08/2016 | RW Smith & Associate | | 101,287 | 100,000 | 0 |
| 696543-QF-7 | PALM BEACH CNTY FLA PUB IMPT REV | | 01/13/2016 | FIRST CLEARING CORPORATION | | 72,282 | 70,000 | 311 |
| 71781P-BM-1 | PHILADELPHIA PA AUTH FOR INDL DEV HEALTH | | 05/09/2016 | BOSC INC. | | 102,000 | 100,000 | 3,578 |
| 73500H-AE-4 | PORT OF GTR CINCINNATI DEV AUTH OHIO SPL | | 05/06/2016 | ROSS SINCLAIRE & ASSOCIATES, I | | 250,000 | 250,000 | 0 |
| 86657M-BB-1 | SUMTER LANDING CMNTY DEV DIST FLA RECREA | | 02/29/2016 | FIRST CLEARING CORPORATION | | 103,297 | 100,000 | 1,357 |
| 931557-AS-1 | WALKER CNTY GA DEV AUTH ECONOMIC DEV REV | | 02/19/2016 | FIRST CLEARING CORPORATION | | 53,982 | 50,000 | 169 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 1,648,609 | 1,515,000 | 20,231 |
| 00206R-CT-7 | AT&T INC | | 03/10/2016 | WELLS FARGO BANK N.A | | 49,864 | 47,000 | 194 |
| 00440E-AV-9 | ACE INA HOLDINGS INC | C | 08/17/2016 | CITIGROUP GLOBAL MARKETS INC. | | 375,687 | 350,000 | 3,550 |
| 00507V-AJ-8 | ACTIVISION BLIZZARD INC | | 10/05/2016 | WELLS FARGO SECURITIES LLC | | 499,575 | 500,000 | 1,039 |
| 009090-AA-9 | AIR CDA 2015-1 PASS THRU TRS | | 12/05/2016 | GOLDMAN SACHS & CO, NY | | 240,661 | 240,061 | 1,993 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE SA | C | 10/05/2016 | DEUTSCHE BANK SECURITIES, INC. | | 498,380 | 500,000 | 486 |
| 023135-AP-1 | AMAZON.COM INC | | 12/01/2016 | US BANCORP | | 434,040 | 400,000 | 53 |
| 023764-AA-1 | AMERICAN AIRLINES 2016-2 PASS THROUGH TR | | 05/02/2016 | DEUTSCHE BANK SECURITIES, INC. | | 425,000 | 425,000 | 0 |
| 03065B-AG-6 | ACART-133-E - ABS | | 08/19/2016 | WELLS FARGO SECURITIES LLC | | 611,813 | 600,000 | 997 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | 05/23/2016 | FIRST CLEARING CORPORATION | | 100,699 | 100,000 | 910 |
| 035242-AP-1 | ANHEUSER-BUSCH INBEV FINANCE INC | C | 01/13/2016 | BARCLAYS CAPITAL INC | | 823,622 | 825,000 | 0 |
| 037833-BW-9 | APPLE INC | | 02/22/2016 | WELLS FARGO SECURITIES LLC | | 153,354 | 150,000 | 38 |
| 04364T-AD-0 | ABS - ACER 161 B | | 04/18/2016 | JP MORGAN SECURITIES LLC | | 499,967 | 500,000 | 0 |
| 05348E-AY-5 | AVALONBAY COMMUNITIES INC | | 09/26/2016 | BANC / AMERICA SECUR. LLC, MONT. | | 498,445 | 500,000 | 0 |
| 053807-AT-0 | AVNET INC | | 12/01/2016 | Adjustment | | 498,895 | 500,000 | 0 |
| 05565E-AM-7 | BMW US CAPITAL LLC | C | 09/08/2016 | GOLDMAN SACHS & CO, NY | | 747,683 | 750,000 | 0 |
| 05565Q-DB-1 | BP CAPITAL MARKETS PLC | C | 06/29/2016 | KEYBANC CAPITAL MARKETS INC | | 356,990 | 350,000 | 1,850 |
| 06051G-FU-8 | BANK OF AMERICA CORP | | 12/01/2016 | WELLS FARGO BANK N.A | | 48,307 | 48,000 | 71 |
| 084670-BS-6 | BERKSHIRE HATHAWAY FINANCE CORP | | 05/23/2016 | VARIOUS | | 517,187 | 500,000 | 3,030 |
| 10112R-AU-8 | BOSTON PROPERTIES LP | | 08/04/2016 | US BANCORP | | 433,180 | 400,000 | 342 |
| 10510K-AC-1 | BRAMBLES USA INC | C | 10/19/2016 | KEYBANC CAPITAL MARKETS INC | | 535,435 | 500,000 | 57 |
| 11120V-AA-1 | BRIXMOR OPERATING PARTNERSHIP LP | | 06/15/2016 | BONY/SUNTRUST CAPITAL MARKETS | | 500,055 | 500,000 | 7,433 |
| 118230-AP-6 | BUCKEYE PARTNERS LP | | 08/15/2016 | MORGAN STANLEY & CO INC, NY | | 184,075 | 185,000 | 3,540 |
| 124857-AQ-6 | CBS CORP | | 03/14/2016 | WELLS FARGO SECURITIES LLC | | 49,016 | 47,000 | 324 |
| 12626P-AN-3 | CRH AMERICA INC | C | 10/11/2016 | JEFFERIES & CO INC, NEW YORK | | 337,113 | 300,000 | 6,235 |
| 126650-CN-8 | CVS HEALTH CORP | | 10/05/2016 | CREDIT SUISSE SECURITIES (USA) | | 363,651 | 300,000 | 3,459 |
| 13976A-AG-5 | AFIN 163 C - ABS | | 09/12/2016 | BARCLAYS CAPITAL INC | | 499,945 | 500,000 | 0 |
| 14040H-BD-6 | CAPITAL ONE FINANCIAL CORP | | 08/04/2016 | US BANCORP | | 566,768 | 540,000 | 2,835 |
| 14162V-AA-4 | CARE CAPITAL PROPERTIES LP | | 07/07/2016 | WELLS FARGO SECURITIES LLC | | 475,000 | 475,000 | 0 |
| 15189X-AQ-1 | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | | 08/08/2016 | DEUTSCHE BANK SECURITIES, INC. | | 549,362 | 550,000 | 0 |
| 161175-AV-6 | CHARTER COMMUNICATIONS INC | | 08/10/2016 | BANC / AMERICA SECUR. LLC, MONT. | | 613,250 | 500,000 | 10,086 |
| 166754-AP-6 | CHEVRON PHILLIPS CHEMICAL COMPANY LLC | | 11/17/2016 | MITSUBISHI UFJ SECURITIES | | 349,083 | 350,000 | 0 |
| 166764-BL-3 | CHEVRON CORP | | 06/02/2016 | US BANCORP | | 756,000 | 750,000 | 1,292 |
| 172967-KX-8 | CITIGROUP INC | | 08/19/2016 | CITIGROUP GLOBAL MARKETS INC. | | 498,420 | 500,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 195869-AG-7 | COLONIAL PIPELINE COMPANY | | 08/15/2016 | MORGAN STANLEY & CO INC, NY | | 414,489 | 299,000 | 4,943 |
| 19990A-AG-4 | COMM MORTGAGE TRUST - MBS | | 10/27/2016 | DEUTSCHE BANK SECURITIES, INC. | | 500,000 | 500,000 | 0 |
| 208251-AE-8 | CONOCO INC. | | 01/29/2016 | RBC CAPITAL MARKETS | | 105,019 | 100,000 | 2,085 |
| 209111-FG-3 | CONSOLIDATED EDISON INC | | 03/31/2016 | JEFFERIES & CO INC, NEW YORK | | 274,633 | 250,000 | 4,313 |
| 224044-CG-0 | COX COMMUNICATIONS INC | | 09/08/2016 | WELLS FARGO SECURITIES LLC | | 499,155 | 500,000 | 0 |
| 22822R-BD-1 | CMBS - CCI 152 C25 | | 05/18/2016 | FIRST TENNESSEE SECURITIES CORP | | 162,377 | 158,000 | 129 |
| 22822R-BD-1 | CCI 152 C25 - ABS | | 10/20/2016 | BONY/SUNTRUST CAPITAL MARKETS | | 444,695 | 425,000 | 432 |
| 233851-BW-3 | DAIMLER FINANCE NORTH AMERICA LLC | C | 05/23/2016 | RBC CAPITAL MARKETS | | 206,556 | 200,000 | 128 |
| 233851-CH-5 | DAIMLER FINANCE NORTH AMERICA LLC | C | 07/01/2016 | Adjustment | | 499,810 | 500,000 | 0 |
| 25272K-AD-5 | DIAMOND 1 FINANCE CORP | | 05/17/2016 | JP MORGAN SECURITIES LLC | | 499,855 | 500,000 | 0 |
| 25470D-AL-3 | DISCOVERY COMMUNICATIONS LLC | | 08/15/2016 | CITIGROUP GLOBAL MARKETS INC. | | 324,075 | 300,000 | 6,411 |
| 256677-AC-9 | DOLLAR GENERAL CORP | | 03/22/2016 | Charles Schwab & Co Inc | | 248,792 | 250,000 | 3,679 |
| 25746U-CB-3 | DOMINION RESOURCES INC | | 04/29/2016 | Charles Schwab & Co Inc | | 206,665 | 200,000 | 3,071 |
| 25755T-AD-2 | DPABS 151 A2I - ABS | | 08/15/2016 | GUGGENHEIM CAPITAL MKT LLC | | 503,384 | 496,250 | 1,105 |
| 26884A-BF-9 | ERP OPERATING LP | | 10/04/2016 | RBC CAPITAL MARKETS | | 496,705 | 500,000 | 0 |
| 28415P-AA-2 | ABS - EHGVT 16A A | | 06/22/2016 | DEUTSCHE BANK SECURITIES, INC. | | 499,992 | 500,000 | 0 |
| 285512-AD-1 | ELECTRONIC ARTS INC | | 08/18/2016 | AMHERST PIERPONT SECURITIES | | 442,484 | 400,000 | 9,547 |
| 29379V-AN-3 | ENTERPRISE PRODUCTS OPERATING LLC | | 07/12/2016 | Stifel Nicolaus & Co. | | 324,000 | 400,000 | 3,422 |
| 30231G-AW-2 | EXXON MOBIL CORP | | 03/31/2016 | MESIROW FINANCIAL INC. | | 265,108 | 250,000 | 914 |
| 31428X-AW-6 | FEDEX CORP | | 12/02/2016 | CITIGROUP GLOBAL MARKETS INC. | | 430,916 | 400,000 | 8,047 |
| 31620M-AT-3 | FIDELITY NATIONAL INFORMATION SERVICES I | | 08/11/2016 | CITIGROUP GLOBAL MARKETS INC. | | 494,455 | 500,000 | 0 |
| 345397-XU-2 | FORD MOTOR CREDIT COMPANY LLC | | 02/22/2016 | WELLS FARGO SECURITIES LLC | | 402,468 | 400,000 | 2,079 |
| 349553-AL-1 | FORTIS INC | | 10/19/2016 | NBCN CLEARING INC. | | 495,840 | 500,000 | 849 |
| 369604-BM-4 | GENERAL ELECTRIC CO | | 02/01/2016 | Adjustment | | (231,709) | (246,900) | 0 |
| 369604-BP-7 | GENERAL ELECTRIC CO | | 02/01/2016 | Adjustment | | (424,930) | (437,640) | 0 |
| 37045V-AG-5 | GENERAL MOTORS CO | | 10/05/2016 | BANC / AMERICA SECUR. LLC, MONT. | | 355,128 | 350,000 | 389 |
| 375558-BL-6 | GILEAD SCIENCES INC | | 09/15/2016 | JP MORGAN SECURITIES LLC | | 498,230 | 500,000 | 0 |
| 38141E-C2-3 | GOLDMAN SACHS & CO | | 08/16/2016 | FIRST TENNESSEE SECURITIES CORP | | 427,844 | 400,000 | 1,754 |
| 401378-AA-2 | GUARDIAN LIFE INSURANCE CO OF AMERICA | | 06/29/2016 | WELLS FARGO SECURITIES LLC | | 248,479 | 180,000 | 3,503 |
| 404280-BA-6 | HSBC HOLDINGS PLC | C | 05/18/2016 | HSBC SECURITIES INC. | | 199,926 | 200,000 | 0 |
| 432837-AA-0 | HGVT-13A-NTS - ABS | | 08/17/2016 | VARIOUS | | 546,262 | 547,312 | 661 |
| 478160-BU-7 | JOHNSON & JOHNSON | | 03/01/2016 | Adjustment | | 248,688 | 250,000 | 0 |
| 478165-AG-8 | S C JOHNSON & SON INC | | 12/01/2016 | Stifel Nicolaus & Co. | | 259,108 | 250,000 | 3,167 |
| 49327M-2K-9 | KEYBANK NA | | 12/05/2016 | KEYBANC CAPITAL MARKETS INC | | 779,768 | 750,000 | 3,735 |
| 49338L-AB-9 | KEYSIGHT TECHNOLOGIES INC | | 10/05/2016 | JEFFERIES & CO INC, NEW YORK | | 514,805 | 500,000 | 10,174 |
| 50076Q-AR-7 | KRAFT FOODS GROUP INC | | 08/16/2016 | BANC / AMERICA SECUR. LLC, MONT. | | 490,998 | 350,000 | 1,537 |
| 50587K-AA-9 | LAFARGEHOLCIM FINANCE US LLC | | 09/15/2016 | JP MORGAN SECURITIES LLC | | 499,580 | 500,000 | 0 |
| 573284-AA-4 | Martin Marietta Materials, Inc. | | 07/20/2016 | Cantor Fitzgerald | | 494,648 | 400,000 | 4,200 |
| 59284M-AB-0 | MEXICO CITY AIRPORT TRUST | C | 10/25/2016 | UBS SECURITIES | | 249,625 | 250,000 | 1,108 |
| 59562V-AR-8 | BERKSHIRE HATHAWAY ENERGY CO | | 12/01/2016 | GOLDMAN SACHS & CO, NY | | 381,738 | 300,000 | 4,388 |
| 59980T-AB-2 | MCMLT 161 M1 - CMO | | 08/15/2016 | WELLS FARGO SECURITIES LLC | | 1,003,250 | 1,000,000 | 1,575 |
| 60920L-AC-8 | MONDELEZ INTERNATIONAL HOLDINGS NETHERLA | | 10/19/2016 | MIZUHO SECURITIES USA INC. | | 498,155 | 500,000 | 0 |
| 68389X-BM-6 | ORACLE CORP | | 07/01/2016 | JP MORGAN SECURITIES LLC | | 298,872 | 300,000 | 0 |
| 693475-AP-0 | PNC FINANCIAL SERVICES GROUP INC | | 02/23/2016 | JEFFERIES & CO INC, NEW YORK | | 155,480 | 150,000 | 1,901 |
| 694308-HN-0 | PACIFIC GAS AND ELECTRIC CO | | 03/31/2016 | KEYBANC CAPITAL MARKETS INC | | 159,906 | 150,000 | 354 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS | C | 09/01/2016 | Adjustment | | (364,350) | (350,000) | (1,517) |
| 74052B-AA-5 | PREMIER HEALTH PARTNERS | | 08/24/2016 | BARCLAYS CAPITAL INC | | 500,000 | 500,000 | 0 |
| 74256L-AU-3 | PRINCIPAL LIFE GLOBAL FUNDING II | | 04/11/2016 | CREDIT SUISSE SECURITIES (USA) | | 498,670 | 500,000 | 0 |
| 78403D-AH-3 | ABS - SBAC 142 2C | | 07/15/2016 | GUGGENHEIM CAPITAL MKT LLC | | 337,013 | 330,000 | 177 |
| 80284A-AG-1 | ABS - SDART 145 D | C | 07/21/2016 | WELLS FARGO SECURITIES LLC | | 842,918 | 825,000 | 809 |
| 81733Y-EC-9 | SEQMT-152-B1 - CMO/RMBS | | 09/01/2016 | KGS ALPHA CAPITAL MARKETS | | 499,455 | 483,734 | 252 |
| 81745B-AN-5 | SEQUOIA MORTGAGE TRUST 2013-6 - CMO | | 12/06/2016 | JP MORGAN SECURITIES LLC | | 996,655 | 1,000,172 | 785 |
| 822582-BT-8 | SHELL INTERNATIONAL FINANCE BV | C | 05/23/2016 | CITIGROUP GLOBAL MARKETS INC. | | 492,490 | 500,000 | 639 |
| 82481L-AD-1 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D | C | 10/05/2016 | MORGAN STANLEY & CO INC, NY | | 499,865 | 500,000 | 800 |
| 82652W-AA-6 | ABS - SRFC-162-A | | 07/11/2016 | BARCLAYS CAPITAL INC | | 399,918 | 400,000 | 0 |
| 828807-CW-5 | SIMON PROPERTY GROUP LP | | 03/28/2016 | BANC / AMERICA SECUR. LLC, MONT. | | 515,715 | 500,000 | 3,575 |
| 842434-CQ-3 | SOUTHERN CALIFORNIA GAS CO | | 06/01/2016 | Adjustment | | 748,545 | 750,000 | 0 |
| 84861T-AA-6 | SPIRIT REALTY LP | | 08/11/2016 | JP MORGAN SECURITIES LLC | | 496,890 | 500,000 | 0 |
| 85022W-AA-2 | SCFT 16A A - ABS | | 10/01/2016 | Adjustment | | 499,981 | 500,000 | 0 |
| 87244C-AA-4 | TICMM-1-A - CDO | | 08/25/2016 | WELLS FARGO SECURITIES LLC | | 500,000 | 500,000 | 0 |
| 87266H-AA-6 | TRUPS FINLS NT SECURITIZATION2016-1 LTD | C | 08/01/2016 | Adjustment | | 538,500 | 600,000 | 0 |
| 878091-BC-0 | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | | 08/25/2016 | FIRST TENNESSEE SECURITIES CORP | | 359,125 | 260,000 | 3,661 |
| 891160-MJ-9 | TORONTO-DOMINION BANK | | 11/01/2016 | Adjustment | | 748,688 | 750,000 | 0 |
| 89172H-AB-3 | TPMT 153 A2 - CMO/RMBS | | 09/15/2016 | JP MORGAN SECURITIES LLC | | 530,781 | 500,000 | 1,056 |
| 89352H-AK-5 | TRANSCANADA PIPELINES LTD | | 08/05/2016 | MIZUHO SECURITIES USA INC. | | 220,522 | 208,000 | 2,470 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 902133-AT-4 | TYCO ELECTRONICS GROUP SA | C | 10/20/2016 | MORGAN STANLEY & CO INC, NY | | 769,847 | 718,000 | 5,166 |
| 907818-EJ-3 | UNION PACIFIC CORP | | 02/25/2016 | MORGAN STANLEY & CO INC, NY | | 493,410 | 500,000 | 0 |
| 927804-FT-6 | VIRGINIA ELECTRIC AND POWER CO | | 04/01/2016 | Adjustment | | 265,400 | 250,000 | 4,083 |
| 929160-AS-8 | VULCAN MATERIALS CO | | 04/13/2016 | BARCLAYS CAPITAL INC | | 264,375 | 250,000 | 531 |
| 949746-RW-3 | WELLS FARGO & CO | | 04/28/2016 | Bond Desk Trading | | 249,518 | 250,000 | 229 |
| 94974B-FY-1 | WELLS FARGO & CO | | 06/02/2016 | WELLS FARGO SECURITIES LLC | | 789,660 | 750,000 | 342 |
| 96033C-AA-0 | ABS - Westgate Resorts LLC | | 04/22/2016 | PIERPONT SECURITIES | | 498,203 | 500,000 | 0 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 43,677,631 | 42,327,989 | 162,471 |
| 020002-AU-5 | ALLSTATE CORP | | 09/01/2016 | Adjustment | | 981,150 | 876,000 | 10,717 |
| 025816-BL-2 | AMERICAN EXPRESS CO | | 09/01/2016 | Adjustment | | 88,500 | 100,000 | 2,273 |
| 69352P-AC-7 | PPL CAPITAL FUNDING INC | | 12/01/2016 | WELLS FARGO SECURITIES LLC | | 438,750 | 500,000 | 6,049 |
| 85748D-AA-7 | STATE STREET CAPITAL TRUST IV | | 09/01/2016 | Adjustment | | 432,500 | 500,000 | 1,561 |
| 949746-RG-8 | WELLS FARGO & CO | | 09/01/2016 | Adjustment | | 399,500 | 400,000 | 5,048 |
| 976657-AH-9 | WEC ENERGY GROUP INC | | 09/01/2016 | Adjustment | | 342,790 | 413,000 | 11,898 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 2,683,190 | 2,789,000 | 37,545 |
| 8399997. Total - Bonds - Part 3 | | | | | | 50,108,551 | 48,671,989 | 226,837 |
| 8399998. Total - Bonds - Part 5 | | | | | | 5,407,251 | 5,385,540 | 10,126 |
| 8399999. Total - Bonds | | | | | | 55,515,802 | 54,057,529 | 236,963 |
| 060505-68-2 | Bank of America Corp | | 10/12/2016 | VARIOUS | 240.000 | 276,263 | 0.00 | 0 |
| 29364D-10-0 | ENTERGY ARKANSAS INC | | 12/12/2016 | VARIOUS | 13,000.000 | 275,269 | 0.00 | 0 |
| 29364N-10-8 | ENTERGY MISSISSIPPI INC | | 12/02/2016 | VARIOUS | 9,000.000 | 192,612 | 0.00 | 0 |
| 29364W-10-8 | ENTERGY LOUISIANA LLC | | 12/13/2016 | VARIOUS | 15,659.000 | 330,362 | 0.00 | 0 |
| 369604-BQ-5 | GENERAL ELECTRIC CO | | 02/26/2016 | GOLDMAN SACHS & CO, NY | 783,000.000 | 783,022 | 0.00 | 0 |
| 38145G-30-8 | GOLDMAN SACHS GROUP INC | | 12/20/2016 | Capital Institutional Services | 2,000.000 | 50,140 | 0.00 | 0 |
| 949746-80-4 | WACHOVIA CORP | | 08/30/2016 | VARIOUS | 230.000 | 274,945 | 0.00 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,182,612 | XXX | 0 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 2,182,612 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | 2,182,612 | XXX | 0 |
| 002824-10-0 | ABBOTT LABORATORIES ORD | | 07/07/2016 | Capital Institutional Services | 2,870.000 | 118,834 | | 0 |
| 009158-10-6 | AIR PRODUCTS AND CHEMICALS ORD | | 12/01/2016 | DEUTSCHE BANK SECURITIES, INC. | 360.000 | 51,067 | | 0 |
| 02209S-10-3 | ALTRIA GROUP ORD | | 12/08/2016 | Capital Institutional Services | 2,320.000 | 151,902 | | 0 |
| 031162-10-0 | AMGEN ORD | | 08/26/2016 | INSTINET | 510.000 | 87,665 | | 0 |
| 054937-10-7 | BB AND T ORD | | 12/08/2016 | Capital Institutional Services | 4,460.000 | 209,419 | | 0 |
| 17275R-10-2 | CISCO SYSTEMS ORD | | 02/17/2016 | MORGAN STANLEY & CO INC, NY | 450.000 | 11,811 | | 0 |
| 191216-10-0 | COCA-COLA ORD | | 01/28/2016 | INSTINET | 1,435.000 | 60,709 | | 0 |
| 369604-10-3 | GENERAL ELECTRIC ORD | | 12/08/2016 | Capital Institutional Services | 4,000.000 | 126,500 | | 0 |
| 418056-10-7 | HASBRO ORD | | 12/08/2016 | Capital Institutional Services | 1,155.000 | 100,127 | | 0 |
| 452308-10-9 | ILLINOIS TOOL ORD | | 11/02/2016 | CREDIT SUISSE SECURITIES (USA) | 435.000 | 49,121 | | 0 |
| 46625H-10-0 | JPMORGAN CHASE ORD | | 12/08/2016 | Capital Institutional Services | 2,465.000 | 208,798 | | 0 |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | 12/08/2016 | Capital Institutional Services | 1,430.000 | 158,108 | | 0 |
| 539830-10-9 | LOCKHEED MARTIN ORD | | 12/08/2016 | Capital Institutional Services | 570.000 | 147,465 | | 0 |
| 594918-10-4 | MICROSOFT ORD | | 12/08/2016 | Capital Institutional Services | 3,715.000 | 227,525 | | 0 |
| 674599-10-5 | OCCIDENTAL PETROLEUM ORD | | 03/01/2016 | Adjustment | 1,850.000 | 135,207 | | 0 |
| 704326-10-7 | PAYCHEX ORD | | 12/08/2016 | Capital Institutional Services | 2,430.000 | 145,836 | | 0 |
| 713448-10-8 | PEPSICO ORD | | 10/24/2016 | SIDOTI & COMPANY, LLC | 225.000 | 24,065 | | 0 |
| 718172-10-9 | PHILIP MORRIS INTERNATIONAL ORD | | 02/17/2016 | VARIOUS | 710.000 | 63,300 | | 0 |
| 756109-10-4 | REALTY INCOME REIT | | 02/11/2016 | Capital Institutional Services | 1,675.000 | 99,614 | | 0 |
| 87612E-10-6 | TARGET ORD | | 01/26/2016 | Capital Institutional Services | 385.000 | 26,970 | | 0 |
| 882508-10-4 | TEXAS INSTRUMENTS ORD | | 06/06/2016 | Capital Institutional Services | 1,750.000 | 107,086 | | 0 |
| 88579Y-10-1 | 3M ORD | | 12/08/2016 | Capital Institutional Services | 1,100.000 | 192,561 | | 0 |
| 92939U-10-6 | WEC ENERGY GROUP ORD | | 09/06/2016 | Capital Institutional Services | 2,395.000 | 146,550 | | 0 |
| G5960L-10-3 | MEDTRONIC ORD | C | 04/05/2016 | Capital Institutional Services | 810.000 | 61,145 | | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,711,386 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 2,711,386 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 923,234 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 3,634,621 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 5,817,233 | XXX | 0 |
| 9999999 - Totals | | | | | | 61,333,035 | XXX | 236,963 |

# 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 |
| 36200N-KA-8 | RMBS - GN 605189 | | 12/01/2016 | VARIOUS | | 569 | 569 | 577 | 575 | 0 | (6) | 0 | (6) | 0 | 569 | 0 | 0 | 0 | 16 | 04/15/2034 |
| 36202E-JH-3 | G2 003864 - RMBS | | 12/01/2016 | VARIOUS | | 1,873 | 1,873 | 1,869 | 1,868 | 0 | 5 | 0 | 5 | 0 | 1,873 | 0 | 0 | 0 | 49 | 06/20/2036 |
| 36202E-MA-4 | G2 003953 - RMBS | | 12/01/2016 | VARIOUS | | 886 | 886 | 883 | 883 | 0 | 3 | 0 | 3 | 0 | 886 | 0 | 0 | 0 | 23 | 02/20/2037 |
| 36202E-NP-0 | G2 003998 - RMBS | | 12/01/2016 | VARIOUS | | 1,622 | 1,622 | 1,607 | 1,607 | 0 | 15 | 0 | 15 | 0 | 1,622 | 0 | 0 | 0 | 45 | 06/20/2037 |
| 36202E-QL-6 | RMBS - G2 004059 | | 12/01/2016 | VARIOUS | | 1,817 | 1,817 | 1,813 | 1,811 | 0 | 6 | 0 | 6 | 0 | 1,817 | 0 | 0 | 0 | 50 | 12/20/2037 |
| 36202E-RS-0 | G2 004097 - RMBS | | 12/01/2016 | VARIOUS | | 1,371 | 1,371 | 1,363 | 1,363 | 0 | 8 | 0 | 8 | 0 | 1,371 | 0 | 0 | 0 | 35 | 03/20/2038 |
| 36202E-SB-6 | RMBS - G2 004114 | | 12/01/2016 | VARIOUS | | 1,967 | 1,967 | 1,985 | 1,982 | 0 | (15) | 0 | (15) | 0 | 1,967 | 0 | 0 | 0 | 52 | 04/20/2038 |
| 36202F-3N-4 | RMBS - G2 005305 | | 12/01/2016 | VARIOUS | | 13,626 | 13,626 | 14,770 | 14,714 | 0 | (1,088) | 0 | (1,088) | 0 | 13,626 | 0 | 0 | 0 | 259 | 02/20/2042 |
| 36202F-DW-3 | G2 004617 - RMBS | | 12/01/2016 | VARIOUS | | 8,235 | 8,235 | 8,345 | 8,333 | 0 | (98) | 0 | (98) | 0 | 8,235 | 0 | 0 | 0 | 187 | 01/20/2040 |
| 36207J-LY-7 | RMBS - GN 433343 | | 12/01/2016 | VARIOUS | | 456 | 456 | 454 | 455 | 0 | 1 | 0 | 1 | 0 | 456 | 0 | 0 | 0 | 7 | 12/15/2026 |
| 36208W-TL-7 | RMBS - GN 463255 | | 12/01/2016 | VARIOUS | | 3,692 | 3,692 | 3,726 | 3,714 | 0 | (23) | 0 | (23) | 0 | 3,692 | 0 | 0 | 0 | 97 | 02/15/2037 |
| 3620C4-RQ-5 | RMBS - GN 748495 | | 12/01/2016 | VARIOUS | | 17,950 | 17,950 | 19,465 | 19,433 | 0 | (1,483) | 0 | (1,483) | 0 | 17,950 | 0 | 0 | 0 | 317 | 08/15/2040 |
| 36210N-MM-8 | RMBS - GN 497264 | | 12/01/2016 | VARIOUS | | 482 | 482 | 478 | 480 | 0 | 2 | 0 | 2 | 0 | 482 | 0 | 0 | 0 | 15 | 12/15/2028 |
| 38375Q-EY-1 | GNR 0833A PB - CMO/RMBS | | 12/01/2016 | VARIOUS | | 20,553 | 20,553 | 22,968 | 22,985 | 0 | (2,432) | 0 | (2,432) | 0 | 20,553 | 0 | 0 | 0 | 547 | 04/20/2038 |
| 38378B-WQ-8 | GNR 1283A AB - CMBS | | 12/01/2016 | VARIOUS | | 4,314 | 4,314 | 4,204 | 4,206 | 0 | 108 | 0 | 108 | 0 | 4,314 | 0 | 0 | 0 | 40 | 05/16/2045 |
| 912810-DW-5 | UNITED STATES TREASURY | | 05/16/2016 | Maturity | | 100,000 | 100,000 | 125,750 | 101,076 | 0 | (1,076) | 0 | (1,076) | 0 | 100,000 | 0 | 0 | 0 | 3,625 | 05/15/2016 |
| 912828-H8-6 | UNITED STATES TREASURY | | 09/13/2016 | DEUTSCHE BANK SECURITIES, INC. | | 2,016 | 2,000 | 1,956 | 1,961 | 0 | 4 | 0 | 4 | 0 | 1,965 | 0 | 51 | 51 | 34 | 01/31/2022 |
| 912828-J7-6 | UNITED STATES TREASURY | | 09/13/2016 | DEUTSCHE BANK SECURITIES, INC. | | 510,020 | 500,000 | 494,200 | 494,556 | 0 | 583 | 0 | 583 | 0 | 495,139 | 0 | 14,881 | 14,881 | 8,367 | 03/31/2022 |
| 912828-MD-9 | UNITED STATES TREASURY | | 08/10/2016 | DEUTSCHE BANK SECURITIES, INC. | | 101,082 | 100,000 | 102,947 | 100,391 | 0 | (239) | 0 | (239) | 0 | 100,152 | 0 | 930 | 930 | 1,996 | 12/31/2016 |
| 912828-QV-5 | UNITED STATES TREASURY | | 10/01/2016 | JPMORGAN SECURITIES INC, NEW YORK | | 262,283 | 250,971 | 249,109 | 249,050 | 52 | (120) | 0 | (68) | 0 | 248,982 | 0 | 13,302 | 13,302 | 1,704 | 07/15/2021 |
| 912828-SV-3 | UNITED STATES TREASURY | | 10/11/2016 | VARIOUS | | 509,636 | 500,000 | 488,715 | 489,519 | 0 | 1,173 | 0 | 1,173 | 0 | 490,693 | 0 | 18,943 | 18,943 | 7,732 | 05/15/2022 |
| 912828-UF-5 | UNITED STATES TREASURY | | 08/19/2016 | DEUTSCHE BANK SECURITIES, INC. | | 100,582 | 100,000 | 98,703 | 99,234 | 0 | 120 | 0 | 120 | 0 | 99,354 | 0 | 1,228 | 1,228 | 725 | 12/31/2019 |
| 912828-VB-3 | UNITED STATES TREASURY | | 09/15/2016 | MORGAN STANLEY & CO INC, NY | | 509,158 | 500,000 | 486,428 | 487,197 | 0 | 1,146 | 0 | 1,146 | 0 | 488,343 | 0 | 20,815 | 20,815 | 7,323 | 05/15/2023 |
| 912828-WJ-5 | UNITED STATES TREASURY | | 08/15/2016 | CITIGROUP GLOBAL MARKETS INC. | | 538,748 | 500,000 | 511,357 | 510,939 | 0 | (748) | 0 | (748) | 0 | 510,190 | 0 | 28,558 | 28,558 | 9,409 | 05/15/2024 |
| 912828-XB-1 | UNITED STATES TREASURY | | 08/11/2016 | DEUTSCHE BANK SECURITIES, INC. | | 523,945 | 500,000 | 490,039 | 490,507 | 0 | 560 | 0 | 560 | 0 | 491,067 | 0 | 32,879 | 32,879 | 7,882 | 05/15/2025 |
| 912828-XE-5 | UNITED STATES TREASURY | | 11/01/2016 | DEUTSCHE BANK SECURITIES, INC. | | 483,294 | 475,000 | 471,198 | 471,578 | 0 | 481 | 0 | 481 | 0 | 472,059 | 0 | 11,235 | 11,235 | 5,178 | 05/31/2020 |
| 912828-XG-0 | UNITED STATES TREASURY | | 09/15/2016 | DEUTSCHE BANK SECURITIES, INC. | | 521,717 | 500,000 | 505,785 | 505,551 | 0 | (571) | 0 | (571) | 0 | 504,981 | 0 | 16,736 | 16,736 | 7,362 | 06/30/2022 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 4,241,895 | 4,107,384 | 4,110,693 | 4,085,967 | 52 | (3,680) | 0 | (3,628) | 0 | 4,082,338 | 0 | 159,556 | 159,556 | 63,075 | XXX |
| 452151-LD-3 | ILLINOIS ST | | 06/01/2016 | Redemption | | 16,000 | 16,000 | 15,260 | 15,772 | 0 | 37 | 0 | 37 | 0 | 15,809 | 0 | 191 | 191 | 348 | 06/01/2018 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 16,000 | 16,000 | 15,260 | 15,772 | 0 | 37 | 0 | 37 | 0 | 15,809 | 0 | 191 | 191 | 348 | XXX |
| 485106-JV-1 | KANSAS CITY MO SPL OBLIG | | 01/01/2016 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 08/01/2033 |
| 755553-WY-6 | READING PA | | 02/18/2016 | JVB Financial Group | | 100,145 | 100,000 | 88,441 | 90,176 | 0 | 86 | 0 | 86 | 0 | 90,262 | 0 | 9,883 | 9,883 | 1,400 | 11/01/2027 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 100,145 | 100,000 | 88,441 | 90,176 | 0 | 86 | 0 | 86 | 0 | 90,262 | 0 | 9,883 | 9,883 | 1,400 | XXX |
| 010053-AV-8 | AKRON OHIO ECONOMIC DEV REV | | 12/01/2016 | Call @ 100.0 | | 100,000 | 100,000 | 101,705 | 100,720 | 0 | (720) | 0 | (720) | 0 | 100,000 | 0 | 0 | 0 | 5,610 | 12/01/2026 |
| 102869-AG-9 | BOWLING GREEN OHIO STUDENT HSG REV | | 02/17/2016 | COR CLEARING LLC | | 106,800 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 6,800 | 6,800 | 1,013 | 06/01/2019 |
| 235035-BL-5 | DALLAS-FORT WORTH TEX INTL ARPT FAC IMPT | | 01/04/2016 | Maturity | | 100,000 | 100,000 | 101,875 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 3,500 | 01/01/2016 |
| 25477P-NF-8 | DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL | | 12/15/2016 | VARIOUS | | 271,731 | 255,950 | 255,950 | 255,950 | 0 | 0 | 0 | 0 | 0 | 255,950 | 0 | 15,781 | 15,781 | 4,007 | 06/15/2045 |
| 276509-CB-0 | EASTERN ILL UNIV CTFS PARTN | | 10/04/2016 | HILLTOP SECURITIES INC | | 72,330 | 100,000 | 97,983 | 98,093 | 0 | 151 | 0 | 151 | 0 | 98,244 | 0 | (25,914) | (25,914) | 6,100 | 04/01/2024 |
| 3128LX-J7-6 | RMBS - FH G02086 | | 12/01/2016 | VARIOUS | | 1,566 | 1,566 | 1,541 | 1,541 | 0 | 25 | 0 | 25 | 0 | 1,566 | 0 | 0 | 0 | 39 | 02/01/2036 |
| 3128LX-QC-7 | RMBS - FH G02251 | | 12/01/2016 | VARIOUS | | 4,269 | 4,269 | 4,586 | 4,590 | 0 | (321) | 0 | (321) | 0 | 4,269 | 0 | 0 | 0 | 113 | 08/01/2036 |
| 3128PR-LS-6 | RMBS - FH J12137 | | 12/01/2016 | VARIOUS | | 7,812 | 7,812 | 8,110 | 8,035 | 0 | (222) | 0 | (222) | 0 | 7,812 | 0 | 0 | 0 | 161 | 05/01/2025 |
| 312931-4A-3 | RMBS - FH A85317 | | 12/01/2016 | VARIOUS | | 5,370 | 5,370 | 5,386 | 5,399 | 0 | (29) | 0 | (29) | 0 | 5,370 | 0 | 0 | 0 | 129 | 04/01/2039 |
| 3130A5-DA-4 | FEDERAL HOME LOAN BANKS | | 08/16/2016 | INTL FCStone Financial Inc. | | 317,049 | 300,000 | 292,673 | 293,014 | 0 | 407 | 0 | 407 | 0 | 293,421 | 0 | 23,628 | 23,628 | 5,338 | 06/13/2025 |
| 313380-WE-3 | FEDERAL HOME LOAN BANKS | | 06/23/2016 | Redemption | | 275,000 | 275,000 | 262,873 | 264,481 | 0 | 497 | 0 | 497 | 0 | 264,978 | 0 | 10,022 | 10,022 | 4,763 | 10/25/2024 |
| 3136A7-DE-9 | FNR 1268E NA - CMO/RMBS | | 12/01/2016 | VARIOUS | | 9,608 | 9,608 | 9,476 | 9,482 | 0 | 126 | 0 | 126 | 0 | 9,608 | 0 | 0 | 0 | 97 | 03/25/2042 |
| 3136AD-FZ-7 | CMO/RMBS - FN-1331D-NT | | 12/01/2016 | VARIOUS | | 4,426 | 4,426 | 4,338 | 4,346 | 0 | 80 | 0 | 80 | 0 | 4,426 | 0 | 0 | 0 | 73 | 04/25/2043 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3136AF-TP-9 | FNR 1373E PL - CMO/RMBS | | 12/01/2016 | VARIOUS | | 5,892 | 5,892 | 6,227 | 6,209 | 0 | (317) | 0 | (317) | 0 | 5,892 | 0 | 0 | 0 | 104 | 06/25/2042 |
| 31371N-V4-4 | RMBS - FN 257235 | | 12/01/2016 | VARIOUS | | 7,391 | 7,391 | 7,890 | 7,718 | 0 | (327) | 0 | (327) | 0 | 7,391 | 0 | 0 | 0 | 163 | 06/01/2023 |
| 3137A8-PP-7 | CMBS - FHMS K012 A2 | | 07/25/2016 | WELLS FARGO SECURITIES LLC | | 330,410 | 300,000 | 331,570 | 317,820 | 0 | (2,036) | 0 | (2,036) | 0 | 315,784 | 0 | 14,626 | 14,626 | 8,230 | 12/25/2020 |
| 3137AP-H6-0 | CMO/RMBS - FH-4032A-AD | | 12/01/2016 | VARIOUS | | 5,390 | 5,390 | 5,265 | 5,265 | 0 | 125 | 0 | 125 | 0 | 5,390 | 0 | 0 | 0 | 58 | 10/15/2041 |
| 3137B0-M6-8 | FHR 4181E TB - CMO/RMBS | | 12/01/2016 | VARIOUS | | 14,870 | 14,870 | 14,791 | 14,783 | 0 | 87 | 0 | 87 | 0 | 14,870 | 0 | 0 | 0 | 204 | 10/15/2042 |
| 3137EA-DB-2 | FREDDIE MAC | | 08/17/2016 | MORGAN STANLEY & CO INC, NY | | 263,172 | 250,000 | 253,287 | 253,039 | 0 | (300) | 0 | (300) | 0 | 252,739 | 0 | 10,433 | 10,433 | 6,515 | 01/13/2022 |
| 3138AD-3P-8 | RMBS - FN AI0805 | | 12/01/2016 | VARIOUS | | 2,828 | 2,828 | 2,979 | 2,981 | 0 | (153) | 0 | (153) | 0 | 2,828 | 0 | 0 | 0 | 64 | 07/01/2041 |
| 31393R-FB-1 | FHR 2613A LL - CMO/RMBS | | 10/17/2016 | Redemption | | 3,000 | 3,000 | 3,375 | 3,364 | 0 | (5) | 0 | (5) | 0 | 3,359 | 0 | (359) | (359) | 54 | 05/15/2033 |
| 31402D-JS-0 | RMBS - FN 725773 | | 12/01/2016 | VARIOUS | | 6,622 | 6,622 | 6,642 | 6,634 | 0 | (12) | 0 | (12) | 0 | 6,622 | 0 | 0 | 0 | 162 | 09/01/2034 |
| 31403C-YH-8 | RMBS - FN 745112 | | 12/01/2016 | VARIOUS | | 2,514 | 2,514 | 2,603 | 2,589 | 0 | (76) | 0 | (76) | 0 | 2,514 | 0 | 0 | 0 | 77 | 10/01/2035 |
| 31403D-P9-4 | RMBS - FN 745748 | | 12/01/2016 | VARIOUS | | 4,221 | 4,221 | 4,130 | 4,135 | 0 | 87 | 0 | 87 | 0 | 4,221 | 0 | 0 | 0 | 113 | 07/01/2036 |
| 31404N-FW-1 | RMBS - FN 773381 | | 12/01/2016 | VARIOUS | | 1,857 | 1,857 | 1,740 | 1,749 | 0 | 108 | 0 | 108 | 0 | 1,857 | 0 | 0 | 0 | 50 | 05/01/2034 |
| 31406V-R2-4 | RMBS - FN 821405 | | 12/01/2016 | VARIOUS | | 1,757 | 1,757 | 1,773 | 1,771 | 0 | (14) | 0 | (14) | 0 | 1,757 | 0 | 0 | 0 | 47 | 05/01/2035 |
| 31408A-E4-8 | RMBS - FN 845355 | | 12/01/2016 | VARIOUS | | 6,577 | 6,577 | 6,717 | 6,699 | 0 | (122) | 0 | (122) | 0 | 6,577 | 0 | 0 | 0 | 234 | 01/01/2036 |
| 31408D-QG-2 | RMBS - FN 848355 | | 12/01/2016 | VARIOUS | | 3,571 | 3,571 | 3,526 | 3,530 | 0 | 41 | 0 | 41 | 0 | 3,571 | 0 | 0 | 0 | 65 | 08/01/2035 |
| 31408G-VU-8 | RMBS - FN 851227 | | 12/01/2016 | VARIOUS | | 190 | 190 | 195 | 196 | 0 | (6) | 0 | (6) | 0 | 190 | 0 | 0 | 0 | 5 | 05/01/2036 |
| 31408J-D9-9 | RMBS - FN 852528 | | 12/01/2016 | VARIOUS | | 129 | 129 | 124 | 123 | 0 | 6 | 0 | 6 | 0 | 129 | 0 | 0 | 0 | 3 | 05/01/2036 |
| 31409G-JX-5 | RMBS - FN 870678 | | 12/01/2016 | VARIOUS | | 7,358 | 7,358 | 7,823 | 7,581 | 0 | (224) | 0 | (224) | 0 | 7,358 | 0 | 0 | 0 | 176 | 12/01/2021 |
| 31410F-4Z-5 | RMBS - FN 888340 | | 12/01/2016 | VARIOUS | | 4,032 | 4,032 | 4,160 | 4,145 | 0 | (113) | 0 | (113) | 0 | 4,032 | 0 | 0 | 0 | 85 | 08/01/2036 |
| 31410G-BC-6 | RMBS - FN 888435 | | 12/01/2016 | VARIOUS | | 1,646 | 1,646 | 1,667 | 1,657 | 0 | (11) | 0 | (11) | 0 | 1,646 | 0 | 0 | 0 | 43 | 06/01/2022 |
| 31410G-W9-0 | RMBS - FN 889072 | | 12/01/2016 | VARIOUS | | 3,010 | 3,010 | 3,104 | 3,111 | 0 | (101) | 0 | (101) | 0 | 3,010 | 0 | 0 | 0 | 86 | 12/01/2037 |
| 31410K-XR-0 | RMBS - FN 889988 | | 12/01/2016 | VARIOUS | | 6,320 | 6,320 | 6,553 | 6,532 | 0 | (212) | 0 | (212) | 0 | 6,320 | 0 | 0 | 0 | 152 | 08/01/2038 |
| 31410T-WZ-4 | RMBS - FN 897164 | | 12/01/2016 | VARIOUS | | 4,333 | 4,333 | 4,421 | 4,407 | 0 | (74) | 0 | (74) | 0 | 4,333 | 0 | 0 | 0 | 143 | 08/01/2036 |
| 31410V-2L-3 | RMBS - FN 899079 | | 12/01/2016 | VARIOUS | | 1,455 | 1,455 | 1,564 | 1,558 | 0 | (103) | 0 | (103) | 0 | 1,455 | 0 | 0 | 0 | 39 | 03/01/2037 |
| 31412S-LR-4 | RMBS - FN 933336 | | 12/01/2016 | VARIOUS | | 1,804 | 1,804 | 1,764 | 1,765 | 0 | 39 | 0 | 39 | 0 | 1,804 | 0 | 0 | 0 | 34 | 01/01/2038 |
| 31414D-U2-0 | RMBS - FN 963301 | | 12/01/2016 | VARIOUS | | 8,486 | 8,486 | 8,344 | 8,397 | 0 | 89 | 0 | 89 | 0 | 8,486 | 0 | 0 | 0 | 167 | 05/01/2023 |
| 31414L-3U-0 | RMBS - FN 969811 | | 12/01/2016 | VARIOUS | | 570 | 570 | 576 | 572 | 0 | (2) | 0 | (2) | 0 | 570 | 0 | 0 | 0 | 17 | 02/01/2023 |
| 31416H-UM-5 | RMBS - FN AA0587 | | 12/01/2016 | VARIOUS | | 12,695 | 12,695 | 12,958 | 12,917 | 0 | (222) | 0 | (222) | 0 | 12,695 | 0 | 0 | 0 | 296 | 02/01/2039 |
| 31417V-RS-4 | RMBS - FN AC8596 | | 12/01/2016 | VARIOUS | | 7,741 | 7,741 | 7,806 | 7,780 | 0 | (39) | 0 | (39) | 0 | 7,741 | 0 | 0 | 0 | 140 | 01/01/2025 |
| 31418M-UM-2 | RMBS - FN AD0587 | | 12/01/2016 | VARIOUS | | 30,436 | 30,436 | 31,102 | 31,013 | 0 | (577) | 0 | (577) | 0 | 30,436 | 0 | 0 | 0 | 624 | 12/01/2039 |
| 376838-KX-5 | GLASGOW KY ELEC PLT BRD REV | | 09/12/2016 | Redemption | | 100,000 | 100,000 | 111,312 | 110,000 | 0 | (10,000) | 0 | (10,000) | 0 | 100,000 | 0 | 0 | 0 | 4,449 | 06/01/2025 |
| 443730-FT-8 | HUDSON CNTY N J IMPT AUTH LEASE REV | | 02/01/2016 | Redemption | | 5,000 | 5,000 | 5,293 | 5,202 | 0 | (2) | 0 | (2) | 0 | 5,201 | 0 | (201) | (201) | 166 | 02/01/2024 |
| 498622-GK-9 | KLICKITAT CNTY WASH PUB UTIL DIST NO 001 | | 12/01/2016 | Maturity @ 100.0 | | 65,000 | 65,000 | 64,594 | 64,940 | 0 | 60 | 0 | 60 | 0 | 65,000 | 0 | 0 | 0 | 3,056 | 12/01/2016 |
| 54439N-AM-9 | LOS ANGELES CALIF CMNTY REDEV AGY TAX AL | | 09/06/2016 | Redemption | | 101,000 | 100,000 | 89,803 | 93,594 | 0 | 7,406 | 0 | 7,406 | 0 | 101,000 | 0 | 0 | 0 | 5,957 | 09/01/2022 |
| 56052E-4D-7 | MAINE ST HSG AUTH MTG PUR | | 12/29/2016 | VARIOUS | | 45,000 | 45,000 | 47,692 | 47,354 | 0 | (280) | 0 | (280) | 0 | 47,073 | 0 | (2,073) | (2,073) | 1,990 | 11/15/2027 |
| 589545-AC-6 | MERIDEN CONN HSG AUTH LEASE REV | | 10/11/2016 | HILLTOP SECURITIES INC | | 51,000 | 50,000 | 53,331 | 52,936 | 0 | (121) | 0 | (121) | 0 | 52,814 | 0 | (1,814) | (1,814) | 3,454 | 11/01/2027 |
| 65037Q-AC-6 | NEWARK N J HSG AUTH SPL OBLIG PENSION | | 12/01/2016 | Call @ 100.037 | | 25,000 | 25,000 | 23,162 | 25,000 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 0 | 0 | 1,488 | 12/01/2018 |
| 66286T-AE-2 | NORTH TEX ED FIN CORP ED REV | | 12/01/2016 | Call @ 109.771 | | 5,000 | 5,000 | 5,579 | 5,561 | 0 | (14) | 0 | (14) | 0 | 5,546 | 0 | (546) | (546) | 400 | 12/01/2033 |
| 76803E-AB-4 | RIVER CITY REGL STAD FIN AUTH CALIF STAD | | 11/01/2016 | Redemption | | 10,000 | 10,000 | 9,750 | 9,799 | 0 | 9 | 0 | 9 | 0 | 9,808 | 0 | 192 | 192 | 809 | 11/01/2029 |
| 76827Q-CX-9 | RIVER ISLANDS PUB FING AUTH CALIF SPL TA | | 09/01/2016 | Redemption | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 750 | 09/01/2020 |
| 79729P-BQ-0 | SAN DIEGO CALIF PUB FACS FING AUTH REV | | 10/03/2016 | Redemption | | 5,000 | 5,000 | 4,731 | 4,920 | 0 | 34 | 0 | 34 | 0 | 4,953 | 0 | 47 | 47 | 149 | 10/01/2017 |
| 798147-ZS-6 | SAN JOSE CALIF REDEV AGY TAX ALLOCATION | | 08/01/2016 | Redemption | | 20,000 | 20,000 | 20,115 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 1,020 | 08/01/2020 |
| 83712D-UC-8 | SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG | | 10/03/2016 | Redemption | | 15,000 | 15,000 | 15,290 | 15,286 | 0 | (18) | 0 | (18) | 0 | 15,267 | 0 | (267) | (267) | 527 | 01/01/2024 |
| 86606K-AP-7 | SUMMIT CNTY OHIO PORT AUTH BD FD PROG DE | | 05/16/2016 | Redemption | | 15,000 | 15,000 | 12,465 | 13,079 | 0 | 45 | 0 | 45 | 0 | 13,123 | 0 | 1,877 | 1,877 | 469 | 05/15/2026 |
| 87172N-AG-3 | SYRACUSE N Y INDL DEV AGY PILOT REV | | 03/29/2016 | RW Smith & Associate | | 219,048 | 240,000 | 183,732 | 217,946 | 0 | 2,641 | 0 | 2,641 | 0 | 220,588 | 0 | (1,540) | (1,540) | 0 | 01/01/2018 |
| 880591-EN-8 | TENNESSEE VALLEY AUTHORITY | | 08/15/2016 | INTL FCStone Financial Inc. | | 150,645 | 150,000 | 148,311 | 148,371 | 0 | 145 | 0 | 145 | 0 | 148,516 | 0 | 2,129 | 2,129 | 2,820 | 08/15/2022 |
| 969126-AD-3 | WILLACY CNTY TEX LOC GOVT CORP REV | | 02/18/2016 | AK CAPITAL LLC | | 7,923 | 85,000 | 87,395 | 87,064 | 0 | (14) | 0 | (14) | 0 | 87,050 | 0 | (79,127) | (79,127) | 1,510 | 12/01/2028 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 2,880,854 | 2,920,695 | 2,888,727 | 2,911,739 | 0 | (4,578) | 0 | (4,578) | 0 | 2,907,161 | 0 | (26,307) | (26,307) | 78,107 | XXX |
| 00206R-BD-3 | AT&T INC | | 07/20/2016 | Brownstone Investment Group LLC | | 413,504 | 400,000 | 374,160 | 379,995 | 0 | 1,651 | 0 | 1,651 | 0 | 381,646 | 0 | 31,858 | 31,858 | 11,333 | 02/15/2022 |
| 009090-AA-9 | AIR CANADA 2015-1 PASS THROUGH TRUST | | 09/16/2016 | Direct | | 19,878 | 19,878 | 19,878 | 19,878 | 0 | 0 | 0 | 0 | 0 | 19,878 | 0 | 0 | 0 | 575 | 09/15/2028 |
| 009090-AA-9 | AIR CANADA 2015-1 PASS THROUGH TRUST - A | | 10/01/2016 | Adjustment | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (354) | 09/15/2028 |
| 020002-AU-5 | ALLSTATE CORP | | 09/01/2016 | JEFFERIES & CO INC, NEW YORK | | 0 | 0 | 0 | 0 | 0 | (332) | 0 | (332) | 0 | 0 | 0 | 0 | 0 | 0 | 05/15/2067 |

# 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 |
| 023135-AJ-5 | AMAZON.COM INC | | 12/01/2016 | US BANCORP | | 490,760 | 500,000 | 470,060 | 473,898 | 0 | 3,168 | 0 | 3,168 | 0 | 477,066 | 0 | 13,694 | 13,694 | 12,743 | 11/29/2022 |
| 02377A-AA-6 | AMERICAN AIRLINES INC | | 10/01/2016 | Direct | | 5,643 | 5,643 | 5,685 | 5,683 | 0 | (40) | 0 | (40) | 0 | 5,643 | 0 | 0 | 0 | 104 | 04/01/2028 |
| 02665X-AA-7 | ABS - AMHFR-14SFR3-A | | 12/01/2016 | VARIOUS | | 8,724 | 8,724 | 8,723 | 8,721 | 0 | 2 | 0 | 2 | 0 | 8,724 | 0 | 0 | 0 | 147 | 12/18/2036 |
| 03027X-AD-2 | AMERICAN TOWER CORP | | 08/18/2016 | WELLS FARGO SECURITIES LLC | | 229,252 | 200,000 | 213,024 | 211,183 | 0 | (753) | 0 | (753) | 0 | 210,431 | 0 | 18,822 | 18,822 | 10,222 | 02/15/2024 |
| 035242-AP-1 | ANHEUSER-BUSCH INBEV FINANCE INC | C | 10/05/2016 | NOMURA SECURITIES INTL INC | | 401,175 | 375,000 | 374,374 | 0 | 0 | 39 | 0 | 39 | 0 | 374,413 | 0 | 26,762 | 26,762 | 9,733 | 02/01/2026 |
| 037833-AK-6 | APPLE INC | | 06/02/2016 | VARIOUS | | 350,015 | 350,000 | 321,748 | 327,198 | 0 | 1,102 | 0 | 1,102 | 0 | 328,300 | 0 | 21,714 | 21,714 | 4,553 | 05/03/2023 |
| 049255-AG-7 | ATLAS COPCO AB | C | 04/12/2016 | Redemption | | 200,000 | 200,000 | 223,904 | 206,095 | 0 | (1,207) | 0 | (1,207) | 0 | 204,888 | 0 | (4,888) | (4,888) | 14,755 | 05/22/2017 |
| 05530Q-AK-6 | BAT INTERNATIONAL FINANCE PLC | C | 01/12/2016 | CITIGROUP GLOBAL MARKETS INC. | | 390,634 | 375,000 | 376,636 | 376,565 | 0 | (5) | 0 | (5) | 0 | 376,559 | 0 | 14,074 | 14,074 | 1,234 | 06/15/2025 |
| 055451-AU-2 | BHP BILLITON FINANCE (USA) LTD | C | 12/01/2016 | MILLENNIUM ADVISORS, LLC | | 369,961 | 350,000 | 351,957 | 351,612 | 0 | (169) | 0 | (169) | 0 | 351,443 | 0 | 18,518 | 18,518 | 15,908 | 09/30/2023 |
| 05565Q-BP-2 | BP CAPITAL MARKETS PLC | C | 07/21/2016 | JEFFERIES & CO INC, NEW YORK | | 388,483 | 350,000 | 405,486 | 384,768 | 0 | (3,948) | 0 | (3,948) | 0 | 380,821 | 0 | 7,662 | 7,662 | 12,906 | 10/01/2020 |
| 05948X-PZ-8 | CMO/RMBS - BOAMS 036 1A1 | | 06/30/2016 | Redemption | | 108,000 | 108,000 | 108,220 | 108,115 | 0 | (21) | 0 | (21) | 0 | 108,094 | 0 | (94) | (94) | 2,700 | 08/25/2033 |
| 05948X-WV-9 | CMO/RMBS - BAMS-038-3A7 | | 11/01/2016 | Direct | | 767 | 767 | 573 | 684 | 0 | 83 | 0 | 83 | 0 | 767 | 0 | 0 | 0 | 18 | 11/25/2033 |
| 05948X-ZX-2 | CMO/RMBS - BAMS-039-1A3 | | 12/01/2016 | VARIOUS | | 21,502 | 21,502 | 21,502 | 21,502 | 0 | 0 | 0 | 0 | 0 | 21,502 | 0 | 0 | 0 | 564 | 12/25/2033 |
| 05949A-EW-6 | CMO/RMBS - BAMS-044-2A3 | | 12/01/2016 | VARIOUS | | 3,408 | 3,408 | 2,522 | 2,704 | 0 | 704 | 0 | 704 | 0 | 3,408 | 0 | 0 | 0 | 101 | 05/25/2034 |
| 059511-AD-7 | CMBS - BACM-072-AAB | | 11/01/2016 | Direct | | 8,771 | 8,771 | 9,442 | 9,515 | 0 | (744) | 0 | (744) | 0 | 8,771 | 0 | 0 | 0 | 63 | 04/10/2049 |
| 064159-BE-5 | BANK OF NOVA SCOTIA | | 03/22/2016 | Charles Schwab & Co Inc | | 249,123 | 250,000 | 249,773 | 249,879 | 0 | 14 | 0 | 14 | 0 | 249,894 | 0 | (771) | (771) | 955 | 12/18/2017 |
| 064207-UV-3 | BANK OF OKLAHOMA NA | | 08/15/2016 | Redemption | | 50,000 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 0 | 0 | 466 | 05/15/2017 |
| 067901-AB-4 | BARRICK GOLD CORP | | 03/21/2016 | Not Available | | 93,542 | 87,000 | 99,685 | 92,195 | 0 | (323) | 0 | (323) | 0 | 91,873 | 0 | 1,670 | 1,670 | 2,855 | 04/01/2019 |
| 075896-AA-8 | BED BATH & BEYOND INC | | 08/10/2016 | JP MORGAN SECURITIES LLC | | 362,901 | 350,000 | 357,056 | 356,225 | 0 | (404) | 0 | (404) | 0 | 355,821 | 0 | 7,080 | 7,080 | 13,632 | 08/01/2024 |
| 084664-BT-7 | BERKSHIRE HATHAWAY FINANCE CORP | | 12/01/2016 | WELLS FARGO SECURITIES LLC | | 153,453 | 150,000 | 143,274 | 144,968 | 0 | 662 | 0 | 662 | 0 | 145,630 | 0 | 7,823 | 7,823 | 4,713 | 05/15/2022 |
| 086516-AL-5 | BEST BUY CO INC | | 08/15/2016 | MARKETAXESS CORPORATION | | 220,602 | 200,000 | 213,900 | 213,110 | 0 | (1,515) | 0 | (1,515) | 0 | 211,595 | 0 | 9,007 | 9,007 | 10,175 | 03/15/2021 |
| 111013-AH-1 | BRITISH SKY BROADCASTING GROUP PLC | C | 06/15/2016 | MARKETAXESS CORPORATION | | 175,188 | 150,000 | 191,030 | 168,901 | 0 | (2,914) | 0 | (2,914) | 0 | 165,987 | 0 | 9,201 | 9,201 | 8,510 | 11/15/2018 |
| 12669F-ZP-1 | CWHL 048 1A7 - CMO/RMBS | | 12/28/2016 | VARIOUS | | 23,000 | 23,000 | 23,115 | 23,108 | 0 | (2) | 0 | (2) | 0 | 23,097 | 0 | (97) | (97) | 714 | 07/25/2034 |
| 14743R-AB-9 | Case Corporation | C | 01/15/2016 | Maturity | | 50,000 | 50,000 | 50,500 | 50,003 | 0 | (3) | 0 | (3) | 0 | 50,000 | 0 | 0 | 0 | 1,813 | 01/15/2016 |
| 149123-BQ-3 | CATERPILLAR INC | | 06/22/2016 | WELLS FARGO SECURITIES LLC | | 115,440 | 100,000 | 101,749 | 100,669 | 0 | (100) | 0 | (100) | 0 | 100,568 | 0 | 14,872 | 14,872 | 4,213 | 12/15/2018 |
| 14912L-6C-0 | CATERPILLAR FINANCIAL SERVICES CORP | | 12/01/2016 | AMHERST PIERPONT SECURITIES | | 254,760 | 250,000 | 249,151 | 249,266 | 0 | 77 | 0 | 77 | 0 | 249,343 | 0 | 5,417 | 5,417 | 8,090 | 06/09/2024 |
| 14987B-AE-3 | CC HOLDINGS GS V LLC | | 10/01/2016 | MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS | | 617,780 | 575,000 | 565,664 | 567,400 | 0 | 605 | 0 | 605 | 0 | 568,005 | 0 | 49,775 | 49,775 | 19,365 | 04/15/2023 |
| 172967-JM-4 | CITIGROUP INC | | 09/01/2016 | GOLDMAN SACHS & CO, NY | | 0 | 0 | 0 | 400,192 | 0 | (4) | 0 | (4) | 0 | 0 | 0 | 0 | 0 | 0 | 12/29/2049 |
| 20826F-AA-4 | CONOCOPHILLIPS CO | | 01/28/2016 | MITSUBISHI UFJ SECURITIES | | 63,593 | 75,000 | 72,911 | 73,465 | 0 | 18 | 0 | 18 | 0 | 73,483 | 0 | (9,889) | (9,889) | 235 | 12/15/2022 |
| 20826F-AD-8 | CONOCOPHILLIPS CO | | 12/01/2016 | JP MORGAN SECURITIES LLC | | 253,995 | 300,000 | 302,301 | 302,114 | 0 | (19) | 0 | (19) | 0 | 302,095 | 0 | (48,100) | (48,100) | 2,150 | 11/15/2024 |
| 210795-QB-9 | UNITED AIRLINES INC | | 12/01/2016 | VARIOUS | | 7,466 | 7,466 | 7,911 | 7,828 | 0 | (363) | 0 | (363) | 0 | 7,466 | 0 | 0 | 0 | 149 | 04/29/2026 |
| 21987B-AQ-1 | CORPORACION NACIONAL DEL COBRE DE CHILE | C | 04/01/2016 | CITIGROUP GLOBAL MARKETS INC. | | 333,736 | 350,000 | 345,321 | 346,779 | 0 | 109 | 0 | 109 | 0 | 346,888 | 0 | (13,152) | (13,152) | 7,379 | 07/17/2022 |
| 22822R-AQ-3 | CROWN CASTLE TOWERS LLC | | 05/19/2016 | Redemption | | 200,000 | 200,000 | 207,106 | 201,220 | 0 | (429) | 0 | (429) | 0 | 200,791 | 0 | (791) | (791) | 6,177 | 01/15/2037 |
| 23311V-AB-3 | DCP MIDSTREAM OPERATING LP | | 04/18/2016 | WELLS FARGO SECURITIES LLC | | 322,000 | 350,000 | 363,965 | 359,687 | 0 | (429) | 0 | (429) | 0 | 359,258 | 0 | (37,258) | (37,258) | 9,625 | 04/01/2022 |
| 25243Y-AU-3 | DIAGEO CAPITAL PLC | C | 10/25/2016 | MITSUBISHI UFJ SECURITIES | | 361,592 | 350,000 | 349,143 | 349,350 | 0 | 67 | 0 | 67 | 0 | 349,417 | 0 | 12,175 | 12,175 | 9,162 | 04/29/2023 |
| 25755T-AD-2 | DPABS 151 A2I - ABS | | 10/25/2016 | Direct | | 1,250 | 1,250 | 1,268 | 0 | 0 | (18) | 0 | (18) | 0 | 1,250 | 0 | 0 | 0 | 0 | 10/25/2045 |
| 263534-CK-3 | E I DU PONT DE NEMOURS AND CO | | 10/27/2016 | MARKETAXESS CORPORATION | | 75,877 | 75,000 | 75,221 | 75,165 | 0 | (17) | 0 | (17) | 0 | 75,147 | 0 | 729 | 729 | 2,543 | 02/15/2023 |

# 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 |
| 26483E-AF-7 | DUN & BRADSTREET CORP | | 08/16/2016 | Brownstone Investment Group LLC | | 253,628 | 250,000 | 260,965 | 255,843 | 0 | (1,902) | 0 | (1,902) | 0 | 253,941 | 0 | (314) | (314) | 5,823 | 12/01/2017 |
| 268789-AA-2 | E.ON INTERNATIONAL FINANCE BV | C | 05/02/2016 | CITIGROUP GLOBAL MARKETS INC. | | 240,910 | 225,000 | 236,122 | 229,211 | 0 | (587) | 0 | (587) | 0 | 228,624 | 0 | 12,286 | 12,286 | 6,634 | 04/30/2018 |
| 28415P-AA-2 | EHGVT 16A A - ABS | | 12/25/2016 | VARIOUS | | 59,596 | 59,596 | 59,595 | 0 | 0 | 1 | 0 | 1 | 0 | 59,596 | 0 | 0 | 0 | 327 | 04/25/2028 |
| 29358Q-AA-7 | ENSCO PLC | C | 05/19/2016 | DEUTSCHE BANK SECURITIES, INC. | | 258,375 | 325,000 | 330,134 | 328,347 | 0 | (236) | 0 | (236) | 0 | 328,111 | 0 | (69,736) | (69,736) | 10,565 | 03/15/2021 |
| 31942D-AB-3 | FIRST CASH FINANCIAL SERVICES INC | | 10/05/2016 | C.L. King & Associates Inc. | | 105,271 | 100,000 | 105,750 | 105,625 | 0 | (337) | 0 | (337) | 0 | 105,288 | 0 | (17) | (17) | 6,938 | 04/01/2021 |
| 345838-AA-4 | FOREST LABORATORIES INC | C | 07/12/2016 | BANC / AMERICA SECUR. LLC, MONT. | | 336,657 | 300,000 | 329,469 | 324,365 | 0 | (1,994) | 0 | (1,994) | 0 | 322,371 | 0 | 14,286 | 14,286 | 8,750 | 12/15/2021 |
| 369550-AU-2 | GENERAL DYNAMICS CORP | | 08/17/2016 | AMHERST PIERPONT SECURITIES | | 255,723 | 250,000 | 249,632 | 249,723 | 0 | 22 | 0 | 22 | 0 | 249,745 | 0 | 5,978 | 5,978 | 4,328 | 11/15/2022 |
| 369604-BD-4 | GENERAL ELECTRIC CO | | 10/11/2016 | GOLDMAN SACHS & CO, NY | | 259,180 | 250,000 | 249,130 | 249,160 | 0 | 94 | 0 | 94 | 0 | 249,254 | 0 | 9,926 | 9,926 | 6,788 | 10/09/2022 |
| 369604-BM-4 | GENERAL ELECTRIC CO | | 02/01/2016 | Adjustment | | 0 | 0 | 0 | 231,722 | 0 | (12) | 0 | (12) | 0 | 0 | 0 | 0 | 0 | (328) | 12/29/2049 |
| 369604-BP-7 | GENERAL ELECTRIC CO | | 02/01/2016 | Adjustment | | 0 | 0 | 0 | 424,930 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (613) | 12/29/2049 |
| 369622-SN-6 | GENERAL ELECTRIC CAPITAL CORP | | 02/01/2016 | Adjustment | | (2,791) | 0 | 0 | 0 | 0 | (2,791) | 0 | (2,791) | 0 | (2,791) | 0 | 0 | 0 | 0 | 12/29/2049 |
| 38141G-GQ-1 | GOLDMAN SACHS GROUP INC | | 10/05/2016 | CITIGROUP GLOBAL MARKETS INC. | | 225,064 | 200,000 | 222,544 | 217,741 | 0 | (2,277) | 0 | (2,277) | 0 | 215,464 | 0 | 9,600 | 9,600 | 12,658 | 07/27/2021 |
| 406216-BD-2 | HALLIBURTON CO | | 10/20/2016 | VARIOUS | | 597,723 | 575,000 | 573,024 | 573,791 | 0 | 77 | 0 | 77 | 0 | 573,867 | 0 | 23,855 | 23,855 | 23,844 | 08/01/2023 |
| 42217K-AS-5 | HEALTH CARE REIT INC | | 06/15/2016 | VARIOUS | | 282,926 | 250,000 | 272,290 | 262,036 | 0 | (1,059) | 0 | (1,059) | 0 | 260,977 | 0 | 21,949 | 21,949 | 9,630 | 04/15/2020 |
| 428236-BM-4 | HEWLETT-PACKARD CO | | 08/16/2016 | WELLS FARGO SECURITIES LLC | | 134,514 | 125,000 | 124,518 | 124,671 | 0 | 35 | 0 | 35 | 0 | 124,706 | 0 | 9,808 | 9,808 | 3,852 | 06/01/2021 |
| 428236-BV-4 | HEWLETT-PACKARD CO | | 08/16/2016 | SUMRIDGE PARTNERS LLC | | 136,626 | 125,000 | 126,871 | 126,407 | 0 | (132) | 0 | (132) | 0 | 126,275 | 0 | 10,352 | 10,352 | 4,036 | 12/09/2021 |
| 432837-AA-0 | HGVT-13A-NTS - ABS | | 12/25/2016 | VARIOUS | | 79,828 | 79,828 | 79,675 | 0 | 0 | 153 | 0 | 153 | 0 | 79,828 | 0 | 0 | 0 | 337 | 01/26/2026 |
| 458140-AS-9 | INTEL CORP | | 01/12/2016 | Brownstone Investment Group LLC | | 120,762 | 115,000 | 117,088 | 117,030 | 0 | (7) | 0 | (7) | 0 | 117,024 | 0 | 3,738 | 3,738 | 1,962 | 07/29/2025 |
| 45866F-AA-2 | INTERCONTINENTALEXCHANGE INC | | 12/01/2016 | AMHERST PIERPONT SECURITIES | | 543,395 | 520,000 | 538,794 | 535,855 | 0 | (1,681) | 0 | (1,681) | 0 | 534,174 | 0 | 9,220 | 9,220 | 23,747 | 10/15/2023 |
| 459200-HP-9 | INTERNATIONAL BUSINESS MACHINES CORP | | 12/06/2016 | JEFFERIES & CO INC, NEW YORK | | 359,951 | 350,000 | 345,132 | 346,073 | 0 | 431 | 0 | 431 | 0 | 346,503 | 0 | 13,447 | 13,447 | 16,013 | 08/01/2023 |
| 460690-BH-2 | INTERPUBLIC GROUP OF CO INC | | 07/07/2016 | JP MORGAN SECURITIES LLC | | 347,718 | 325,000 | 315,725 | 318,797 | 0 | 465 | 0 | 465 | 0 | 319,262 | 0 | 28,456 | 28,456 | 10,725 | 03/15/2022 |
| 46132F-AA-8 | INVESCO FINANCE PLC | | 08/16/2016 | MARKETAXESS CORPORATION | | 130,066 | 125,000 | 125,901 | 125,610 | 0 | (50) | 0 | (50) | 0 | 125,560 | 0 | 4,506 | 4,506 | 2,810 | 11/30/2022 |
| 46616Y-AA-2 | ABS - JGWPT-122-A | | 12/15/2016 | VARIOUS | | 28,045 | 28,045 | 29,548 | 29,688 | 0 | (1,643) | 0 | (1,643) | 0 | 28,045 | 0 | 0 | 0 | 455 | 10/15/2059 |
| 46625H-JD-3 | JPMORGAN CHASE & CO | | 06/01/2016 | Adjustment | | 164,259 | 150,000 | 169,782 | 164,101 | 0 | (908) | 0 | (908) | 0 | 163,193 | 0 | 1,066 | 1,066 | 5,794 | 01/24/2022 |
| 48121C-YK-6 | JPMORGAN CHASE BANK NA | | 12/01/2016 | PIERPONT SECURITIES | | 242,298 | 230,000 | 237,559 | 231,887 | 0 | (592) | 0 | (592) | 0 | 231,295 | 0 | 11,003 | 11,003 | 11,308 | 10/01/2017 |
| 48127F-AA-1 | JPMORGAN CHASE & CO | | 09/01/2016 | GOLDMAN SACHS & CO, NY | | 0 | 0 | 0 | 172,647 | 0 | 5 | 0 | 5 | 0 | 0 | 0 | 0 | 0 | 4,375 | 12/29/2049 |
| 496902-AJ-6 | KINROSS GOLD CORP | | 08/16/2016 | Brownstone Investment Group LLC | | 309,750 | 300,000 | 308,870 | 306,000 | 0 | (613) | 0 | (613) | 0 | 305,387 | 0 | 4,363 | 4,363 | 14,863 | 09/01/2021 |
| 500472-AF-2 | KONINKLIJKE PHILIPS ELECTRONICS NV | C | 05/16/2016 | CREDIT SUISSE SECURITIES (USA) | | 319,122 | 300,000 | 298,635 | 299,107 | 0 | 49 | 0 | 49 | 0 | 299,156 | 0 | 19,966 | 19,966 | 7,625 | 03/15/2022 |
| 502413-BD-8 | L-3 COMMUNICATIONS CORP | | 08/15/2016 | Cantor Fitzgerald | | 531,515 | 500,000 | 503,485 | 503,034 | 0 | (198) | 0 | (198) | 0 | 502,836 | 0 | 28,679 | 28,679 | 14,264 | 05/28/2024 |
| 515074-AA-0 | LNDLS-04A-C | | 11/01/2016 | CREWS & ASSOCIATES, INC. | | 140,601 | 140,195 | 147,131 | 141,552 | 0 | (29) | 0 | (29) | 0 | 141,524 | 0 | (923) | (923) | 3,404 | 10/01/2022 |
| 539830-BL-2 | LOCKHEED MARTIN CORP | | 06/21/2016 | US BANCORP | | 342,900 | 300,000 | 295,557 | 295,563 | 0 | 29 | 0 | 29 | 0 | 295,592 | 0 | 47,308 | 47,308 | 8,264 | 05/15/2046 |
| 55265K-6E-4 | CMO/RMBS - MASTRA-041-5A4 | | 12/01/2016 | VARIOUS | | 1,044 | 1,044 | 1,044 | 1,044 | 0 | 0 | 0 | 0 | 0 | 1,044 | 0 | 0 | 0 | 10 | 02/25/2034 |
| 55279H-AK-6 | MANUFACTURERS AND TRADERS TRUST CO | | 02/01/2016 | Brownstone Investment Group LLC | | 293,988 | 300,000 | 299,664 | 299,691 | 0 | 1 | 0 | 1 | 0 | 299,692 | 0 | (5,704) | (5,704) | 3,843 | 02/06/2025 |
| 57772K-AC-5 | MAXIM INTEGRATED PRODUCTS INC | | 08/11/2016 | BAIRD (ROBERT W.) & CO. INC. | | 253,540 | 250,000 | 252,715 | 251,727 | 0 | (366) | 0 | (366) | 0 | 251,362 | 0 | 2,178 | 2,178 | 4,705 | 11/15/2018 |
| 585055-AZ-9 | MEDTRONIC INC | C | 04/15/2016 | Not Available | | 350,000 | 350,000 | 332,444 | 335,649 | 0 | 503 | 0 | 503 | 0 | 336,151 | 0 | 13,849 | 13,849 | 20,814 | 04/01/2023 |
| 58933Y-AF-2 | MERCK & CO INC | | 08/24/2016 | CITIGROUP GLOBAL MARKETS INC. | | 370,027 | 350,000 | 336,810 | 339,243 | 0 | 852 | 0 | 852 | 0 | 340,095 | 0 | 29,932 | 29,932 | 7,649 | 05/18/2023 |
| 637432-MQ-5 | NATIONAL RURAL UTILITIES COOP FINANCE CO | | 12/01/2016 | PERSHING LLC | | 306,138 | 300,000 | 298,968 | 299,339 | 0 | 93 | 0 | 93 | 0 | 299,432 | 0 | 6,706 | 6,706 | 11,971 | 02/15/2022 |
| 65504L-AC-1 | NOBLE HOLDING INTERNATIONAL LTD | C | 06/15/2016 | HSBC SECURITIES INC. | | 242,250 | 300,000 | 322,767 | 312,950 | 0 | (1,223) | 0 | (1,223) | 0 | 311,727 | 0 | (69,477) | (69,477) | 13,026 | 08/01/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 677071-AM-4 | OHANA MILITARY COMMUNITIES LLC | | 11/01/2016 | SG COWEN SECURITIES CORP | | 43,449 | 40,361 | 35,114 | 36,417 | 0 | 41 | 0 | 41 | 0 | 36,458 | 0 | 6,991 | 6,991 | 863 | 10/01/2026 |
| 68389X-AP-0 | ORACLE CORP | | 10/05/2016 | FIRST TENNESSEE SECURITIES CORP | | 356,815 | 350,000 | 321,652 | 327,971 | 0 | 2,263 | 0 | 2,263 | 0 | 330,234 | 0 | 26,580 | 26,580 | 8,653 | 10/15/2022 |
| 693476-BL-6 | PNC FUNDING CORP | | 10/05/2016 | Stifel Nicolaus & Co. | | 327,888 | 300,000 | 341,094 | 324,898 | 0 | (4,003) | 0 | (4,003) | 0 | 320,895 | 0 | 6,993 | 6,993 | 15,313 | 08/11/2020 |
| 694308-HG-5 | PACIFIC GAS AND ELECTRIC CO | | 12/06/2016 | MARKETAXESS CORPORATION | | 156,680 | 150,000 | 156,042 | 155,367 | 0 | (570) | 0 | (570) | 0 | 154,798 | 0 | 1,881 | 1,881 | 7,406 | 02/15/2024 |
| 713448-BW-7 | PEPSICO INC | | 03/22/2016 | Charles Schwab & Co Inc | | 264,215 | 250,000 | 256,570 | 256,149 | 0 | (241) | 0 | (241) | 0 | 255,908 | 0 | 8,307 | 8,307 | 4,438 | 08/25/2021 |
| 714046-AE-9 | PERKINELMER INC | | 08/10/2016 | MITSUBISHI UFJ SECURITIES | | 166,457 | 150,000 | 165,839 | 161,201 | 0 | (1,131) | 0 | (1,131) | 0 | 160,069 | 0 | 6,387 | 6,387 | 5,625 | 11/15/2021 |
| 71672V-AB-5 | PETROLOGISTICS LP | | 04/01/2016 | Redemption | | 50,000 | 50,000 | 55,553 | 52,290 | 0 | (727) | 0 | (727) | 0 | 51,563 | 0 | (1,563) | (1,563) | 3,125 | 04/01/2020 |
| 717081-DH-3 | PFIZER INC | | 06/02/2016 | MITSUBISHI UFJ SECURITIES | | 314,559 | 300,000 | 288,909 | 291,200 | 0 | 451 | 0 | 451 | 0 | 291,650 | 0 | 22,909 | 22,909 | 4,300 | 06/15/2023 |
| 720198-AD-2 | PIEDMONT OPERATING PARTNERSHIP LP | | 09/15/2016 | US BANCORP | | 156,414 | 150,000 | 153,375 | 152,856 | 0 | (210) | 0 | (210) | 0 | 152,646 | 0 | 3,768 | 3,768 | 6,675 | 03/15/2024 |
| 726505-AP-5 | PLAINS EXPLORATION & PRODUCTION CO | | 03/11/2016 | VARIOUS | | 182,709 | 224,000 | 249,760 | 242,615 | 0 | (1,010) | 0 | (1,010) | 0 | 241,606 | 0 | (58,897) | (58,897) | 9,026 | 02/15/2023 |
| 74005P-BF-0 | PRAXAIR INC | | 08/10/2016 | WELLS FARGO SECURITIES LLC | | 77,903 | 75,000 | 74,739 | 74,810 | 0 | 16 | 0 | 16 | 0 | 74,826 | 0 | 3,078 | 3,078 | 1,991 | 02/21/2023 |
| 74160M-AL-6 | PRIME 031 A11 - CMO/RMBS | | 12/27/2016 | VARIOUS | | 14,000 | 14,000 | 14,140 | 14,130 | 0 | (13) | 0 | (13) | 0 | 14,117 | 0 | (117) | (117) | 418 | 06/25/2033 |
| 74160M-GL-0 | CMO/RMBS - PRIMT-051-1A3 | | 10/01/2016 | Redemption | | 17,000 | 17,000 | 17,000 | 17,000 | 0 | 0 | 0 | 0 | 0 | 17,000 | 0 | 0 | 0 | 419 | 03/25/2035 |
| 755111-BX-8 | RAYTHEON CO | | 08/15/2016 | MILLENNIUM ADVISORS, LLC | | 155,973 | 150,000 | 146,964 | 147,714 | 0 | 190 | 0 | 190 | 0 | 147,903 | 0 | 8,070 | 8,070 | 2,531 | 12/15/2022 |
| 76720A-AF-3 | RIO TINTO FINANCE (USA) PLC | C | 12/08/2016 | VARIOUS | | 520,368 | 500,000 | 471,112 | 477,334 | 0 | 2,460 | 0 | 2,460 | 0 | 479,794 | 0 | 40,574 | 40,574 | 16,582 | 08/21/2022 |
| 77578J-AB-4 | ROLLS ROYCE CORP | C | 09/26/2016 | MORGAN STANLEY & CO INC, NY | | 528,720 | 500,000 | 499,500 | 499,509 | 0 | 31 | 0 | 31 | 0 | 499,541 | 0 | 29,179 | 29,179 | 17,370 | 10/14/2025 |
| 78403D-AB-6 | ABS - SBATT-10-2C | | 07/15/2016 | Redemption | | 250,000 | 250,000 | 255,723 | 250,750 | 0 | (86) | 0 | (86) | 0 | 250,665 | 0 | (665) | (665) | 7,439 | 04/15/2042 |
| 806854-AH-8 | SCHLUMBERGER INVESTMENT SA | | 08/25/2016 | FIRST TENNESSEE SECURITIES CORP | | 217,574 | 200,000 | 208,326 | 207,176 | 0 | (554) | 0 | (554) | 0 | 206,623 | 0 | 10,951 | 10,951 | 5,455 | 12/01/2023 |
| 81618T-AD-2 | SELECT INCOME REIT | | 10/04/2016 | US BANCORP | | 393,799 | 390,000 | 384,836 | 385,399 | 0 | 515 | 0 | 515 | 0 | 385,915 | 0 | 7,884 | 7,884 | 19,152 | 02/01/2022 |
| 81733Y-EC-9 | SEMT 152 B1 - CMO/RMBS | | 12/01/2016 | VARIOUS | | 3,009 | 3,009 | 3,107 | 0 | 0 | (98) | 0 | (98) | 0 | 3,009 | 0 | 0 | 0 | 9 | 05/25/2045 |
| 82652W-AA-6 | SRFC-162-A - ABS | | 12/20/2016 | VARIOUS | | 91,622 | 91,622 | 91,603 | 0 | 0 | 19 | 0 | 19 | 0 | 91,622 | 0 | 0 | 0 | 377 | 07/22/2033 |
| 828807-CK-1 | SIMON PROPERTY GROUP LP | | 09/15/2016 | US BANCORP | | 265,795 | 250,000 | 257,103 | 256,832 | 0 | (756) | 0 | (756) | 0 | 256,077 | 0 | 9,718 | 9,718 | 8,555 | 03/15/2022 |
| 828807-CW-5 | SIMON PROPERTY GROUP LP | | 10/05/2016 | MILLENNIUM ADVISORS, LLC | | 314,778 | 300,000 | 309,429 | 0 | 0 | (448) | 0 | (448) | 0 | 308,981 | 0 | 5,797 | 5,797 | 7,370 | 01/15/2026 |
| 83088G-AA-3 | SKYWAY CONCESSION CO LLC | | 02/29/2016 | Redemption | | 100,000 | 100,000 | 85,000 | 95,644 | 0 | 439 | 0 | 439 | 0 | 96,083 | 0 | 3,917 | 3,917 | 140 | 06/30/2017 |
| 85022W-AA-2 | SCFT 16A A - ABS | | 12/25/2016 | VARIOUS | | 29,360 | 29,360 | 29,359 | 0 | 0 | 1 | 0 | 1 | 0 | 29,360 | 0 | 0 | 0 | 37 | 11/25/2023 |
| 854502-AD-3 | STANLEY BLACK & DECKER INC | | 08/15/2016 | AMHERST PIERPONT SECURITIES | | 262,820 | 250,000 | 241,680 | 243,554 | 0 | 532 | 0 | 532 | 0 | 244,086 | 0 | 18,734 | 18,734 | 5,780 | 11/01/2022 |
| 857477-AL-7 | STATE STREET CORP | | 09/15/2016 | KEYBANC CAPITAL MARKETS INC | | 412,408 | 400,000 | 372,228 | 377,757 | 0 | 1,896 | 0 | 1,896 | 0 | 379,653 | 0 | 32,755 | 32,755 | 10,506 | 05/15/2023 |
| 857477-AQ-6 | STATE STREET CORP | | 09/01/2016 | NATIONAL FINANCIAL SERVICES CO | | 0 | 0 | 0 | 201,972 | 0 | (54) | 0 | (54) | 0 | 0 | 0 | 0 | 0 | 0 | 12/29/2049 |
| 857751-AA-9 | STAUNTON HOTEL LLC | | 04/25/2016 | HILLTOP SECURITIES INC | | 96,750 | 100,000 | 98,250 | 98,261 | 0 | 20,191 | 0 | 20,191 | 0 | 118,453 | 0 | (21,703) | (21,703) | 2,552 | 06/01/2029 |
| 872540-AP-4 | TJX CO INC | | 08/15/2016 | MILLENNIUM ADVISORS, LLC | | 259,183 | 250,000 | 241,948 | 242,193 | 0 | 603 | 0 | 603 | 0 | 242,796 | 0 | 16,387 | 16,387 | 4,740 | 05/15/2023 |
| 87612E-AZ-9 | TARGET CORP | | 07/15/2016 | FIRST TENNESSEE SECURITIES CORP | | 371,473 | 350,000 | 338,205 | 340,909 | 0 | 737 | 0 | 737 | 0 | 341,647 | 0 | 29,826 | 29,826 | 10,150 | 01/15/2022 |
| 878742-AY-1 | TECK RESOURCES LTD | | 08/16/2016 | WELLS FARGO SECURITIES LLC | | 168,000 | 200,000 | 195,712 | 196,896 | 0 | 243 | 0 | 243 | 0 | 197,139 | 0 | (29,139) | (29,139) | 7,875 | 02/01/2023 |
| 88732J-AS-7 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC | | 09/12/2016 | MILLENNIUM ADVISORS, LLC | | 172,794 | 150,000 | 175,848 | 165,539 | 0 | (3,162) | 0 | (3,162) | 0 | 162,377 | 0 | 10,417 | 10,417 | 11,825 | 04/01/2019 |
| 891160-MJ-9 | TORONTO-DOMINION BANK | | 11/01/2016 | Adjustment | | 49,763 | 50,000 | 49,913 | 0 | 0 | 0 | 0 | 0 | 0 | 49,913 | 0 | (150) | (150) | 131 | 09/15/2031 |
| 90131H-AL-9 | News America Incorporated | | 04/25/2016 | Brownstone Investment Group LLC | | 138,920 | 125,000 | 108,109 | 119,208 | 0 | 697 | 0 | 697 | 0 | 119,905 | 0 | 19,015 | 19,015 | 3,977 | 05/18/2018 |
| 90345W-AD-6 | US AIRWAYS GROUP INC | | 12/03/2016 | VARIOUS | | 32,288 | 32,288 | 34,136 | 33,965 | 0 | (1,677) | 0 | (1,677) | 0 | 32,288 | 0 | 0 | 0 | 747 | 12/03/2026 |
| 90783S-AA-0 | UNION PACIFIC RAILROAD COMPANY 2003-1 PA | | 10/01/2016 | VARIOUS | | 49,644 | 47,188 | 42,574 | 45,664 | 0 | 80 | 0 | 80 | 0 | 45,756 | 0 | 3,888 | 3,888 | 1,618 | 01/02/2024 |
| 909319-AA-3 | UNITED AIRLINES INC | | 10/01/2016 | Direct | | 17,441 | 17,441 | 17,998 | 17,944 | 0 | (504) | 0 | (504) | 0 | 17,441 | 0 | 0 | 0 | 375 | 02/15/2027 |
| 909320-AA-4 | UNITED AIRLINES INC | | 10/01/2016 | Direct | | 28,839 | 28,839 | 28,896 | 28,892 | 0 | (53) | 0 | (53) | 0 | 28,839 | 0 | 0 | 0 | 329 | 03/03/2028 |

# 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 |
| 913017-BV-0 | UNITED TECHNOLOGIES CORP | | 02/16/2016 | WELLS FARGO SECURITIES LLC | | 77,963 | 75,000 | 77,597 | 76,863 | 0 | (36) | 0 | (36) | 0 | 76,827 | 0 | 1,136 | 1,136 | 504 | 06/01/2022 |
| 91324P-BT-8 | UNITEDHEALTH GROUP INC | | 06/22/2016 | MILLENNIUM ADVISORS, LLC | | 320,136 | 300,000 | 298,359 | 298,978 | 0 | 77 | 0 | 77 | 0 | 299,055 | 0 | 21,081 | 21,081 | 6,244 | 11/15/2021 |
| 92276M-AW-5 | VENTAS REALTY LP | | 05/02/2016 | WELLS FARGO SECURITIES LLC | | 330,432 | 300,000 | 310,065 | 306,449 | 0 | (383) | 0 | (383) | 0 | 306,066 | 0 | 24,366 | 24,366 | 6,096 | 06/01/2021 |
| 92343V-BR-4 | VERIZON COMMUNICATIONS INC | | 04/21/2016 | MORGAN STANLEY & CO INC, NY | | 400,782 | 350,000 | 348,866 | 349,102 | 0 | 30 | 0 | 30 | 0 | 349,132 | 0 | 51,649 | 51,649 | 11,065 | 09/15/2023 |
| 927804-FN-9 | VIRGINIA ELECTRIC AND POWER CO | | 12/01/2016 | Brownstone Investment Group LLC | | 124,126 | 125,000 | 124,610 | 124,711 | 0 | 36 | 0 | 36 | 0 | 124,747 | 0 | (621) | (621) | 4,201 | 03/15/2023 |
| 94707V-AC-4 | WEATHERFORD INTERNATIONAL LTD (BERMUDA) | C | 01/21/2016 | CREDIT SUISSE SECURITIES (USA) | | 162,770 | 250,000 | 255,412 | 253,877 | 0 | (38) | 0 | (38) | 0 | 253,838 | 0 | (91,068) | (91,068) | 3,133 | 04/15/2022 |
| 94974B-FN-5 | WELLS FARGO & CO | | 12/01/2016 | VARIOUS | | 1,009,219 | 950,000 | 952,948 | 952,945 | 0 | (20) | 0 | (20) | 0 | 952,924 | 0 | 56,294 | 56,294 | 36,758 | 08/15/2023 |
| 959802-AT-6 | WESTERN UNION CO | | 08/11/2016 | MILLENNIUM ADVISORS, LLC | | 154,424 | 150,000 | 152,120 | 151,439 | 0 | (254) | 0 | (254) | 0 | 151,186 | 0 | 3,238 | 3,238 | 3,685 | 05/22/2019 |
| 96033C-AA-0 | ABS - Westgate Resorts LLC | | 12/20/2016 | VARIOUS | | 72,902 | 72,902 | 72,640 | 0 | 0 | 262 | 0 | 262 | 0 | 72,902 | 0 | 0 | 0 | 590 | 12/20/2028 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 25,728,527 | 24,977,127 | 25,215,231 | 25,454,176 | 0 | (5,498) | 0 | (5,498) | 0 | 25,088,579 | 0 | 639,948 | 639,948 | 787,573 | XXX |
| 020002-AU-5 | ALLSTATE CORP | | 09/01/2016 | Adjustment | | 433,340 | 376,000 | 412,660 | 0 | 0 | 0 | 0 | 0 | 0 | 412,328 | 0 | 21,012 | 21,012 | 7,196 | 05/15/2067 |
| 172967-JM-4 | CITIGROUP INC | | 09/01/2016 | Adjustment | | 376,750 | 400,000 | 400,175 | 0 | 0 | 0 | 0 | 0 | 0 | 400,188 | 0 | (23,438) | (23,438) | 7,074 | 12/29/2049 |
| 48127F-AA-1 | JPMORGAN CHASE & CO | | 09/01/2016 | Adjustment | | 166,250 | 175,000 | 172,625 | 0 | 0 | 0 | 0 | 0 | 0 | 172,652 | 0 | (6,402) | (6,402) | 1,799 | 12/29/2049 |
| 857477-AQ-6 | STATE STREET CORP | | 09/01/2016 | Adjustment | | 199,250 | 200,000 | 202,000 | 0 | 0 | 0 | 0 | 0 | 0 | 201,918 | 0 | (2,668) | (2,668) | 4,871 | 12/29/2049 |
| 891160-MJ-9 | TORONTO-DOMINION BANK | | 11/01/2016 | TORONTO DOMINION SECS USA INC | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 09/15/2031 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 1,175,590 | 1,151,000 | 1,187,460 | 0 | 0 | 0 | 0 | 0 | 0 | 1,187,087 | 0 | (11,497) | (11,497) | 20,940 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 34,143,011 | 33,272,206 | 33,505,813 | 32,557,830 | 52 | (13,633) | 0 | (13,581) | 0 | 33,371,236 | 0 | 771,774 | 771,774 | 951,443 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 5,508,103 | 5,385,540 | 5,407,251 | | 0 | (1,722) | 0 | (1,722) | 0 | 5,405,529 | 0 | 102,574 | 102,574 | 50,581 | XXX |
| 8399999. Total - Bonds | | | | | | 39,651,114 | 38,657,746 | 38,913,064 | 32,557,830 | 52 | (15,355) | 0 | (15,303) | 0 | 38,776,766 | 0 | 874,348 | 874,348 | 1,002,023 | XXX |
| 38148B-10-8 | GS DS REP 1/1000 SRS K NON CUM PRF | | 03/23/2016 | BLAIR WILLIAM AND COMPANY | 8,000.000 | 218,770 | 0.00 | 211,902 | 211,902 | 0 | 0 | 0 | 0 | 0 | 211,902 | 0 | 6,867 | 6,867 | 3,188 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 218,770 | XXX | 211,902 | 211,902 | 0 | 0 | 0 | 0 | 0 | 211,902 | 0 | 6,867 | 6,867 | 3,188 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 218,770 | XXX | 211,902 | 211,902 | 0 | 0 | 0 | 0 | 0 | 211,902 | 0 | 6,867 | 6,867 | 3,188 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 218,770 | XXX | 211,902 | 211,902 | 0 | 0 | 0 | 0 | 0 | 211,902 | 0 | 6,867 | 6,867 | 3,188 | XXX |
| 002824-10-0 | ABBOTT LABORATORIES ORD | | 10/01/2016 | INSTINET | 695.000 | 26,424 | | 34,146 | 31,212 | 2,933 | 0 | 0 | 2,933 | 0 | 34,146 | 0 | (7,722) | (7,722) | 181 | |
| 00287Y-10-9 | ABBVIE ORD | | 11/15/2016 | VARIOUS | 920.000 | 57,115 | | 53,069 | 54,501 | (1,432) | 0 | 0 | (1,432) | 0 | 53,069 | 0 | 4,046 | 4,046 | 1,744 | |
| 02209S-10-3 | ALTRIA GROUP ORD | | 12/08/2016 | Capital Institutional Services | 1,760.000 | 115,198 | | 91,732 | 102,450 | (10,717) | 0 | 0 | (10,717) | 0 | 91,732 | 0 | 23,466 | 23,466 | 4,057 | |
| 032654-10-5 | ANALOG DEVICES ORD | | 10/01/2016 | Capital Institutional Services | 1,585.000 | 91,210 | | 96,867 | 87,682 | 9,185 | 0 | 0 | 9,185 | 0 | 96,867 | 0 | (5,657) | (5,657) | 1,331 | |
| 054937-10-7 | BB AND T ORD | | 12/08/2016 | Capital Institutional Services | 3,060.000 | 143,618 | | 117,962 | 115,699 | 2,264 | 0 | 0 | 2,264 | 0 | 117,962 | 0 | 25,656 | 25,656 | 3,519 | |
| 291011-10-4 | EMERSON ELECTRIC ORD | | 01/26/2016 | Capital Institutional Services | 2,200.000 | 94,949 | | 120,336 | 105,226 | 15,110 | 0 | 0 | 15,110 | 0 | 120,336 | 0 | (25,387) | (25,387) | 0 | |
| 363576-10-9 | ARTHUR J GALLAGHER ORD | | 11/01/2016 | INSTINET | 1,460.000 | 53,488 | | 69,027 | 59,772 | 9,255 | 0 | 0 | 9,255 | 0 | 69,027 | 0 | (15,539) | (15,539) | 0 | |
| 369604-10-3 | GENERAL ELECTRIC ORD | | 12/08/2016 | Capital Institutional Services | 3,705.000 | 117,094 | | 112,437 | 115,411 | (2,974) | 0 | 0 | (2,974) | 0 | 112,437 | 0 | 4,657 | 4,657 | 3,409 | |
| 418056-10-7 | HASBRO ORD | | 12/08/2016 | Capital Institutional Services | 1,155.000 | 100,102 | | 68,332 | 77,801 | (9,469) | 0 | 0 | (9,469) | 0 | 68,332 | 0 | 31,770 | 31,770 | 2,298 | |
| 46625H-10-0 | JPMORGAN CHASE ORD | | 12/08/2016 | Capital Institutional Services | 2,465.000 | 208,744 | | 154,314 | 162,764 | (8,450) | 0 | 0 | (8,450) | 0 | 154,314 | 0 | 54,430 | 54,430 | 4,536 | |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | 09/06/2016 | Capital Institutional Services | 1,235.000 | 147,542 | | 127,721 | 126,859 | 862 | 0 | 0 | 862 | 0 | 127,721 | 0 | 19,821 | 19,821 | 2,902 | |
| 494368-10-3 | KIMBERLY CLARK ORD | | 10/24/2016 | VARIOUS | 880.000 | 112,571 | | 107,439 | 112,024 | (4,585) | 0 | 0 | (4,585) | 0 | 107,439 | 0 | 5,132 | 5,132 | 2,566 | |
| 539830-10-9 | LOCKHEED MARTIN ORD | | 12/30/2016 | Capital Institutional Services | 570.000 | 147,450 | | 114,045 | 123,776 | (9,731) | 0 | 0 | (9,731) | 0 | 114,045 | 0 | 33,406 | 33,406 | 3,859 | |

# 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 |
| 58933Y-10-5 | MERCK & CO ORD | | 12/01/2016 | MORGAN STANLEY & CO INC, NY | 705.000 | 43,560 | | 39,522 | 37,238 | 2,284 | 0 | 0 | 2,284 | 0 | 39,522 | 0 | 4,037 | 4,037 | 1,297 | |
| 594918-10-4 | MICROSOFT ORD | | 09/08/2016 | Capital Institutional Services | 3,500.000 | 200,686 | | 195,723 | 194,180 | 1,543 | 0 | 0 | 1,543 | 0 | 195,723 | 0 | 4,963 | 4,963 | 3,780 | |
| 674599-10-5 | OCCIDENTAL PETROLEUM ORD | | 03/01/2016 | Adjustment | 1,850.000 | 135,266 | | 135,266 | 125,079 | 10,187 | 0 | 0 | 10,187 | 0 | 135,266 | 0 | 0 | 0 | 1,388 | |
| 693475-10-5 | PNC FINANCIAL SERVICES GROUP ORD | | 09/01/2016 | VARIOUS | 635.000 | 52,700 | | 60,857 | 60,522 | 336 | 0 | 0 | 336 | 0 | 60,857 | 0 | (8,157) | (8,157) | 324 | |
| 704326-10-7 | PAYCHEX ORD | | 11/01/2016 | VARIOUS | 3,380.000 | 205,465 | | 165,153 | 178,768 | (13,615) | 0 | 0 | (13,615) | 0 | 165,153 | 0 | 40,311 | 40,311 | 4,394 | |
| 74460D-10-9 | PUBLIC STORAGE REIT | | 02/11/2016 | Capital Institutional Services | 200.000 | 46,915 | | 40,053 | 49,540 | (9,487) | 0 | 0 | (9,487) | 0 | 40,053 | 0 | 6,862 | 6,862 | 0 | |
| 756109-10-4 | REALTY INCOME REIT | | 07/15/2016 | Capital Institutional Services | 705.000 | 48,808 | | 41,927 | 0 | 0 | 0 | 0 | 0 | 0 | 41,927 | 0 | 6,881 | 6,881 | 701 | |
| 832696-40-5 | JM SMUCKER ORD | | 11/01/2016 | Capital Institutional Services | 490.000 | 61,787 | | 54,346 | 60,437 | (6,090) | 0 | 0 | (6,090) | 0 | 54,346 | 0 | 7,441 | 7,441 | 328 | |
| 847560-10-9 | SPECTRA ENERGY ORD | | 10/24/2016 | MORGAN STANLEY & CO INC, NY | 500.000 | 21,060 | | 17,093 | 11,970 | 5,123 | 0 | 0 | 5,123 | 0 | 17,093 | 0 | 3,967 | 3,967 | 608 | |
| 88579Y-10-1 | 3M ORD | | 09/12/2016 | Capital Institutional Services | 1,100.000 | 198,040 | | 173,640 | 165,704 | 7,936 | 0 | 0 | 7,936 | 0 | 173,640 | 0 | 24,400 | 24,400 | 3,663 | |
| 92939U-10-6 | WEC ENERGY GROUP ORD | | 10/01/2016 | VARIOUS | 2,330.000 | 142,566 | | 114,192 | 119,552 | (5,360) | 0 | 0 | (5,360) | 0 | 114,192 | 0 | 28,374 | 28,374 | 3,460 | |
| 950400-10-4 | WELLTOWER ORD | | 11/01/2016 | VARIOUS | 1,770.000 | 96,985 | | 124,647 | 120,413 | 4,234 | 0 | 0 | 4,234 | 0 | 124,647 | 0 | (27,663) | (27,663) | 1,522 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,669,343 | XXX | 2,429,848 | 2,398,579 | (10,658) | 0 | 0 | (10,658) | 0 | 2,429,848 | 0 | 239,495 | 239,495 | 51,867 | XXX |
| 001620-86-6 | ALPS ALERIAN MLP ETF | | 12/01/2016 | CONVERGEX EXECUTION SOLUTIONS LLC | 11,500.000 | 140,297 | | 221,395 | 138,575 | 82,820 | 0 | 0 | 82,820 | 0 | 221,395 | 0 | (81,098) | (81,098) | 11,719 | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 140,297 | XXX | 221,395 | 138,575 | 82,820 | 0 | 0 | 82,820 | 0 | 221,395 | 0 | (81,098) | (81,098) | 11,719 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 2,809,640 | XXX | 2,651,243 | 2,537,154 | 72,162 | 0 | 0 | 72,162 | 0 | 2,651,243 | 0 | 158,397 | 158,397 | 63,585 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 938,286 | XXX | 923,234 | | 0 | 0 | 0 | 0 | 0 | 923,234 | 0 | 15,052 | 15,052 | 8,475 | XXX |
| 9799999. Total - Common Stocks | | | | | | 3,747,926 | XXX | 3,574,477 | 2,537,154 | 72,162 | 0 | 0 | 72,162 | 0 | 3,574,477 | 0 | 173,449 | 173,449 | 72,060 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 3,966,696 | XXX | 3,786,380 | 2,749,056 | 72,162 | 0 | 0 | 72,162 | 0 | 3,786,380 | 0 | 180,316 | 180,316 | 75,247 | XXX |
| 9999999 - Totals | | | | | | 43,617,809 | XXX | 42,699,443 | 35,306,886 | 72,214 | (15,355) | 0 | 56,858 | 0 | 42,563,145 | 0 | 1,054,664 | 1,054,664 | 1,077,271 | 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-M5-6 | UNITED STATES TREASURY | | 01/12/2016 | VARIOUS | 12/01/2016 | GOLDMAN SACHS & CO, NY | 711,000 | 720,611 | 722,773 | 720,611 | 0 | 0 | 0 | 0 | 0 | 0 | 2,162 | 2,162 | 2,681 | 2,681 |
| 912828-R3-6 | UNITED STATES TREASURY | | 07/15/2016 | BARCLAYS CAPITAL INC | 07/15/2016 | GOLDMAN SACHS & CO, NY | 250,000 | 251,085 | 250,692 | 251,085 | 0 | 0 | 0 | 0 | 0 | 0 | (393) | (393) | 729 | 729 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 961,000 | 971,696 | 973,465 | 971,696 | 0 | 0 | 0 | 0 | 0 | 0 | 1,769 | 1,769 | 3,410 | 3,410 |
| 731011-AU-6 | POLAND, REPUBLIC OF (GOVERNMENT) | C | 03/30/2016 | DEUTSCHE BANK SECURITIES, INC. | 07/15/2016 | DEUTSCHE BANK SECURITIES, INC. | 250,000 | 248,123 | 261,563 | 248,168 | 0 | 46 | 0 | 46 | 0 | 0 | 13,394 | 13,394 | 2,347 | 0 |
| 748149-AJ-0 | QUEBEC, PROVINCE OF | | 04/12/2016 | NBCN CLEARING INC. | 06/21/2016 | NBCN CLEARING INC. | 170,000 | 169,492 | 171,700 | 169,500 | 0 | 8 | 0 | 8 | 0 | 0 | 2,200 | 2,200 | 756 | 0 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | | 420,000 | 417,614 | 433,263 | 417,668 | 0 | 54 | 0 | 54 | 0 | 0 | 15,595 | 15,595 | 3,103 | 0 |
| 3130A8-5X-7 | FEDERAL HOME LOAN BANKS | | 06/29/2016 | FIRST TENNESSEE BANK BOND DIVI | 08/16/2016 | INTL FCStone Financial Inc. | 250,000 | 255,989 | 253,223 | 255,918 | 0 | (71) | 0 | (71) | 0 | 0 | (2,695) | (2,695) | 1,284 | 590 |
| 313382-AX-1 | FEDERAL HOME LOAN BANKS | | 04/29/2016 | WELLS FARGO SECURITIES LLC | 08/17/2016 | INTL FCStone Financial Inc. | 200,000 | 204,615 | 206,414 | 204,431 | 0 | (184) | 0 | (184) | 0 | 0 | 1,983 | 1,983 | 1,865 | 614 |
| 3135G0-K3-6 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | 05/03/2016 | Charles Schwab & Co Inc | 08/18/2016 | NOMURA SECURITIES INTL INC | 300,000 | 300,659 | 307,418 | 300,642 | 0 | (16) | 0 | (16) | 0 | 0 | 6,775 | 6,775 | 2,001 | 142 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 750,000 | 761,262 | 767,054 | 760,991 | 0 | (272) | 0 | (272) | 0 | 0 | 6,064 | 6,064 | 5,150 | 1,346 |
| 00724F-AC-5 | ADOBE SYSTEMS INC | | 06/08/2016 | BAIRD (ROBERT W.) & CO. INC. | 08/11/2016 | MILLENNIUM ADVISORS, LLC | 125,000 | 130,459 | 131,569 | 130,360 | 0 | (99) | 0 | (99) | 0 | 0 | 1,209 | 1,209 | 2,201 | 1,490 |
| 0258M0-EB-1 | AMERICAN EXPRESS CREDIT CORP | | 06/08/2016 | CITIGROUP GLOBAL MARKETS INC. | 07/22/2016 | Brownstone Investment Group LLC | 100,000 | 100,742 | 101,530 | 100,725 | 0 | (17) | 0 | (17) | 0 | 0 | 805 | 805 | 513 | 238 |
| 037833-AK-6 | APPLE INC | | 02/17/2016 | FIRST CLEARING CORPORATION | 03/29/2016 | AK CAPITAL LLC | 50,000 | 49,000 | 49,954 | 49,014 | 0 | 14 | 0 | 14 | 0 | 0 | 939 | 939 | 493 | 363 |
| 17275R-BJ-0 | CISCO SYSTEMS INC | | 09/13/2016 | JP MORGAN SECURITIES LLC | 10/19/2016 | JEFFERIES & CO INC, NEW YORK | 500,000 | 499,930 | 501,540 | 499,931 | 0 | 1 | 0 | 1 | 0 | 0 | 1,609 | 1,609 | 874 | 0 |
| 20030N-BS-9 | COMCAST CORP | | 03/22/2016 | BANC / AMERICA SECUR. LLC, MONT. | 10/11/2016 | BANC / AMERICA SECUR. LLC, MONT. | 150,000 | 154,292 | 157,328 | 154,087 | 0 | (205) | 0 | (205) | 0 | 0 | 3,241 | 3,241 | 3,032 | 486 |
| 26441C-AJ-4 | DUKE ENERGY CORP | | 03/30/2016 | Bond Desk Trading | 10/27/2016 | MORGAN STANLEY & CO INC, NY | 200,000 | 203,594 | 207,790 | 203,285 | 0 | (309) | 0 | (309) | 0 | 0 | 4,505 | 4,505 | 4,338 | 830 |
| 369604-BP-7 | GENERAL ELECTRIC CO | | 02/01/2016 | Adjustment | 10/01/2016 | Adjustment | 437,640 | 426,150 | 428,902 | 426,163 | 0 | 13 | 0 | 13 | 0 | 0 | 2,739 | 2,739 | 4,521 | 0 |
| 459200-JG-7 | INTERNATIONAL BUSINESS MACHINES CORP | | 02/16/2016 | JP MORGAN SECURITIES LLC | 04/12/2016 | WELLS FARGO SECURITIES LLC | 145,000 | 144,514 | 153,045 | 144,521 | 0 | 6 | 0 | 6 | 0 | 0 | 8,524 | 8,524 | 778 | 0 |
| 459200-JH-5 | INTERNATIONAL BUSINESS MACHINES CORP | | 02/19/2016 | CITIGROUP GLOBAL MARKETS INC. | 10/20/2016 | WELLS FARGO SECURITIES LLC | 150,000 | 151,473 | 172,022 | 151,462 | 0 | (11) | 0 | (11) | 0 | 0 | 20,560 | 20,560 | 4,818 | 98 |
| 46625H-JT-8 | JPMORGAN CHASE & CO | | 03/22/2016 | Charles Schwab & Co Inc | 10/11/2016 | Stifel Nicolaus & Co. | 250,000 | 264,523 | 268,215 | 263,630 | 0 | (892) | 0 | (892) | 0 | 0 | 4,585 | 4,585 | 6,808 | 1,534 |
| 46625H-RS-1 | JPMORGAN CHASE & CO | | 06/01/2016 | Adjustment | 10/05/2016 | CITIGROUP GLOBAL MARKETS INC. | 300,000 | 299,871 | 304,572 | 299,880 | 0 | 9 | 0 | 9 | 0 | 0 | 4,692 | 4,692 | 3,307 | 0 |
| 594918-BP-8 | MICROSOFT CORP | | 08/01/2016 | BANC / AMERICA SECUR. LLC, MONT. | 08/19/2016 | CITIGROUP GLOBAL MARKETS INC. | 500,000 | 499,475 | 499,360 | 499,479 | 0 | 4 | 0 | 4 | 0 | 0 | (119) | (119) | 344 | 0 |
| 92826C-AD-4 | VISA INC | | 01/19/2016 | WELLS FARGO SECURITIES LLC | 07/22/2016 | Brownstone Investment Group LLC | 100,000 | 100,947 | 106,612 | 100,905 | 0 | (42) | 0 | (42) | 0 | 0 | 5,707 | 5,707 | 1,951 | 333 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 3,007,640 | 3,024,969 | 3,082,437 | 3,023,442 | 0 | (1,527) | 0 | (1,527) | 0 | 0 | 58,995 | 58,995 | 33,977 | 5,371 |
| 369604-BM-4 | GENERAL ELECTRIC CO | | 02/01/2016 | Adjustment | 09/01/2016 | Adjustment | 246,900 | 231,709 | 251,884 | 231,732 | 0 | 23 | 0 | 23 | 0 | 0 | 20,152 | 20,152 | 4,941 | 0 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | | 246,900 | 231,709 | 251,884 | 231,732 | 0 | 23 | 0 | 23 | 0 | 0 | 20,152 | 20,152 | 4,941 | 0 |
| 8399998. Total - Bonds | | | | | | | 5,385,540 | 5,407,251 | 5,508,103 | 5,405,529 | 0 | (1,722) | 0 | (1,722) | 0 | 0 | 102,574 | 102,574 | 50,581 | 10,126 |
| 8999998. Total - Preferred Stocks | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 02209S-10-3 | ALTRIA GROUP ORD | | 01/26/2016 | Capital Institutional Services | 12/08/2016 | Capital Institutional Services | 560.000 | 33,216 | 36,654 | 33,216 | 0 | 0 | 0 | 0 | 0 | 0 | 3,439 | 3,439 | 974 | 0 |
| 054937-10-7 | BB AND T ORD | | 10/24/2016 | VARIOUS | 12/08/2016 | Capital Institutional Services | 1,400.000 | 51,630 | 65,708 | 51,630 | 0 | 0 | 0 | 0 | 0 | 0 | 14,078 | 14,078 | 994 | 0 |
| 13057Q-10-7 | CALIFORNIA RESOURCES ORD | | 03/01/2016 | Adjustment | 04/05/2016 | VARIOUS | 173.193 | 58 | 184 | 58 | 0 | 0 | 0 | 0 | 0 | 0 | 126 | 126 | 0 | 0 |
| 369604-10-3 | GENERAL ELECTRIC ORD | | 02/17/2016 | MORGAN STANLEY & CO INC, NY | 12/08/2016 | Capital Institutional Services | 295.000 | 8,626 | 9,323 | 8,626 | 0 | 0 | 0 | 0 | 0 | 0 | 697 | 697 | 204 | 0 |
| 478160-10-4 | JOHNSON & JOHNSON ORD | | 09/06/2016 | VARIOUS | 12/08/2016 | Capital Institutional Services | 1,625.000 | 190,803 | 181,372 | 190,803 | 0 | 0 | 0 | 0 | 0 | 0 | (9,431) | (9,431) | 1,602 | 0 |
| 594918-10-4 | MICROSOFT ORD | | 10/24/2016 | VARIOUS | 12/08/2016 | Capital Institutional Services | 3,715.000 | 213,732 | 227,446 | 213,732 | 0 | 0 | 0 | 0 | 0 | 0 | 13,714 | 13,714 | 1,449 | 0 |
| 704326-10-7 | PAYCHEX ORD | | 09/06/2016 | Capital Institutional Services | 12/08/2016 | VARIOUS | 3,430.000 | 206,593 | 201,821 | 206,593 | 0 | 0 | 0 | 0 | 0 | 0 | (4,772) | (4,772) | 1,466 | 0 |
| 88579Y-10-1 | 3M ORD | | 09/06/2016 | Capital Institutional Services | 12/12/2016 | Capital Institutional Services | 1,100.000 | 198,066 | 192,534 | 198,066 | 0 | 0 | 0 | 0 | 0 | 0 | (5,532) | (5,532) | 1,221 | 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 |
| 92939U-10-6 | WEC ENERGY GROUP ORD | | 01/28/2016 | INSTINET | 09/06/2016 | Capital Institutional Services | 380.000 | 20,511 | 23,244 | 20,511 | 0 | 0 | 0 | 0 | 0 | 0 | 2,733 | 2,733 | 564 | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 923,234 | 938,286 | 923,234 | 0 | 0 | 0 | 0 | 0 | 0 | 15,052 | 15,052 | 8,475 | 0 |
| 9799998. Total - Common Stocks | | | | | | | | 923,234 | 938,286 | 923,234 | 0 | 0 | 0 | 0 | 0 | 0 | 15,052 | 15,052 | 8,475 | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 923,234 | 938,286 | 923,234 | 0 | 0 | 0 | 0 | 0 | 0 | 15,052 | 15,052 | 8,475 | 0 |
| 9999999 - Totals | | | | | | | | 6,330,485 | 6,446,389 | 6,328,763 | 0 | (1,722) | 0 | (1,722) | 0 | 0 | 117,626 | 117,626 | 59,055 | 10,126 |

# 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 |
| 172058-10-9 | Cincinnati Equitable Insurance Company | | 16721 | 31-0239840 | 2CIB1 | NO | 0 | 3,069,924 | 0 | 1,000.000 | 100.0 |
| 1199999. Subtotal - Common Stock - U.S. P&C Insurer | | | | | | | 0 | 3,069,924 | 0 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | | 0 | 3,069,924 | 0 | XXX | XXX |
| 1999999 - Totals | | | | | | | 0 | 3,069,924 | 0 | XXX | XXX |

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

2.Total amount of intangible assets nonadmitted $

# SCHEDULE D - PART 6 - SECTION 2

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

NONE

# SCHEDULE DA - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value 9 | 10 | 11 | 12 | 13 | 14 | Interest 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0599999. Total - U.S. Government Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1099999. Total - All Other Government Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 4899999. Total - Hybrid Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7799999. Total - Issuer Obligations | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8199999. Total - SVO Identified Funds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8399999. Total Bonds | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 |
| 60934N-50-0 | FEDR TREASURY OBLI CL INST MMF | SD | | 12/01/2016 | Direct | XXX | 40,111 | 0 | 0 | 0 | 0 | 0 | 40,111 | 10 | 0 | 0.370 | 0.370 | N/A | 25 | 0 |
| 60934N-50-0 | FEDR TREASURY OBLI CL INST MMF | | | 12/30/2016 | Direct | XXX | 1,447,791 | 0 | 0 | 0 | 0 | 0 | 1,447,791 | 194 | 0 | 0.370 | 0.000 | N/A | 76 | 0 |
| 94975H-29-6 | WELLS FRGO TREASURY PLUS CL I MMF | SD | | 10/04/2016 | Direct | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.360 | 0.360 | N/A | 0 | 0 |
| 8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | | 1,487,902 | 0 | 0 | 0 | 0 | XXX | 1,487,902 | 204 | 0 | XXX | XXX | XXX | 100 | 0 |
| 9199999 - Totals | | | | | | | 1,487,902 | 0 | 0 | 0 | 0 | XXX | 1,487,902 | 204 | 0 | XXX | XXX | XXX | 100 | 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<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| Fifth Third Bank Cincinnati, Ohio | | 0.000 | 0 | 0 | 649,368 | 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 | 0 | 0 | 649,368 | 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 | 0 | 0 | 649,368 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | XXX | XXX | 0 | 0 | 649,368 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 897,936 | 4. April | 689,757 | 7. July | 461,843 | 10. October | 763,977 |
| 2. February | 1,006,786 | 5. May | 633,574 | 8. August | 2,371,474 | 11. November | 331,735 |
| 3. March | 450,066 | 6. June | 687,904 | 9. September | 1,326,790 | 12. December | 649,368 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>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 | | | | | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | B | Benefit of All Policyholders | 49,173 | 48,856 | 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 | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | Benefit of All Policyholders | 1,096,725 | 1,121,275 | 0 | 0 |
| 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 | | | | | | |
| 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 | 1,145,897 | 1,170,130 | 0 | 0 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |

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