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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Humana Health Plan of Ohio, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 95348 Employer's ID Number 31-1154200

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 08/19/1985 Commenced Business 03/10/1979

Statutory Home Office 640 Eden Park Drive (Street and Number), Cincinnati , OH, US 45202-6056 (City or Town, State, Country and Zip Code)

Main Administrative Office 640 Eden Park Drive (Street and Number)

Cincinnati , OH, US 45202-6056 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Mail Address P.O. Box 740036 (Street and Number or P.O. Box), Louisville , KY, US 40201-7436 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 640 Eden Park Drive (Street and Number)

Cincinnati , OH, US 45202-6056 (City or Town, State, Country and Zip Code), 513-784-5320 (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Amanda Nethery (Name), 502-580-3026 (Area Code) (Telephone Number)

DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President & CEO	Bruce Dale Broussard	Sr. VP & CFO	Brian Andrew Kane
VP & Corporate Secretary	Joan Olliges Lenahan	VP & Chief Actuary	Kenny Waitem Kan

OTHER

Stephen Michael Arnhold, Vice President	Alan James Bailey, VP & Treasurer	Elizabeth Diane Bierbower, Pres, Group Segment
Renee Jacqueline Buckingham, VP & Division Leader-Eastern Division	Jonathan Albert Canine, VP & Appointed Actuary	John Gregory Catron, VP & Chief Compliance Officer
Douglas Edwards #, Vice President	Brian Phillip LeClaire, Ph.D., Sr VP & Chief Info Officer	Heidi Suzanne Margulis, Sr. Vice President
Mark Matthew Matzke, VP, Group Segment Leadership	Steven Edward McCulley, SVP, Medicare Operations	William Mark Preston, VP-Investment Management
Tamara Lynn Quiram, Seg. VP & Pres., Small Business & Large Group	Richard Donald Remmers, VP, Group Segment	George Renaudin II, Seg. VP, Medicare: East
Donald Hank Robinson, Vice President-Tax	Joseph Christopher Ventura, Vice President and Assistant Corporate Secretary	Timothy Alan Wheatley, President, Retail Segment
Ralph Martin Wilson, Vice President	Tod James Zacharias #, Vice President	Cynthia Hillebrand Zipperle, VP & Chief Accounting Officer

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Brian Andrew Kane	James Elmer Murray

State of Kentucky
County of Jefferson
SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Bruce Dale Broussard	Joan Olliges Lenahan	Alan James Bailey
President & CEO	VP & Corporate Secretary	VP & Treasurer

Subscribed and sworn to before me this 24th day of February, 2017

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

Michele Sizemore
Notary Public
January 3, 2019

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	4,807,092	3.283	4,807,092	0	4,807,092	3.283
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	13,237,193	9.039	13,237,193	0	13,237,193	9.039
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	25,874,437	17.669	25,874,437	0	25,874,437	17.669
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,483,661	1.696	2,483,661	0	2,483,661	1.696
1.43 Revenue and assessment obligations	32,892,783	22.461	32,892,783	0	32,892,783	22.461
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	30,458,778	20.799	30,458,778	0	30,458,778	20.799
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	12,732,425	8.694	12,732,425	0	12,732,425	8.694
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	5,062,572	3.457	5,062,572	0	5,062,572	3.457
2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.000	0	0	0	0.000
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	250,000	0.171	250,000	0	250,000	0.171
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	18,339,035	12.523	18,339,035	0	18,339,035	12.523
11. Other invested assets	304,479	0.208	304,479	0	304,479	0.208
12. Total invested assets	146,442,455	100.000	146,442,455	0	146,442,455	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		304,479
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	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		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	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	0	
	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)		304,479
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		304,479

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		95,835,117
2.	Cost of bonds and stocks acquired, Part 3, Column 7		98,291,180
3.	Accrual of discount		8,718
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		944,277
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		65,788,678
7.	Deduct amortization of premium		1,741,673
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)		127,548,941
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		127,548,941

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	18,044,285	17,674,743	18,050,067	18,069,292
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	18,044,285	17,674,743	18,050,067	18,069,292
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	25,874,437	25,173,460	26,642,896	22,455,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,483,661	2,445,850	2,516,027	2,230,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	63,351,561	61,980,873	64,147,006	58,718,460
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	17,030,049	16,936,583	17,063,300	16,928,662
	9.	Canada	0	0	0	0
	10.	Other Countries	764,948	814,496	764,232	765,888
	11.	Totals	17,794,997	17,751,079	17,827,532	17,694,550
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	127,548,941	125,026,005	129,183,528	119,167,302
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	127,548,941	125,026,005	129,183,528	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	16,205,092	12,440,523	5,603,763	0	0	XXX	34,249,378	23.3	28,466,983	23.4	34,249,378	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	16,205,092	12,440,523	5,603,763	0	0	XXX	34,249,378	23.3	28,466,983	23.4	34,249,378	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,935,050	12,867,880	11,674,096	0	0	XXX	27,477,026	18.7	9,587,917	7.9	27,477,026	0
3.2 NAIC 2	0	0	122,035	0	0	XXX	122,035	0.1	122,325	0.1	122,035	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	2,935,050	12,867,880	11,796,131	0	0	XXX	27,599,061	18.7	9,710,242	8.0	27,599,061	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	251,694	1,415,237	816,730	0	0	XXX	2,483,661	1.7	2,915,516	2.4	2,483,661	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	251,694	1,415,237	816,730	0	0	XXX	2,483,661	1.7	2,915,516	2.4	2,483,661	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	6,127,166	10,946,240	14,714,926	3,462,008	26,941,503	XXX	62,191,843	42.2	38,639,306	31.7	62,191,843	0
5.2 NAIC 2	0	0	2,749,794	205,479	0	XXX	2,955,273	2.0	651,920	0.5	2,955,273	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	6,127,166	10,946,240	17,464,720	3,667,487	26,941,503	XXX	65,147,116	44.2	39,291,226	32.3	65,147,116	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	0	3,558,463	399,720	1,890	9,588,780	XXX	13,548,853	9.2	33,157,118	27.2	13,548,853	0
6.2 NAIC 2	0	1,747,856	409,750	2,020,420	68,118	XXX	4,246,144	2.9	8,225,694	6.8	4,246,144	0
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	0	5,306,319	809,470	2,022,310	9,656,898	XXX	17,794,997	12.1	41,382,812	34.0	17,794,997	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 25,519,002	41,228,343	33,209,235	3,463,898	36,530,283	0	139,950,761	95.0	XXX	XXX	139,950,761	0
10.2 NAIC 2	(d) 0	1,747,856	3,281,579	2,225,899	68,118	0	7,323,452	5.0	XXX	XXX	7,323,452	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	25,519,002	42,976,199	36,490,814	5,689,797	36,598,401	0	(b) 147,274,213	100.0	XXX	XXX	147,274,213	0
10.8 Line 10.7 as a % of Col. 7	17.3	29.2	24.8	3.9	24.9	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	27,077,227	24,319,897	14,370,211	10,565,114	36,434,391	XXX	XXX	XXX	112,766,840	92.6	112,766,840	0
11.2 NAIC 2	175,000	3,238,817	3,497,684	2,020,274	68,164	XXX	XXX	XXX	8,999,939	7.4	8,999,939	0
11.3 NAIC 3	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	27,252,227	27,558,714	17,867,895	12,585,388	36,502,555	XXX	XXX	XXX	(b) 121,766,779	100.0	121,766,779	0
11.8 Line 11.7 as a % of Col. 9	22.4	22.6	14.7	10.3	30.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	25,519,002	41,228,343	33,209,235	3,463,898	36,530,283	0	139,950,761	95.0	112,766,840	92.6	139,950,761	XXX
12.2 NAIC 2	0	1,747,856	3,281,579	2,225,899	68,118	0	7,323,452	5.0	8,999,939	7.4	7,323,452	XXX
12.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	25,519,002	42,976,199	36,490,814	5,689,797	36,598,401	0	147,274,213	100.0	121,766,779	100.0	147,274,213	XXX
12.8 Line 12.7 as a % of Col. 7	17.3	29.2	24.8	3.9	24.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	17.3	29.2	24.8	3.9	24.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 19,725,273 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	16,205,092	12,440,523	4,873,004	0	0	XXX	33,518,619	22.8	26,592,638	21.8	33,518,619	0
1.2 Residential Mortgage-Backed Securities	0	0	730,759	0	0	XXX	730,759	0.5	1,874,345	1.5	730,759	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	16,205,092	12,440,523	5,603,763	0	0	XXX	34,249,378	23.3	28,466,983	23.4	34,249,378	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	2,935,050	12,867,880	11,796,131	0	0	XXX	27,599,061	18.7	9,710,242	8.0	27,599,061	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	2,935,050	12,867,880	11,796,131	0	0	XXX	27,599,061	18.7	9,710,242	8.0	27,599,061	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	251,694	1,415,237	816,730	0	0	XXX	2,483,661	1.7	2,915,516	2.4	2,483,661	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	251,694	1,415,237	816,730	0	0	XXX	2,483,661	1.7	2,915,516	2.4	2,483,661	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	6,124,774	9,937,117	17,346,137	1,172,387	107,923	XXX	34,688,338	23.6	18,503,334	15.2	34,688,338	0
5.2 Residential Mortgage-Backed Securities	2,392	1,009,123	118,583	2,495,100	26,833,580	XXX	30,458,778	20.7	20,787,892	17.1	30,458,778	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	6,127,166	10,946,240	17,464,720	3,667,487	26,941,503	XXX	65,147,116	44.2	39,291,226	32.3	65,147,116	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	0	2,306,319	559,472	2,020,420	176,361	XXX	5,062,572	3.4	16,565,950	13.6	5,062,572	0
6.2 Residential Mortgage-Backed Securities	0	0	0	1,890	0	XXX	1,890	0.0	2,422	0.0	1,890	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	9,480,537	XXX	9,480,537	6.4	21,564,442	17.7	9,480,537	0
6.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	3,249,998	2.2	3,249,998	2.7	3,249,998	0
6.5 Totals	0	5,306,319	809,470	2,022,310	9,656,898	XXX	17,794,997	12.1	41,382,812	34.0	17,794,997	0
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	25,516,610	38,967,076	35,391,474	3,192,807	284,284	XXX	103,352,251	70.2	XXX	XXX	103,352,251	0
10.2 Residential Mortgage-Backed Securities	2,392	1,009,123	849,342	2,496,990	26,833,580	XXX	31,191,427	21.2	XXX	XXX	31,191,427	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	9,480,537	XXX	9,480,537	6.4	XXX	XXX	9,480,537	0
10.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	3,249,998	2.2	XXX	XXX	3,249,998	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	25,519,002	42,976,199	36,490,814	5,689,797	36,598,401	0	147,274,213	100.0	XXX	XXX	147,274,213	0
10.7 Line 10.6 as a % of Col. 7	17.3	29.2	24.8	3.9	24.9	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	27,252,227	24,525,761	17,617,896	3,651,742	1,240,054	XXX	XXX	XXX	74,287,680	61.0	74,287,680	0
11.2 Residential Mortgage-Backed Securities	0	32,953	0	8,418,695	14,213,011	XXX	XXX	XXX	22,664,659	18.6	22,664,659	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	514,951	21,049,491	XXX	XXX	XXX	21,564,442	17.7	21,564,442	0
11.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	XXX	XXX	3,249,998	2.7	3,249,998	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	27,252,227	27,558,714	17,867,894	12,585,388	36,502,556	XXX	XXX	XXX	121,766,779	100.0	121,766,779	0
11.7 Line 11.6 as a % of Col. 9	22.4	22.6	14.7	10.3	30.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	25,516,610	38,967,076	35,391,474	3,192,807	284,284	XXX	103,352,251	70.2	74,287,680	61.0	103,352,251	XXX
12.2 Residential Mortgage-Backed Securities	2,392	1,009,123	849,342	2,496,990	26,833,580	XXX	31,191,427	21.2	22,664,659	18.6	31,191,427	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	9,480,537	XXX	9,480,537	6.4	21,564,442	17.7	9,480,537	XXX
12.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	3,249,998	2.2	3,249,998	2.7	3,249,998	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	25,519,002	42,976,199	36,490,814	5,689,797	36,598,401	0	147,274,213	100.0	121,766,779	100.0	147,274,213	XXX
12.7 Line 12.6 as a % of Col. 7	17.3	29.2	24.8	3.9	24.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	17.3	29.2	24.8	3.9	24.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	5,933,695	5,933,695	0	0	0
2. Cost of short-term investments acquired	821,387,336	821,387,336	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(342)	(342)	0	0	0
6. Deduct consideration received on disposals	819,552,381	819,552,381	0	0	0
7. Deduct amortization of premium	38,952	38,952	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,729,356	7,729,356	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,729,356	7,729,356	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	19,997,967	19,997,967	0
2. Cost of cash equivalents acquired	622,266,869	622,266,869	0
3. Accrual of discount	14,383	14,383	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	56,500	56,500	0
6. Deduct consideration received on disposals	630,339,802	630,339,802	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,995,917	11,995,917	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	11,995,917	11,995,917	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	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 Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Essex Woodlands Health Ventures III, L.P.	0	Palo Alto	CA	Essex Woodlands		09/22/1994	1	1,398,817	304,479	304,479	0	0	0	0	0	0	0	0.000
2199999. Joint Venture Interests - Other - Unaffiliated									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									1,398,817	304,479	304,479	0	0	0	0	0	0	0	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3130A8-JG-9	FEDERAL HOME LOAN BANK AGCY FTSE				1FE	3,000,000	97.3110	2,919,330	3,000,000	3,000,000	0	0	0	0	2.070	2.070	JD	1,553	31,050	06/15/2016	06/22/2023
3130AA-BG-2	FEDERAL HOME LOAN BANK AGCY FTSE				1FE	1,992,040	99.2880	1,985,760	2,000,000	1,992,158	0	118	0	0	1.875	1.950	MN	3,229	0	11/29/2016	11/29/2021
3133EG-BZ-7	FED FARM CREDIT AGCY FTSE				1FE	649,165	98.4930	640,205	650,000	649,255	0	91	0	0	1.660	1.680	MN	1,079	5,395	06/01/2016	05/25/2021
3133EG-XA-8	FED FARM CREDIT AGCY FTST				1FE	750,000	95.3570	715,178	750,000	750,000	0	0	0	0	1.730	1.730	JJ	3,136	0	09/28/2016	01/04/2023
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO AGCY FTST				1FE	1,250,000	99.7670	1,247,088	1,250,000	1,250,000	0	0	0	0	1.000	1.000	MN	1,736	6,250	05/04/2016	05/11/2018
3134G9-W3-7	FEDERAL HOME LOAN MTGE CO AGCY FTST				1FE	499,825	98.3480	491,740	500,000	499,839	0	14	0	0	1.450	1.450	FA	2,840	0	08/09/2016	08/10/2020
3135G0-J8-7	FED NTL MTG ASSO AGCY FTST				1FE	998,300	97.6020	976,020	1,000,000	998,511	0	211	0	0	1.650	1.680	AO	2,888	8,250	04/29/2016	04/28/2021
3135G0-K9-3	FED NTL MTG ASSO AGCY FTST				1FE	1,500,000	99.4000	1,491,000	1,500,000	1,500,000	0	0	0	0	1.250	1.250	JD	156	9,375	06/13/2016	06/28/2019
3135G0-N8-2	FED NTL MTG ASSO AGCY FTST				1FE	1,474,006	96.6300	1,430,124	1,480,000	1,474,426	0	420	0	0	1.300	1.380	FA	7,055	0	08/17/2016	08/17/2021
3135G0-Q2-2	FED NTL MTG ASSO AGCY FTST				1FE	1,122,846	91.7430	1,036,695	1,130,000	1,123,004	0	157	0	0	1.875	1.940	MS	5,532	0	09/23/2016	09/24/2026
912828-QG-8	UNITED STATES TREASURY GOVERNMENT	SD			1	520,059	102.1110	510,555	500,000	512,246	0	(7,813)	0	0	2.625	0.760	AO	15,395	0	02/23/2016	04/30/2018
912828-SD-3	UNITED STATES TREASURY GOVERNMENT	SD			1	252,685	100.0340	250,084	250,000	252,297	0	(389)	0	0	1.250	0.800	JJ	1,308	0	08/22/2016	01/31/2019
912828-T3-4	UNITED STATES TREASURY GOVERNMENT				1	1,321,690	96.3630	1,281,628	1,330,000	1,321,985	0	296	0	0	1.125	1.250	MS	3,844	0	10/24/2016	09/30/2021
912828-U7-3	US TREASURY N/B GOVERNMENT				1	1,989,769	99.7110	1,994,220	2,000,000	1,989,805	0	36	0	0	1.375	1.550	JD	1,284	0	12/27/2016	12/15/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,320,385	XXX	16,969,627	17,340,000	17,313,526	0	(6,859)	0	0	XXX	XXX	XXX	51,035	60,320	XXX	XXX
912828-S5-0	US TREASURY CPI IAN FTSE				1	729,682	96.6850	705,116	729,292	730,759	0	1,078	0	0	0.125	1.280	JJ	421	0	11/09/2016	07/15/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						729,682	XXX	705,116	729,292	730,759	0	1,078	0	0	XXX	XXX	XXX	421	0	XXX	XXX
0599999. Total - U.S. Government Bonds						18,050,067	XXX	17,674,743	18,069,292	18,044,285	0	(5,781)	0	0	XXX	XXX	XXX	51,456	60,320	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
010411-AH-9	ALABAMA ST MUNI				1FE	941,708	119.4310	895,733	750,000	921,192	0	(20,516)	0	0	5.000	1.770	FA	15,625	37,500	01/05/2016	08/01/2024
100853-VY-3	BOSTON MASS MUNI				1FE	191,921	122.2660	183,399	150,000	188,942	0	(2,978)	0	0	5.000	1.900	MS	2,500	3,271	03/09/2016	03/01/2026
13063A-4H-4	CALIFORNIA STATE MUNI				1FE	263,703	105.4100	263,525	250,000	263,612	0	(90)	0	0	5.500	1.100	AO	3,438	0	12/22/2016	04/01/2018
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI				1FE	236,228	113.6040	227,208	200,000	234,211	0	(2,017)	0	0	5.000	0.960	MN	1,667	5,000	09/22/2016	05/01/2021
20772J-P2-2	CONNECTICUT ST MUNI				1FE	152,559	113.7890	147,926	130,000	150,442	0	(1,990)	0	0	5.000	2.970	MN	831	6,211	12/03/2015	11/15/2031
246381-DH-7	DELAWARE STATE MUNI				1FE	261,809	107.8820	248,129	230,000	249,666	0	(8,936)	0	0	5.000	1.000	MS	3,833	11,500	08/18/2015	03/01/2019
246381-ET-0	DELAWARE STATE MUNI				1FE	155,336	108.8520	146,950	135,000	148,123	0	(5,154)	0	0	5.000	1.050	JJ	3,375	6,750	08/03/2015	07/01/2019
246381-FA-0	DELAWARE STATE MUNI				1FE	769,419	105.6670	729,102	690,000	733,445	0	(28,686)	0	0	5.000	0.770	JJ	17,250	34,500	09/24/2015	07/01/2018
373384-3Z-7	GEORGIA STATE				1FE	734,477	121.0150	683,735	565,000	725,402	0	(9,075)	0	0	5.000	1.290	FA	13,654	0	06/16/2016	02/01/2025
373384-5W-2	GEORGIA ST MUNI				1FE	671,924	112.9220	654,948	580,000	669,249	0	(2,675)	0	0	5.000	1.060	JJ	3,544	0	10/20/2016	01/01/2021
373384-X9-2	GEORGIA ST MUNI				1FE	351,790	102.0150	331,549	325,000	332,111	0	(14,158)	0	0	5.000	0.610	JJ	8,125	15,889	08/05/2015	07/01/2017
419792-HL-3	HAWAII ST MUNI				1FE	217,540	107.8830	210,372	195,000	212,170	0	(5,370)	0	0	5.000	1.030	AO	2,438	4,523	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST MUNI				1FE	309,712	110.6210	298,677	270,000	302,691	0	(7,021)	0	0	5.000	1.190	AO	3,375	6,263	03/16/2016	04/01/2020
419792-HN-9	HAWAII ST MUNI				1FE	387,638	112.9570	372,758	330,000	379,575	0	(8,063)	0	0	5.000	1.350	AO	4,125	7,654	03/16/2016	04/01/2021
419792-JY-3	HAWAII ST MUNI				1FE	117,865	117.7190	111,833	95,000	115,788	0	(2,076)	0	0	5.000	1.570	AO	1,188	2,203	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI				1FE	127,814	120.4710	120,471	100,000	127,187	0	(627)	0	0	5.000	1.650	AO	1,083	0	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI				1FE	129,711	121.3910	121,391	100,000	129,116	0	(595)	0	0	5.000	1.740	AO	1,083	0	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST MUNI				1FE	260,979	120.9110	247,868	205,000	260,012	0	(967)	0	0	5.000	1.960	AO	2,221	0	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI				1FE	127,504	120.2420	120,242	100,000	126,958	0	(546)	0	0	5.000	1.950	AO	1,083	0	09/30/2016	10/01/2028
419794-YA-4	HAWAII ST MUNI				1FE	135,066	101.9310	127,414	125,000	127,468	0	(4,899)	0	0	5.000	1.030	JJ	3,125	6,250	06/08/2015	07/01/2017
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI				1FE	177,306	120.7850	169,099	140,000	176,733	0	(572)	0	0	5.000	1.980	FA	1,536	0	10/28/2016	02/01/2027
467578-HG-8	JACKSON CNTY MO SPL OBLIG MUNI				1FE	127,039	108.9580	119,854	110,000	121,610	0	(3,881)	0	0	5.000	1.300	JD	458	5,500	08/03/2015	12/01/2019
485424-NR-2	KANSAS ST DEPT TRANSN HWY REV MUNI				1FE	2,955,572	111.7210	2,625,444	2,350,000	2,658,505	0	(81,598)	0	0	5.000	1.320	MS	39,167	117,500	04/12/2013	09/01/2020
56052A-YE-0	MAINE ST MUNI				1FE	91,531	101.6630	86,414	85,000	86,568	0	(3,749)	0	0	5.000	0.560	JD	354	4,250	09/01/2015	06/01/2017
574193-GT-9	MARYLAND ST MUNI				1FE	180,062	110.7130	171,605	155,000	172,681	0	(5,434)	0	0	5.000	1.310	MS	2,583	7,750	08/18/2015	03/01/2020
574193-JF-6	MARYLAND ST MUNI				1FE	568,805	109.0630	545,315	500,000	549,389	0	(18,744)	0	0	5.000	1.110	FA	10,417	25,000	12/15/2015	08/01/2019
574193-LP-1	MARYLAND ST MUNI				1FE	128,429	117.6720	123,556	105,000	124,863	0	(3,025)	0	0	5.000	1.750	MS	1,750	5,250	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST MUNI				1FE	875,223	113.8570	836,849	735,000	860,651	0	(14,572)	0	0	5.000	1.030	JD	3,063	16,231	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI				1FE	616,347	116.0750	586,179	505,000	606,803	0	(9,544)	0	0	5.000	1.150	JD	2,104	11,152	06/13/2016	06/01/2022
57582P-DM-9	MASSACHUSETTS ST MUNI				1FE	500,000	95.0890	475,445	500,000	500,000	0	0	0	0	1.057	1.050	FMAN	881	4,709	11/15/2012	11/01/2025
57582P-QY-9	MASSACHUSETTS ST MUNI				1FE	155,669	107.7940	150,912	140,000	153,270	0	(2,398)	0	0	5.000	0.590	MS	2,333	3,500	08/04/2016	03/01/2039
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV				1FE	468,768	113.4450	453,780	400,000	466,521	0	(2,248)	0	0	5.250	1.810	FA	8,750	0	10/21/2016	02/01/2034
577285-4Z-9	MAUI CNTY HAWAII MUNI				1FE	64,873	102.6590	61,595	60,000	61,769	0	(2,643)	0	0	5.000	0.560	MS	1,000	2,525	10/08/2015	09/01/2017
577285-5A-3	MAUI CNTY HAWAII MUNI				1FE	106,244	106.1410	100,834	95,000	101,623	0	(3,935)	0	0	5.000	0.780	MS	1,583	3,998	10/08/2015	09/01/2018
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE				1FE	134,358	105.7280	126,874	120,000	127,463	0	(4,924)	0	0	5.000	0.820	JJ	3,000	6,767	08/03/2015	07/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
646066-RD-4	NEW JERSEY ST EDL FACS AUTH RE				1FE	85,612	116.3690	81,458	70,000	83,826	0	(1,786)	0	0	5.000	1.270	JJ	1,750	0	03/17/2016	07/01/2022
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI				1FE	91,158	105.5250	89,696	85,000	90,780	0	(378)	0	0	5.000	2.140	JD	189	508	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI				1FE	109,031	106.8350	106,835	100,000	108,635	0	(396)	0	0	5.000	2.380	JD	222	597	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI				1FE	66,283	107.3140	64,388	60,000	66,070	0	(213)	0	0	5.000	2.580	JD	133	358	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI				1FE	55,764	107.8380	53,919	50,000	55,606	0	(158)	0	0	5.000	2.770	JD	111	299	11/01/2016	06/15/2022
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI				1FE	252,257	108.5250	244,181	225,000	251,633	0	(623)	0	0	5.000	2.970	JD	500	1,344	10/27/2016	06/15/2023
64966L-U8-2	NEW YORK NY MUNI				1FE	271,113	102.3460	255,865	250,000	256,290	0	(10,728)	0	0	5.000	0.670	FA	5,208	12,083	08/03/2015	08/01/2017
64966M-AL-3	NEW YORK NY MUNI				1FE	1,634,685	105.8030	1,587,045	1,500,000	1,598,634	0	(36,051)	0	0	5.000	0.810	FA	31,250	13,333	05/31/2016	08/01/2018
64990A-FH-3	NEW YORK ST DORM AUTH SALES TA				1FE	538,912	108.0000	529,200	490,000	533,876	0	(5,036)	0	0	5.000	0.890	MS	6,261	0	09/23/2016	03/15/2019
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	125,057	119.5450	119,545	100,000	124,502	0	(555)	0	0	5.000	1.750	FA	986	0	10/07/2016	02/15/2025
64990E-5P-8	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	151,514	120.4350	144,522	120,000	150,900	0	(614)	0	0	5.000	1.910	FA	1,183	0	10/07/2016	02/15/2026
650010-AD-3	NY STATE TWY AUTHORITY MUNI				1FE	757,495	107.7420	721,871	670,000	733,612	0	(23,883)	0	0	5.000	0.880	JJ	16,750	16,750	02/08/2016	05/01/2019
650035-DC-9	NEW YORK ST URBAN DEVELOPMENT MUNI			1	1FE	74,069	100.8170	75,613	75,000	74,962	0	707	0	0	5.000	5.170	MS	1,104	3,750	03/27/2008	03/15/2032
658256-E6-5	NORTH CAROLINA ST MUNI				1FE	139,432	111.0930	133,312	120,000	136,416	0	(3,016)	0	0	5.000	0.830	MN	1,000	3,000	05/12/2016	05/01/2020
658256-R2-0	NORTH CAROLINA ST MUNI				1FE	147,700	107.8680	140,228	130,000	144,063	0	(3,637)	0	0	4.000	0.710	MN	867	5,200	02/10/2016	05/01/2020
658256-Z2-1	NORTH CAROLINA ST MUNI				1FE	471,249	118.2150	449,217	380,000	461,831	0	(9,418)	0	0	5.000	1.470	JD	1,583	13,828	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI				1FE	206,333	121.8070	194,891	160,000	202,524	0	(3,809)	0	0	5.000	1.610	JD	667	5,822	02/24/2016	06/01/2025
677522-GZ-1	OHIO ST MUNI				1FE	145,964	118.0990	135,814	115,000	143,962	0	(2,001)	0	0	5.000	1.740	MN	958	2,875	05/12/2016	11/01/2027
677522-HS-6	OHIO ST MUNI				1FE	437,740	116.4900	413,540	355,000	428,214	0	(9,526)	0	0	5.000	1.380	JD	789	13,608	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI				1FE	443,107	118.2220	419,688	355,000	434,394	0	(8,713)	0	0	5.000	1.590	JD	789	13,608	02/26/2016	12/15/2023
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2				1FE	90,730	107.4120	85,930	80,000	86,462	0	(3,051)	0	0	5.000	1.060	FA	1,667	4,944	08/03/2015	02/01/2019
70914P-D2-5	PENNSYLVANIA ST MUNI				1FE	206,038	105.9010	201,212	190,000	203,219	0	(2,819)	0	0	5.000	0.870	MS	3,483	0	08/09/2016	09/15/2018
70914P-D8-2	PENNSYLVANIA STATE MUNI				1FE	246,698	115.6540	231,308	200,000	244,721	0	(1,977)	0	0	5.000	1.870	MS	3,667	0	08/09/2016	09/15/2024
70914P-D9-0	PENNSYLVANIA STATE MUNI				1FE	250,304	116.5340	233,068	200,000	248,438	0	(1,866)	0	0	5.000	1.950	MS	4,222	0	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI				1FE	253,234	117.1710	234,342	200,000	251,477	0	(1,757)	0	0	5.000	2.060	MS	3,667	0	08/09/2016	09/15/2026
76222R-UD-2	RHODE ISLAND ST & PROVIDENCE P				1FE	185,693	105.7870	179,838	170,000	181,290	0	(4,403)	0	0	5.000	0.770	FA	3,542	1,913	05/12/2016	08/01/2018
79771T-KM-8	SAN FRANCISCO CALIF CITY CNTY ARPT				1FE	112,808	101.8460	106,938	105,000	107,162	0	(4,728)	0	0	5.000	0.460	JD	233	6,038	10/07/2015	06/15/2017
79771T-LK-1	SAN FRANCISCO CALIF CITY CNTY ARPT				1FE	137,579	108.5950	130,314	120,000	131,891	0	(4,764)	0	0	5.000	0.900	JD	267	6,900	10/09/2015	06/15/2019
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC				1FE	73,694	107.4120	69,818	65,000	70,237	0	(2,472)	0	0	5.000	1.070	FA	1,354	4,026	08/03/2015	02/01/2019
88256H-AQ-1	TEXAS MUN GAS ACQUISITION & SU				2FE	122,809	105.4040	126,485	120,000	122,035	0	(291)	0	0	5.000	4.670	JD	267	6,000	03/11/2014	12/15/2028
882723-SL-4	TEXAS ST MUNI				1FE	217,188	114.1290	205,432	180,000	211,212	0	(5,976)	0	0	5.000	1.230	AO	2,250	9,000	01/19/2016	10/01/2021
914378-HW-7	UNIVERSITY KY GEN RCPTS MUNI				1FE	98,082	109.1010	92,736	85,000	93,734	0	(3,107)	0	0	5.000	1.190	AO	1,063	4,250	08/03/2015	10/01/2019
915217-WH-2	UNIVERSITY OF VIRGINIA MUNI				1FE	195,395	114.2670	188,541	165,000	188,045	0	(4,780)	0	0	5.000	1.810	FA	3,438	8,250	06/10/2015	08/01/2021
917542-TK-8	UTAH ST MUNI				1FE	97,663	108.8520	92,524	85,000	93,219	0	(3,227)	0	0	5.000	1.070	JJ	2,125	4,250	08/11/2015	07/01/2019
928109-L5-4	VIRGINIA ST MUNI				1FE	263,855	113.8570	250,485	220,000	258,550	0	(5,305)	0	0	5.000	0.940	JD	917	11,000	05/12/2016	06/01/2021
928109-U7-0	VIRGINIA ST MUNI				1FE	128,896	122.8120	122,811	100,000	128,499	0	(397)	0	0	5.000	1.710	JD	708	0	11/01/2016	06/01/2026
928172-K9-5	VIRGINIA ST PUB BLDG AUTH PUB MUNI				1FE	173,259	102.3280	163,724	160,000	164,096	0	(6,987)	0	0	5.000	0.590	FA	3,333	9,156	09/02/2015	08/01/2017
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH F				1FE	612,280	115.4010	577,005	500,000	601,390	0	(10,890)	0	0	5.000	1.230	FA	15,557	0	05/03/2016	08/01/2022
93974D-YD-4	WASHINGTON ST				1FE	1,295,030	119.4720	1,194,720	1,000,000	1,282,527	0	(12,505)	0	0	5.000	1.780	FA	23,194	0	06/29/2016	08/01/2028
93974D-YE-2	WASHINGTON ST				1FE	1,288,650	118.7280	1,187,280	1,000,000	1,276,451	0	(12,199)	0	0	5.000	1.840	FA	23,194	0	06/29/2016	08/01/2029
97705M-DG-7	WISC ST FOR ISSUES DTD PR MUNI				1FE	543,591	114.5490	521,196	455,000	536,675	0	(6,918)	0	0	5.000	2.590	MN	6,635	14,219	02/25/2016	05/01/2035
986438-MC-0	YORK CNTY SC MUNI				1FE	150,016	116.6170	139,940	120,000	146,568	0	(3,450)	0	0	5.000	1.300	AO	1,500	3,600	02/19/2016	04/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						26,642,896	XXX	25,173,460	22,455,000	25,874,437	0	(507,409)	0	0	XXX	XXX	XXX	351,125	562,155	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						26,642,896	XXX	25,173,460	22,455,000	25,874,437	0	(507,409)	0	0	XXX	XXX	XXX	351,125	562,155	XXX	XXX
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI				1FE	896,030	107.4290	870,175	810,000	885,178	0	(10,852)	0	0	5.250	1.330	JD	3,544	21,262	08/18/2016	12/01/2043
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI				1FE	148,850	119.7090	143,651	120,000	145,759	0	(2,878)	0	0	5.000	2.110	FA	2,267	6,000	12/01/2015	02/15/2025
414004-7D-7	HARRIS CNTY TEX MUNI				1FE	535,340	106.4920	521,811	490,000	530,059	0	(5,281)	0	0	5.250	2.030	FA	9,718	0	08/18/2016	08/15/2047
517696-4Y-3	LAS VEGAS NEV MUNI				1FE	202,403	118.6320	195,743	165,000	199,039	0	(3,282)	0	0	5.000	2.470	MS	2,750	5,706	12/08/2015	09/01/2027
517696-5A-4	LAS VEGAS NEV MUNI				1FE	284,264	117.1270	275,248	235,000	279,868	0	(4,290)	0	0	5.000	2.640	MS	3,917	8,127	12/08/2015	09/01/2029
606092-DT-8	MISSOURI JT MUN ELEC UTIL COMMN PW				1FE	252,614	100.0000	250,000	250,000	251,694	0	(919)	0	0	4.500	3.120	JJ	5,625	0	09/16/2016	01/01/2037
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	196,526	118.2640	189,222	160,000	192,064	0	(4,155)	0	0	5.000	1.970	FA	3,022	8,000	12/01/2015	02/15/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,516,027	XXX	2,445,850	2,230,000	2,483,661	0	(31,657)	0	0	XXX	XXX	XXX	30,843	49,095	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,516,027	XXX	2,445,850	2,230,000	2,483,661	0	(31,657)	0	0	XXX	XXX	XXX	30,843	49,095	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	@			1FE	39,605	15.2750	38,188	250,000	39,772	0	167	0	0	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
008770-PQ-6	AIKEN CNTY SC CONS SCH DIST MUNI				1FE	458,558	112.8830	440,244	390,000	448,495	0	(10,063)	0	0	5.000	1.290	MS	6,500	7,908	03/15/2016	03/01/2021
008770-PR-4	AIKEN CNTY SC CONS SCH DIST MUNI				1FE	179,937	115.0470	172,571	150,000	176,326	0	(3,611)	0	0	5.000	1.460	MS	2,500	3,042	03/15/2016	03/01/2022
021087-UZ-2	ALPINE UTAH SCH DIST MUNI				1FE	610,015	115.1550	575,775	500,000	598,104	0	(11,911)	0	0	5.000	1.110	MS	7,361	12,500	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				1FE	215,946	110.8350	210,587	190,000	213,766	0	(2,180)	0	0	5.500	1.010	MN	1,742	5,225	09/21/2016	11/01/2019
113807-BP-5	BROOKLYN ARENA LOC DEV CORP N MUNI				2FE	206,392	106.7440	181,465	170,000	205,478	0	(914)	0	0	5.000	2.620	JJ	2,503	0	08/18/2016	07/15/2042
13063C-ZR-4	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	223,394	118.7730	213,791	180,000	219,627	0	(3,768)	0	0	5.000	1.900	MS	3,000	4,100	03/10/2016	09/01/2024
15504R-GB-9	CENTRAL PUGET SOUND WASH REGL MUNI				1FE	209,696	115.9860	202,976	175,000	206,437	0	(3,113)	0	0	5.000	2.700	MN	1,458	8,750	12/09/2015	11/01/2032
180848-QJ-5	CLARK CNTY NEV FOR ISSUES DTD MUNI				1FE	183,164	112.0420	173,665	155,000	178,253	0	(4,910)	0	0	5.000	1.000	MN	1,292	5,124	02/18/2016	11/01/2020
181059-UK-0	CLARK CNTY NEV SCH DIST FOR IS				1FE	246,826	114.7340	235,205	205,000	243,193	0	(3,633)	0	0	5.000	1.430	JD	456	5,097	05/20/2016	06/15/2022
181059-UL-8	CLARK CNTY NEV SCH DIST FOR IS				1FE	624,204	116.6060	594,691	510,000	615,808	0	(8,396)	0	0	5.000	1.600	JD	1,133	12,679	05/20/2016	06/15/2023
181059-UM-6	CLARK CNTY NEV SCH DIST FOR IS				1FE	631,421	117.7020	600,280	510,000	623,727	0	(7,694)	0	0	5.000	1.790	JD	1,133	12,679	05/20/2016	06/15/2024
235036-E4-8	DALLAS FT WORTH INTL AIRPORT MUNI				1FE	358,044	106.0510	360,573	340,000	352,820	0	(2,354)	0	0	5.000	4.130	MN	2,833	17,000	09/17/2014	11/01/2042
235036-E7-1	DALLAS FT WORTH INTL AIRPORT MUNI				1FE	547,325	105.5070	527,535	500,000	527,594	0	(5,122)	0	0	5.000	3.740	MN	4,167	25,000	11/15/2012	11/01/2045
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI				1FE	81,707	111.1540	77,808	70,000	78,475	0	(2,407)	0	0	5.000	1.360	JD	292	3,500	08/12/2015	06/01/2020
239019-P7-1	DAVIS CNTY UTAH SCH DIST MUNI				1FE	90,858	117.2940	87,971	75,000	88,283	0	(1,919)	0	0	5.000	2.040	JD	313	3,750	08/12/2015	06/01/2023
239019-P8-9	DAVIS CNTY UTAH SCH DIST MUNI				1FE	104,095	118.8860	101,053	85,000	101,390	0	(2,016)	0	0	5.000	2.170	JD	354	4,250	08/12/2015	06/01/2024
254764-JW-4	DISTRICT COLUMBIA MUNI				1FE	84,261	113.8480	85,386	75,000	83,277	0	(765)	0	0	5.000	3.560	JJ	1,729	3,104	08/14/2015	07/15/2032
254764-JX-2	DISTRICT COLUMBIA MUNI				1FE	83,917	113.3450	85,009	75,000	82,971	0	(735)	0	0	5.000	3.610	JJ	1,729	3,104	08/14/2015	07/15/2033
259327-K9-4	DOUGLAS CNTY SCH DIST MUNI				1FE	95,432	101.3850	91,247	90,000	91,395	0	(3,050)	0	0	4.000	0.580	JD	160	3,600	09/01/2015	06/15/2017
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV				1FE	444,532	120.1160	420,406	350,000	437,890	0	(6,642)	0	0	5.000	1.800	JJ	8,750	3,451	04/04/2016	07/01/2025
373384-Y6-7	GEORGIA ST MUNI				1FE	779,739	100.3060	732,234	730,000	732,688	0	(32,209)	0	0	5.000	0.560	FA	15,208	38,731	09/01/2015	02/01/2017
419792-JW-7	HAWAII ST MUNI				1FE	99,239	111.8640	95,084	85,000	97,008	0	(2,231)	0	0	5.000	1.140	AO	1,063	1,972	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI				1FE	89,114	107.7490	86,199	80,000	87,146	0	(1,968)	0	0	5.000	0.830	MS	1,333	1,078	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI				1FE	91,935	110.5500	88,440	80,000	90,053	0	(1,882)	0	0	5.000	0.960	MS	1,333	1,078	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI				1FE	94,498	112.6690	90,135	80,000	92,704	0	(1,793)	0	0	5.000	1.090	MS	1,333	1,078	04/26/2016	03/01/2021
44244C-GK-7	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	300,241	119.6970	281,288	235,000	296,180	0	(4,061)	0	0	5.000	2.070	MN	1,501	8,062	04/05/2016	11/15/2027
44244C-GS-0	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	165,555	115.6650	156,148	135,000	163,696	0	(1,858)	0	0	5.000	2.550	MN	863	4,631	04/05/2016	11/15/2034
478700-V8-7	JOHNSON CNTY KANS UNI SCH DIST				1FE	285,378	109.2990	273,248	250,000	275,904	0	(9,219)	0	0	5.000	1.160	AO	3,125	12,500	12/16/2015	10/01/2019
48542K-U2-3	KANSAS DEVELOPMENT FINANCE AU MUNI				1FE	205,263	101.5560	192,956	190,000	193,263	0	(7,788)	0	0	5.000	0.860	JD	792	9,500	06/10/2015	06/01/2017
495289-SY-7	KING COUNTY SWEER REV MUNI				1FE	150,857	104.6420	141,267	135,000	141,796	0	(6,749)	0	0	5.750	0.690	JJ	3,881	7,763	08/26/2015	01/01/2043
508248-BC-4	LAKE CNTY FLA CAP IMPT REV MUNI				1FE	323,355	101.6590	304,977	300,000	305,470	0	(13,076)	0	0	5.000	0.610	JD	1,250	15,000	08/13/2015	06/01/2032
508248-BD-2	LAKE CNTY FLA CAP IMPT REV MUNI				1FE	328,744	101.6590	310,060	305,000	310,561	0	(13,294)	0	0	5.000	0.610	JD	1,271	15,250	08/13/2015	06/01/2037
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	135,538	116.3270	127,960	110,000	133,159	0	(2,379)	0	0	5.000	1.370	FA	3,606	0	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	156,643	117.9570	147,446	125,000	154,108	0	(2,535)	0	0	5.000	1.510	FA	4,097	0	04/18/2016	02/01/2024
517845-AW-3	LAS VEGAS VY NEV WTR DIST FOR MUNI				1FE	352,830	112.9570	344,519	305,000	349,834	0	(2,997)	0	0	5.000	3.180	JD	3,601	9,955	03/11/2016	06/01/2041
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS R				1FE	143,348	110.0450	137,556	125,000	140,693	0	(2,654)	0	0	5.000	1.190	MN	799	2,847	05/12/2016	05/15/2020
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS R				1FE	146,994	111.9780	139,973	125,000	144,476	0	(2,518)	0	0	5.000	1.320	MN	799	2,847	05/12/2016	05/15/2021
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI				1FE	256,194	119.0470	238,094	200,000	254,643	0	(1,551)	0	0	5.000	1.850	JJ	2,944	0	08/29/2016	07/01/2030
57582P-Q5-2	MASSACHUSETTS ST MUNI				1FE	141,151	113.4660	136,159	120,000	136,027	0	(3,313)	0	0	5.000	1.940	FA	2,500	6,000	06/08/2015	08/01/2021
575831-CN-0	MASSACHUSETTS ST COLLEGE BLDG CORPORATE				1FE	196,513	113.8390	187,834	165,000	193,940	0	(2,573)	0	0	5.000	2.640	MN	2,888	5,638	02/25/2016	05/01/2035
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R				1FE	78,842	109.8950	76,927	70,000	77,913	0	(778)	0	0	5.000	3.470	FA	1,322	2,858	10/07/2015	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	78,532	109.2000	76,440	70,000	77,637	0	(749)	0	0	5.000	3.520	FA	1,322	2,858	10/07/2015	08/15/2034
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE	114,790	111.7260	111,726	100,000	114,021	0	(769)	0	0	5.000	0.960	JJ	986	0	10/06/2016	07/15/2020
57584X-XQ-9	GOLDMAN SACHS & CO MUNI				1FE	121,434	116.3650	116,365	100,000	120,718	0	(716)	0	0	5.000	1.130	JJ	986	0	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE	100,620	120.5130	96,410	80,000	100,270	0	(350)	0	0	5.000	2.060	JJ	789	0	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	25,142	119.9520	23,990	20,000	25,048	0	(95)	0	0	5.000	2.070	JJ	197	0	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	62,307	118.8380	59,419	50,000	62,081	0	(226)	0	0	5.000	2.180	JJ	493	0	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	37,235	118.2860	35,486	30,000	37,103	0	(133)	0	0	5.000	2.230	JJ	296	0	10/06/2016	07/15/2034
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI	@			1FE	39,893	15.1100	37,775	250,000	40,936	0	1,044	0	0	0.000	6.210	N/A	0	0	07/26/2016	08/01/2046
591745-X9-0	METROPOLITAN ATLANTA RAPID TRA				1FE	284,073	118.4040	272,329	230,000	283,163	0	(910)	0	0	5.000	2.280	JJ	5,750	0	10/20/2016	07/01/2030
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	148,460	109.6520	137,065	125,000	147,105	0	(1,355)	0	0	5.000	2.860	JJ	3,125	1,076	04/07/2016	07/01/2035
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	115,902	103.8550	114,241	110,000	114,615	0	(1,287)	0	0	5.000	0.780	JJ	2,750	0	09/15/2016	01/01/2027
59259Y-3Q-0	METROPOLITAN TRANSN AUTH NY REV F				1FE	149,842	109.4220	147,720	135,000	148,040	0	(1,310)	0	0	5.000	3.650	MN	863	6,750	08/07/2015	11/15/2045
59333P-RN-0	MIAMI-DADE CNTY FLA AVIATION REV				1FE	619,850	102.9990	592,244	575,000	592,103	0	(22,572)	0	0	5.250	1.250	AO	7,547	30,188	10/01/2015	10/01/2024
59447P-MN-8	MICHIGAN FIN AUTH REV MUNI				1FE	130,382	102.0200	122,424	120,000	122,540	0	(5,052)	0	0	5.000	0.750	JJ	3,000	6,000	06/08/2015	07/01/2017
59447T-HF-3	MICHIGAN FIN AUTH REV MUNI				1FE	521,807	106.9060	481,077	450,000	517,482	0	(4,325)	0	0	5.000	3.050	MN	3,750	11,250	05/03/2016	11/01/2044
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	218,274	120.6030	205,025	170,000	217,432	0	(842)	0	0	5.000	1.910	JJ	2,054	0	11/01/2016	01/01/2027

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
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET				1FE	64,632	119.9220	59,961	50,000	64,316	0	(316)	0	0	5.000	1.840	JJ	604	0	09/01/2016	01/01/2028
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET				1FE	128,617	119.3430	119,343	100,000	128,001	0	(616)	0	0	5.000	1.900	JJ	1,208	0	09/06/2016	01/01/2029
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET				1FE	63,774	118.6710	59,336	50,000	63,479	0	(295)	0	0	5.000	2.000	JJ	604	0	09/01/2016	01/01/2030
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET				1FE	254,714	118.0980	236,196	200,000	253,543	0	(1,172)	0	0	5.000	2.020	JJ	2,417	0	09/06/2016	01/01/2031
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET				1FE	126,770	118.3200	118,320	100,000	126,029	0	(741)	0	0	5.000	1.520	JJ	1,208	0	09/01/2016	01/01/2025
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET				1FE	115,831	119.3930	107,454	90,000	115,201	0	(630)	0	0	5.000	1.630	JJ	1,088	0	09/01/2016	01/01/2026
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU				1FE	132,000	109.0100	125,362	115,000	126,204	0	(4,249)	0	0	5.000	1.160	FA	2,396	5,463	08/11/2015	08/01/2019
60412A-DT-7	MINNESOTA ST FOR PREVIOUS ISSU				1FE	227,457	102.3460	214,927	210,000	215,246	0	(8,946)	0	0	5.000	0.700	FA	4,375	9,975	08/05/2015	08/01/2017
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU				1FE	172,410	109.0100	163,515	150,000	164,856	0	(5,640)	0	0	5.000	1.100	FA	3,125	7,125	08/25/2015	08/01/2019
646066-GZ-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	126,399	108.8270	119,710	110,000	120,636	0	(4,176)	0	0	5.000	1.070	JJ	2,750	6,203	08/10/2015	07/01/2019
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	99,261	118.5050	94,804	80,000	97,392	0	(1,868)	0	0	5.000	1.470	JJ	2,956	0	03/09/2016	07/01/2023
646066-QW-3	NEW JERSEY ST EDL FACS AUTH RE				1FE	245,294	120.0760	234,148	195,000	241,051	0	(4,244)	0	0	5.000	1.640	JJ	4,875	0	03/09/2016	07/01/2024
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	102,033	122.3260	97,861	80,000	100,587	0	(1,446)	0	0	5.000	2.010	JJ	2,000	0	03/09/2016	07/01/2027
646066-RB-8	NEW JERSEY ST EDL FACS AUTH RE				1FE	81,591	111.6010	78,121	70,000	79,605	0	(1,986)	0	0	5.000	1.000	JJ	1,750	0	03/17/2016	07/01/2020
646066-RC-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	77,760	114.0650	74,142	65,000	76,004	0	(1,755)	0	0	5.000	1.130	JJ	1,625	0	03/17/2016	07/01/2021
646066-RE-2	NEW JERSEY ST EDL FACS AUTH RE				1FE	74,585	118.5050	71,103	60,000	73,164	0	(1,421)	0	0	5.000	1.450	JJ	1,500	0	03/17/2016	07/01/2023
646066-RG-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	146,864	121.8330	140,108	115,000	144,496	0	(2,368)	0	0	5.000	1.740	JJ	2,875	0	03/17/2016	07/01/2025
646066-RH-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	38,809	123.1870	36,956	30,000	38,227	0	(583)	0	0	5.000	1.840	JJ	750	0	03/17/2016	07/01/2026
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	127,031	120.6270	120,627	100,000	126,629	0	(402)	0	0	5.000	1.920	JJ	2,500	0	11/01/2016	07/01/2026
64966L-MX-6	NEW YORK NY MUNI				1FE	211,212	102.3460	199,575	195,000	199,906	0	(8,368)	0	0	5.000	0.670	FA	4,063	9,750	08/19/2015	08/01/2017
64966L-RC-7	NEW YORK NY MUNI				1FE	189,621	102.3460	179,106	175,000	179,424	0	(7,547)	0	0	5.000	0.650	FA	3,646	8,750	08/19/2015	08/01/2017
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	556,689	110.7760	542,802	490,000	551,835	0	(4,854)	0	0	5.000	0.990	MS	6,261	0	09/22/2016	03/15/2020
64990A-FM-2	NEW YORK ST DORM AUTH SALES TA				1FE	603,023	117.4570	575,539	490,000	598,717	0	(4,307)	0	0	5.000	1.270	MS	6,261	0	09/23/2016	03/15/2023
64990B-JU-8	NEW YORK ST DORM AUTH REVS MUNI				1FE	101,396	119.5130	101,586	85,000	99,416	0	(1,436)	0	0	5.000	2.800	AO	1,063	5,560	08/10/2015	10/01/2025
64990E-EV-5	NEW YORK ST DORM AUTH REVS MUNI				1FE	1,192,400	112.9560	1,129,560	1,000,000	1,158,933	0	(33,467)	0	0	5.000	1.120	MS	14,722	50,000	01/29/2016	03/15/2021
650116-AL-0	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	52,230	105.7530	47,589	45,000	51,759	0	(471)	0	0	5.000	2.760	JJ	1,125	188	05/19/2016	07/01/2034
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	574,710	104.0190	520,095	500,000	570,307	0	(4,403)	0	0	5.000	2.900	JJ	12,500	2,083	06/16/2016	07/01/2041
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	339,463	103.6310	310,893	300,000	336,928	0	(2,534)	0	0	5.000	3.140	JJ	7,500	1,250	05/19/2016	07/01/2046
650116-AV-8	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	821,080	104.8530	749,699	715,000	814,272	0	(6,808)	0	0	5.250	3.150	JJ	18,769	3,128	05/19/2016	01/01/2050
658196-5H-9	NORTH CAROLINA ESATN MUN PWR A				1FE	111,256	100.0000	105,000	105,000	105,000	0	(4,696)	0	0	5.000	0.510	JJ	2,625	5,250	08/26/2015	01/01/2017
658256-H4-7	NORTH CAROLINA ST MUNI				1FE	854,828	105.1170	788,378	750,000	791,581	0	(30,899)	0	0	5.000	0.810	MN	6,250	37,500	12/08/2014	05/01/2018
662903-PU-1	NORTH TEX MUN WTR DIST TEX WTR				1FE	89,531	117.9820	88,487	75,000	87,741	0	(1,284)	0	0	5.000	2.780	MS	1,250	3,750	08/04/2015	09/01/2029
667825-UJ-0	NORTHWEST TEX INDPT SCH DIST MUNI				1FE	106,567	100.4670	100,467	100,000	100,548	0	(4,480)	0	0	5.000	0.500	FA	1,889	5,000	08/26/2015	02/15/2031
67765Q-BX-3	OHIO STATE WATER DEVELOP AUTH MUNI				1FE	110,306	117.9880	106,189	90,000	108,934	0	(1,372)	0	0	5.000	2.480	JD	375	3,100	03/10/2016	12/01/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE	158,054	117.5160	152,771	130,000	156,135	0	(1,919)	0	0	5.000	2.510	FA	2,708	2,185	03/03/2016	02/01/2033
68607V-N6-8	OREGON ST DEPT ADMINISTRATIVE MUNI				1FE	114,676	113.0450	107,393	95,000	111,378	0	(3,299)	0	0	5.000	0.860	AO	1,188	4,750	02/10/2016	04/01/2021
718814-Q3-3	PHOENIX ARIZ MUNI				1FE	125,836	120.4570	120,457	100,000	125,383	0	(453)	0	0	5.000	1.770	JJ	1,500	0	10/28/2016	07/01/2025
736742-WL-7	PORTLAND OREGAN SWR SYS REV MUNI				1FE	498,564	113.4930	470,996	415,000	484,584	0	(13,980)	0	0	5.000	1.100	JD	1,729	20,750	01/28/2016	06/01/2021
736742-YL-5	PORTLAND OREGAN SWR SYS REV MUNI				1FE	722,077	117.3930	680,879	580,000	715,677	0	(6,400)	0	0	5.000	1.220	JD	1,289	7,894	08/26/2016	06/15/2023
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI				2FE	149,041	104.1820	140,646	135,000	146,510	0	(1,365)	0	0	5.000	3.650	AO	1,688	6,750	02/10/2015	04/01/2044
786107-JR-4	SACRAMENTO CNTY CALIF ARPT SYS REV				1FE	331,936	104.0390	322,521	310,000	321,080	0	(7,134)	0	0	5.250	2.800	JJ	8,138	16,275	06/16/2015	07/01/2039
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI				1FE	112,800	89.3390	107,207	120,000	112,873	0	73	0	0	1.094	1.450	MJSD	109	326	10/24/2016	12/01/2035
796253-X4-9	SAN ANTONIO TEX ELEC & GAS RE MUNI				1FE	207,262	100.3000	195,585	195,000	195,734	0	(8,799)	0	0	5.000	0.470	FA	4,063	9,750	09/01/2015	02/01/2032
79730C-GH-1	SAN DIEGO CALIF PUB FACS FING MUNI				1FE	1,087,290	105.6580	1,056,580	1,000,000	1,065,765	0	(21,525)	0	0	5.000	0.810	FA	20,833	5,278	05/31/2016	08/01/2018
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNT				1FE	250,008	120.7790	241,558	200,000	249,268	0	(740)	0	0	5.000	2.190	MN	1,972	0	10/28/2016	11/01/2028
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT				1FE	122,427	105.5580	116,114	110,000	116,854	0	(4,667)	0	0	5.000	0.680	JD	244	6,325	10/07/2015	06/15/2018
798136-PL-5	SAN JOSE CALIF ARPT REV MUNI				1FE	259,345	100.4730	251,183	250,000	251,240	0	(7,414)	0	0	5.000	1.980	MS	4,167	12,500	11/19/2015	03/01/2037
842329-AA-2	SOUTHERN BAPTIST HOSPITAL MUNI FTST				1FE	67,025	107.8480	70,101	65,000	66,987	0	(34)	0	0	4.857	4.660	JJ	1,456	3,543	10/14/2015	07/15/2045
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	75,378	110.1840	71,620	65,000	72,244	0	(2,288)	0	0	5.000	1.300	FA	1,354	3,106	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	89,012	114.8690	86,152	75,000	86,174	0	(2,074)	0	0	5.000	1.910	FA	1,563	3,583	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	77,977	115.3280	74,963	65,000	76,394	0	(1,407)	0	0	5.000	2.380	MN	542	3,115	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI				1FE	77,373	114.6840	74,545	65,000	75,870	0	(1,337)	0	0	5.000	2.490	MN	542	3,115	10/21/2015	05/01/2025
864777-AR-8	SUFFOLK CNTY NY WTR AUTH MUNI				1FE	707,249	103.2740	676,445	655,000	677,905	0	(27,302)	0	0	5.000	0.780	MN	5,458	31,294	12/01/2015	11/01/2017
88256H-AK-4	TX MUN GAS ACQUISITION &SU MUNI				2FE	364,533	109.0500	343,508	315,000	358,266	0	(6,055)	0	0	5.000	2.500	JD	700	15,000	09/30/2016	12/15/2023
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURF				2FE	115,669	105.3250	105,325	100,000	114,813	0	(856)	0	0	5.000	3.100	JD	2,514	708	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURF				2FE	114,329	104.9450	104,945	100,000	113,551	0	(778)	0	0	5.000	3.250	JD	2,514	708	05/19/2016	12/31/2045
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	138,977	110.7880	132,946	120,000	132,988	0	(3,866)	0	0	5.000	1.570	AO	1,500	6,000	06/08/2015	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI				1FE	161,048	119.1160	154,851	130,000	157,554	0	(3,252)	0	0	5.000	2.030	AO	1,625	6,500	12/01/2015	10/01/2024
89978K-AW-6	TUOLUMNE WIND PROJ AUTH CALIF MUNI				1FE	146,988	109.7610	142,689	130,000	145,737	0	(1,251)	0	0	5.000	0.900	JJ	1,571	0	09/23/2016	01/01/2020
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF MUNI				1FE	291,423	112.2230	280,558	250,000	289,106	0	(2,317)	0	0	5.000	1.000	JJ	3,021	0	09/23/2016	01/01/2021
914367-DJ-3	UNIVERSITY KANS HOSP AUTH HEAL				1FE	83,936	110.5630	82,922	75,000	83,107	0	(787)	0	0	5.000	3.540	MS	1,250	3,750	12/08/2015	09/01/2045
914402-3P-5	UNIVERSITY MD SYS AUXILLIARY FA				1FE	165,034	120.3230	156,420	130,000	162,403	0	(2,630)	0	0	5.000	2.030	AO	1,625	4,026	02/26/2016	04/01/2027
914402-3Q-3	UNIVERSITY MD SYS AUXILLIARY FA				1FE	144,916	119.8670	137,847	115,000	142,679	0	(2,237)	0	0	5.000	2.120	AO	1,438	3,562	02/26/2016	04/01/2028
914402-4H-2	UNIVERSITY MD SYS AUXILLIARY FA				1FE	145,920	119.9900	137,989	115,000	143,290	0	(2,630)	0	0	5.000	1.780	AO	1,438	3,562	02/26/2016	04/01/2025
914455-PW-4	UNIVERSITY MICH UNIV REVS MUNI				1FE	90,632	117.8850	88,414	75,000	89,231	0	(1,345)	0	0	5.000	2.670	AO	938	2,969	12/02/2015	04/01/2032
914455-PX-2	UNIVERSITY MICH UNIV REVS MUNI				1FE	90,257	117.3510	88,013	75,000	88,894	0	(1,310)	0	0	5.000	2.720	AO	938	2,969	12/02/2015	04/01/2033
91802R-BP-3	UTILITY DEBT SECURITIZATION AU				1FE	137,324	116.0970	133,511	115,000	135,213	0	(1,963)	0	0	5.000	2.770	JD	256	6,517	12/01/2015	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU				1FE	388,734	114.9940	379,480	330,000	383,232	0	(5,098)	0	0	5.000	2.930	JD	733	18,700	12/01/2015	12/15/2037
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	383,753	107.2410	364,617	340,000	365,332	0	(11,910)	0	0	5.000	1.360	FA	7,083	17,000	06/09/2015	02/01/2019
927781-WH-3	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	187,754	111.1570	177,851	160,000	181,004	0	(5,555)	0	0	5.000	1.320	MS	2,667	8,000	10/07/2015	09/01/2020
92778V-BR-8	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	260,057	109.8680	247,203	225,000	249,427	0	(7,701)	0	0	5.000	1.390	FA	4,687	10,875	08/10/2015	02/01/2020
927793-XT-1	VIRGINIA COMWLTH TRANSN BOARD MUNI				1FE	360,812	117.5930	352,779	300,000	348,659	0	(5,924)	0	0	5.000	2.570	MN	1,916	15,000	11/25/2014	05/15/2027
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O				1FE	79,110	116.0860	75,456	65,000	77,643	0	(1,468)	0	0	5.000	1.360	FA	2,203	0	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	74,302	118.0510	70,830	60,000	73,034	0	(1,266)	0	0	5.000	1.510	FA	2,033	0	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O				1FE	163,272	119.5850	155,461	130,000	160,718	0	(2,555)	0	0	5.000	1.660	FA	4,405	0	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O				1FE	118,351	114.3490	114,348	100,000	117,870	0	(481)	0	0	5.000	1.350	FA	708	0	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O				1FE	145,187	116.3890	139,667	120,000	144,636	0	(550)	0	0	5.000	1.460	FA	850	0	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	175,073	119.4610	167,243	140,000	174,508	0	(566)	0	0	5.000	1.720	FA	991	0	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O				1FE	164,576	120.2680	156,348	130,000	164,087	0	(491)	0	0	5.000	1.850	FA	921	0	11/01/2016	02/01/2026
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O				1FE	127,614	121.0470	121,045	100,000	127,267	0	(347)	0	0	5.000	2.000	FA	707	0	11/01/2016	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	97,431	113.3190	96,321	85,000	96,123	0	(1,110)	0	0	5.000	3.240	FA	1,771	3,457	10/21/2015	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	75,810	115.0170	74,761	65,000	74,661	0	(974)	0	0	5.000	3.020	FA	1,354	2,645	10/21/2015	08/01/2033
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	1,302,520	120.0320	1,200,320	1,000,000	1,289,657	0	(12,864)	0	0	5.000	1.710	FA	23,194	0	06/29/2016	08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI				1FE	432,416	117.2720	404,587	345,000	427,511	0	(4,905)	0	0	5.000	1.910	JD	1,437	7,954	05/06/2016	06/01/2025
95737T-CD-6	WESTCHESTER CNTY NY LOC DEV C MUNI				2FE	245,064	104.4160	229,715	220,000	243,386	0	(1,676)	0	0	5.000	3.580	MN	1,833	6,447	03/24/2016	11/01/2046
988516-BD-1	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	59,034	101.9160	56,054	55,000	56,194	0	(2,378)	0	0	5.000	0.640	JJ	1,374	1,910	10/07/2015	07/01/2017
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	60,973	105.3470	57,941	55,000	58,343	0	(2,203)	0	0	5.000	0.910	JJ	1,374	1,910	10/07/2015	07/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						33,656,146	XXX	31,961,306	29,195,000	32,892,783	0	(615,252)	0	0	XXX	XXX	XXX	411,839	803,556	XXX	XXX
3128DV-X2-4	FG D92497 - 20 YEAR			4	1	3,847	100.5710	3,847	3,825	3,828	0	(3)	0	0	6.500	6.420	MON	20	249	10/08/1998	09/01/2018
3128M8-RT-3	FGOLD 30YR GIANY FHLMC				1	115,226	105.9260	113,638	107,280	114,699	0	(1,571)	0	0	4.000	3.350	MON	358	4,291	11/25/2014	04/01/2041
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				1	330,024	105.1560	324,380	308,475	329,961	0	(221)	0	0	4.000	3.440	MON	1,028	1,028	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	299,350	105.1640	294,128	279,685	299,293	0	(209)	0	0	4.000	3.440	MON	932	932	11/09/2016	11/01/2046
3132GK-ZQ-2	FGOLD 30 YR FHLMC				1	100,571	105.8800	99,142	93,636	100,124	0	(1,267)	0	0	4.000	3.360	MON	312	3,745	11/25/2014	11/01/2041
3132GU-KH-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	651,075	102.9490	633,807	615,651	646,537	0	(6,063)	0	0	3.500	3.050	MON	1,796	21,548	06/28/2012	06/01/2042
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	63,929	105.0600	62,752	59,730	63,917	0	(18)	0	0	4.000	3.440	MON	199	199	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	313,473	105.0560	307,688	292,880	313,413	0	(88)	0	0	4.000	3.440	MON	976	976	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	4,947,653	99.3340	4,915,854	4,948,813	4,947,658	0	5	0	0	3.000	3.000	MON	12,372	0	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	26,620	105.1640	26,155	24,871	26,615	0	(12)	0	0	4.000	3.440	MON	83	83	11/09/2016	09/01/2046
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	2,588,996	99.3340	2,572,356	2,589,603	2,588,998	0	2	0	0	3.000	3.000	MON	6,474	0	11/29/2016	10/01/2046
31335H-HL-0	FG C90235 - 20 YEAR			4	1	5,407	103.3020	5,560	5,382	5,385	0	(4)	0	0	6.500	6.440	MON	28	350	10/13/1998	10/01/2018
3135G0-P5-6	FANNIE MAE ABS FTST				1FE	999,900	99.1800	991,800	1,000,000	999,911	0	11	0	0	1.250	1.250	MS	3,507	0	09/16/2016	09/20/2019
31371K-NX-5	FED NTL MTG ASSO FNMA			4	1	2,473	100.3150	2,397	2,390	2,392	0	(18)	0	0	5.500	4.950	MON	11	131	12/24/2002	05/01/2017
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				1	1,696,213	101.8610	1,650,548	1,620,393	1,695,112	0	(3,291)	0	0	3.000	2.630	MON	4,051	22,136	11/01/2016	07/01/2045
3137BP-JX-8	FEDERAL HOME LOAN MTGE CO ABS FTST				1	1,967,029	101.8540	1,914,360	1,879,514	1,965,687	0	(6,084)	0	0	3.000	2.640	MON	4,699	28,193	06/09/2016	11/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO			4	1	703,655	103.9960	683,301	657,046	703,542	0	(323)	0	0	3.500	2.820	MON	1,916	1,916	11/02/2016	03/01/2046
3138AU-RL-3	FED NTL MTG ASSO FNMA				1	119,084	104.4880	118,047	112,976	118,583	0	(1,449)	0	0	3.500	2.460	MON	330	3,625	01/04/2016	10/01/2026
3138EJ-ZR-2	FED NTL MTG ASSO FNMA				1	289,135	103.0650	279,605	271,290	288,996	0	(812)	0	0	3.500	2.930	MON	791	2,374	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA				1	84,647	103.0670	81,828	79,393	84,605	0	(247)	0	0	3.500	2.920	MON	232	695	09/19/2016	08/01/2042
3138EK-GU-3	FED NTL MTG ASSO FNMA				1	133,225	107.6350	131,935	122,577	132,771	0	(3,277)	0	0	4.500	3.730	MON	460	5,516	07/30/2015	03/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA				1	31,646	102.9890	30,545	29,658	31,631	0	(145)	0	0	3.500	2.930	MON	87	260	09/19/2016	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO FNMA				1	266,487	103.0520	257,462	249,837	266,363	0	(799)	0	0	3.500	2.940	MON	729	2,186	09/19/2016	12/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				1	322,080	105.5470	318,684	301,935	321,329	0	(6,290)	0	0	4.000	3.470	MON	1,006	12,077	08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA				1	222,418	105.5210	218,881	207,428	222,033	0	(3,258)	0	0	4.000	3.370	MON	691	6,914	02/18/2016	12/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EQ-HY-1	FED NTL MTG ASSO FNMA				1	437,822	105.6190	433,564	410,498	437,042	0	(3,175)	0	0	4.000	3.470	MON	1,368	16,420	12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA				1	1,084,187	105.7830	1,052,189	994,667	1,083,346	0	(3,595)	0	0	4.000	3.290	MON	3,316	9,947	08/29/2016	02/01/2046
3138ER-LX-6	FED NTL MTG ASSO FNMA				1	41,537	100.2300	41,388	41,293	41,536	0	(2)	0	0	2.500	2.410	MON	86	86	11/23/2016	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA				1	1,008,189	105.8990	973,090	918,885	1,007,360	0	(3,852)	0	0	4.000	3.240	MON	3,063	9,225	08/29/2016	07/01/2046
3138ET-YV-2	FED NTL MTG ASSO FNMA				1	417,340	103.0600	401,796	389,866	417,138	0	(1,479)	0	0	3.500	2.920	MON	1,137	3,411	09/19/2016	05/01/2044
3138LV-CV-3	FED NTL MTG ASSO 30YR				1	253,139	103.0850	244,752	237,428	253,014	0	(243)	0	0	3.500	2.920	MON	693	2,077	09/19/2016	06/01/2042
3138LW-TP-6	FED NTL MTG ASSO 30YR				1	473,376	103.0850	461,548	447,736	470,091	0	(3,859)	0	0	3.500	3.050	MON	1,306	15,671	06/27/2012	06/01/2042
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR				1	211,590	103.0850	204,580	198,458	211,486	0	(651)	0	0	3.500	2.920	MON	579	1,737	09/19/2016	07/01/2042
3138W1-4Q-7	FED NTL MTG ASSO 30YR				1	2,493,534	99.9010	2,406,281	2,408,666	2,484,385	0	(12,056)	0	0	3.000	2.730	MON	6,022	72,260	04/03/2013	03/01/2043
3138W9-KQ-2	FED NTL MTG ASSO FNMA				1	56,296	99.9010	56,004	56,059	56,286	0	(30)	0	0	3.000	2.960	MON	140	1,682	07/30/2015	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA				1	47,843	100.2280	46,464	46,358	47,684	0	(269)	0	0	2.500	2.040	MON	97	1,159	04/06/2015	02/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA				1	232,604	102.7990	227,931	221,725	231,383	0	(2,007)	0	0	3.000	2.310	MON	554	6,652	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA				1	387,128	102.8380	379,214	368,748	385,064	0	(3,515)	0	0	3.000	2.300	MON	922	11,062	03/05/2015	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA				1	1,020,611	105.1730	998,083	948,991	1,019,884	0	(4,242)	0	0	4.000	3.400	MON	3,163	12,653	07/25/2016	07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA				1	1,566,491	100.2300	1,560,766	1,557,185	1,566,480	0	(88)	0	0	2.500	2.410	MON	3,244	3,244	11/23/2016	11/01/2031
3138WJ-MD-7	FED NTL MTG ASSO FNMA				1	1,894,302	102.9310	1,908,960	1,854,602	1,894,359	0	58	0	0	3.500	3.320	MON	5,409	0	12/28/2016	12/01/2046
3138YF-E3-4	FED NTL MTG ASSO FNMA				1	144,188	102.8350	141,236	137,343	143,420	0	(1,321)	0	0	3.000	2.300	MON	343	4,120	03/05/2015	02/01/2030
31392C-AV-6	FED NTL MTG ASSO FNMA			4	1	80,601	113.5150	88,361	77,840	79,533	0	(331)	0	0	7.000	6.650	MON	454	5,449	02/12/2002	02/25/2032
3140EW-3W-3	FED NTL MTG ASSO FNMA				1	102,067	99.4360	101,842	102,419	102,068	0	1	0	0	3.000	3.020	MON	256	256	11/23/2016	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA				1	98,317	99.4360	98,100	98,656	98,317	0	1	0	0	3.000	3.020	MON	247	247	11/23/2016	10/01/2046
3140FE-X3-3	FED NTL MTG ASSO FNMA				1	34,149	105.1850	33,560	31,905	34,142	0	(10)	0	0	4.000	3.440	MON	106	106	11/09/2016	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA				1	530,539	99.3980	529,330	532,536	530,541	0	5	0	0	3.000	3.020	MON	1,331	1,331	11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	508,253	99.3980	507,095	510,166	508,254	0	5	0	0	3.000	3.020	MON	1,275	1,275	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	17,916	99.4170	17,864	17,969	17,916	0	0	0	0	3.000	3.020	MON	45	45	11/23/2016	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA				1	657,695	102.7520	662,849	645,096	657,714	0	18	0	0	3.500	3.340	MON	1,882	0	12/28/2016	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA				1	342,205	99.4360	341,448	343,387	342,206	0	3	0	0	3.000	3.020	MON	858	859	11/23/2016	11/01/2046
31417A-JK-6	FED NTL MTG ASSO FNMA				1	64,778	103.0690	62,572	60,710	64,746	0	(286)	0	0	3.500	2.900	MON	177	532	09/19/2016	11/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						30,490,860	XXX	30,019,567	29,523,460	30,458,778	0	(76,351)	0	0	XXX	XXX	XXX	81,161	300,930	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						64,147,006	XXX	61,980,873	58,718,460	63,351,561	0	(691,603)	0	0	XXX	XXX	XXX	493,000	1,104,486	XXX	XXX
00206R-AR-3	A T & T CORPORATION CORPORATE			1	2FE	174,456	107.4850	188,099	175,000	174,845	0	61	0	0	5.800	5.840	FA	3,834	10,150	01/29/2009	02/15/2019
05367A-AA-1	AVIATION CAPITAL GROUP TRUST CORPORATE			1	2FE	149,996	115.5000	173,250	150,000	149,977	0	0	0	0	7.125	7.120	AO	2,256	10,688	09/30/2010	10/15/2020
142339-AE-0	CARLISLE COMPANIES INC CORPORATE			1	2FE	572,413	106.7680	613,916	575,000	573,805	0	262	0	0	5.125	5.180	JD	1,310	29,469	12/06/2010	12/15/2020
20035A-AA-2	COMED FINANCING III CORPORATE				2FE	24,563	102.7610	25,690	25,000	24,596	0	14	0	0	6.350	6.510	MS	467	1,588	03/04/2014	03/15/2033
247361-ZH-4	DELTA AIR LINES INC CORPORATE			1	1FE	558,463	104.8000	585,270	558,463	558,463	0	0	0	0	4.950	4.950	MN	2,918	27,644	11/17/2010	11/23/2019
34628T-AB-3	FORETHOUGHT FINANCIAL GROUP INC			1	2FE	100,000	111.0480	111,048	100,000	100,000	0	0	0	0	8.625	8.620	AO	1,821	8,625	04/15/2011	04/15/2021
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE	149,667	97.6300	146,445	150,000	149,722	0	30	0	0	3.125	3.150	JJ	2,057	4,687	01/15/2015	01/23/2025
665772-CN-7	NORTHERN STATES POWER CORPORATE				1FE	108,204	99.4100	109,351	110,000	108,243	0	32	0	0	4.000	4.090	FA	1,662	4,449	08/04/2015	08/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION CORPORATE				2FE	68,176	115.4290	75,029	65,000	68,118	0	(46)	0	0	5.897	5.550	MN	490	3,832	10/14/2015	05/15/2045
747262-AH-6	QVC INC CORPORATE				2FE	35,000	103.4120	36,194	35,000	35,000	0	0	0	0	5.125	5.120	JJ	892	1,794	06/27/2012	07/02/2022
747262-AW-3	QVC INC CORPORATE				2FE	1,995,680	90.9040	1,818,080	2,000,000	1,995,825	0	134	0	0	5.450	5.460	FA	41,178	109,000	08/07/2014	08/15/2034
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO				2FE	374,714	101.1750	379,405	375,000	374,750	0	23	0	0	3.850	3.850	JD	1,203	14,437	12/08/2014	06/01/2025
709629-AJ-8	PENTAIR INC CORPORATE		D		2FE	748,530	106.4810	798,608	750,000	749,228	0	145	0	0	5.000	5.020	MN	4,792	37,500	05/02/2011	05/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,059,862	XXX	5,060,385	5,068,463	5,062,572	0	655	0	0	XXX	XXX	XXX	64,880	263,863	XXX	XXX
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1			4	1FM	1,900	102.8240	1,913	1,861	1,890	0	(1)	0	0	6.000	5.850	MON	3	111	05/22/2003	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,900	XXX	1,913	1,861	1,890	0	(1)	0	0	XXX	XXX	XXX	3	111	XXX	XXX
07388R-AF-4	BEAR STEARNS CO. CMBS			4	1FM	59,698	100.1190	54,018	53,953	54,142	0	(5,352)	0	0	5.317	2.150	MON	239	2,886	08/07/2013	02/01/2044
12631D-BG-7	COMM_14-CR18 CMBS			4,5	1FM	416,922	102.6590	410,637	400,000	415,083	0	(1,887)	0	0	4.900	4.480	MON	1,688	19,261	08/29/2014	05/01/2047
12632Q-BC-6	COMM TRUST CMBS			4,5	1FM	1,141,938	101.8950	1,120,849	1,100,000	1,136,663	0	(4,583)	0	0	4.898	4.520	MON	4,490	52,983	08/28/2014	07/01/2047
12634N-AT-5	CSAIL CMBS			4	1FM	2,085,746	102.2240	2,070,043	2,025,000	2,077,466	0	(5,041)	0	0	3.504	3.160	MON	5,913	70,956	05/06/2015	06/01/2057
20173W-AF-5	CMLTI CMBS				1FM	0	0.0000	0	0	0	0	0	0	0	6.296	0.000	MON	37	0	08/20/2013	12/01/2049
23312V-AF-3	DBJPM CMBS			4	1FE	391,396	97.3230	369,827	380,000	391,001	0	(395)	0	0	2.890	2.540	MON	915	3,661	07/26/2016	09/01/2049
46632H-AG-6	JPMCC_07-LD12 CMBS			4,5	1FM	91,163	101.1220	80,948	80,050	81,632	0	(9,277)	0	0	5.850	2.150	MON	332	4,682	08/07/2013	02/01/2051

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
46643A-BL-6	JPMBB_14-C23 CMBS			4,5	1FM	4,980,245	99.9330	4,996,681	5,000,000	4,980,869	0	284	0	0	4.460	4.480	MON	18,588	226,674	09/17/2014	09/01/2047
50180J-AD-7	LBUBS 07-C2 CMBS			4	1FM	48,295	100.2020	44,426	44,335	44,628	0	(4,046)	0	0	5.430	2.790	MON	134	2,407	09/05/2013	02/15/2040
61763K-BF-0	MSBAM_14-C15 CMBS			4,5	1FM	156,328	102.3790	153,569	150,000	155,425	0	(788)	0	0	4.899	4.460	MON	612	7,465	08/20/2014	04/01/2047
61763M-AL-4	MSBAM_14-C16 CMBS			4,5	1FM	128,340	101.7930	127,242	125,000	127,907	0	(51)	0	0	4.758	4.490	MON	496	6,045	08/18/2014	06/01/2047
78478Y-AA-2	STRIP_12 CMBS		C	4	1FE	15,702	100.0000	15,888	15,888	15,721	0	36	0	0	1.500	1.540	MON	4	234	12/13/2012	12/25/2044
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						9,515,773	XXX	9,444,128	9,374,226	9,480,537	0	(31,100)	0	0	XXX	XXX	XXX	33,448	397,254	XXX	XXX
69335P-BX-2	PFS FINANCE COMPANY ABS FTST			4,5	1FE	3,000,000	99.7950	2,993,850	3,000,000	3,000,000	0	0	0	0	0.826	0.820	MON	1,102	32,921	04/08/2015	04/15/2020
87165L-AT-8	SYNCT_15-4:A ABS FTST			4	1FE	249,998	100.3210	250,803	250,000	249,998	0	0	0	0	1.610	1.610	MON	179	5,950	09/25/2015	09/15/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,249,998	XXX	3,244,653	3,250,000	3,249,998	0	0	0	0	XXX	XXX	XXX	1,281	38,871	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						17,827,533	XXX	17,751,079	17,694,550	17,794,997	0	(30,446)	0	0	XXX	XXX	XXX	99,612	700,099	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						85,195,316	XXX	81,610,628	76,288,463	83,626,979	0	(1,160,522)	0	0	XXX	XXX	XXX	909,722	1,738,989	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						31,222,442	XXX	30,726,596	30,254,613	31,191,427	0	(75,274)	0	0	XXX	XXX	XXX	81,585	301,041	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						9,515,773	XXX	9,444,128	9,374,226	9,480,537	0	(31,100)	0	0	XXX	XXX	XXX	33,448	397,254	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,249,998	XXX	3,244,653	3,250,000	3,249,998	0	0	0	0	XXX	XXX	XXX	1,281	38,871	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						129,183,529	XXX	125,026,005	119,167,302	127,548,941	0	(1,266,896)	0	0	XXX	XXX	XXX	1,026,036	2,476,155	XXX	XXX

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

NONE

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3130A8-JG-9	FEDERAL HOME LOAN BANK AGCY FTSE		06/15/2016	CANTOR FITZGERALD		3,000,000	3,000,000	0
3130AA-BG-2	FEDERAL HOME LOAN BANK AGCY FTSE		11/29/2016	WELLS FARGO		1,992,040	2,000,000	0
3133EG-BZ-7	FED FARM CREDIT AGCY FTSE		06/01/2016	VARIOUS		649,165	650,000	210
3133EG-XA-8	FED FARM CREDIT AGCY FTST		09/28/2016	CANTOR FITZGERALD		750,000	750,000	0
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO AGCY FTST		05/04/2016	INTL FCSTONE PARTNERS L.P.		1,250,000	1,250,000	0
3134G9-W3-7	FEDERAL HOME LOAN MTGE CO AGCY FTST		08/09/2016	CANTOR FITZGERALD		499,825	500,000	0
3135G0-J8-7	FED NTL MTG ASSO AGCY FTST		04/29/2016	CANTOR FITZGERALD		998,300	1,000,000	183
3135G0-K9-3	FED NTL MTG ASSO AGCY FTST		06/13/2016	INTL FCSTONE PARTNERS L.P.		1,500,000	1,500,000	0
3135G0-N8-2	FED NTL MTG ASSO AGCY FTST		08/17/2016	CITIGROUP GLOBAL MARKETS INC		1,474,006	1,480,000	0
3135G0-Q2-2	FED NTL MTG ASSO AGCY FTST		09/23/2016	CITIGROUP GLOBAL MARKETS INC		1,122,847	1,130,000	0
912828-QG-8	UNITED STATES TREASURY GOVERNMENT		02/23/2016	BARCLAYS CAPITAL		520,059	500,000	4,183
912828-S5-0	US TREASURY CPI IAN FTSE		11/09/2016	VARIOUS		729,681	729,292	305
912828-SD-3	UNITED STATES TREASURY GOVERNMENT		08/22/2016	NOMURA SECURITIES		252,686	250,000	195
912828-T3-4	UNITED STATES TREASURY GOVERNMENT		10/24/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,321,690	1,330,000	1,110
912828-U7-3	US TREASURY N/B GOVERNMENT		12/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,989,768	2,000,000	982
0599999. Subtotal - Bonds - U.S. Governments						18,050,067	18,069,292	7,168
010411-AH-9	ALABAMA ST MUNI		01/05/2016	MORGAN STANLEY		941,708	750,000	16,354
100853-VY-3	BOSTON MASS MUNI		03/09/2016	CITIGROUP GLOBAL MARKETS INC		191,921	150,000	0
13063A-4H-4	CALIFORNIA STATE MUNI		12/22/2016	WELLS FARGO		263,703	250,000	3,323
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI		09/22/2016	CITIGROUP GLOBAL MARKETS INC		236,228	200,000	4,056
373384-3Z-7	GEORGIA STATE		06/16/2016	J.P. MORGAN		734,477	565,000	0
373384-5W-2	GEORGIA ST MUNI		10/20/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		671,924	580,000	0
419792-HL-3	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		217,540	195,000	0
419792-HM-1	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		309,712	270,000	0
419792-HN-9	HAWAII ST MUNI		03/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		387,638	330,000	0
419792-JY-3	HAWAII ST MUNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		117,865	95,000	0
419792-MG-8	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		127,814	100,000	0
419792-MH-6	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		129,711	100,000	0
419792-MJ-2	HAWAII ST MUNI		11/01/2016	VARIOUS		260,979	205,000	306
419792-MK-9	HAWAII ST MUNI		09/30/2016	CITIGROUP GLOBAL MARKETS INC		127,504	100,000	0
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI		10/28/2016	BARCLAYS CAPITAL		177,306	140,000	389
574193-MP-0	MARYLAND ST MUNI		06/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		875,223	735,000	0
574193-MQ-8	MARYLAND ST MUNI		06/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		616,347	505,000	0
57582P-QY-9	MASSACHUSETTS ST MUNI		08/04/2016	LOOP CAPITAL MARKETS		155,669	140,000	3,072
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV		10/21/2016	LOOP CAPITAL MARKETS		468,768	400,000	4,958
646066-RD-4	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		85,612	70,000	0
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		91,158	85,000	0
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		109,031	100,000	0
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		66,283	60,000	0
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI		11/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		55,764	50,000	0
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI		10/27/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		252,257	225,000	0
64966M-AL-3	NEW YORK NY MUNI		05/31/2016	J.P. MORGAN		1,634,685	1,500,000	833
64990A-FH-3	NEW YORK ST DORM AUTH SALES TA		09/23/2016	J.P. MORGAN		538,912	490,000	0
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI		10/07/2016	CITIGROUP GLOBAL MARKETS INC		125,057	100,000	0
64990E-5P-8	NEW YORK ST DORM AUTH ST PERS MUNI		10/07/2016	CITIGROUP GLOBAL MARKETS INC		151,514	120,000	0
650010-AD-3	NY STATE TWY AUTHORITY MUNI		02/08/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		757,495	670,000	3,722
658256-E6-5	NORTH CAROLINA ST MUNI		05/12/2016	J.P. MORGAN		139,432	120,000	267
658256-R2-0	NORTH CAROLINA ST MUNI		02/10/2016	WELLS FARGO		147,700	130,000	1,517
658256-Z2-1	NORTH CAROLINA ST MUNI		03/16/2016	MORGAN STANLEY		471,249	380,000	633
658256-Z4-7	NORTH CAROLINA ST MUNI		02/24/2016	MORGAN STANLEY		206,333	160,000	0
677522-GZ-1	OHIO ST MUNI		05/12/2016	JEFFERIES		145,964	115,000	256
677522-HS-6	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.		437,740	355,000	0
677522-HT-4	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.		443,107	355,000	0
70914P-D2-5	PENNSYLVANIA ST MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		206,038	190,000	0
70914P-D8-2	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		246,698	200,000	0
70914P-D9-0	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		250,304	200,000	0
70914P-E2-4	PENNSYLVANIA STATE MUNI		08/09/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		253,234	200,000	0
76222R-UD-2	RHODE ISLAND ST & PROVIDENCE P		05/12/2016	WELLS FARGO		185,693	170,000	165
882723-SL-4	TEXAS ST MUNI		01/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		217,188	180,000	2,776
928109-L5-4	VIRGINIA ST MUNI		05/12/2016	J.P. MORGAN		263,855	220,000	5,072
928109-U7-0	VIRGINIA ST MUNI		11/01/2016	WELLS FARGO		128,896	100,000	0
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH F		05/03/2016	LOOP CAPITAL MARKETS		612,280	500,000	0
93974D-YD-4	WASHINGTON ST		06/29/2016	J.P. MORGAN		1,295,030	1,000,000	0
93974D-YE-2	WASHINGTON ST		06/29/2016	J.P. MORGAN		1,288,650	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
97705M-DG-7	WISC ST FOR ISSUES DTD PR MUNI		02/25/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		543,592	455,000	0
986438-MC-0	YORK CNTY SC MUNI		02/19/2016	CITIGROUP GLOBAL MARKETS INC		150,017	120,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						18,512,805	15,430,000	47,699
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI		08/18/2016	LOOP CAPITAL MARKETS		896,030	810,000	9,686
414004-7D-7	HARRIS CNTY TEX MUNI		08/18/2016	LOOP CAPITAL MARKETS		535,340	490,000	572
606092-DT-8	MISSOURI JT MUN ELEC UTIL COMMN PW		09/16/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		252,612	250,000	2,500
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,683,982	1,550,000	12,758
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST		07/26/2016	SIEBURT, BRANDFORD, SHANK & CO		39,605	250,000	0
008770-PQ-6	AIKEN CNTY SC CONS SCH DIST MUNI		03/15/2016	JEFFERIES		458,558	390,000	0
008770-PR-4	AIKEN CNTY SC CONS SCH DIST MUNI		03/15/2016	JEFFERIES		179,937	150,000	0
021087-UZ-2	ALPINE UTAH SCH DIST MUNI		05/03/2016	J.P. MORGAN		610,015	500,000	3,542
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV		09/21/2016	BARCLAYS CAPITAL		215,946	190,000	4,209
113807-BP-5	BROOKLYN ARENA LOC DEV CORP N MUNI		08/18/2016	GOLDMAN SACHS		206,392	170,000	0
13063C-ZR-4	CALIFORNIA ST FOR PREVIOUS ISSUE		03/10/2016	CITIGROUP GLOBAL MARKETS INC		223,394	180,000	0
180848-QJ-5	CLARK CNTY NEV FOR ISSUES DTD MUNI		02/18/2016	CITIGROUP GLOBAL MARKETS INC		183,164	155,000	0
181059-UK-0	CLARK CNTY NEV SCH DIST FOR IS		05/20/2016	J.P. MORGAN		246,826	205,000	0
181059-UL-8	CLARK CNTY NEV SCH DIST FOR IS		05/20/2016	J.P. MORGAN		624,204	510,000	0
181059-UM-6	CLARK CNTY NEV SCH DIST FOR IS		05/20/2016	J.P. MORGAN		631,421	510,000	0
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV		04/04/2016	WELLS FARGO		444,532	350,000	0
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		11/09/2016	VARIOUS		332,444	310,738	449
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		11/09/2016	WELLS FARGO		301,670	281,852	407
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		64,012	59,807	86
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		313,898	293,277	424
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		11/29/2016	MORGAN STANLEY		4,947,653	4,948,813	4,949
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		11/09/2016	WELLS FARGO		26,724	24,968	36
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		11/29/2016	MORGAN STANLEY		2,588,996	2,589,603	2,590
3135G0-P5-6	FANNIE MAE ABS FTST		09/16/2016	BARCLAYS CAPITAL		999,900	1,000,000	0
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		11/01/2016	J.P. MORGAN		1,746,139	1,668,084	1,531
3137BP-JX-8	FEDERAL HOME LOAN MTGE CO ABS FTST		06/09/2016	GOLDMAN SACHS		2,076,833	1,984,433	2,133
3137BS-ZE-6	STRU_AM-9241:PA CMO		11/02/2016	AMHERST SECURITIES		706,819	660,000	1,861
3138AU-RL-3	FED NTL MTG ASSO FNMA		01/04/2016	BARCLAYS CAPITAL		139,768	132,600	232
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		300,188	281,660	575
3138EK-G7-4	FANNIE MAE FNMA		09/19/2016	CITIGROUP GLOBAL MARKETS INC		88,001	82,539	169
3138EL-B3-6	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		33,762	31,641	65
3138EM-FX-4	FED NTL MTG ASSO FNMA		09/19/2016	CREDIT SUISSE FIRST BOSTON CORP.		277,472	260,137	531
3138EP-WL-4	FED NTL MTG ASSO FNMA		02/18/2016	J.P. MORGAN		269,474	251,313	614
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		08/29/2016	WELLS		1,118,036	1,025,721	0
3138ER-LX-6	FED NTL MTG ASSO FNMA		11/23/2016	J.P. MORGAN		41,893	41,647	81
3138ET-TP-1	FNMA 30 YR POOL FNMA		08/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,042,837	950,464	0
3138ET-YV-2	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		437,090	408,317	834
3138LV-CV-3	FED NTL MTG ASSO 30YR		09/19/2016	CITIGROUP GLOBAL MARKETS INC		255,060	239,230	488
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR		09/19/2016	CITIGROUP GLOBAL MARKETS INC		220,551	206,863	422
3138WH-NT-5	FED NTL MTG ASSO FNMA		07/25/2016	CITIGROUP GLOBAL MARKETS INC		1,071,869	996,653	1,107
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		11/23/2016	J.P. MORGAN		1,579,230	1,569,848	3,052
3138WJ-MD-7	FED NTL MTG ASSO FNMA		12/28/2016	BARCLAYS CAPITAL		1,894,302	1,854,602	5,229
3140EW-3W-3	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		102,287	102,640	239
3140F3-C3-0	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		98,467	98,807	231
3140FE-X3-3	FED NTL MTG ASSO FNMA		11/09/2016	WELLS FARGO		34,197	31,950	46
3140FG-5N-5	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		531,408	533,408	1,245
3140FG-6S-3	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		509,084	511,000	1,192
3140FG-7G-8	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		17,947	18,000	42
3140FG-7L-7	FED NTL MTG ASSO FNMA		12/28/2016	BARCLAYS CAPITAL		657,696	645,095	1,819
3140FK-S3-5	FED NTL MTG ASSO FNMA		11/23/2016	CREDIT SUISSE FIRST BOSTON CORP.		342,818	344,000	803
31417A-JK-6	FED NTL MTG ASSO FNMA		09/19/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		68,895	64,567	132
419792-JW-7	HAWAII ST MUNI		04/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		99,239	85,000	0
440673-J5-1	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		89,114	80,000	0
440673-J6-9	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		91,935	80,000	0
440673-J7-7	HORRY CNTY SC SCH DIST MUNI		04/26/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		94,498	80,000	0
44244C-GK-7	HOUSTON TEXAS UTIL SYS REV MUNI		04/05/2016	WELLS FARGO		300,241	235,000	979
44244C-GS-0	HOUSTON TEXAS UTIL SYS REV MUNI		04/05/2016	BARCLAYS CAPITAL		165,555	135,000	563
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN		135,538	110,000	0
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI		04/18/2016	J.P. MORGAN		156,643	125,000	0
517845-AW-3	LAS VEGAS VY NEV WTR DIST FOR MUNI		03/11/2016	CITIGROUP GLOBAL MARKETS INC		352,830	305,000	0
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS R		05/12/2016	LOOP CAPITAL MARKETS		143,348	125,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS R		05/12/2016	LOOP CAPITAL MARKETS		146,994	125,000	0
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		08/29/2016	MORGAN STANLEY		256,194	200,000	0
575831-CN-0	MASSACHUSETTS ST COLLEGE BLDG CORPORATE		02/25/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		196,513	165,000	138
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		114,790	100,000	0
57584X-XQ-9	GOLDMAN SACHS & CO MUNI		10/06/2016	GOLDMAN SACHS		121,434	100,000	0
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R		10/28/2016	VARIOUS		100,620	80,000	67
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		25,142	20,000	0
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		62,307	50,000	0
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R		10/06/2016	GOLDMAN SACHS		37,235	30,000	0
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI		07/26/2016	SIEBURT, BRANDFORD, SHANK & CO		39,893	250,000	0
591745-X9-0	METROPOLITAN ATLANTA RAPID TRA		10/20/2016	WELLS FARGO		284,073	230,000	3,642
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		04/07/2016	CITIGROUP GLOBAL MARKETS INC		148,460	125,000	0
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		09/15/2016	LOOP CAPITAL MARKETS		115,902	110,000	1,207
59447T-HF-3	MICHIGAN FIN AUTH REV MUNI		05/03/2016	CITIGROUP GLOBAL MARKETS INC		1,159,570	1,000,000	694
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET		11/01/2016	VARIOUS		218,274	170,000	417
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		64,632	50,000	0
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET		09/06/2016	VARIOUS		128,617	100,000	0
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		63,774	50,000	0
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET		09/06/2016	VARIOUS		254,714	200,000	0
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		126,770	100,000	0
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET		09/01/2016	BARCLAYS CAPITAL		115,831	90,000	0
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS		99,261	80,000	0
646066-QW-3	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS		245,294	195,000	0
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS		102,033	80,000	0
646066-RB-8	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		81,591	70,000	0
646066-RC-6	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		77,760	65,000	0
646066-RE-2	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		74,585	60,000	0
646066-RG-7	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		146,864	115,000	0
646066-RH-5	NEW JERSEY ST EDL FACS AUTH RE		03/17/2016	CITIGROUP GLOBAL MARKETS INC		38,809	30,000	0
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI		11/01/2016	LOOP CAPITAL MARKETS		127,031	100,000	1,819
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA		09/22/2016	J.P. MORGAN		556,689	490,000	0
64990A-FM-2	NEW YORK ST DORM AUTH SALES TA		09/23/2016	J.P. MORGAN		603,023	490,000	0
64990E-EV-5	NEW YORK ST DORM AUTH REVS MUNI		01/29/2016	WELLS FARGO		1,192,400	1,000,000	19,167
650116-AL-0	NEW YORK TRANSN DEV CORP SPL MUNI		05/19/2016	VARIOUS		52,230	45,000	0
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F		06/16/2016	CITIGROUP GLOBAL MARKETS INC		574,710	500,000	1,389
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI		05/19/2016	CITIGROUP GLOBAL MARKETS INC		339,463	300,000	0
650116-AV-8	NEW YORK TRANSN DEV CORP SPL MUNI		05/19/2016	CITIGROUP GLOBAL MARKETS INC		821,080	715,000	0
67765Q-BX-3	OHIO STATE WATER DEVELOP AUTH MUNI		03/10/2016	SAMUEL A RAMIREZ & CO		110,306	90,000	0
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW		03/03/2016	BARCLAYS CAPITAL		158,054	130,000	0
68607V-N6-8	OREGON ST DEPT ADMINISTRATIVE MUNI		02/10/2016	WELLS FARGO		114,676	95,000	1,781
718814-Q3-3	PHOENIX ARIZ MUNI		10/28/2016	J.P. MORGAN		125,836	100,000	681
736742-WL-7	PORTLAND OREGAN SWR SYS REV MUNI		01/28/2016	WELLS FARGO		498,564	415,000	3,516
736742-YL-5	PORTLAND OREGAN SWR SYS REV MUNI		08/26/2016	CITIGROUP GLOBAL MARKETS INC		722,077	580,000	0
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI		10/24/2016	SIEBURT, BRANDFORD, SHANK & CO		112,800	120,000	201
79730C-GH-1	SAN DIEGO CALIF PUB FACS FING MUNI		05/31/2016	J.P. MORGAN		1,087,290	1,000,000	0
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNT		10/28/2016	MORGAN STANLEY		250,008	200,000	331
88256H-AK-4	TX MUN GAS ACQUISITION &SU MUNI		09/30/2016	BARCLAYS CAPITAL		35,275	30,000	458
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURF		05/19/2016	CITIGROUP GLOBAL MARKETS INC		115,669	100,000	208
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURF		05/19/2016	CITIGROUP GLOBAL MARKETS INC		114,329	100,000	208
89978K-AW-6	TUOLUMNE WIND PROJ AUTH CALIF MUNI		09/23/2016	CITIGROUP GLOBAL MARKETS INC		146,988	130,000	0
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF MUNI		09/23/2016	CITIGROUP GLOBAL MARKETS INC		291,423	250,000	0
914402-3P-5	UNIVERSITY MD SYS AUXILLIARY FA		02/26/2016	CITIGROUP GLOBAL MARKETS INC		165,034	130,000	252
914402-3Q-3	UNIVERSITY MD SYS AUXILLIARY FA		02/26/2016	CITIGROUP GLOBAL MARKETS INC		144,916	115,000	224
914402-4H-2	UNIVERSITY MD SYS AUXILLIARY FA		02/26/2016	CITIGROUP GLOBAL MARKETS INC		145,920	115,000	224
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		79,110	65,000	0
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		74,302	60,000	0
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O		03/30/2016	WELLS FARGO		163,272	130,000	0
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		118,352	100,000	0
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		145,187	120,000	0
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		175,074	140,000	0
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		164,576	130,000	0
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O		11/01/2016	LOOP CAPITAL MARKETS		127,613	100,000	0
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI		06/29/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		1,302,520	1,000,000	0
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI		05/06/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		432,416	345,000	0
95737T-CD-6	WESTCHESTER CNTY NY LOC DEV C MUNI		03/24/2016	VARIOUS		245,064	220,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3199999. Subtotal - Bonds - U.S. Special Revenues						47,211,568	43,214,277	79,531
23312V-AF-3	DBJPM CMBS		07/26/2016	DEUTSCHE BANK		391,396	380,000	305
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						391,396	380,000	305
8399997. Total - Bonds - Part 3						85,849,818	78,643,569	147,461
8399998. Total - Bonds - Part 5						12,441,362	11,927,452	13,017
8399999. Total - Bonds						98,291,180	90,571,021	160,478
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						98,291,180	XXX	160,478

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
3134G6-XC-2	FEDERAL HOME LOAN MTGE CO AGCY FTST		05/18/2016	CALLED SECURITY at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,125	05/18/2017
3135G0-F7-3	FED NTL MTG ASSO AGCY FTST		08/09/2016	VARIOUS		506,178	500,000	498,963	498,996	0	87	0	87	0	499,083	0	7,094	7,094	4,000	11/30/2020
36179R-LP-2	GOVERNMENT NATIONAL MORTGAGE GNMA		02/29/2016	VARIOUS		952,048	907,570	947,454	947,126	0	(800)	0	(800)	0	946,325	0	5,724	5,724	7,093	08/01/2045
36183W-5Y-4	FED NTL MTG ASSO FNMA		08/18/2016	VARIOUS		933,836	875,748	928,293	927,219	0	(4,923)	0	(4,923)	0	922,297	0	11,539	11,539	21,658	01/01/2045
912828-QJ-2	US TREASURY N/B GOVERNMENT		02/29/2016	VARIOUS		500,000	500,000	518,478	501,211	0	(1,211)	0	(1,211)	0	500,000	0	0	0	34,375	02/29/2016
912828-RF-9	US TREASURY N/B		08/31/2016	VARIOUS		250,000	250,000	252,354	250,670	0	(670)	0	(670)	0	250,000	0	0	0	2,500	08/31/2016
0599999. Subtotal - Bonds - U.S. Governments						3,642,062	3,533,318	3,645,542	3,625,222	0	(7,517)	0	(7,517)	0	3,617,705	0	24,357	24,357	71,751	XXX
13063C-WT-3	CALIFORNIA ST FOR PREVIOUS ISSUE		03/18/2016	MORGAN STANLEY		140,380	135,000	133,492	133,509	0	30	0	30	0	133,539	0	6,841	6,841	1,575	12/01/2035
57583P-GD-5	MASSACHUSETTS ST FED HWY MUNI		02/02/2016	JEFFERIES		200,987	160,000	192,438	191,121	0	(316)	0	(316)	0	190,805	0	10,182	10,182	1,111	06/15/2026
677521-PJ-9	OHIO ST MUNI		09/15/2016	MATURITY		75,000	75,000	78,922	77,504	0	(2,504)	0	(2,504)	0	75,000	0	0	0	3,750	09/15/2016
837147-E4-5	S CAROLINA ST PUBLIC SERVICE MUNI		01/04/2016	CALLED SECURITY at 100.000		225,000	225,000	250,214	230,110	0	(5,110)	0	(5,110)	0	225,000	0	0	0	5,906	01/01/2018
928109-L9-6	VIRGINIA STATE MUNI		09/07/2016	J.P. MORGAN		227,787	175,000	221,477	221,226	0	(3,147)	0	(3,147)	0	218,079	0	9,708	9,708	6,830	06/01/2025
928109-M3-8	VIRGINIA STATE MUNI		09/07/2016	CITIGROUP GLOBAL MARKETS INC		200,162	155,000	192,825	192,623	0	(2,537)	0	(2,537)	0	190,086	0	10,077	10,077	6,049	06/01/2027
928109-M4-6	VIRGINIA STATE MUNI		09/07/2016	J.P. MORGAN		269,220	210,000	259,472	259,156	0	(3,303)	0	(3,303)	0	255,854	0	13,366	13,366	8,197	06/01/2028
93974D-JR-0	WASHINGTON ST FOR ISSUES DTD P		09/13/2016	WELLS FARGO		304,053	250,000	306,732	300,970	0	(3,627)	0	(3,627)	0	297,342	0	6,710	6,710	15,104	07/01/2031
93978H-ME-2	WASHINGTON ST HEALTH CARE FAC MUNI		09/13/2016	MORGAN STANLEY		184,242	155,000	173,736	173,098	0	(1,184)	0	(1,184)	0	171,914	0	12,328	12,328	7,427	10/01/2038
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,826,831	1,540,000	1,809,308	1,779,317	0	(21,698)	0	(21,698)	0	1,757,619	0	69,212	69,212	55,949	XXX
181059-TC-0	CLARK CNTY NEV SCHOOL DIST MUNI		09/07/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		318,253	250,000	298,898	298,444	0	(2,977)	0	(2,977)	0	295,466	0	22,787	22,787	10,035	06/15/2026
181059-TD-8	CLARK CNTY NEV SCH DIST MUNI		03/18/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		615,000	500,000	591,045	590,205	0	(1,794)	0	(1,794)	0	588,411	0	26,589	26,589	8,333	06/15/2027
181059-TE-6	CLARK CNTY NEV SCHOOL DIST MUNI		09/13/2016	RBC CAPITAL MARKETS		161,186	130,000	153,672	153,454	0	(1,455)	0	(1,455)	0	151,999	0	9,186	9,186	5,290	06/15/2028
30382A-CE-0	FAIRFAX CNTY VA MUNI		03/23/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		305,880	250,000	308,926	300,797	0	(1,728)	0	(1,728)	0	299,069	0	6,812	6,812	6,181	10/01/2022
362762-LD-6	GAINESVILLE & HALL CNTY GA HOS		09/21/2016	VARIOUS		299,622	250,000	277,005	274,652	0	(1,680)	0	(1,680)	0	272,973	0	26,650	26,650	14,620	08/15/2049
517696-4Z-0	LAS VEGAS NEV MUNI		09/13/2016	RBC CAPITAL MARKETS		281,450	225,000	274,192	274,084	0	(3,034)	0	(3,034)	0	271,050	0	10,400	10,400	8,250	09/01/2028
930863-5D-3	WAKE CNTY NC MUNI		09/07/2016	WELLS FARGO		197,183	165,000	195,040	192,544	0	(3,231)	0	(3,231)	0	189,313	0	7,870	7,870	8,502	09/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,178,574	1,770,000	2,098,778	2,084,180	0	(15,899)	0	(15,899)	0	2,068,281	0	110,294	110,294	61,211	XXX
130795-D8-7	CALIFORNIA STATWIDE CNMTYS DEV AU		04/01/2016	MATURITY		100,000	100,000	105,307	100,210	0	(210)	0	(210)	0	100,000	0	0	0	2,500	04/01/2016
249181-3S-5	DENVER COLO CITY & CNTY ARPT REV		12/19/2016	CALLED SECURITY at 100.472		1,255,904	1,250,000	1,318,138	1,290,713	0	(34,810)	0	(34,810)	0	1,255,903	0	0	0	62,500	11/15/2024
3128DV-X2-4	FG D92497 - 20 YEAR		12/01/2016	MBS PAYDOWN		2,088	2,087	2,099	2,088	0	(1)	0	(1)	0	2,087	0	0	0	74	09/01/2018
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2016	MBS PAYDOWN		20,169	20,169	21,663	20,303	0	(134)	0	(134)	0	20,169	0	0	0	463	04/01/2041
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		12/01/2016	MBS PAYDOWN		2,263	2,263	2,421	0	0	0	0	0	0	2,263	0	0	0	8	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2016	MBS PAYDOWN		2,167	2,167	2,320	0	0	0	0	0	0	2,167	0	0	0	7	11/01/2046
3132GK-ZQ-2	FGOLD 30 YR FHLMC		12/01/2016	MBS PAYDOWN		15,960	15,960	17,142	16,058	0	(98)	0	(98)	0	15,960	0	0	0	372	11/01/2041
3132GU-KH-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		106,008	106,008	112,107	106,484	0	(476)	0	(476)	0	106,008	0	0	0	2,191	06/01/2042
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		77	77	83	0	0	0	0	0	0	77	0	0	0	0	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		397	397	425	0	0	0	0	0	0	397	0	0	0	1	09/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2016	MBS PAYDOWN		97	97	104	0	0	0	0	0	0	97	0	0	0	0	09/01/2046
31335H-HL-0	FG C90235 - 20 YEAR		12/01/2016	MBS PAYDOWN		5,251	5,251	5,275	5,253	0	(2)	0	(2)	0	5,251	0	0	0	169	10/01/2018
31371K-NX-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		13,941	13,941	14,428	13,983	0	(42)	0	(42)	0	13,941	0	0	0	372	05/01/2017
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2016	MBS PAYDOWN		47,691	47,691	49,926	0	0	(45)	0	(45)	0	47,691	0	0	0	426	07/01/2045
3137BP-JX-8	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2016	MBS PAYDOWN		104,919	104,919	109,804	0	0	(143)	0	(143)	0	104,919	0	0	0	941	11/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2016	MBS PAYDOWN		2,954	2,954	3,164	0	0	0	0	0	0	2,954	0	0	0	9	03/01/2046
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		19,623	19,623	20,684	0	0	(113)	0	(113)	0	19,623	0	0	0	350	10/01/2026
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		10,370	10,370	11,053	0	0	(9)	0	(9)	0	10,370	0	0	0	61	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA		12/01/2016	MBS PAYDOWN		3,146	3,146	3,354	0	0	(3)	0	(3)	0	3,146	0	0	0	17	08/01/2042
3138EK-GU-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		39,483	39,483	42,913	39,932	0	(449)	0	(449)	0	39,483	0	0	0	1,158	03/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		1,983	1,983	2,116	0	0	(3)	0	(3)	0	1,983	0	0	0	13	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		10,299	10,299	10,986	0	0	(11)	0	(11)	0	10,299	0	0	0	60	12/01/2043
3138EP-AH-7	FED NTL MTG ASSO FNMA		08/17/2016	VARIOUS		807,222	749,704	813,664	813,037	0	(13,141)	0	(13,141)	0	799,896	0	7,326	7,326	22,153	02/01/2045
3138EP-LC-6	FED NTL MTG ASSO FNMA		11/15/2016	VARIOUS		657,462	614,285	667,650	667,074	0	(12,724)	0	(12,724)	0	654,350	0	3,112	3,112	24,003	01/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		100,694	100,694	107,413	101,610	0	(916)	0	(916)	0	100,694	0	0	0	2,387	07/01/2045

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ 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 Contractual Maturity Date
3138EP-TZ-7	FED NTL MTG ASSO FNMA		08/17/2016	VARIOUS		2,012,716	1,917,050	2,005,802	2,004,787	0	(11,648)	0	(11,648)	0	1,993,139	0	19,576	19,576	39,951	06/01/2030
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		43,885	43,885	47,056	0	0	(299)	0	(299)	0	43,885	0	0	0	802	12/01/2042
3138EQ-CS-9	FED NTL MTG ASSO FNMA		11/07/2016	VARIOUS		598,550	572,638	600,464	600,312	0	(5,046)	0	(5,046)	0	595,266	0	3,284	3,284	15,211	09/01/2030
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		38,535	38,535	41,100	38,671	0	(136)	0	(136)	0	38,535	0	0	0	965	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2016	MBS PAYDOWN		31,054	31,054	33,849	0	0	(42)	0	(42)	0	31,054	0	0	0	217	02/01/2046
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		354	354	356	0	0	0	0	0	0	354	0	0	0	1	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2016	MBS PAYDOWN		31,579	31,579	34,648	0	0	(46)	0	(46)	0	31,579	0	0	0	168	07/01/2046
3138ET-YV-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		18,450	18,450	19,751	0	0	(22)	0	(22)	0	18,450	0	0	0	106	05/01/2044
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2016	VARIOUS		1,699,172	1,602,895	1,694,327	1,683,395	0	(10,834)	0	(10,834)	0	1,674,364	0	24,808	24,808	38,708	06/01/2042
3138LW-TP-6	FED NTL MTG ASSO 30YR		12/01/2016	MBS PAYDOWN		64,601	64,601	68,301	64,830	0	(229)	0	(229)	0	64,601	0	0	0	1,284	06/01/2042
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2016	VARIOUS		1,466,503	1,382,651	1,461,904	1,445,203	0	(8,437)	0	(8,437)	0	1,445,180	0	21,323	21,323	33,398	07/01/2042
3138W1-4Q-7	FED NTL MTG ASSO 30YR		12/01/2016	MBS PAYDOWN		315,966	315,966	327,099	316,681	0	(715)	0	(715)	0	315,966	0	0	0	5,504	03/01/2043
3138W9-KQ-2	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		5,902	5,902	5,927	5,903	0	(1)	0	(1)	0	5,902	0	0	0	105	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		6,152	6,152	6,349	6,168	0	(16)	0	(16)	0	6,152	0	0	0	80	02/01/2030
3138WE-AC-3	FED NTL MTG ASSO FNMA		09/06/2016	VARIOUS		3,106,267	2,958,946	3,106,430	3,099,418	0	(22,644)	0	(22,644)	0	3,076,774	0	29,493	29,493	67,368	03/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		30,670	30,670	32,175	30,796	0	(126)	0	(126)	0	30,670	0	0	0	515	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		54,165	54,165	56,864	54,405	0	(240)	0	(240)	0	54,165	0	0	0	947	02/01/2030
3138WE-CQ-0	FED NTL MTG ASSO FNMA		08/30/2016	VARIOUS		1,225,814	1,126,055	1,219,307	1,218,592	0	(7,909)	0	(7,909)	0	1,210,683	0	15,132	15,132	31,727	03/01/2045
3138WE-H4-4	FED NTL MTG ASSO FNMA		10/18/2016	VARIOUS		922,215	896,207	924,914	923,719	0	(4,070)	0	(4,070)	0	919,649	0	2,565	2,565	18,976	04/01/2030
3138WF-4F-0	FED NTL MTG ASSO FNMA		11/25/2016	VARIOUS		344,823	321,714	343,279	343,255	0	(2,818)	0	(2,818)	0	340,437	0	4,387	4,387	11,770	11/01/2045
3138WF-Y9-1	FED NTL MTG ASSO FNMA		03/16/2016	VARIOUS		658,955	615,392	656,835	656,788	0	(736)	0	(736)	0	656,052	0	2,902	2,902	7,491	11/01/2045
3138WH-NT-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		47,661	47,661	51,258	0	0	(81)	0	(81)	0	47,661	0	0	0	468	07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		12,663	12,663	12,739	0	0	0	0	0	0	12,663	0	0	0	26	11/01/2031
3138XQ-BE-0	FED NTL MTG ASSO FNMA		11/02/2016	VARIOUS		767,989	735,408	772,062	770,197	0	(7,263)	0	(7,263)	0	762,933	0	5,055	5,055	19,030	04/01/2029
3138YF-E3-4	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		20,367	20,367	21,383	20,455	0	(87)	0	(87)	0	20,367	0	0	0	340	02/01/2030
31392C-AV-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		11,468	11,468	11,874	11,489	0	(21)	0	(21)	0	11,468	0	0	0	396	02/25/2032
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		220	220	220	0	0	0	0	0	0	220	0	0	0	1	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		151	151	150	0	0	0	0	0	0	151	0	0	0	0	10/01/2046
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		45	45	48	0	0	0	0	0	0	45	0	0	0	0	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		872	873	869	0	0	0	0	0	0	872	0	0	0	2	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		834	834	831	0	0	0	0	0	0	834	0	0	0	2	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		31	31	31	0	0	0	0	0	0	31	0	0	0	0	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		614	615	612	0	0	0	0	0	0	614	0	0	0	2	11/01/2046
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2016	MBS PAYDOWN		3,857	3,858	4,116	0	0	(6)	0	(6)	0	3,857	0	0	0	22	11/01/2041
349460-4M-4	FORT WORTH TEX INDEPENT SCHOOL DISTRICT		06/01/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		398,160	315,000	393,460	393,136	0	(3,379)	0	(3,379)	0	389,758	0	8,402	8,402	12,731	02/15/2025
349515-TG-1	FORT WORTH TEX WTR & SWR REV MUNI		09/21/2016	WELLS FARGO		125,778	100,000	122,100	121,366	0	(1,558)	0	(1,558)	0	119,808	0	5,970	5,970	5,431	02/15/2025
349515-TJ-5	FORT WORTH TEX WTR & SWR REV MUNI		09/21/2016	FIFTH THIRD		124,213	100,000	119,849	119,202	0	(1,384)	0	(1,384)	0	117,818	0	6,395	6,395	5,431	02/15/2027
472653-AK-0	JEFFERSON AL SALES TAX MUNI		01/01/2016	MATURITY		175,000	175,000	187,574	175,000	0	0	0	0	0	175,000	0	0	0	4,594	01/01/2016
57584X-FR-7	MASSACHUSETTS ST DEV FIN AGY R		09/13/2016	UBS SECURITIES		83,595	70,000	79,153	78,996	0	(569)	0	(569)	0	78,428	0	5,168	5,168	3,160	08/15/2032
591745-X8-2	METROPOLITAN ATLANTA RAPID TRA		09/07/2016	JANNEY MONTGOMERY SCOTT		390,888	305,000	368,754	368,444	0	(3,681)	0	(3,681)	0	364,764	0	26,125	26,125	11,522	07/01/2029
59447T-HF-3	MICHIGAN FIN AUTH REV MUNI		05/13/2016	WELLS FARGO		643,401	550,000	637,764	0	0	(63)	0	(63)	0	637,700	0	5,701	5,701	1,299	11/01/2044
646039-VK-0	NEW JERSEY ST MUNI		09/13/2016	RBC CAPITAL MARKETS		640,019	540,000	626,810	619,404	0	(5,199)	0	(5,199)	0	614,204	0	25,814	25,814	21,375	06/01/2031
646139-5W-1	NEW JERSEY ST TPK AUTH TPK REV		09/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		100,556	85,000	95,259	95,185	0	(698)	0	(698)	0	94,489	0	6,069	6,069	3,683	01/01/2045
64990A-DQ-5	NEW YORK ST DORM AUTH SALES TA		03/23/2016	GOLDMAN SACHS		354,617	285,000	345,936	344,126	0	(1,605)	0	(1,605)	0	342,523	0	12,096	12,096	7,679	03/15/2024
64990E-YN-1	NEW YORK ST DORM AUTH REVS MUNI		06/01/2016	STIFEL NICOLAUS AND CO		321,313	265,000	311,833	311,538	0	(1,920)	0	(1,920)	0	309,618	0	11,694	11,694	9,606	03/15/2033
68607V-N9-2	OREGON ST DEPT ADMINISTRATIVE MUNI		09/13/2016	MORGAN STANLEY		188,114	150,000	182,967	182,729	0	(2,259)	0	(2,259)	0	180,470	0	7,644	7,644	7,188	04/01/2028
79642B-W6-6	SAN ANTONIO TEX WTR REV MUNI		09/21/2016	MORGAN STANLEY		228,154	190,000	219,308	218,827	0	(1,975)	0	(1,975)	0	216,852	0	11,302	11,302	8,207	05/15/2035
837151-NG-0	SOUTH CAROLINA ST PUB SVC AUT MUNI		12/01/2016	MATURITY		110,000	110,000	115,732	114,593	0	(4,593)	0	(4,593)	0	110,000	0	0	0	5,500	12/01/2016
917567-AY-5	UTAH TRAN AUTHORITY SALES TAX MUNI		03/18/2016	RBC DOMINION SECURITIES CORP.		283,658	240,000	276,906	276,025	0	(756)	0	(756)	0	275,269	0	8,387	8,387	3,267	06/15/2038
924214-UX-5	VERMONT ST MUNI BOND BANK MUNI		12/01/2016	MATURITY		100,000	100,000	101,874	101,378	0	(1,378)	0	(1,378)	0	100,000	0	0	0	2,000	12/01/2016
93974D-JN-9	WASHINGTON ST FOR ISSUED DTD MUNI		09/13/2016	WELLS FARGO		190,893	155,000	187,719	187,585	0	(2,325)	0	(2,325)	0	185,260	0	5,633	5,633	9,364	07/01/2028
93974D-RQ-3	WASHINGTON ST FOR ISSUED DTD MUNI		09/13/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		108,901	90,000	102,920	102,713	0	(814)	0	(814)	0	101,899	0	7,001	7,001	4,225	08/01/2039
98851C-AD-9	YUMA ARIZ MUNPPTY CORP RD & E MUNI		06/14/2016	PIPER JAFFREY		44,736	40,000	45,350	45,076	0	(656)	0	(656)	0	44,419	0	318	318	1,311	07/01/2019

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
98851C-AE-7	YUMA ARIZ MUNPPTY CORP RD & E MUNI		06/14/2016	BARCLAYS CAPITAL		57,406	50,000	57,730	57,421	0	(737)	0	(737)	0	56,685	0	722	722	1,639	07/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						21,542,670	20,007,623	21,586,167	20,384,553	0	(182,351)	0	(182,351)	0	21,249,265	0	293,404	293,404	545,030	XXX
00287Y-AL-3	ABBVIE INC CORPORATE		10/28/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		202,406	200,000	198,712	199,073	0	107	0	107	0	199,180	0	3,225	3,225	5,736	11/06/2022
00287Y-AQ-2	ABBVIE INC CORPORATE		03/23/2016	CITIGROUP GLOBAL MARKETS INC		129,886	125,000	124,781	124,789	0	5	0	5	0	124,794	0	5,093	5,093	1,688	05/14/2025
023767-AA-4	AMERICAN AIRLINES INC CORPORATE		02/29/2016	VARIOUS		50,483	47,589	47,589	47,589	0	0	0	0	0	47,589	0	2,894	2,894	1,282	07/31/2021
0258M0-DT-3	AMERICAN EXPRESS CO CORPORATE		02/17/2016	JEFFERIES		317,760	320,000	319,686	319,718	0	6	0	6	0	319,725	0	(1,965)	(1,965)	1,816	05/26/2020
029912-BC-5	AMERICAN TOWER CORP CORPORATE		01/29/2016	SUNTRUST ROBINSON HUMPHREY INC		201,931	188,000	187,774	187,871	0	7	0	7	0	187,877	0	14,053	14,053	4,009	09/01/2020
05348E-AU-3	AVALONBAY COMMUNITIES INC CORPORATE		03/17/2016	UBS SECURITIES		297,093	290,000	287,828	288,023	0	42	0	42	0	288,065	0	9,028	9,028	3,581	11/15/2024
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1		12/20/2016	CALLED SECURITY at 100.000		523	523	534	531	0	(8)	0	(8)	0	523	0	0	0	17	05/20/2033
07388R-AF-4	BEAR STEARNS CO. CMBS		12/12/2016	VARIOUS		33,877	33,877	37,484	37,337	0	(3,460)	0	(3,460)	0	33,877	0	0	0	1,618	02/01/2044
09062X-AF-0	BIOGEN INC CORPORATE		09/21/2016	VARIOUS		135,042	125,000	124,705	124,706	0	23	0	23	0	124,729	0	10,313	10,313	5,217	09/15/2025
12513Y-AF-7	CITIGROUP/DEUTSCHE BANK COMMERCIAL MOR.		12/13/2016	VARIOUS		892,908	892,908	1,015,473	1,011,046	0	(118,139)	0	(118,139)	0	892,908	0	0	0	34,189	12/01/2049
12593A-BA-2	COMM CMBS		11/15/2016	CREDIT SUISSE FIRST BOSTON CORP.		7,273,070	7,025,000	7,235,173	7,223,708	0	(16,483)	0	(16,483)	0	7,207,224	0	65,846	65,846	236,793	05/01/2048
12650Y-AA-1	CSMC_15-GLPB CMBS		02/12/2016	CREDIT SUISSE SECURITIES (USA) LLC		521,836	500,000	515,000	514,951	0	(255)	0	(255)	0	514,696	0	7,140	7,140	3,892	11/01/2034
151020-AQ-7	CELGENE CORPORATION CORPORATE		09/06/2016	CREDIT SUISSE FIRST BOSTON CORP.		390,195	375,000	374,392	374,429	0	82	0	82	0	374,511	0	15,684	15,684	11,590	08/15/2020
172967-JP-7	CIT GROUP INC CORPORATE		10/28/2016	AMHERST SECURITIES		188,004	185,000	184,656	184,670	0	30	0	30	0	184,700	0	3,304	3,304	6,190	04/27/2025
178566-AC-9	CITY NATIONAL CORPORATION CORPORATE		01/21/2016	KEY CAPITAL MARKETS		55,478	50,000	49,869	49,926	0	2	0	2	0	49,928	0	5,551	5,551	955	09/15/2020
20030N-AW-1	COMCAST STORER INC CORPORATE		11/21/2016	GOLDMAN SACHS		53,020	50,000	49,988	49,993	0	4	0	4	0	49,997	0	3,023	3,023	2,929	05/15/2018
20173W-AF-5	CMLTI CMBS		10/31/2016	VARIOUS		329,027	315,133	357,897	372,083	0	681	0	681	0	372,764	0	(43,738)	(43,738)	12,660	12/01/2049
247361-ZH-4	DELTA AIR LINES INC CORPORATE		11/23/2016	CALLED SECURITY at 100.000		169,463	169,463	169,463	169,463	0	0	0	0	0	169,463	0	0	0	6,867	11/23/2019
25468P-DF-0	THE WALT DISNEY COMPANY CORPORATE		03/16/2016	GOLDMAN SACHS		309,962	295,000	294,298	294,306	0	22	0	22	0	294,328	0	15,635	15,635	4,750	09/17/2025
26442U-AA-2	DUKE ENERGY PROGRESS INC CORPORATE		01/21/2016	WELLS FARGO		446,516	440,000	438,658	438,688	0	14	0	14	0	438,702	0	7,814	7,814	6,475	08/15/2025
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERV		11/21/2016	MORGAN STANLEY		396,135	365,000	364,011	363,999	0	76	0	76	0	364,075	0	32,060	32,060	20,024	10/15/2025
375558-AY-9	GILEAD SCIENCES INC CORPORATE		08/17/2016	BNP PARIBAS		247,135	240,000	241,788	241,581	0	(239)	0	(239)	0	241,342	0	5,793	5,793	5,969	02/01/2020
375558-BF-9	GILEAD SCIENCES INC CORPORATE		01/21/2016	J.P. MORGAN		81,407	80,000	79,677	79,681	0	2	0	2	0	79,684	0	1,724	1,724	1,071	03/01/2026
38141G-FM-1	GOLDMAN SACHS & CO CORPORATE		02/01/2016	STIFEL NICOLAUS AND CO		1,406,470	1,300,000	1,306,526	1,301,709	0	(51)	0	(51)	0	1,301,658	0	104,812	104,812	27,316	04/01/2018
38148L-AA-4	GOLDMAN SACHS GROUP INC CORPORATE		09/09/2016	MORGAN STANLEY		228,818	225,000	225,725	225,618	0	(96)	0	(96)	0	225,522	0	3,296	3,296	5,216	04/23/2020
40428H-PV-8	HSBC BANK USA CORPORATE		08/16/2016	HSBC SECURITIES INC.		708,059	695,000	694,388	694,424	0	80	0	80	0	694,504	0	13,555	13,555	19,750	08/07/2020
460690-BK-5	INTERPUBLIC GROUP CORPORATE		09/09/2016	J.P. MORGAN		208,672	200,000	199,398	199,573	0	38	0	38	0	199,611	0	9,061	9,061	8,104	02/15/2023
46625H-JX-9	JP MORGAN CHASE CORPORATE		03/16/2016	VARIOUS		511,593	500,000	506,500	505,825	0	(110)	0	(110)	0	505,715	0	5,877	5,877	5,639	05/13/2024
46625H-KA-7	JP MORGAN CHASE & CO CORPORATE		10/25/2016	HSBC SECURITIES INC.		479,798	475,000	469,234	469,894	0	990	0	990	0	470,884	0	8,913	8,913	13,508	01/23/2020
46625H-NX-4	JP MORGAN CHASE & CO CORPORATE		09/08/2016	J.P. MORGAN		204,128	200,000	199,794	199,797	0	28	0	28	0	199,825	0	4,303	4,303	4,448	10/29/2020
46629G-AE-8	JP MORGAN COM MTG 2006-CIBC16		07/12/2016	VARIOUS		523,360	523,360	525,961	525,715	0	(2,355)	0	(2,355)	0	523,360	0	0	0	13,529	05/01/2045
46632H-AG-6	JPMCC_07-LD12 CMBS		12/15/2016	CALLED SECURITY at 100.000		14,409	14,409	16,409	16,363	0	(1,955)	0	(1,955)	0	14,409	0	0	0	502	02/01/2051
50180J-AD-7	LBUBS 07-C2 CMBS		12/16/2016	VARIOUS		138,418	138,418	150,778	149,652	0	(11,234)	0	(11,234)	0	138,418	0	0	0	5,994	02/15/2040
532457-BH-0	ELI LILLY AND COMPANY CORPORATE		09/08/2016	GOLDMAN SACHS		74,211	70,000	69,865	69,872	0	8	0	8	0	69,880	0	4,331	4,331	1,508	06/01/2025
60687V-AF-2	MLCFC_06-3 CMBS		08/30/2016	VARIOUS		137,845	137,845	151,974	151,529	0	(13,684)	0	(13,684)	0	137,845	0	0	0	4,201	07/01/2046
615369-AA-3	MOODY CORPORATION CORPORATE		01/28/2016	VARIOUS		639,265	575,000	571,401	573,038	0	45	0	45	0	573,083	0	66,182	66,182	13,034	09/01/2020
61751N-AB-8	MSC_07-HQ11		12/30/2016	VARIOUS		104,318	104,318	114,119	113,783	0	(9,464)	0	(9,464)	0	104,318	0	0	0	5,104	02/01/2044
61756U-AE-1	MSC-99 CMBS		07/19/2016	VARIOUS		1,214,400	1,173,005	1,389,187	1,381,708	0	(6,896)	0	(6,896)	0	1,374,812	0	(160,412)	(160,412)	43,295	12/01/2049
61764P-BU-5	MSBAM_14-C19 CMBS		11/02/2016	VARIOUS		630,343	600,000	617,990	617,678	0	(154)	0	(154)	0	617,524	0	12,819	12,819	12,135	12/01/2047
69353R-EP-9	PNC BANK NA CORPORATE		08/16/2016	WELLS FARGO		409,256	400,000	399,080	399,178	0	109	0	109	0	399,287	0	9,969	9,969	6,593	06/01/2020
74432Q-BM-6	PRUDENTIAL FINANCE INC CORPORATE		01/21/2016	WELLS FARGO		1,338,612	1,200,000	1,210,152	1,205,175	0	(115)	0	(115)	0	1,205,060	0	133,552	133,552	6,270	06/21/2020
828807-CU-9	SIMON PROPERTY GROUP LP CORPORATE		01/22/2016	VARIOUS		293,471	290,000	289,835	289,840	0	4	0	4	0	289,843	0	3,629	3,629	3,211	09/01/2020
907818-ED-6	UNION PACIFIC CORP CORPORATE		09/06/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		215,680	200,000	205,368	205,287	0	(340)	0	(340)	0	204,945	0	10,732	10,732	7,943	08/15/2025
92978P-AF-6	WBCMT 03 CMBS		10/31/2016	CALLED SECURITY at 100.000		161,004	161,002	177,324	176,880	0	(15,878)	0	(15,878)	0	161,004	0	0	0	6,552	11/01/2048

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 Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ 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 Contractual Maturity Date
94974B-GK-0	WELLS FARGO CO	CORPORATE		02/16/2016	J.P. MORGAN		915,890	1,000,000	996,660	996,657	0	5	0	5	0	996,661	0	(80,771)	(80,771)	11,700	05/01/2045
780082-AC-7	ROYAL BANK OF CANADA	CORPORATE	A	08/16/2016	CITIGROUP GLOBAL MARKETS INC		483,421	475,000	474,842	474,843	0	20	0	20	0	474,863	0	8,559	8,559	8,451	10/14/2020
00507U-AR-2	ACTAVIS FUNDING SCS	CORP SCH B	C	02/18/2016	MERRILL LYNCH, PIERCE, FENNER & SMI		158,323	155,000	154,780	154,797	0	7	0	7	0	154,805	0	3,519	3,519	2,346	03/15/2022
78478Y-AA-2	STRIP_12	CMBS	C	12/29/2016	VARIOUS		153,393	153,393	151,602	151,767	0	1,626	0	1,626	0	153,393	0	0	0	1,168	12/25/2044
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							24,076,314	23,278,243	23,968,328	23,948,763	0	(196,853)	0	(196,853)	0	23,751,910	0	324,403	324,403	616,835	XXX
8399997. Total - Bonds - Part 4							53,266,451	50,129,184	53,108,123	51,822,035	0	(424,318)	0	(424,318)	0	52,444,780	0	821,670	821,670	1,350,776	XXX
8399998. Total - Bonds - Part 5							12,522,227	11,927,452	12,441,362	0	0	(41,742)	0	(41,742)	0	12,399,620	0	122,607	122,607	149,916	XXX
8399999. Total - Bonds							65,788,678	62,056,636	65,549,485	51,822,035	0	(466,060)	0	(466,060)	0	64,844,400	0	944,277	944,277	1,500,692	XXX
8999997. Total - Preferred Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals							65,788,678	XXX	65,549,485	51,822,035	0	(466,060)	0	(466,060)	0	64,844,400	0	944,277	944,277	1,500,692	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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
3134G8-NT-2	FEDERAL HOME LOAN MTGE CO AGCY FTST		03/07/2016	CANTOR FITZGERALD	06/16/2016	CALLED SECURITY at 100.0	600,000	599,700	600,000	600,000	0	300	0	300	0	0	0	0	1,688	0
3134G9-AF-4	FEDERAL HOME LOAN MTGE CO AGCY FTST		04/12/2016	BARCLAYS CAPITAL	10/26/2016	CALLED SECURITY at 100.0	575,000	575,000	575,000	575,000	0	0	0	0	0	0	0	0	3,019	0
3135G0-J2-0	FED NTL MTG ASSO AGCY FTST		02/09/2016	CITIGROUP GLOBAL MARKETS INC	08/09/2016	MORGAN STANLEY	1,000,000	1,003,609	1,008,801	1,003,259	0	(351)	0	(351)	0	0	5,543	5,543	7,065	190
3135G0-K3-6	FED NTL MTG ASSO AGCY FTST		04/22/2016	CITIGROUP GLOBAL MARKETS INC	06/02/2016	CITIGROUP GLOBAL MARKETS INC	1,737,000	1,722,270	1,737,768	1,722,387	0	117	0	117	0	0	15,380	15,380	3,741	0
3135G0-TQ-6	FED NTL MTG ASSO AGCY FTST		03/01/2016	GOLDMAN SACHS	08/01/2016	CALLED SECURITY at 100.0	925,000	924,908	925,000	925,000	0	93	0	93	0	0	0	0	7,400	1,316
0599999. Subtotal - Bonds - U.S. Governments							4,837,000	4,825,487	4,846,569	4,825,646	0	159	0	159	0	0	20,923	20,923	22,913	1,506
658256-Z5-4	NORTH CAROLINA ST MUNI		02/24/2016	MORGAN STANLEY	09/07/2016	RAYMOND JAMES	160,000	208,672	212,104	206,443	0	(2,229)	0	(2,229)	0	0	5,661	5,661	4,067	0
677522-HU-1	OHIO ST MUNI		02/26/2016	RBC DOMINION SECURITIES CORP.	09/08/2016	MORGAN STANLEY	160,000	201,790	204,469	199,519	0	(2,272)	0	(2,272)	0	0	4,950	4,950	4,089	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							320,000	410,462	416,573	405,962	0	(4,501)	0	(4,501)	0	0	10,611	10,611	8,156	0
3138EQ-D2-5	FED NTL MTG ASSO FNMA		03/30/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	11/25/2016	VARIOUS	1,258,294	1,321,798	1,317,598	1,313,708	0	(8,090)	0	(8,090)	0	0	3,890	3,890	25,705	3,146
3138EQ-HM-7	FED NTL MTG ASSO FNMA		03/30/2016	MERRILL LYNCH, PIERCE, FENNER & SMI	11/01/2016	VARIOUS	472,204	496,036	494,877	493,786	0	(2,250)	0	(2,250)	0	0	1,092	1,092	9,788	1,181
3138EQ-PF-3	FED NTL MTG ASSO FNMA		01/04/2016	MORGAN STANLEY	08/17/2016	VARIOUS	476,686	502,047	504,692	498,274	0	(3,772)	0	(3,772)	0	0	6,418	6,418	10,166	834
3138EQ-VQ-2	FED NTL MTG ASSO FNMA		02/18/2016	BARCLAYS CAPITAL	11/30/2016	VARIOUS	748,287	802,596	797,241	793,705	0	(8,890)	0	(8,890)	0	0	3,535	3,535	21,435	1,829
3138YW-DY-0	FED NTL MTG ASSO FNMA		01/04/2016	MORGAN STANLEY	11/01/2016	VARIOUS	95,683	100,804	101,037	99,854	0	(951)	0	(951)	0	0	1,183	1,183	2,710	167
3140E2-R8-6	FED NTL MTG ASSO FNMA		03/30/2016	CITIGROUP GLOBAL MARKETS INC	11/07/2016	VARIOUS	269,298	282,932	282,371	281,260	0	(1,671)	0	(1,671)	0	0	1,111	1,111	5,390	673
592041-WG-8	MET GOVT NASHVILLE & DAVIDSON MUNI		04/07/2016	CITIGROUP GLOBAL MARKETS INC	05/20/2016	LOOP CAPITAL MARKETS	130,000	151,525	152,382	151,392	0	(133)	0	(133)	0	0	990	990	469	0
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI		04/07/2016	CITIGROUP GLOBAL MARKETS INC	05/12/2016	LOOP CAPITAL MARKETS	130,000	150,419	152,053	150,332	0	(87)	0	(87)	0	0	1,722	1,722	325	0
646066-QX-1	NEW JERSEY ST EDL FACS AUTH RE		03/09/2016	GOLDMAN SACHS	09/08/2016	STIFEL NICOLAUS AND CO	70,000	89,122	91,266	88,279	0	(844)	0	(844)	0	0	2,986	2,986	1,537	0
68428T-CR-6	ORANGE CNTY CALIF SANTN WASTEW		03/03/2016	BARCLAYS CAPITAL	09/21/2016	MORGAN STANLEY	155,000	187,696	192,547	186,246	0	(1,450)	0	(1,450)	0	0	6,301	6,301	3,789	0
833221-WH-3	SNOHOMISH CNTY WASH SCH DIST MUNI		02/26/2016	CITIGROUP GLOBAL MARKETS INC	09/08/2016	RBC DOMINION SECURITIES CORP.	250,000	310,650	318,275	307,848	0	(2,802)	0	(2,802)	0	0	10,427	10,427	6,181	0
91412G-YR-0	UNIVERSITY CALIF REVS FOR PREV		01/05/2016	CITIGROUP GLOBAL MARKETS INC	09/08/2016	RBC DOMINION SECURITIES CORP.	500,000	603,655	625,010	596,896	0	(6,759)	0	(6,759)	0	0	28,114	28,114	20,694	3,681
3199999. Subtotal - Bonds - U.S. Special Revenues							4,555,452	4,999,280	5,029,349	4,961,580	0	(37,699)	0	(37,699)	0	0	67,769	67,769	108,189	11,511
780082-AE-3	ROYAL BANK OF CANADA CORPORATE		03/14/2016	RBC CAPITAL MARKETS	08/16/2016	CITIGROUP GLOBAL MARKETS INC	600,000	599,580	614,736	599,607	0	27	0	27	0	0	15,129	15,129	5,634	0
06367X-F3-0	BANK OF MONTREAL AGCY FTST		06/08/2016	BANK OF MONTREAL	08/16/2016	CITIGROUP GLOBAL MARKETS INC	1,615,000	1,606,553	1,615,000	1,606,825	0	272	0	272	0	0	8,175	8,175	5,024	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,215,000	2,206,133	2,229,736	2,206,432	0	299	0	299	0	0	23,304	23,304	10,658	0
8399998. Total - Bonds							11,927,452	12,441,362	12,522,227	12,399,620	0	(41,742)	0	(41,742)	0	0	122,607	122,607	149,916	13,017
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								12,441,362	12,522,227	12,399,620	0	(41,742)	0	(41,742)	0	0	122,607	122,607	149,916	13,017

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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
	CALIFORNIA ST FOR PREVIOUS ISSUE			09/13/2016	MERRILL LYNCH, PIERCE	09/01/2017	164,554	0	(1,988)	0	0	160,000	166,542	2,400	0	5.000	0.711	MS	0	67
	COLORADO ST GEN FD REV MUNI			09/16/2016	WELLS FARGO	06/27/2017	505,430	0	(3,190)	0	0	500,000	508,620	6,458	0	3.000	1.058	MAT	0	2,208
	IDAHO STATE MUNI			09/12/2016	WELLS FARGO	06/30/2017	201,316	0	(790)	0	0	200,000	202,107	2,000	0	2.000	0.667	MAT	0	822
	MASSACHUSETTS ST MUNI			09/09/2016	WELLS FARGO	04/24/2017	611,745	0	(3,385)	0	0	610,000	615,130	4,101	0	2.000	0.132	AO	0	501
	OREGON STATE OF MUNI			09/12/2016	WELLS FARGO	06/30/2017	241,580	0	(948)	0	0	240,000	242,527	2,133	0	2.000	0.806	MAT	0	720
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations							1,724,625	0	(10,301)	0	0	1,710,000	1,734,926	17,092	0	XXX	XXX	XXX	0	4,318
1799999. Total - U.S. States, Territories and Possessions Bonds							1,724,625	0	(10,301)	0	0	1,710,000	1,734,926	17,092	0	XXX	XXX	XXX	0	4,318
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	GREENWICH CONN MUNI			09/09/2016	WELLS FARGO	01/20/2017	300,212	0	(1,213)	0	0	300,000	301,425	5,667	0	2.000	0.647	MAT	0	3,883
	INDIANA BD BK REV MUNI			09/09/2016	WELLS FARGO	01/04/2017	610,064	0	(2,333)	0	0	610,000	612,397	11,285	0	2.000	1.132	MAT	0	7,659
	KERN CNTY CALIF MUNI			09/14/2016	LOOP CAPITAL MARKETS	03/15/2017	561,446	0	(2,160)	0	0	560,000	563,606	5,476	0	2.000	1.915	MAT	0	2,147
	METROPOLITAN TRANSN AUTH N Y D			09/12/2016	WELLS FARGO	06/01/2017	201,103	0	(789)	0	0	200,000	201,892	2,033	0	2.000	0.869	MAT	0	856
	UNIVERSITY TEX PERM UNIV FD MUNI			07/28/2016	MERRILL LYNCH, PIERCE	07/01/2017	122,730	0	(2,255)	0	0	120,000	124,985	3,000	0	5.000	0.440	JJ	0	517
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							1,795,555	0	(8,750)	0	0	1,790,000	1,804,305	27,461	0	XXX	XXX	XXX	0	15,062
3199999. Total - U.S. Special Revenues Bonds							1,795,555	0	(8,750)	0	0	1,790,000	1,804,305	27,461	0	XXX	XXX	XXX	0	15,062
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							3,520,180	0	(19,051)	0	0	3,500,000	3,539,231	44,553	0	XXX	XXX	XXX	0	19,380
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							3,520,180	0	(19,051)	0	0	3,500,000	3,539,231	44,553	0	XXX	XXX	XXX	0	19,380
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
4812C0-66-2	JP MORGAN US GOVT MMF AGENCY SHARES			12/30/2016	J.P. MORGAN	XXX	759,092	0	0	0	0	0	759,092	0	0	0.000	0.000	MON	0	0
4812C0-67-0	JPMORGAN US GOVT MMKT-CA MMF			12/30/2016	VARIOUS	XXX	3,450,084	0	0	0	0	0	3,450,084	0	0	0.000	0.000	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							4,209,176	0	0	0	0	XXX	4,209,176	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							7,729,356	0	(19,051)	0	0	XXX	7,748,407	44,553	0	XXX	XXX	XXX	0	19,380

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK	St. Louis		0.000	0	0	363,358	XXX
US BANK	St. Louis		0.000	0	0	(1,888,892)	XXX
WELLS FARGO	Atlanta, GA		0.000	0	0	(122,991)	XXX
CITIBANK	New Castle, DE		0.000	0	0	248,931	XXX
JP MORGAN CHASE	New York, NY		0.000	0	0	13,356	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(1,386,238)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(1,386,238)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(1,386,238)	XXX

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

1. January	748,073	4. April	735,181	7. July	1,130,012	10. October	29,995
2. February	246,271	5. May	1,328,163	8. August	(1,009,012)	11. November	(1,306,758)
3. March	(930,858)	6. June	1,166,744	9. September	128,545	12. December	(1,386,238)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
FEDERAL HOME LOAN BANK AGCYD FTSE		12/02/2016	0.350	01/06/2017	11,995,917	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					11,995,917	0	0
0599999. Total - U.S. Government Bonds					11,995,917	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Subtotal - SVO Identified Funds					0	0	0
7799999. Total - Issuer Obligations					11,995,917	0	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8199999. Total - SVO Identified Funds					0	0	0
8399999. Total Bonds					11,995,917	0	0
8699999 - Total Cash Equivalents					11,995,917	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY	B	DOI	252,297	250,084	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	DOI	512,246	510,555	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	764,543	760,639	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ANNUAL STATEMENT BLANK (Continued)