9 5 3 4 8 2 0 1 7 2 0 1 0 0 1 0 0

HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
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 500 West Main Street (Street and Number)
Louisville , KY, US 40202 (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	Joseph Christopher Ventura #	VP & Chief Actuary	Marie Vanessa Olson #

OTHER

Alan James Bailey, VP & Treasurer	Elizabeth Diane Bierbower, Pres, Group Segment	Renee Jacqueline Buckingham, VP & Division Leader-Northern Division
John Gregory Catron, VP & Chief Compliance Officer	Douglas Allen Edwards, Vice President	Brian Phillip LeClaire, Ph.D., Sr VP & Chief Information Officer
Heidi Suzanne Margulis, Sr. Vice President	Susan Lynn Mateja #, Appointed Actuary	Mark Matthew Matzke, Seg. VP & Pres., Small Business and Large Group
Steven Edward McCulley, SVP, Medicare Operations	William Mark Preston, VP-Investment Management	Richard Donald Remmers, VP, Group Segment
George Renaudin II, Seg. VP, Retail East & Provider Experience	Donald Hank Robinson, Vice President-Tax	Timothy Alan Wheatley, President, Retail Segment
Ralph Martin Wilson, Vice President	Cynthia Hillebrand Zipperle, VP & Chief Accounting Officer	

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Brian Andrew Kane	Timothy Alan Wheatley #

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 President & CEO	Joseph Christopher Ventura # VP & Corporate Secretary	Alan James Bailey VP & Treasurer

Subscribed and sworn to before me this
23rd day of February, 2018

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	11,151,981	8.807	11,151,981	0	11,151,981	8.807
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	0	0.000	0	0	0	0.000
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	25,612,951	20.228	25,612,951	0	25,612,951	20.228
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	2,271,696	1.794	2,271,696	0	2,271,696	1.794
1.43 Revenue and assessment obligations	30,578,164	24.150	30,578,164	0	30,578,164	24.150
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	30,386,627	23.998	30,386,627	0	30,386,627	23.998
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,295,624	2.603	3,295,624	0	3,295,624	2.603
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	10,422,000	8.231	10,422,000	0	10,422,000	8.231
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,259,916	0.995	1,259,916	0	1,259,916	0.995
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	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	11,336,740	8.953	11,336,740	0	11,336,740	8.953
11. Other invested assets	304,479	0.240	304,479	0	304,479	0.240
12. Total invested assets	126,620,179	100.000	126,620,179	0	126,620,179	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		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		127,548,941
2.	Cost of bonds and stocks acquired, Part 3, Column 7		28,364,971
3.	Accrual of discount		8,892
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		(196,792)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		39,026,874
7.	Deduct amortization of premium		1,720,178
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)		114,978,960
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		114,978,960

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	11,151,981	11,145,130	11,170,443	11,150,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	11,151,981	11,145,130	11,170,443	11,150,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	25,612,951	25,321,266	26,947,142	22,510,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,271,696	2,252,965	2,363,932	2,070,000
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	60,964,791	60,482,973	62,190,652	56,856,396
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	14,977,541	15,088,537	15,007,790	14,802,208
	9. Canada	0	0	0	0
	10. Other Countries	0	0	0	0
	11. Totals	14,977,541	15,088,537	15,007,790	14,802,208
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	114,978,960	114,290,871	117,679,959	107,388,604
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	114,978,960	114,290,871	117,679,959	

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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	503,026	10,648,955	0	0	0	XXX	11,151,981	9.2	34,249,378	23.3	11,151,981	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	503,026	10,648,955	0	0	0	XXX	11,151,981	9.2	34,249,378	23.3	11,151,981	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	4,296,668	11,849,740	11,384,176	0	0	XXX	27,530,584	22.8	27,477,026	18.7	27,530,584	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	122,035	0.1	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	4,296,668	11,849,740	11,384,176	0	0	XXX	27,530,584	22.8	27,599,061	18.7	27,530,584	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	1,469,883	801,813	0	0	XXX	2,271,696	1.9	2,483,661	1.7	2,271,696	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	1,469,883	801,813	0	0	XXX	2,271,696	1.9	2,483,661	1.7	2,271,696	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,615,488	8,172,686	21,924,205	2,319,226	22,665,452	XXX	57,697,057	47.8	62,191,843	42.2	57,697,057	0
5.2 NAIC 2	0	351,439	3,018,541	0	0	XXX	3,369,980	2.8	2,955,273	2.0	3,369,980	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	2,615,488	8,524,125	24,942,746	2,319,226	22,665,452	XXX	61,067,037	50.6	65,147,116	44.2	61,067,037	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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,738,010	3,460,801	3,695,375	1,428	7,170,574	XXX	18,066,188	15.0	13,548,853	9.2	18,066,188	0
6.2 NAIC 2	0	249,977	374,774	24,611	0	XXX	649,362	0.5	4,246,144	2.9	649,362	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	3,738,010	3,710,778	4,070,149	26,039	7,170,574	XXX	18,715,550	15.5	17,794,997	12.1	18,715,550	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	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 11,153,192	35,602,065	37,805,569	2,320,654	29,836,026	0	116,717,506	96.7	XXX	XXX	116,717,506	0
10.2 NAIC 2	(d) 0	601,416	3,393,315	24,611	0	0	4,019,342	3.3	XXX	XXX	4,019,342	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	11,153,192	36,203,481	41,198,884	2,345,265	29,836,026	0	(b) 120,736,848	100.0	XXX	XXX	120,736,848	0
10.8 Line 10.7 as a % of Col. 7	9.2	30.0	34.1	1.9	24.7	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	25,519,002	41,228,343	33,209,235	3,463,898	36,530,283	0	XXX	XXX	139,950,761	95.0	139,950,761	0
11.2 NAIC 2	0	1,747,856	3,281,579	2,225,899	68,118	0	XXX	XXX	7,323,452	5.0	7,323,452	0
11.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	25,519,002	42,976,199	36,490,814	5,689,797	36,598,401	0	XXX	XXX	(b) 147,274,213	100.0	147,274,213	0
11.8 Line 11.7 as a % of Col. 9	17.3	29.2	24.8	3.9	24.9	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	11,153,192	35,602,065	37,805,569	2,320,654	29,836,026	0	116,717,506	96.7	139,950,761	95.0	116,717,506	XXX
12.2 NAIC 2	0	601,416	3,393,315	24,611	0	0	4,019,342	3.3	7,323,452	5.0	4,019,342	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	11,153,192	36,203,481	41,198,884	2,345,265	29,836,026	0	120,736,848	100.0	147,274,213	100.0	120,736,848	XXX
12.8 Line 12.7 as a % of Col. 7	9.2	30.0	34.1	1.9	24.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	9.2	30.0	34.1	1.9	24.7	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 $ 5,757,888 ; 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. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	503,026	10,648,955	0	0	0	XXX	11,151,981	9.2	33,518,619	22.8	11,151,981	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	730,759	0.5	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	503,026	10,648,955	0	0	0	XXX	11,151,981	9.2	34,249,378	23.3	11,151,981	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	4,296,668	11,849,740	11,384,176	0	0	XXX	27,530,584	22.8	27,599,061	18.7	27,530,584	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	4,296,668	11,849,740	11,384,176	0	0	XXX	27,530,584	22.8	27,599,061	18.7	27,530,584	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	1,469,883	801,813	0	0	XXX	2,271,696	1.9	2,483,661	1.7	2,271,696	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	1,469,883	801,813	0	0	XXX	2,271,696	1.9	2,483,661	1.7	2,271,696	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	2,614,015	8,524,125	18,962,846	113,202	466,222	XXX	30,680,410	25.4	34,688,338	23.6	30,680,410	0
5.2 Residential Mortgage-Backed Securities	1,473	0	5,979,900	2,206,024	22,199,230	XXX	30,386,627	25.2	30,458,778	20.7	30,386,627	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	2,615,488	8,524,125	24,942,746	2,319,226	22,665,452	XXX	61,067,037	50.6	65,147,116	44.2	61,067,037	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	3,738,010	710,778	524,527	24,611	0	XXX	4,997,926	4.1	5,062,572	3.4	4,997,926	0
6.2 Residential Mortgage-Backed Securities	0	0	0	1,428	0	XXX	1,428	0.0	1,890	0.0	1,428	0
6.3 Commercial Mortgage-Backed Securities	0	0	3,295,624	0	7,170,574	XXX	10,466,198	8.7	9,480,537	6.4	10,466,198	0
6.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	3,249,998	2.7	3,249,998	2.2	3,249,998	0
6.5 Totals	3,738,010	3,710,778	4,070,149	26,039	7,170,574	XXX	18,715,550	15.5	17,794,997	12.1	18,715,550	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. 7 Prior Year	10 % From Col. 8 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	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	11,151,719	33,203,481	31,673,362	137,813	466,222	XXX	76,632,597	63.5	XXX	XXX	76,632,597	0
10.2 Residential Mortgage-Backed Securities	1,473	0	5,979,900	2,207,452	22,199,230	XXX	30,388,055	25.2	XXX	XXX	30,388,055	0
10.3 Commercial Mortgage-Backed Securities	0	0	3,295,624	0	7,170,574	XXX	10,466,198	8.7	XXX	XXX	10,466,198	0
10.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	3,249,998	2.7	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	11,153,192	36,203,481	41,198,884	2,345,265	29,836,026	0	120,736,848	100.0	XXX	XXX	120,736,848	0
10.7 Line 10.6 as a % of Col. 7	9.2	30.0	34.1	1.9	24.7	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	25,516,610	38,967,076	35,391,474	3,192,807	284,284	XXX	XXX	XXX	103,352,251	70.2	103,352,251	0
11.2 Residential Mortgage-Backed Securities	2,392	1,009,123	849,342	2,496,990	26,833,580	XXX	XXX	XXX	31,191,427	21.2	31,191,427	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	9,480,537	XXX	XXX	XXX	9,480,537	6.4	9,480,537	0
11.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	XXX	XXX	3,249,998	2.2	3,249,998	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	25,519,002	42,976,199	36,490,814	5,689,797	36,598,401	0	XXX	XXX	147,274,213	100.0	147,274,213	0
11.7 Line 11.6 as a % of Col. 9	17.3	29.2	24.8	3.9	24.9	0.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	11,151,719	33,203,481	31,673,362	137,813	466,222	XXX	76,632,597	63.5	103,352,251	70.2	76,632,597	XXX
12.2 Residential Mortgage-Backed Securities	1,473	0	5,979,900	2,207,452	22,199,230	XXX	30,388,055	25.2	31,191,427	21.2	30,388,055	XXX
12.3 Commercial Mortgage-Backed Securities	0	0	3,295,624	0	7,170,574	XXX	10,466,198	8.7	9,480,537	6.4	10,466,198	XXX
12.4 Other Loan-Backed and Structured Securities	0	3,000,000	249,998	0	0	XXX	3,249,998	2.7	3,249,998	2.2	3,249,998	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	11,153,192	36,203,481	41,198,884	2,345,265	29,836,026	0	120,736,848	100.0	147,274,213	100.0	120,736,848	XXX
12.7 Line 12.6 as a % of Col. 7	9.2	30.0	34.1	1.9	24.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	9.2	30.0	34.1	1.9	24.7	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	0	0.0	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	7,729,356	7,729,356	0	0	0
2. Cost of short-term investments acquired	189,615,390	189,615,390	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	195,299,206	195,299,206	0	0	0
7. Deduct amortization of premium	25,661	25,661	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)	2,019,879	2,019,879	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)	2,019,879	2,019,879	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 - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	11,995,917	11,995,917	0	0
2. Cost of cash equivalents acquired	168,189,606	129,082,261	39,107,345	0
3. Accrual of discount	9,945	9,945	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	4,083	4,083	0	0
6. Deduct consideration received on disposals	172,704,197	137,354,197	35,350,000	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,495,354	3,738,009	3,757,345	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,495,354	3,738,009	3,757,345	0

(a) Indicate the category of such investments, 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		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	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			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3B-4	US TREASURY N/B GOVERNMENT				1	8,002,476	100.0130	8,001,040	8,000,000	8,002,466	0	(10)	0	0	1.407	1.390	JAJO	18,973	0	12/27/2017	10/31/2019
912828-3H-1	US TREASURY N/B GOVERNMENT				1	2,395,223	99.7380	2,393,712	2,400,000	2,395,292	0	69	0	0	1.750	1.850	MN	3,713	0	12/20/2017	11/30/2019
912828-QG-8	UNITED STATES TREASURY GOVERNMENT		SD		1	520,059	100.3900	501,950	500,000	503,025	0	(9,220)	0	0	2.625	0.760	AO	28,521	0	02/23/2016	04/30/2018
912828-SD-3	UNITED STATES TREASURY GOVERNMENT		SD		1	252,685	99.3710	248,428	250,000	251,198	0	(1,099)	0	0	1.250	0.800	JJ	1,308	3,125	08/22/2016	01/31/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						11,170,443	XXX	11,145,130	11,150,000	11,151,981	0	(10,260)	0	0	XXX	XXX	XXX	52,515	3,125	XXX	XXX
0599999. Total - U.S. Government Bonds						11,170,443	XXX	11,145,130	11,150,000	11,151,981	0	(10,260)	0	0	XXX	XXX	XXX	52,515	3,125	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	119.6280	897,210	750,000	899,904	0	(21,288)	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	123.5860	185,379	150,000	185,014	0	(3,928)	0	0	5.000	1.900	MS	2,500	7,500	03/09/2016	03/01/2026
13063A-4H-4	CALIFORNIA STATE MUNI				1FE	263,703	101.0040	252,510	250,000	252,733	0	(10,880)	0	0	5.500	1.100	AO	3,438	13,750	12/22/2016	04/01/2018
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI				1FE	236,228	111.0420	222,084	200,000	226,441	0	(7,770)	0	0	5.000	0.960	MN	1,667	10,000	09/22/2016	05/01/2021
20772J-P2-2	CONNECTICUT ST MUNI				1FE	152,559	113.5440	147,607	130,000	148,395	0	(2,046)	0	0	5.000	2.970	MN	831	6,500	12/03/2015	11/15/2031
246381-DH-7	DELAWARE STATE MUNI				1FE	261,809	104.0710	239,363	230,000	240,641	0	(9,025)	0	0	5.000	1.000	MS	3,833	11,500	08/18/2015	03/01/2019
246381-KS-5	DELAWARE STATE MUNI				1FE	172,903	125.5190	175,727	140,000	172,745	0	(157)	0	0	5.000	2.130	JJ	331	0	11/30/2017	01/01/2027
246381-LL-9	DELAWARE STATE MUNI				1FE	10,619	104.9550	10,496	10,000	10,614	0	(5)	0	0	5.000	0.870	JJ	250	0	12/27/2017	07/01/2019
246381-LW-5	DELAWARE STATE MUNI				1FE	132,732	105.1230	131,404	125,000	132,675	0	(56)	0	0	5.000	0.870	JJ	3,125	0	12/27/2017	07/01/2019
373384-3Z-7	GEORGIA STATE				1FE	734,477	121.1750	684,639	565,000	706,452	0	(18,951)	0	0	5.000	1.290	FA	11,771	30,133	06/16/2016	02/01/2025
373384-5W-2	GEORGIA ST MUNI				1FE	671,924	109.8410	637,078	580,000	647,290	0	(21,959)	0	0	5.000	1.060	JJ	14,500	18,044	10/20/2016	01/01/2021
373385-AL-7	GEORGIA ST MUNI				1FE	88,010	124.5080	87,156	70,000	87,758	0	(252)	0	0	5.000	1.940	FA	1,458	0	11/08/2017	02/01/2028
373385-AM-5	GEORGIA ST MUNI				1FE	87,474	124.3200	87,024	70,000	87,230	0	(244)	0	0	5.000	2.020	FA	1,458	0	11/08/2017	02/01/2029
373385-AN-3	GEORGIA ST MUNI				1FE	86,941	123.6670	86,567	70,000	86,706	0	(235)	0	0	5.000	2.100	FA	1,458	0	11/08/2017	02/01/2030
373385-AP-8	GEORGIA ST MUNI				1FE	86,413	122.7400	85,918	70,000	86,186	0	(227)	0	0	5.000	2.180	FA	1,458	0	11/08/2017	02/01/2031
373385-AQ-6	GEORGIA ST MUNI				1FE	86,084	122.2800	85,596	70,000	85,862	0	(222)	0	0	5.000	2.230	FA	1,458	0	11/08/2017	02/01/2032
419792-HL-3	HAWAII ST MUNI				1FE	217,540	104.2210	203,231	195,000	204,586	0	(7,583)	0	0	5.000	1.030	AO	2,438	9,750	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST MUNI				1FE	309,712	107.3030	289,718	270,000	292,765	0	(9,926)	0	0	5.000	1.190	AO	3,375	13,500	03/16/2016	04/01/2020
419792-HN-9	HAWAII ST MUNI				1FE	387,638	110.3050	364,007	330,000	368,163	0	(11,413)	0	0	5.000	1.350	AO	4,125	16,500	03/16/2016	04/01/2021
419792-JY-3	HAWAII ST MUNI				1FE	117,865	117.2080	111,348	95,000	112,845	0	(2,943)	0	0	5.000	1.570	AO	1,188	4,750	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI				1FE	127,814	121.7420	121,742	100,000	124,273	0	(2,914)	0	0	5.000	1.650	AO	1,250	4,833	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI				1FE	129,711	123.6840	123,684	100,000	126,350	0	(2,766)	0	0	5.000	1.740	AO	1,250	4,833	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST MUNI				1FE	260,979	123.0530	252,259	205,000	254,837	0	(5,176)	0	0	5.000	1.960	AO	2,563	9,908	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI				1FE	127,504	122.4270	122,427	100,000	124,421	0	(2,537)	0	0	5.000	1.950	AO	1,250	4,833	09/30/2016	10/01/2028
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI				1FE	177,306	123.8040	173,326	140,000	173,214	0	(3,519)	0	0	5.000	1.980	FA	2,917	5,619	10/28/2016	02/01/2027
467578-HG-8	JACKSON CNTY MO SPL OBLIG MUNI				1FE	127,039	105.9840	116,582	110,000	117,678	0	(3,932)	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	108.5750	2,551,513	2,350,000	2,575,827	0	(82,679)	0	0	5.000	1.320	MS	39,167	117,500	04/12/2013	09/01/2020
574193-GT-9	MARYLAND ST MUNI				1FE	180,062	107.2140	166,182	155,000	167,175	0	(5,506)	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	105.3560	526,780	500,000	530,436	0	(18,953)	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	116.0770	121,881	105,000	121,785	0	(3,078)	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	111.0660	816,335	735,000	832,698	0	(27,953)	0	0	5.000	1.030	JD	3,063	36,750	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI				1FE	616,347	113.9660	575,528	505,000	588,481	0	(18,322)	0	0	5.000	1.150	JD	2,104	25,250	06/13/2016	06/01/2022
57582P-DM-9	MASSACHUSETTS ST MUNI				1FE	500,000	99.6850	498,425	500,000	500,000	0	0	0	0	1.057	1.050	FMAN	881	6,434	11/15/2012	11/01/2025
57582P-QY-9	MASSACHUSETTS ST MUNI				1FE	155,669	104.0000	145,600	140,000	147,166	0	(6,104)	0	0	5.000	0.590	MS	2,333	7,000	08/04/2016	03/01/2039
57582R-QJ-8	MASSACHUSETTS ST MUNI				1FE	179,802	120.5960	180,894	150,000	179,327	0	(475)	0	0	5.000	2.720	MN	1,354	0	10/19/2017	11/01/2038
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV				1FE	468,768	110.7270	442,908	400,000	453,910	0	(12,610)	0	0	5.250	1.810	FA	8,750	21,000	10/21/2016	02/01/2034
577285-5A-3	MAUI CNTY HAWAII MUNI				1FE	106,244	102.2990	97,184	95,000	97,659	0	(3,964)	0	0	5.000	0.780	MS	1,583	4,750	10/08/2015	09/01/2018
59259Y-TR-0	METROPOLITIAN TRANSN AUTH NY R				1FE	137,134	114.4930	137,392	120,000	137,050	0	(84)	0	0	5.000	1.930	MN	767	0	12/20/2017	11/15/2022
59447T-QC-0	MICHIGAN FIN AUTH REV MUNI				1FE	106,655	117.7890	106,010	90,000	106,592	0	(62)	0	0	5.000	2.120	JD	125	0	12/08/2017	12/01/2024
613340-7N-2	MONTGOMERY CNTY MD MUNI				1FE	164,132	126.5400	164,502	130,000	163,729	0	(402)	0	0	5.000	2.050	AO	831	0	11/01/2017	10/01/2027
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE				1FE	134,358	101.8080	122,170	120,000	122,498	0	(4,965)	0	0	5.000	0.820	JJ	3,000	6,000	08/03/2015	07/01/2018
646066-RD-4	NEW JERSEY ST EDL FACS AUTH RE				1FE	85,612	114.4540	80,118	70,000	81,383	0	(2,443)	0	0	5.000	1.270	JJ	1,750	4,336	03/17/2016	07/01/2022
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI				1FE	91,158	103.6970	88,142	85,000	88,462	0	(2,318)	0	0	5.000	2.140	JD	189	4,250	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI				1FE	109,031	105.8800	105,880	100,000	106,208	0	(2,427)	0	0	5.000	2.380	JD	222	5,000	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI				1FE	66,283	107.7320	64,639	60,000	64,767	0	(1,303)	0	0	5.000	2.580	JD	133	3,000	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI				1FE	55,764	109.5820	54,791	50,000	54,640	0	(966)	0	0	5.000	2.770	JD	111	2,500	11/01/2016	06/15/2022
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI				1FE	252,257	111.3680	250,578	225,000	247,832	0	(3,802)	0	0	5.000	2.970	JD	500	11,250	10/27/2016	06/15/2023
64966M-AL-3	NEW YORK NY MUNI				1FE	1,634,685	102.0520	1,530,780	1,500,000	1,536,479	0	(62,154)	0	0	5.000	0.810	FA	31,250	75,000	05/31/2016	08/01/2018
64990A-FH-3	NEW YORK ST DORM AUTH SALES TA				1FE	538,912	104.1450	510,311	490,000	514,085	0	(19,791)	0	0	5.000	0.890	MS	7,214	23,547	09/23/2016	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	125,057	120.1730	120,173	100,000	121,667	0	(2,835)	0	0	5.000	1.750	FA	1,889	4,097	10/07/2016	02/15/2025
64990E-5P-8	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	151,514	122.0360	146,443	120,000	147,766	0	(3,134)	0	0	5.000	1.910	FA	2,267	4,917	10/07/2016	02/15/2026
650010-AD-3	NY STATE THY AUTHORITY MUNI				1FE	757,495	104.2990	698,803	670,000	706,513	0	(27,099)	0	0	5.000	0.880	JJ	16,750	33,500	02/08/2016	05/01/2019
658256-3A-8	NORTH CAROLINA ST MUNI				1FE	193,183	111.1360	188,931	170,000	191,924	0	(1,259)	0	0	5.000	1.140	JD	708	2,928	10/17/2017	06/01/2021
658256-E6-5	NORTH CAROLINA ST MUNI				1FE	139,432	107.7840	129,341	120,000	131,538	0	(4,878)	0	0	5.000	0.830	MN	1,000	6,000	05/12/2016	05/01/2020
658256-R2-0	NORTH CAROLINA ST MUNI				1FE	147,700	105.5080	137,160	130,000	139,878	0	(4,184)	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	116.8770	444,133	380,000	449,578	0	(12,253)	0	0	5.000	1.470	JD	1,583	19,000	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI				1FE	206,333	122.1070	195,371	160,000	197,766	0	(4,757)	0	0	5.000	1.610	JD	667	8,000	02/24/2016	06/01/2025
677522-GZ-1	OHIO ST MUNI				1FE	145,964	120.3510	138,404	115,000	140,703	0	(3,259)	0	0	5.000	1.740	MN	958	5,750	05/12/2016	11/01/2027
677522-HS-6	OHIO ST MUNI				1FE	437,740	115.2940	409,294	355,000	416,336	0	(11,879)	0	0	5.000	1.380	JD	789	17,750	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI				1FE	443,107	117.9780	418,822	355,000	423,511	0	(10,883)	0	0	5.000	1.590	JD	789	17,750	02/26/2016	12/15/2023
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2				1FE	90,730	103.7600	83,008	80,000	83,378	0	(3,084)	0	0	5.000	1.060	FA	1,667	4,000	08/03/2015	02/01/2019
70914P-D2-5	PENNSYLVANIA ST MUNI				1FE	206,038	102.3980	194,556	190,000	195,491	0	(7,727)	0	0	5.000	0.870	MS	2,797	10,186	08/09/2016	09/15/2018
70914P-D8-2	PENNSYLVANIA STATE MUNI				1FE	246,698	117.0120	234,024	200,000	239,274	0	(5,446)	0	0	5.000	1.870	MS	2,944	10,722	08/09/2016	09/15/2024
70914P-D9-0	PENNSYLVANIA STATE MUNI				1FE	250,304	118.8730	237,746	200,000	243,286	0	(5,151)	0	0	5.000	1.950	MS	2,944	10,722	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI				1FE	253,234	120.4760	240,952	200,000	246,636	0	(4,841)	0	0	5.000	2.060	MS	2,944	10,722	08/09/2016	09/15/2026
76222R-UD-2	RHODE ISLAND ST & PROVIDENCE P				1FE	185,693	102.0110	173,419	170,000	174,175	0	(7,115)	0	0	5.000	0.770	FA	3,542	8,500	05/12/2016	08/01/2018
79771T-LK-1	SAN FRANCISCO CALIF CITY CNTY ARPT				1FE	137,579	105.0600	126,072	120,000	127,081	0	(4,811)	0	0	5.000	0.900	JD	267	6,000	10/09/2015	06/15/2019
801546-QE-5	SANTA CLARA CNTY CA MUNI				1FE	88,304	126.5270	88,569	70,000	88,088	0	(215)	0	0	5.000	2.020	FA	438	0	11/03/2017	08/01/2028
801546-QF-2	SANTA CLARA CNTY CA MUNI				1FE	87,742	125.8310	88,082	70,000	87,534	0	(208)	0	0	5.000	2.100	FA	438	0	11/03/2017	08/01/2029
801546-QG-0	SANTA CLARA CNTY CA MUNI				1FE	87,116	125.0400	87,528	70,000	86,916	0	(200)	0	0	5.000	2.190	FA	438	0	11/03/2017	08/01/2030
801546-QH-8	SANTA CLARA CNTY CA MUNI				1FE	86,633	124.3530	87,047	70,000	86,439	0	(194)	0	0	5.000	2.260	FA	438	0	11/03/2017	08/01/2031
801546-QJ-4	SANTA CLARA CNTY CA MUNI				1FE	86,153	123.7680	86,638	70,000	85,965	0	(188)	0	0	5.000	2.330	FA	438	0	11/03/2017	08/01/2032
801546-QK-1	SANTA CLARA CNTY CA MUNI				1FE	85,744	123.2830	86,298	70,000	85,561	0	(182)	0	0	5.000	2.390	FA	438	0	11/03/2017	08/01/2033
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC				1FE	73,694	103.7490	67,437	65,000	67,737	0	(2,499)	0	0	5.000	1.070	FA	1,354	3,250	08/03/2015	02/01/2019
882723-SL-4	TEXAS ST MUNI				1FE	217,188	111.9200	201,456	180,000	204,791	0	(6,422)	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	105.8410	89,965	85,000	90,591	0	(3,144)	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	111.5910	184,125	165,000	183,177	0	(4,867)	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	105.1070	89,341	85,000	89,958	0	(3,261)	0	0	5.000	1.070	JJ	2,125	4,250	08/11/2015	07/01/2019
928109-L5-4	VIRGINIA ST MUNI				1FE	263,850	111.1010	244,422	220,000	249,961	0	(8,589)	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	124.2540	124,250	100,000	125,688	0	(2,813)	0	0	5.000	1.710	JD	417	5,295	11/01/2016	06/01/2026
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH F				1FE	612,280	114.0000	570,000	500,000	583,736	0	(17,654)	0	0	5.000	1.230	FA	15,551	30,139	05/03/2016	08/01/2022
93974D-YD-4	WASHINGTON ST				1FE	1,295,030	121.9520	1,219,520	1,000,000	1,255,238	0	(27,288)	0	0	5.000	1.780	FA	20,833	52,361	06/29/2016	08/01/2028
93974D-YE-2	WASHINGTON ST				1FE	1,288,650	121.5160	1,215,160	1,000,000	1,249,821	0	(26,631)	0	0	5.000	1.840	FA	20,833	52,361	06/29/2016	08/01/2029
97705M-DG-7	WISC ST FOR ISSUES DTD PR MUNI				1FE	543,591	117.6660	535,380	455,000	527,772	0	(8,905)	0	0	5.000	2.590	MN	6,635	22,750	02/25/2016	05/01/2035
97705M-JF-3	WISC ST FOR ISSUES DTD PR MUNI				1FE	166,872	117.5050	164,507	140,000	166,319	0	(552)	0	0	5.000	1.610	MN	894	0	10/25/2017	11/01/2023
97705M-JG-1	WISC ST FOR ISSUES DTD PR MUNI				1FE	206,183	119.8310	203,713	170,000	205,554	0	(629)	0	0	5.000	1.740	MN	1,086	0	10/25/2017	11/01/2024
97705M-KM-6	WISCONSIN ST MUNI				1FE	199,493	117.1520	199,158	170,000	199,177	0	(316)	0	0	5.000	2.430	MN	732	0	11/16/2017	05/01/2038
986438-MC-0	YORK CNTY SC MUNI				1FE	150,018	116.1610	139,393	120,000	142,460	0	(4,108)	0	0	5.000	1.300	AO	1,500	6,000	02/19/2016	04/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						26,947,142	XXX	25,321,266	22,510,000	25,612,951	0	(673,775)	0	0	XXX	XXX	XXX	333,680	1,001,170	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						26,947,142	XXX	25,321,266	22,510,000	25,612,951	0	(673,775)	0	0	XXX	XXX	XXX	333,680	1,001,170	XXX	XXX
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI				1FE	896,030	103.3050	836,771	810,000	854,359	0	(30,820)	0	0	5.250	1.330	JD	3,544	42,525	08/18/2016	12/01/2043
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI				1FE	148,850	120.1000	144,120	120,000	142,819	0	(2,940)	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	102.3230	501,383	490,000	515,028	0	(15,031)	0	0	5.250	2.030	FA	9,718	25,725	08/18/2016	08/15/2047
517696-4Y-3	LAS VEGAS NEV MUNI				1FE	202,402	120.9760	199,610	165,000	195,686	0	(3,353)	0	0	5.000	2.470	MS	2,750	8,250	12/08/2015	09/01/2027
517696-5A-4	LAS VEGAS NEV MUNI				1FE	284,265	119.9010	281,767	235,000	275,480	0	(4,388)	0	0	5.000	2.640	MS	3,917	11,750	12/08/2015	09/01/2029
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	196,526	118.1360	189,018	160,000	187,828	0	(4,237)	0	0	5.000	1.970	FA	3,021	8,000	12/01/2015	02/15/2024
86476P-WB-0	SUFFOLK CNTY N Y MUNI				1FE	100,519	111.4410	100,296	90,000	100,496	0	(20)	0	0	5.000	2.010	FA	38	0	12/15/2017	02/01/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,363,932	XXX	2,252,965	2,070,000	2,271,696	0	(60,789)	0	0	XXX	XXX	XXX	25,255	102,250	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						2,363,932	XXX	2,252,965	2,070,000	2,271,696	0	(60,789)	0	0	XXX	XXX	XXX	25,255	102,250	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	[illegible]			1FE	39,605	15.5820	38,955	250,000	40,172	0	399	0	0	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046
008770-PQ-6	AIKEN CNTY SC CONS SCH DIST MUNI				1FE	458,558	110.1770	429,690	390,000	434,739	0	(13,756)	0	0	5.000	1.290	MS	6,500	19,500	03/15/2016	03/01/2021
008770-PR-4	AIKEN CNTY SC CONS SCH DIST MUNI				1FE	179,937	113.1150	169,673	150,000	171,383	0	(4,943)	0	0	5.000	1.460	MS	2,500	7,500	03/15/2016	03/01/2022
021087-UZ-2	ALPINE UTAH SCH DIST MUNI				1FE	610,015	113.2330	566,165	500,000	579,693	0	(18,412)	0	0	5.000	1.110	MS	7,361	25,000	05/03/2016	03/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				1FE	215,946	107.0330	203,363	190,000	205,454	0	(8,312)	0	0	5.500	1.010	MN	1,742	10,450	09/21/2016	11/01/2019
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HE				1FE	168,174	113.3570	170,036	150,000	167,909	0	(265)	0	0	5.000	3.550	MN	1,271	0	10/18/2017	11/01/2050
13063C-ZR-4	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	223,394	119.4460	215,003	180,000	214,777	0	(4,849)	0	0	5.000	1.900	MS	3,000	9,000	03/10/2016	09/01/2024
15504R-GB-9	CENTRAL PUGET SOUND WASH REGL MUNI				1FE	209,696	119.7920	209,636	175,000	203,239	0	(3,197)	0	0	5.000	2.700	MN	1,458	8,750	12/09/2015	11/01/2032
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI				1FE	83,406	120.4810	84,337	70,000	83,276	0	(131)	0	0	5.000	2.370	JD	156	1,750	11/28/2017	12/15/2031
180848-QJ-5	CLARK CNTY NEV FOR ISSUES DTD MUNI				1FE	183,164	109.0710	169,060	155,000	172,272	0	(5,981)	0	0	5.000	1.000	MN	1,292	7,750	02/18/2016	11/01/2020
181059-UK-0	CLARK CNTY NEV SCH DIST FOR IS				1FE	246,826	113.0300	231,712	205,000	236,413	0	(6,780)	0	0	5.000	1.430	JD	456	10,250	05/20/2016	06/15/2022
181059-UL-8	CLARK CNTY NEV SCH DIST FOR IS				1FE	624,204	115.3050	588,056	510,000	600,123	0	(15,685)	0	0	5.000	1.600	JD	1,133	25,500	05/20/2016	06/15/2023
181059-UM-6	CLARK CNTY NEV SCH DIST FOR IS				1FE	631,421	117.2750	598,103	510,000	609,336	0	(14,391)	0	0	5.000	1.790	JD	1,133	25,500	05/20/2016	06/15/2024
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI				1FE	81,707	107.8850	75,520	70,000	76,035	0	(2,440)	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	116.3150	87,236	75,000	86,325	0	(1,958)	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	118.8260	101,002	85,000	99,330	0	(2,060)	0	0	5.000	2.170	JD	354	4,250	08/12/2015	06/01/2024
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT				1FE	81,614	108.5780	81,434	75,000	81,467	0	(147)	0	0	5.000	1.900	MN	250	0	11/30/2017	11/15/2020
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT				1FE	33,380	111.1860	33,356	30,000	33,325	0	(55)	0	0	5.000	2.010	MN	100	0	11/30/2017	11/15/2021
254764-JW-4	DISTRICT COLUMBIA MUNI				1FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000	JJ	1,875	0	08/14/2015	07/15/2032
254764-JX-2	DISTRICT COLUMBIA MUNI				1FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000	JJ	1,875	0	08/14/2015	07/15/2033
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV				1FE	444,532	121.3260	424,641	350,000	428,231	0	(9,659)	0	0	5.000	1.800	JJ	8,750	17,500	04/04/2016	07/01/2025
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI				1FE	94,121	119.2130	95,370	80,000	93,978	0	(143)	0	0	5.000	2.460	FA	1,667	0	11/28/2017	02/01/2034
419792-JW-7	HAWAII ST MUNI				1FE	99,239	108.8380	92,512	85,000	93,856	0	(3,153)	0	0	5.000	1.140	AO	1,063	4,250	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI				1FE	89,114	103.9880	83,190	80,000	83,863	0	(3,283)	0	0	5.000	0.830	MS	1,333	4,000	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI				1FE	91,935	107.1030	85,682	80,000	86,911	0	(3,142)	0	0	5.000	0.960	MS	1,333	4,000	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI				1FE	94,498	110.2100	88,168	80,000	89,707	0	(2,997)	0	0	5.000	1.090	MS	1,333	4,000	04/26/2016	03/01/2021
44244C-GK-7	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	300,241	122.2610	287,313	235,000	290,533	0	(5,647)	0	0	5.000	2.070	MN	1,501	11,750	04/05/2016	11/15/2027
44244C-GS-0	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	165,555	119.1550	160,859	135,000	161,105	0	(2,591)	0	0	5.000	2.550	MN	863	6,750	04/05/2016	11/15/2034
478700-V8-7	JOHNSON CNTY KANS UNI SCH DIST				1FE	285,378	105.7880	264,470	250,000	266,578	0	(9,326)	0	0	5.000	1.160	AO	3,125	12,500	12/16/2015	10/01/2019
495289-SY-7	KING COUNTY SWEER REV MUNI				1FE	150,857	100.0000	135,000	135,000	135,000	0	(6,796)	0	0	5.750	0.690	JJ	3,881	7,763	08/26/2015	01/01/2043
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	135,538	115.2510	126,776	110,000	129,485	0	(3,674)	0	0	5.000	1.370	FA	2,292	6,814	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	156,643	117.7760	147,220	125,000	150,186	0	(3,921)	0	0	5.000	1.510	FA	2,604	7,743	04/18/2016	02/01/2024
517845-AW-3	LAS VEGAS VY NEV WTR DIST FOR MUNI				1FE	352,830	118.5230	361,495	305,000	345,679	0	(4,155)	0	0	5.000	3.180	JD	3,601	15,250	03/11/2016	06/01/2041
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS R				1FE	143,348	107.4520	134,315	125,000	136,104	0	(4,589)	0	0	5.000	1.190	MN	799	6,250	05/12/2016	05/15/2020
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS R				1FE	146,994	110.1650	137,706	125,000	140,119	0	(4,357)	0	0	5.000	1.320	MN	799	6,250	05/12/2016	05/15/2021
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI				1FE	256,194	122.1930	244,386	200,000	249,331	0	(5,312)	0	0	5.000	1.850	JJ	5,000	7,944	08/29/2016	07/01/2030
54466H-FV-3	LOS ANGELES CNTY CALIF MET TRA				1FE	145,157	121.8630	146,236	120,000	144,762	0	(394)	0	0	5.000	2.540	JJ	1,017	0	10/17/2017	07/01/2038
54466H-FX-9	LOS ANGELES CNTY CALIF MET TRA				1FE	204,993	121.6730	206,844	170,000	204,445	0	(548)	0	0	5.000	2.580	JJ	1,440	0	10/17/2017	07/01/2040
57582P-Q5-2	MASSACHUSETTS ST MUNI				1FE	141,151	111.3700	133,644	120,000	132,649	0	(3,377)	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	116.9330	192,939	165,000	190,792	0	(3,149)	0	0	5.000	2.640	MN	2,888	8,250	02/25/2016	05/01/2035
57584X-7C-9	MASSACHUSETTS ST DEV FIN AGY MUNI				1FE	422,723	117.3920	422,611	360,000	422,704	0	(18)	0	0	5.000	3.770	JJ	150	0	12/15/2017	07/01/2038
57584X-8D-6	MASSACHUSETTS ST DEV FIN AGY MUNI				1FE	249,841	113.2940	249,247	220,000	249,787	0	(53)	0	0	5.000	1.850	JJ	92	0	12/15/2017	07/01/2022
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R				1FE	78,842	116.3340	81,434	70,000	77,110	0	(802)	0	0	5.000	3.470	FA	1,322	3,500	10/07/2015	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	78,532	115.9600	81,172	70,000	76,865	0	(773)	0	0	5.000	3.520	FA	1,322	3,500	10/07/2015	08/15/2034
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE	114,790	108.4080	108,408	100,000	110,107	0	(3,914)	0	0	5.000	0.960	JJ	2,306	3,681	10/06/2016	07/15/2020
57584X-XQ-9	GOLDMAN SACHS & CO MUNI				1FE	121,434	114.4330	114,433	100,000	117,072	0	(3,646)	0	0	5.000	1.130	JJ	2,306	3,681	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE	100,620	122.4600	97,968	80,000	98,325	0	(1,945)	0	0	5.000	2.060	JJ	1,844	2,944	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	25,142	121.8490	24,370	20,000	24,564	0	(484)	0	0	5.000	2.070	JJ	461	736	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	62,307	121.0700	60,535	50,000	60,928	0	(1,153)	0	0	5.000	2.180	JJ	1,153	1,840	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	37,235	120.7250	36,218	30,000	36,426	0	(676)	0	0	5.000	2.230	JJ	692	1,104	10/06/2016	07/15/2034
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI	G			1FE	39,893	15.6390	39,098	250,000	43,518	0	2,582	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	121.3270	279,052	230,000	278,091	0	(5,072)	0	0	5.000	2.280	JJ	5,750	11,500	10/20/2016	07/01/2030
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	148,460	115.0610	143,826	125,000	145,049	0	(2,056)	0	0	5.000	2.860	JJ	3,125	6,250	04/07/2016	07/01/2035
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	115,902	100.0000	110,000	110,000	110,000	0	(4,615)	0	0	5.000	0.780	JJ	2,750	5,500	09/15/2016	01/01/2027
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI				1FE	432,018	120.7640	434,750	360,000	431,621	0	(397)	0	0	5.000	2.230	MN	850	0	11/22/2017	11/15/2025
59261A-PW-1	METROPLITAN TRANSN AUTH NY R MUNI				1FE	508,704	122.4410	514,252	420,000	508,276	0	(428)	0	0	5.000	2.360	MN	992	0	11/22/2017	11/15/2026
59447T-HF-3	MICHIGAN FIN AUTH REV MUNI				1FE	521,807	112.2550	505,148	450,000	510,714	0	(6,767)	0	0	5.000	3.050	MN	3,750	22,500	05/03/2016	11/01/2044
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	218,274	123.5630	210,057	170,000	213,102	0	(4,330)	0	0	5.000	1.910	JJ	4,250	6,304	11/01/2016	01/01/2027
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET				1FE	64,632	122.9190	61,460	50,000	63,005	0	(1,311)	0	0	5.000	1.840	JJ	1,250	1,854	09/01/2016	01/01/2028
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET				1FE	128,617	122.3710	122,371	100,000	125,444	0	(2,556)	0	0	5.000	1.900	JJ	2,500	3,708	09/06/2016	01/01/2029
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET				1FE	63,774	121.7340	60,867	50,000	62,254	0	(1,224)	0	0	5.000	2.000	JJ	1,250	1,854	09/01/2016	01/01/2030

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
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET				1FE	254,714	120.7420	241,484	200,000	248,683	0	(4,859)	0	0	5.000	2.020	JJ	5,000	7,417	09/06/2016	01/01/2031
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET				1FE	126,770	120.0690	120,069	100,000	122,955	0	(3,075)	0	0	5.000	1.520	JJ	2,500	3,708	09/01/2016	01/01/2025
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET				1FE	115,831	121.9800	109,782	90,000	112,589	0	(2,613)	0	0	5.000	1.630	JJ	2,250	3,338	09/01/2016	01/01/2026
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU				1FE	132,000	105.2750	121,066	115,000	121,907	0	(4,298)	0	0	5.000	1.160	FA	2,396	5,750	08/11/2015	08/01/2019
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU				1FE	172,410	105.2750	157,913	150,000	159,155	0	(5,701)	0	0	5.000	1.100	FA	3,125	7,500	08/25/2015	08/01/2019
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA				2FE	166,289	110.0210	165,032	150,000	165,978	0	(311)	0	0	5.000	3.560	MS	2,500	0	10/18/2017	09/01/2046
646066-4T-4	NEW JERSEY ST EDL FACS AUTH RE MUNI				1FE	108,671	108.3580	108,358	100,000	108,633	0	(38)	0	0	5.000	1.470	JJ	56	0	12/15/2017	07/01/2020
646066-4X-5	NEW JERSEY ST EDL FAC AUTH RE MUNI				1FE	119,781	119.8700	119,870	100,000	119,749	0	(32)	0	0	5.000	1.770	JJ	56	0	12/15/2017	07/01/2024
646066-GZ-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	126,399	105.1530	115,668	110,000	116,416	0	(4,220)	0	0	5.000	1.070	JJ	2,750	5,500	08/10/2015	07/01/2019
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	99,261	117.2980	93,838	80,000	94,824	0	(2,568)	0	0	5.000	1.470	JJ	2,000	4,956	03/09/2016	07/01/2023
646066-QW-3	NEW JERSEY ST EDL FACS AUTH RE				1FE	245,294	119.8700	233,747	195,000	235,232	0	(5,819)	0	0	5.000	1.640	JJ	4,875	12,079	03/09/2016	07/01/2024
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	102,033	124.3000	99,440	80,000	98,600	0	(1,987)	0	0	5.000	2.010	JJ	2,000	4,956	03/09/2016	07/01/2027
646066-RB-8	NEW JERSEY ST EDL FACS AUTH RE				1FE	81,591	108.3580	75,851	70,000	76,895	0	(2,710)	0	0	5.000	1.000	JJ	1,750	4,336	03/17/2016	07/01/2020
646066-RC-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	77,760	111.4740	72,458	65,000	73,607	0	(2,397)	0	0	5.000	1.130	JJ	1,625	4,026	03/17/2016	07/01/2021
646066-RE-2	NEW JERSEY ST EDL FACS AUTH RE				1FE	74,585	117.2980	70,379	60,000	71,219	0	(1,946)	0	0	5.000	1.450	JJ	1,500	3,717	03/17/2016	07/01/2023
646066-RG-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	146,864	122.3410	140,692	115,000	141,248	0	(3,249)	0	0	5.000	1.740	JJ	2,875	7,124	03/17/2016	07/01/2025
646066-RH-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	38,809	124.4780	37,343	30,000	37,426	0	(800)	0	0	5.000	1.840	JJ	750	1,858	03/17/2016	07/01/2026
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	127,031	122.8910	122,891	100,000	124,049	0	(2,581)	0	0	5.000	1.920	JJ	2,500	5,111	11/01/2016	07/01/2026
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	556,689	107.2960	525,750	490,000	532,751	0	(19,084)	0	0	5.000	0.990	MS	7,214	23,547	09/22/2016	03/15/2020
64990A-FM-2	NEW YORK ST DORM AUTH SALES TA				1FE	603,023	116.0840	568,812	490,000	581,766	0	(16,951)	0	0	5.000	1.270	MS	7,214	23,547	09/23/2016	03/15/2023
64990E-EV-5	NEW YORK ST DORM AUTH REVS MUNI				1FE	1,192,400	110.2660	1,102,660	1,000,000	1,121,812	0	(37,121)	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	110.9130	49,911	45,000	50,936	0	(823)	0	0	5.000	2.760	JJ	1,125	2,250	05/19/2016	07/01/2034
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	574,710	109.9870	549,935	500,000	561,787	0	(8,521)	0	0	5.000	2.900	JJ	12,500	25,000	06/16/2016	07/01/2041
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	464,551	109.8020	461,168	420,000	457,002	0	(5,014)	0	0	5.000	3.460	JJ	10,500	18,000	01/04/2017	07/01/2046
650116-AV-8	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	1,032,202	110.9450	1,015,147	915,000	1,012,210	0	(13,185)	0	0	5.250	3.400	JJ	24,019	42,788	01/04/2017	01/01/2050
658256-H4-7	NORTH CAROLINA ST MUNI				1FE	854,828	101.1840	758,880	750,000	760,430	0	(31,151)	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	118.8630	89,147	75,000	86,421	0	(1,320)	0	0	5.000	2.780	MS	1,250	3,750	08/04/2015	09/01/2029
677650-BX-3	OHIO STATE WATER DEVELOP AUTH MUNI				1FE	110,306	120.2850	108,257	90,000	107,125	0	(1,809)	0	0	5.000	2.480	JD	375	4,500	03/10/2016	12/01/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE	158,054	120.4530	156,589	130,000	153,539	0	(2,596)	0	0	5.000	2.510	FA	2,708	6,500	03/03/2016	02/01/2033
68607V-N6-8	OREGON ST DEPT ADMINISTRATIVE MUNI				1FE	114,676	110.4380	104,916	95,000	107,577	0	(3,800)	0	0	5.000	0.860	AO	1,188	4,750	02/10/2016	04/01/2021
717817-TR-1	PHILADELPHIA PA ARPT REV MUNI				1FE	83,971	104.6820	83,746	80,000	83,892	0	(79)	0	0	5.000	1.700	JJ	122	0	12/15/2017	07/01/2019
717817-UJ-7	PHILADELPHIA PA ARPT REV MUNI				1FE	92,960	116.3280	93,062	80,000	92,923	0	(37)	0	0	5.000	3.030	JJ	122	0	12/15/2017	07/01/2036
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	34,504	115.0720	34,522	30,000	34,469	0	(35)	0	0	5.000	3.220	MN	133	0	11/16/2017	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	34,312	114.4360	34,331	30,000	34,278	0	(34)	0	0	5.000	3.290	MN	133	0	11/16/2017	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	34,013	113.4460	34,034	30,000	33,982	0	(31)	0	0	5.000	3.400	MN	133	0	11/16/2017	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	22,585	113.0000	22,600	20,000	22,565	0	(20)	0	0	5.000	3.450	MN	89	0	11/16/2017	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	11,212	112.2010	11,220	10,000	11,203	0	(9)	0	0	5.000	3.540	MN	44	0	11/16/2017	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	22,371	111.9370	22,387	20,000	22,353	0	(18)	0	0	5.000	3.570	MN	89	0	11/16/2017	05/01/2037
718814-Q3-3	PHOENIX ARIZ MUNI				1FE	125,836	121.4810	121,481	100,000	122,590	0	(2,793)	0	0	5.000	1.770	JJ	2,500	4,000	10/28/2016	07/01/2025
736742-WL-7	PORTLAND OREGAN SWR SYS REV MUNI				1FE	498,564	110.9250	460,339	415,000	469,122	0	(15,462)	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	116.7100	676,918	580,000	695,351	0	(20,326)	0	0	5.000	1.220	JD	1,289	29,000	08/26/2016	06/15/2023
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI				2FE	149,041	109.1050	147,292	135,000	145,095	0	(1,415)	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	101.7100	315,301	310,000	313,745	0	(7,335)	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	95.9070	115,088	120,000	113,203	0	330	0	0	1.094	1.450	MJSD	109	1,541	10/24/2016	12/01/2035
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	83,847	118.1690	82,718	70,000	83,606	0	(241)	0	0	5.000	1.590	JJ	389	0	11/09/2017	01/01/2024
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	86,654	122.7250	85,908	70,000	86,441	0	(213)	0	0	5.000	1.830	JJ	389	0	11/09/2017	01/01/2026
79730C-GH-1	SAN DIEGO CALIF PUB FACS FING MUNI				1FE	1,087,290	102.0750	1,020,750	1,000,000	1,024,323	0	(41,442)	0	0	5.000	0.810	FA	20,833	50,000	05/31/2016	08/01/2018
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNT				1FE	250,008	123.8900	247,780	200,000	244,730	0	(4,539)	0	0	5.000	2.190	MN	1,667	10,306	10/28/2016	11/01/2028
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT				1FE	122,427	101.6400	111,804	110,000	112,152	0	(4,702)	0	0	5.000	0.680	JD	244	5,500	10/07/2015	06/15/2018
842329-AA-2	SOUTHERN BAPTIST HOSPITAL MUNI FTST				1FE	0	0.0000	0	0	0	0	0	0	0	4.857	0.000	JJ	1,579	0	10/14/2015	07/15/2045
847113-CB-1	SPARTANBURG S C REGL HEALTH SV				1FE	100,000	99.6170	99,617	100,000	100,000	0	0	0	0	3.458	3.450	AO	96	0	12/15/2017	04/15/2025
847113-CC-9	SPARTANBURG S C REGL HEALTH SV				1FE	220,000	99.5670	219,047	220,000	220,000	0	0	0	0	3.558	3.550	AO	217	0	12/15/2017	04/15/2026
847113-CD-7	SPARTANBURG S C REGL HEALTH SV				1FE	80,000	99.5900	79,672	80,000	80,000	0	0	0	0	3.658	3.650	AO	81	0	12/15/2017	04/15/2027
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	75,378	106.7500	69,388	65,000	69,926	0	(2,318)	0	0	5.000	1.300	FA	1,354	3,250	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	89,012	112.6520	84,489	75,000	84,060	0	(2,114)	0	0	5.000	1.910	FA	1,563	3,750	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	77,977	116.2600	75,569	65,000	74,954	0	(1,440)	0	0	5.000	2.380	MN	542	3,250	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI				1FE	77,373	117.0970	76,113	65,000	74,501	0	(1,369)	0	0	5.000	2.490	MN	542	3,250	10/21/2015	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86476P-WQ-7	SUFFOLK CNTY NY MUNI				1FE	82,924	119.0590	83,341	70,000	82,911	0	(13)	0	0	5.000	2.390	AO	29	0	12/15/2017	10/15/2025
88256H-AK-4	TX MUN GAS ACQUISITION &SU MUNI				2FE	364,533	112.3640	353,947	315,000	351,439	0	(6,827)	0	0	5.000	2.500	JD	700	15,750	09/30/2016	12/15/2023
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURF				2FE	115,669	111.4140	111,414	100,000	113,362	0	(1,451)	0	0	5.000	3.100	JD	2,514	5,000	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURF				2FE	114,329	111.0440	111,044	100,000	112,232	0	(1,319)	0	0	5.000	3.250	JD	2,514	5,000	05/19/2016	12/31/2045
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	138,977	107.4410	128,929	120,000	129,061	0	(3,927)	0	0	5.000	1.570	AO	1,500	6,000	06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI				1FE	161,048	119.5340	155,394	130,000	154,236	0	(3,318)	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	106.8110	138,854	130,000	140,539	0	(5,199)	0	0	5.000	0.900	JJ	3,250	4,821	09/23/2016	01/01/2020
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF MUNI				1FE	291,423	109.9640	274,910	250,000	279,475	0	(9,631)	0	0	5.000	1.000	JJ	6,250	9,271	09/23/2016	01/01/2021
914367-DJ-3	UNIVERSITY KANS HOSP AUTH HEAL				1FE	83,936	113.9610	85,471	75,000	82,292	0	(815)	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	122.9510	159,836	130,000	159,185	0	(3,219)	0	0	5.000	2.030	AO	1,625	6,500	02/26/2016	04/01/2027
914402-3Q-3	UNIVERSITY MD SYS AUXILLIARY FA				1FE	144,916	122.1840	140,512	115,000	139,940	0	(2,739)	0	0	5.000	2.120	AO	1,438	5,750	02/26/2016	04/01/2028
914402-4H-2	UNIVERSITY MD SYS AUXILLIARY FA				1FE	145,920	120.7350	138,845	115,000	140,076	0	(3,213)	0	0	5.000	1.780	AO	1,438	5,750	02/26/2016	04/01/2025
914455-PW-4	UNIVERSITY MICH UNIV REVS MUNI				1FE	90,632	120.0850	90,064	75,000	87,855	0	(1,376)	0	0	5.000	2.670	AO	938	3,750	12/02/2015	04/01/2032
914455-PX-2	UNIVERSITY MICH UNIV REVS MUNI				1FE	90,257	119.6700	89,753	75,000	87,552	0	(1,340)	0	0	5.000	2.720	AO	938	3,750	12/02/2015	04/01/2033
91802R-BP-3	UTILITY DEBT SECURITIZATION AU				1FE	137,324	120.6430	138,739	115,000	133,195	0	(2,018)	0	0	5.000	2.770	JD	256	5,750	12/01/2015	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU				1FE	388,734	119.2730	393,601	330,000	377,954	0	(5,279)	0	0	5.000	2.930	JD	733	16,500	12/01/2015	12/15/2037
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	383,755	103.7160	352,634	340,000	353,260	0	(12,072)	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	108.4390	173,502	160,000	175,375	0	(5,629)	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	106.7500	240,188	225,000	241,618	0	(7,809)	0	0	5.000	1.390	FA	4,688	11,250	08/10/2015	02/01/2020
927793-XT-1	VIRGINIA COMWLTH TRANSN BOARD MUNI				1FE	360,813	118.7030	356,109	300,000	342,582	0	(6,077)	0	0	5.000	2.570	MN	1,917	15,000	11/25/2014	05/15/2027
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O				1FE	79,110	114.3310	74,315	65,000	75,449	0	(2,193)	0	0	5.000	1.360	FA	1,354	4,099	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	74,302	117.0820	70,249	60,000	71,138	0	(1,897)	0	0	5.000	1.510	FA	1,250	3,783	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O				1FE	163,272	119.6280	155,516	130,000	156,886	0	(3,831)	0	0	5.000	1.660	FA	2,708	8,197	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O				1FE	118,352	112.5260	112,526	100,000	114,449	0	(3,421)	0	0	5.000	1.350	FA	2,083	3,625	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O				1FE	145,187	115.2510	138,301	120,000	140,733	0	(3,903)	0	0	5.000	1.460	FA	2,500	4,350	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	175,074	119.9980	167,997	140,000	170,491	0	(4,017)	0	0	5.000	1.720	FA	2,917	5,075	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O				1FE	164,572	121.8560	158,413	130,000	160,605	0	(3,482)	0	0	5.000	1.850	FA	2,704	4,713	11/01/2016	02/01/2026
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O				1FE	127,614	123.5740	123,574	100,000	124,798	0	(2,468)	0	0	5.000	2.000	FA	2,083	3,625	11/01/2016	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	97,432	118.2950	100,551	85,000	94,980	0	(1,144)	0	0	5.000	3.240	FA	1,771	4,250	10/21/2015	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	75,810	118.8290	77,239	65,000	73,659	0	(1,002)	0	0	5.000	3.020	FA	1,354	3,250	10/21/2015	08/01/2033
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	1,302,520	122.4780	1,224,780	1,000,000	1,261,592	0	(28,063)	0	0	5.000	1.710	FA	20,833	52,360	06/29/2016	08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI				1FE	432,413	117.8200	406,476	345,000	418,384	0	(9,127)	0	0	5.000	1.910	JD	1,438	17,250	05/06/2016	06/01/2025
95737T-CD-6	WESTCHESTER CNTY NY LOC DEV C MUNI				2FE	245,064	109.4690	240,832	220,000	241,090	0	(2,299)	0	0	5.000	3.580	MN	1,833	11,000	03/24/2016	11/01/2046
97705M-KU-8	WISC ST FOR ISSUES DTD PR MUNI				1FE	108,140	121.7970	109,617	90,000	108,123	0	(15)	0	0	5.000	2.560	MN	35	0	12/21/2017	11/01/2032
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S				1FE	60,973	101.7030	55,937	55,000	56,119	0	(2,223)	0	0	5.000	0.910	JJ	1,375	2,750	10/07/2015	07/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						31,748,750	XXX	30,414,019	27,225,000	30,578,164	0	(671,391)	0	0	XXX	XXX	XXX	383,943	1,144,469	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC				1	97,633	106.2040	96,541	90,901	96,963	0	(1,256)	0	0	4.000	3.350	MON	303	3,636	11/25/2014	04/01/2041
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				1	280,190	104.6270	274,013	261,895	279,635	0	(3,467)	0	0	4.000	3.440	MON	873	10,476	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	257,517	104.6280	251,735	240,600	257,005	0	(2,983)	0	0	4.000	3.440	MON	802	9,624	11/09/2016	11/01/2046
3132GK-ZQ-2	FGOLD 30 YR FHLMC				1	87,264	106.2050	86,288	81,247	86,681	0	(985)	0	0	4.000	3.360	MON	271	3,250	11/25/2014	11/01/2041
3132GU-KH-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	556,651	103.3880	544,198	526,365	551,870	0	(5,001)	0	0	3.500	3.050	MON	1,535	18,423	06/28/2012	06/01/2042
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	58,282	104.6150	56,967	54,454	58,166	0	(462)	0	0	4.000	3.440	MON	182	2,178	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	259,788	104.6210	253,938	242,722	259,268	0	(3,659)	0	0	4.000	3.440	MON	809	9,709	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	4,752,531	100.2130	4,763,771	4,753,646	4,752,567	0	75	0	0	3.000	3.000	MON	11,884	142,609	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	22,421	104.6260	21,917	20,948	22,376	0	(301)	0	0	4.000	3.440	MON	70	838	11/09/2016	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	20,341	103.0290	20,331	19,733	20,339	0	(5)	0	0	3.500	3.250	MON	58	58	11/02/2017	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	67,766	103.0420	67,678	65,680	67,758	0	(15)	0	0	3.500	3.240	MON	192	192	11/02/2017	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	2,451,763	100.2130	2,457,562	2,452,338	2,451,782	0	47	0	0	3.000	3.000	MON	6,131	73,570	11/29/2016	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	359,976	103.2050	359,126	347,973	359,923	0	(195)	0	0	3.500	3.200	MON	1,015	1,015	11/02/2017	08/01/2044
31335H-HL-0	FG C90235 - 20 YEAR			4	1	1,480	100.9480	1,487	1,473	1,473	0	(1)	0	0	6.500	6.440	MON	8	96	10/13/1998	10/01/2018
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				1	1,545,402	100.6230	1,485,520	1,476,323	1,542,316	0	(8,350)	0	0	3.000	2.630	MON	3,691	44,290	11/01/2016	07/01/2045
3137BP-JX-8	FEDERAL HOME LOAN MTGE CO ABS FTST				1	1,706,389	100.9730	1,646,335	1,630,471	1,702,970	0	(12,791)	0	0	3.000	2.640	MON	4,076	48,914	06/09/2016	11/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO			4	1	649,177	103.0990	624,962	606,177	647,042	0	(5,416)	0	0	3.500	2.820	MON	1,768	21,216	11/02/2016	03/01/2046
3137BX-QY-1	FHMS_K064				1	794,072	102.9980	798,235	775,000	794,179	0	107	0	0	3.224	2.660	MON	2,082	0	12/21/2017	03/01/2027
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC				1FE	332,998	102.9480	334,581	325,000	333,040	0	42	0	0	3.244	2.710	MON	879	0	12/21/2017	08/01/2027
3137FC-KD-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	4,757,714	99.9580	4,748,005	4,750,000	4,757,730	0	16	0	0	3.000	2.960	MON	11,875	0	12/05/2017	10/01/2027

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
3138AU-RL-3	FED NTL MTG ASSO FNMA				1	95,801	103.5780	94,139	90,887	94,950	0	(1,393)	0	0	3.500	2.460	MON	265	3,181	01/04/2016	10/01/2026
3138EJ-ZR-2	FED NTL MTG ASSO FNMA				1	251,763	103.3590	244,159	236,224	251,118	0	(2,643)	0	0	3.500	2.930	MON	689	8,268	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA				1	72,891	103.3600	70,664	68,367	72,702	0	(818)	0	0	3.500	2.920	MON	199	2,393	09/19/2016	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA				1	27,077	103.4730	26,257	25,376	27,009	0	(317)	0	0	3.500	2.930	MON	74	888	09/19/2016	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				1	266,412	105.0710	262,414	249,749	265,326	0	(3,500)	0	0	4.000	3.470	MON	833	9,990	08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA				1	175,085	105.0710	171,565	163,285	174,404	0	(3,121)	0	0	4.000	3.370	MON	544	6,531	02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA				1	370,934	105.5530	367,097	347,784	369,628	0	(4,359)	0	0	4.000	3.470	MON	1,159	13,911	12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA				1	952,554	105.7510	924,161	873,903	949,576	0	(12,235)	0	0	4.000	3.290	MON	2,913	34,956	08/29/2016	02/01/2046
3138ER-LX-6	FED NTL MTG ASSO FNMA				1	37,156	99.9600	36,923	36,938	37,142	0	(37)	0	0	2.500	2.410	MON	77	923	11/23/2016	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO FNMA				1	48,289	100.3520	48,344	48,175	48,289	0	0	0	0	3.000	2.980	MON	120	0	12/12/2017	12/01/2046
3138ET-TP-1	FNMA 30 YR POOL FNMA				1	874,751	106.1920	846,633	797,266	871,855	0	(12,995)	0	0	4.000	3.240	MON	2,658	31,891	08/29/2016	07/01/2046
3138LV-CV-3	FED NTL MTG ASSO 30YR				1	220,361	103.3960	213,703	206,684	219,784	0	(2,331)	0	0	3.500	2.920	MON	603	7,234	09/19/2016	06/01/2042
3138LW-TP-6	FED NTL MTG ASSO 30YR				1	407,585	103.3970	398,604	385,508	404,100	0	(3,516)	0	0	3.500	3.050	MON	1,124	13,493	06/27/2012	06/01/2042
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR				1	191,951	103.3970	186,153	180,038	191,450	0	(1,546)	0	0	3.500	2.920	MON	525	6,301	09/19/2016	07/01/2042
3138W1-4Q-7	FED NTL MTG ASSO 30YR				1	2,267,924	100.5600	2,203,003	2,190,735	2,257,296	0	(8,759)	0	0	3.000	2.730	MON	5,477	65,722	04/03/2013	03/01/2043
3138W9-KQ-2	FED NTL MTG ASSO FNMA				1	50,309	100.5400	50,368	50,098	50,294	0	(29)	0	0	3.000	2.960	MON	125	1,503	07/30/2015	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA				1	41,189	100.2390	40,006	39,911	40,969	0	(250)	0	0	2.500	2.040	MON	83	998	04/06/2015	02/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA				1	197,936	102.1810	192,794	188,679	196,297	0	(1,899)	0	0	3.000	2.310	MON	472	5,660	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA				1	330,543	102.2760	322,016	314,850	327,762	0	(3,169)	0	0	3.000	2.300	MON	787	9,446	03/05/2015	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA				1	867,083	104.6770	843,945	806,237	864,784	0	(11,435)	0	0	4.000	3.400	MON	2,687	32,249	07/25/2016	07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA				1	1,413,156	99.9600	1,404,199	1,404,760	1,412,616	0	(1,370)	0	0	2.500	2.410	MON	2,927	35,119	11/23/2016	11/01/2031
3138YG-XL-1	FED NTL MTG ASSO FNMA				1	43,988	100.3990	44,010	43,835	43,988	0	0	0	0	3.000	2.970	MON	110	0	12/12/2017	04/01/2045
31392C-AV-6	FED NTL MTG ASSO FNMA			4	1	73,383	114.5710	81,196	70,869	72,327	0	(226)	0	0	7.000	6.650	MON	413	4,961	02/12/2002	02/25/2032
3140EW-3W-3	FED NTL MTG ASSO FNMA				1	50,944	100.3520	51,187	51,007	50,837	0	11	0	0	3.000	3.020	MON	128	1,532	11/23/2016	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA				1	44,397	100.3530	44,629	44,472	44,324	0	19	0	0	3.000	3.020	MON	111	1,336	11/23/2016	10/01/2046
3140F5-A4-5	FED NTL MTG ASSO FNMA				1	191,535	100.3520	191,752	191,079	191,535	0	0	0	0	3.000	2.980	MON	478	0	12/12/2017	11/01/2046
3140FE-X3-3	FED NTL MTG ASSO FNMA				1	30,566	104.6880	29,897	28,558	30,505	0	(281)	0	0	4.000	3.440	MON	95	1,142	11/09/2016	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA				1	244,941	100.2670	244,012	243,362	242,476	0	123	0	0	3.000	3.020	MON	608	7,351	11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	232,828	100.2670	232,919	232,298	231,452	0	112	0	0	3.000	3.020	MON	581	6,997	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	16,545	100.2870	16,642	16,594	16,546	0	5	0	0	3.000	3.020	MON	41	498	11/23/2016	11/01/2046
3140FG-DZ-9	FED NTL MTG ASSO FNMA				1	219,117	100.3520	219,365	218,596	219,117	0	0	0	0	3.000	2.980	MON	546	0	12/12/2017	09/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA				1	166,869	100.3520	167,731	167,142	166,584	0	39	0	0	3.000	3.020	MON	418	5,020	11/23/2016	11/01/2046
3140J5-NU-9	FED NTL MTG ASSO FNMA				1	528,452	100.3530	529,056	527,195	528,451	0	(1)	0	0	3.000	2.980	MON	1,318	0	12/12/2017	02/01/2047
3140J7-K4-6	FED NTL MTG ASSO FNMA				1	192,360	103.2820	192,010	185,911	192,333	0	(80)	0	0	3.500	3.200	MON	542	542	11/02/2017	02/01/2045
31417A-JK-6	FED NTL MTG ASSO FNMA				1	56,826	103.5190	55,131	53,257	56,672	0	(584)	0	0	3.500	2.900	MON	155	1,864	09/19/2016	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA				1	10,134	103.3860	10,129	9,798	10,134	0	(5)	0	0	3.500	3.180	MON	29	29	11/02/2017	07/01/2042
31418C-SF-2	FED NTL MTG ASSO FNMA				1	118,912	99.9390	118,951	119,023	118,912	0	0	0	0	2.500	2.510	MON	248	0	12/13/2017	12/01/2032
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						30,441,902	XXX	30,068,954	29,631,396	30,386,627	0	(121,190)	0	0	XXX	XXX	XXX	78,666	712,023	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						62,190,652	XXX	60,482,973	56,856,396	60,964,791	0	(792,581)	0	0	XXX	XXX	XXX	462,609	1,856,492	XXX	XXX
05367A-AA-1	AVIATION CAPITAL GROUP TRUST CORPORATE			1	2FE	149,996	111.4530	167,180	150,000	149,977	0	0	0	0	7.125	7.120	AO	2,256	10,688	09/30/2010	10/15/2020
20035A-AA-2	COMED FINANCING III CORPORATE				2FE	24,563	109.5000	27,375	25,000	24,611	0	15	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	460,801	102.6200	472,874	460,801	460,801	0	0	0	0	4.950	4.950	MN	2,408	22,810	11/17/2010	11/23/2019
34628T-AB-3	FORETHOUGHT FINANCIAL GROUP INC			1	2FE	100,000	116.0780	116,077	100,000	100,000	0	0	0	0	8.625	8.620	AO	1,822	8,625	04/15/2011	04/15/2021
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE	149,667	100.5290	150,794	150,000	149,752	0	30	0	0	3.125	3.150	JJ	2,057	4,686	01/15/2015	01/23/2025
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO				2FE	374,714	103.7100	388,913	375,000	374,775	0	25	0	0	3.850	3.850	JD	1,203	14,438	12/08/2014	06/01/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,259,741	XXX	1,323,213	1,260,801	1,259,916	0	70	0	0	XXX	XXX	XXX	10,213	62,835	XXX	XXX
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1			4	1FM	1,436	103.0060	1,448	1,407	1,429	0	(2)	0	0	6.000	5.850	MON	1	81	05/22/2003	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,436	XXX	1,448	1,407	1,429	0	(2)	0	0	XXX	XXX	XXX	1	81	XXX	XXX
12632Q-BC-6	COMM TRUST CMBS			4,5	1FM	1,141,938	101.6070	1,117,688	1,100,000	1,129,812	0	(6,851)	0	0	4.898	4.420	MON	4,490	52,814	08/28/2014	07/01/2047
12634N-AT-5	CSAIL CMBS			4	1FM	2,085,746	102.3980	2,073,573	2,025,000	2,071,505	0	(5,962)	0	0	3.504	3.150	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	1FM	391,395	98.5590	374,525	380,000	389,968	0	(1,034)	0	0	2.890	2.540	MON	915	10,983	07/26/2016	09/01/2049

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
3137FC-M4-3	FHMS CMBS			4	1FE	3,295,946	102.8200	3,290,240	3,200,000	3,295,624	0	(322)	0	0	3.136	2.650	MON	8,363	0	12/15/2017	11/01/2049
46643A-BL-6	JPMBB_14-C23 CMBS			4,5	1FM	3,296,922	101.8200	3,370,256	3,310,000	3,297,532	0	197	0	0	4.460	4.480	MON	12,305	149,617	09/17/2014	09/01/2047
61763K-BF-0	MSBAM_14-C15 CMBS			4,5	1FM	156,328	104.5800	156,870	150,000	154,402	0	(1,022)	0	0	4.899	4.350	MON	612	7,441	08/20/2014	04/01/2047
61763M-AL-4	MSBAM_14-C16 CMBS			4,5	1FM	128,340	102.1250	127,656	125,000	127,355	0	(552)	0	0	4.758	4.420	MON	496	6,027	08/18/2014	06/01/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						10,496,615	XXX	10,510,808	10,290,000	10,466,198	0	(15,546)	0	0	XXX	XXX	XXX	33,131	297,838	XXX	XXX
69335P-BX-2	PFS FINANCE COMPANY ABS FTST			4,5	1FE	3,000,000	100.1030	3,003,090	3,000,000	3,000,000	0	0	0	0	0.826	0.820	MON	1,102	50,461	04/08/2015	04/15/2020
87165L-AT-8	SYNCT_15-4:A ABS FTST			4	1FE	249,998	99.9910	249,978	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	3,253,068	3,250,000	3,249,998	0	0	0	0	XXX	XXX	XXX	1,281	56,411	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,007,790	XXX	15,088,537	14,802,208	14,977,541	0	(15,478)	0	0	XXX	XXX	XXX	44,626	417,165	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						73,490,008	XXX	70,456,593	64,215,801	70,874,708	0	(1,416,145)	0	0	XXX	XXX	XXX	805,606	2,313,849	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						30,443,338	XXX	30,070,402	29,632,803	30,388,056	0	(121,192)	0	0	XXX	XXX	XXX	78,667	712,104	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						10,496,615	XXX	10,510,808	10,290,000	10,466,198	0	(15,546)	0	0	XXX	XXX	XXX	33,131	297,838	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,249,998	XXX	3,253,068	3,250,000	3,249,998	0	0	0	0	XXX	XXX	XXX	1,281	56,411	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						117,679,959	XXX	114,290,871	107,388,604	114,978,960	0	(1,552,883)	0	0	XXX	XXX	XXX	918,685	3,380,202	XXX	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-3B-4	US TREASURY N/B GOVERNMENT		12/27/2017	CITIGROUP GLOBAL MARKETS INC		8,002,476	8,000,000	17,236
912828-3H-1	US TREASURY N/B GOVERNMENT		12/20/2017	SOCIETE GENERALE		2,395,223	2,400,000	2,423
0599999. Subtotal - Bonds - U.S. Governments						10,397,699	10,400,000	19,659
246381-KS-5	DELAWARE STATE MUNI		11/30/2017	CITIGROUP GLOBAL MARKETS INC		172,903	140,000	0
246381-LL-9	DELAWARE STATE MUNI		12/27/2017	CUSIP EXCHANGE		10,619	10,000	244
246381-LW-5	DELAWARE STATE MUNI		12/27/2017	CUSIP EXCHANGE		132,732	125,000	3,056
373385-AL-7	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		88,010	70,000	1,089
373385-AM-5	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		87,474	70,000	1,089
373385-AN-3	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		86,941	70,000	1,089
373385-AP-8	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		86,413	70,000	1,089
373385-AQ-6	GEORGIA ST MUNI		11/08/2017	MORGAN STANLEY		86,084	70,000	1,089
57582R-QJ-8	MASSACHUSETTS ST MUNI		10/19/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		179,802	150,000	0
59259Y-TR-0	METROPOLITIAN TRANSN AUTH NY R		12/20/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		137,134	120,000	617
59447T-QC-0	MICHIGAN FIN AUTH REV MUNI		12/08/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		106,655	90,000	0
613340-7N-2	MONTGOMERY CNTY MD MUNI		11/01/2017	J.P. MORGAN		164,132	130,000	0
658256-3A-8	NORTH CAROLINA ST MUNI		10/17/2017	J.P. MORGAN		193,183	170,000	1,935
801546-QE-5	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		88,304	70,000	0
801546-QF-2	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		87,742	70,000	0
801546-QG-0	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		87,116	70,000	0
801546-QH-8	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		86,630	70,000	0
801546-QJ-4	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		86,153	70,000	0
801546-QK-1	SANTA CLARA CNTY CA MUNI		11/03/2017	WELLS FARGO		85,744	70,000	0
97705M-JF-3	WISC ST FOR ISSUES DTD PR MUNI		10/25/2017	JEFFERIES		166,872	140,000	0
97705M-JG-1	WISC ST FOR ISSUES DTD PR MUNI		10/25/2017	JEFFERIES		206,183	170,000	0
97705M-KM-6	WISCONSIN ST MUNI		11/16/2017	WELLS FARGO		199,493	170,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,626,319	2,185,000	11,297
86476P-WB-0	SUFFOLK CNTY N Y MUNI		12/15/2017	M & T INVESTMENT BANKING		100,517	90,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,517	90,000	0
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HE		10/18/2017	CITIGROUP GLOBAL MARKETS INC		168,174	150,000	0
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI		11/28/2017	CITIGROUP GLOBAL MARKETS INC		83,406	70,000	1,604
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT		11/30/2017	RAYMOND JAMES		81,614	75,000	0
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT		11/30/2017	RAYMOND JAMES		33,380	30,000	0
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC		11/02/2017	CITIGROUP GLOBAL MARKETS INC		20,414	19,804	12
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC		11/02/2017	CITIGROUP GLOBAL MARKETS INC		67,984	65,891	38
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		11/02/2017	MORGAN STANLEY		364,276	352,130	205
3137BX-QY-1	FHMS_K064		12/21/2017	MORGAN STANLEY		794,072	775,000	1,805
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC		12/21/2017	MORGAN STANLEY		332,998	325,000	761
3137FC-KD-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/05/2017	J.P. MORGAN		4,757,714	4,750,000	7,521
3138ER-VZ-0	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		48,289	48,175	48
3138YG-XL-1	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		43,988	43,835	44
3140F5-A4-5	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		191,535	191,079	191
3140FG-DZ-9	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		219,117	218,596	219
3140J5-NU-9	FED NTL MTG ASSO FNMA		12/12/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		528,452	527,195	527
3140J7-K4-6	FED NTL MTG ASSO FNMA		11/02/2017	J.P. MORGAN		193,919	187,418	109
31417C-JL-0	FED NTL MTG ASSO FNMA		11/02/2017	BMO CAPITAL MARKETS		10,248	9,908	6
31418C-SF-2	FED NTL MTG ASSO FNMA		12/13/2017	RBC DOMINION SECURITIES CORP.		118,912	119,023	141
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI		11/28/2017	CITIGROUP GLOBAL MARKETS INC		94,121	80,000	1,322
54466H-FV-3	LOS ANGELES CNTY CALIF MET TRA		10/17/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		145,157	120,000	0
54466H-FX-9	LOS ANGELES CNTY CALIF MET TRA		10/17/2017	MORGAN STANLEY		204,993	170,000	0
57584X-7C-9	MASSACHUSETTS ST DEV FIN AGY MUNI		12/15/2017	J.P. MORGAN		422,723	360,000	0
57584X-8D-6	MASSACHUSETTS ST DEV FIN AGY MUNI		12/15/2017	J.P. MORGAN		249,841	220,000	0
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI		11/22/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		432,018	360,000	0
59261A-PW-1	METROPLITAN TRANSN AUTH NY R MUNI		11/22/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		508,704	420,000	0
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA		10/18/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		166,289	150,000	1,021
646066-4T-4	NEW JERSEY ST EDL FACS AUTH RE MUNI		12/15/2017	GOLDMAN SACHS		108,671	100,000	0
646066-4X-5	NEW JERSEY ST EDL FAC AUTH RE MUNI		12/15/2017	GOLDMAN SACHS		119,781	100,000	0
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI		01/04/2017	WELLS FARGO		125,088	120,000	133
650116-AV-8	NEW YORK TRANSN DEV CORP SPL MUNI		01/04/2017	WELLS FARGO		211,122	200,000	234
717817-TR-1	PHILADELPHIA PA ARPT REV MUNI		12/15/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		83,971	80,000	0
717817-UJ-7	PHILADELPHIA PA ARPT REV MUNI		12/15/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		92,960	80,000	0
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		34,504	30,000	0
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		34,312	30,000	0
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		34,013	30,000	0
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		22,585	20,000	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
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		11,212	10,000	0
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI		11/16/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		22,371	20,000	0
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR		11/09/2017	GOLDMAN SACHS		83,845	70,000	0
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR		11/09/2017	GOLDMAN SACHS		86,654	70,000	0
847113-CB-1	SPARTANBURG S C REGL HEALTH SV		12/15/2017	WELLS FARGO		100,000	100,000	0
847113-CC-9	SPARTANBURG S C REGL HEALTH SV		12/15/2017	WELLS FARGO		220,000	220,000	0
847113-CD-7	SPARTANBURG S C REGL HEALTH SV		12/15/2017	WELLS FARGO		80,000	80,000	0
86476P-WQ-7	SUFFOLK CNTY NY MUNI		12/15/2017	M & T INVESTMENT BANKING		82,924	70,000	0
97705M-KU-8	WISC ST FOR ISSUES DTD PR MUNI		12/21/2017	CITIGROUP GLOBAL MARKETS INC		108,140	90,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						11,944,491	11,358,054	15,941
3137FC-M4-3	FHMS CMBS		12/15/2017	WELLS FARGO		3,295,945	3,200,000	5,854
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,295,945	3,200,000	5,854
8399997. Total - Bonds - Part 3						28,364,971	27,233,054	52,751
8399998. Total - Bonds - Part 5						0	0	0
8399999. Total - Bonds						28,364,971	27,233,054	52,751
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						28,364,971	XXX	52,751

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
3130A8-JG-9	FEDERAL HOME LOAN BANK AGCY FTSE		11/28/2017	CITIGROUP GLOBAL MARKETS INC		2,947,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(52,500)	(52,500)	58,133	06/22/2023
3130AA-BG-2	FEDERAL HOME LOAN BANK AGCY FTSE		08/09/2017	CITIGROUP GLOBAL MARKETS INC		2,012,840	2,000,000	1,992,040	1,992,158	0	920	0	920	0	1,993,078	0	19,761	19,761	26,042	11/29/2021
3133EG-BZ-7	FED FARM CREDIT AGCY FTSE		11/28/2017	J.P. MORGAN		639,666	650,000	649,165	649,255	0	152	0	152	0	649,408	0	(9,743)	(9,743)	10,910	05/25/2021
3133EG-XA-8	FED FARM CREDIT AGCY FTST		11/01/2017	DEUTSCHE BANK		731,250	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(18,750)	(18,750)	13,984	01/04/2023
3134G9-JD-0	FEDERAL HOME LOAN MTGE CO AGCY FTST		11/28/2017	DEUTSCHE BANK		1,247,250	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(2,750)	(2,750)	13,125	05/11/2018
3134G9-W3-7	FEDERAL HOME LOAN MTGE CO AGCY FTST		11/01/2017	DEUTSCHE BANK		494,600	500,000	499,825	499,839	0	35	0	35	0	499,873	0	(5,273)	(5,273)	8,901	08/10/2020
3135G0-J8-7	FED NTL MTG ASSO AGCY FTST		11/01/2017	DEUTSCHE BANK		989,900	1,000,000	998,300	998,511	0	286	0	286	0	998,796	0	(8,896)	(8,896)	16,683	04/28/2021
3135G0-K9-3	FED NTL MTG ASSO AGCY FTST		11/28/2017	DEUTSCHE BANK		1,487,700	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(12,300)	(12,300)	17,240	06/28/2019
3135G0-N8-2	FED NTL MTG ASSO AGCY FTST		11/01/2017	GOLDMAN SACHS		1,443,925	1,480,000	1,474,006	1,474,426	0	978	0	978	0	1,475,404	0	(31,479)	(31,479)	22,251	08/17/2021
3135G0-Q2-2	FED NTL MTG ASSO AGCY FTST		10/27/2017	VARIOUS		1,072,967	1,130,000	1,122,847	1,123,004	0	527	0	527	0	1,123,532	0	(50,564)	(50,564)	22,367	09/24/2026
912828-S5-0	US TREASURY CPI IAN FTSE		09/26/2017	MORGAN STANLEY		726,391	729,292	729,681	730,759	0	(1,467)	0	(1,467)	0	729,292	0	(2,901)	(2,901)	1,105	07/15/2026
912828-T3-4	UNITED STATES TREASURY GOVERNMENT		11/01/2017	GOLDMAN SACHS		1,290,825	1,330,000	1,321,690	1,321,985	0	1,377	0	1,377	0	1,323,362	0	(32,537)	(32,537)	16,319	09/30/2021
912828-U7-3	US TREASURY N/B GOVERNMENT		01/12/2017	MORGAN STANLEY		1,997,340	2,000,000	1,989,769	1,989,805	0	109	0	109	0	1,989,914	0	7,427	7,427	2,191	12/15/2019
0599999. Subtotal - Bonds - U.S. Governments						17,082,154	17,319,292	17,277,323	17,279,742	0	2,917	0	2,917	0	17,282,659	0	(200,505)	(200,505)	229,251	XXX
246381-ET-0	DELAWARE STATE MUNI		12/27/2017	CUSIP EXCHANGE		143,350	135,000	155,336	148,123	0	(5,150)	0	(5,150)	0	142,973	0	377	377	10,050	07/01/2019
246381-FA-0	DELAWARE STATE MUNI		12/26/2017	CUSIP EXCHANGE		706,950	690,000	769,419	733,445	0	(28,506)	0	(28,506)	0	704,940	0	2,011	2,011	51,271	07/01/2018
373384-X9-2	GEORGIA ST MUNI		07/01/2017	MATURITY		325,000	325,000	351,790	332,111	0	(7,111)	0	(7,111)	0	325,000	0	0	0	16,250	07/01/2017
419794-YA-4	HAWAII ST MUNI		07/01/2017	MATURITY		125,000	125,000	135,066	127,468	0	(2,468)	0	(2,468)	0	125,000	0	0	0	6,250	07/01/2017
56052A-YE-0	MAINE ST MUNI		06/01/2017	MATURITY		85,000	85,000	91,531	86,568	0	(1,568)	0	(1,568)	0	85,000	0	0	0	2,125	06/01/2017
577285-4Z-9	MAUI CNTY HAWAII MUNI		09/01/2017	MATURITY		60,000	60,000	64,873	61,769	0	(1,769)	0	(1,769)	0	60,000	0	0	0	3,000	09/01/2017
64966L-U8-2	NEW YORK NY MUNI		08/01/2017	MATURITY		250,000	250,000	271,113	256,290	0	(6,290)	0	(6,290)	0	250,000	0	0	0	12,500	08/01/2017
650035-DC-9	NEW YORK ST URBAN DEVELOPMENT MUNI		03/15/2017	CALLED SECURITY at 100.000		75,000	75,000	74,069	74,962	0	38	0	38	0	75,000	0	0	0	1,875	03/15/2032
79771T-KM-8	SAN FRANCISCO CALIF CITY CNTY ARPT		06/15/2017	MATURITY		105,000	105,000	112,808	107,162	0	(2,162)	0	(2,162)	0	105,000	0	0	0	2,625	06/15/2017
88256H-AQ-1	TEXAS MUN GAS ACQUISITION & SU		01/10/2017	RBC DOMINION SECURITIES CORP.		130,289	120,000	122,809	122,036	0	(12)	0	(12)	0	122,023	0	8,265	8,265	467	12/15/2028
928172-K9-5	VIRGINIA ST PUB BLDG AUTH PUB MUNI		08/01/2017	MATURITY		160,000	160,000	173,259	164,095	0	(4,095)	0	(4,095)	0	160,000	0	0	0	8,000	08/01/2017
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,165,589	2,130,000	2,322,073	2,214,029	0	(59,093)	0	(59,093)	0	2,154,936	0	10,653	10,653	114,413	XXX
606092-DT-8	MISSOURI JT MUN ELEC UTIL COMMN PW		01/03/2017	CALLED SECURITY at 100.000		250,000	250,000	252,613	251,694	0	(1,694)	0	(1,694)	0	250,000	0	0	0	5,625	01/01/2037
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,000	250,000	252,613	251,694	0	(1,694)	0	(1,694)	0	250,000	0	0	0	5,625	XXX
113807-BP-5	BROOKLYN ARENA LOC DEV CORP N MUNI		10/24/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		190,363	170,000	206,392	205,478	0	(2,567)	0	(2,567)	0	202,911	0	(12,548)	(12,548)	9,468	07/15/2042
235036-E4-8	DALLAS FT WORTH INTL AIRPORT MUNI		01/10/2017	MORGAN STANLEY		363,266	340,000	358,044	352,820	0	(82)	0	(82)	0	352,738	0	10,528	10,528	3,400	11/01/2042
235036-E7-1	DALLAS FT WORTH INTL AIRPORT MUNI		02/02/2017	CITIGROUP GLOBAL MARKETS INC		533,775	500,000	547,325	527,594	0	(526)	0	(526)	0	527,068	0	6,707	6,707	6,667	11/01/2045
254764-JW-4	DISTRICT COLUMBIA MUNI		01/10/2017	MESIROW		85,429	75,000	84,261	83,277	0	(25)	0	(25)	0	83,252	0	2,177	2,177	1,854	07/15/2032
254764-JX-2	DISTRICT COLUMBIA MUNI		01/10/2017	MESIROW		85,088	75,000	83,917	82,971	0	(24)	0	(24)	0	82,947	0	2,141	2,141	1,854	07/15/2033
259327-K9-4	DOUGLAS CNTY SCH DIST MUNI		06/15/2017	MATURITY		90,000	90,000	95,432	91,395	0	(1,395)	0	(1,395)	0	90,000	0	0	0	1,800	06/15/2017
3128DV-X2-4	FG D92497 - 20 YEAR		03/21/2017	VARIOUS		3,908	3,825	3,847	3,828	0	(1)	0	(1)	0	3,827	0	81	81	73	09/01/2018
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2017	MBS PAYDOWN		16,379	16,379	17,592	16,480	0	(101)	0	(101)	0	16,379	0	0	0	344	04/01/2041
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		12/01/2017	MBS PAYDOWN		46,580	46,580	49,834	46,859	0	(279)	0	(279)	0	46,580	0	0	0	1,093	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2017	MBS PAYDOWN		39,085	39,085	41,833	39,305	0	(220)	0	(220)	0	39,085	0	0	0	957	11/01/2046
3132GK-ZQ-2	FGOLD 30 YR FHLMC		12/01/2017	MBS PAYDOWN		12,389	12,389	13,307	12,457	0	(68)	0	(68)	0	12,389	0	0	0	274	11/01/2041
3132GU-KH-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		89,286	89,286	94,424	89,666	0	(380)	0	(380)	0	89,286	0	0	0	1,663	06/01/2042
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		5,276	5,276	5,647	5,289	0	(13)	0	(13)	0	5,276	0	0	0	179	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		50,158	50,158	53,685	50,486	0	(327)	0	(327)	0	50,158	0	0	0	1,197	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		195,167	195,167	195,122	195,166	0	1	0	1	0	195,167	0	0	0	3,520	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		3,923	3,923	4,199	3,938	0	(14)	0	(14)	0	3,923	0	0	0	128	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		71	71	73	0	0	0	0	0	0	71	0	0	0	0	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		211	211	218	0	0	0	0	0	0	211	0	0	0	1	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		137,265	137,265	137,233	137,264	0	1	0	1	0	137,265	0	0	0	2,136	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2017	MBS PAYDOWN		4,157	4,157	4,300	0	0	0	0	0	0	4,157	0	0	0	12	08/01/2044
31335H-HL-0	FG C90235 - 20 YEAR		12/01/2017	MBS PAYDOWN		3,909	3,909	3,928	3,911	0	(1)	0	(1)	0	3,909	0	0	0	141	10/01/2018
3135G0-P5-6	FANNIE MAE ABS FTST		11/28/2017	NOMURA SECURITIES		989,820	1,000,000	999,900	999,911	0	24	0	24	0	999,935	0	(10,115)	(10,115)	14,896	09/20/2019

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
31371K-NX-5	FED NTL MTG ASSO FNMA		04/27/2017	MBS PAYDOWN		2,390	2,390	2,473	2,392	0	(3)	0	(3)	0	2,390	0	0	0	23	05/01/2017
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2017	MBS PAYDOWN		144,070	144,070	150,811	144,446	0	(376)	0	(376)	0	144,070	0	0	0	2,466	07/01/2045
3137BP-JX-8	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2017	MBS PAYDOWN		249,044	249,044	260,640	249,925	0	(882)	0	(882)	0	249,044	0	0	0	4,084	11/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2017	MBS PAYDOWN		50,869	50,869	54,477	51,083	0	(214)	0	(214)	0	50,869	0	0	0	1,041	03/01/2046
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		22,089	22,089	23,283	22,239	0	(150)	0	(150)	0	22,089	0	0	0	404	10/01/2026
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		35,066	35,066	37,372	35,235	0	(170)	0	(170)	0	35,066	0	0	0	612	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA		12/01/2017	MBS PAYDOWN		11,026	11,026	11,756	11,085	0	(59)	0	(59)	0	11,026	0	0	0	209	08/01/2042
3138EK-GU-3	FED NTL MTG ASSO FNMA		12/11/2017	VARIOUS		128,787	122,577	133,225	132,771	0	(3,432)	0	(3,432)	0	129,339	0	(552)	(552)	4,729	03/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		4,282	4,282	4,569	4,306	0	(24)	0	(24)	0	4,282	0	0	0	81	06/01/2043
3138EM-FX-4	FED NTL MTG ASSO FNMA		12/12/2017	VARIOUS		257,093	249,837	266,487	266,363	0	(2,491)	0	(2,491)	0	263,872	0	(6,779)	(6,779)	8,522	12/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		52,186	52,186	55,668	52,503	0	(317)	0	(317)	0	52,186	0	0	0	1,150	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		44,144	44,144	47,334	44,508	0	(364)	0	(364)	0	44,144	0	0	0	884	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		62,714	62,714	66,888	63,055	0	(340)	0	(340)	0	62,714	0	0	0	1,262	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2017	MBS PAYDOWN		120,764	120,764	131,633	121,535	0	(771)	0	(771)	0	120,764	0	0	0	2,808	02/01/2046
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		4,355	4,355	4,381	4,357	0	(2)	0	(2)	0	4,355	0	0	0	63	11/01/2031
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2017	MBS PAYDOWN		121,618	121,618	133,438	122,510	0	(892)	0	(892)	0	121,618	0	0	0	2,670	07/01/2046
3138ET-YV-2	FED NTL MTG ASSO FNMA		12/12/2017	VARIOUS		401,167	389,866	417,340	417,138	0	(4,597)	0	(4,597)	0	412,541	0	(11,374)	(11,374)	13,175	05/01/2044
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2017	MBS PAYDOWN		30,743	30,743	32,778	30,899	0	(155)	0	(155)	0	30,743	0	0	0	624	06/01/2042
3138LW-TP-6	FED NTL MTG ASSO 30YR		12/01/2017	MBS PAYDOWN		62,227	62,227	65,791	62,475	0	(248)	0	(248)	0	62,227	0	0	0	1,301	06/01/2042
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2017	MBS PAYDOWN		18,420	18,420	19,639	18,489	0	(69)	0	(69)	0	18,420	0	0	0	345	07/01/2042
3138W1-4Q-7	FED NTL MTG ASSO 30YR		12/01/2017	MBS PAYDOWN		217,931	217,931	225,610	218,330	0	(398)	0	(398)	0	217,931	0	0	0	3,667	03/01/2043
3138W9-KQ-2	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		5,961	5,961	5,986	5,963	0	(2)	0	(2)	0	5,961	0	0	0	99	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		6,447	6,447	6,654	6,465	0	(18)	0	(18)	0	6,447	0	0	0	90	02/01/2030
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		33,046	33,046	34,668	33,187	0	(141)	0	(141)	0	33,046	0	0	0	463	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		53,899	53,899	56,585	54,133	0	(234)	0	(234)	0	53,899	0	0	0	785	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		142,754	142,754	153,528	143,665	0	(911)	0	(911)	0	142,754	0	0	0	3,275	07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		152,424	152,424	153,335	152,494	0	(70)	0	(70)	0	152,424	0	0	0	2,199	11/01/2031
3138WJ-MD-7	FED NTL MTG ASSO FNMA		01/13/2017	VARIOUS		1,913,240	1,854,602	1,894,302	1,894,359	0	(215)	0	(215)	0	1,894,145	0	19,095	19,095	8,465	12/01/2046
3138YF-E3-4	FED NTL MTG ASSO FNMA		12/29/2017	VARIOUS		139,766	137,343	144,188	143,420	0	(1,411)	0	(1,411)	0	142,009	0	(2,243)	(2,243)	3,917	02/01/2030
31392C-AV-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		6,971	6,971	7,218	6,980	0	(9)	0	(9)	0	6,971	0	0	0	233	02/25/2032
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		51,908	51,412	51,124	51,242	0	6	0	6	0	51,248	0	660	660	1,075	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		54,683	54,184	53,920	54,012	0	6	0	6	0	54,018	0	665	665	1,145	10/01/2046
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		3,347	3,347	3,582	3,356	0	(9)	0	(9)	0	3,347	0	0	0	124	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		291,762	289,174	285,598	288,188	0	48	0	48	0	288,236	0	3,525	3,525	5,983	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		280,365	277,867	275,425	276,914	0	48	0	48	0	276,963	0	3,403	3,403	5,797	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,375	1,375	1,371	1,375	0	0	0	0	0	1,375	0	0	0	24	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA		01/13/2017	VARIOUS		666,626	645,096	657,696	657,714	0	(168)	0	(168)	0	657,546	0	9,080	9,080	2,936	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2017	VARIOUS		177,940	176,243	175,336	175,661	0	19	0	19	0	175,680	0	2,260	2,260	3,707	11/01/2046
3140J7-K4-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		1,506	1,506	1,559	0	0	0	0	0	0	1,506	0	0	0	4	02/01/2045
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		7,453	7,453	7,953	7,491	0	(37)	0	(37)	0	7,453	0	0	0	158	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA		12/01/2017	MBS PAYDOWN		110	110	114	0	0	0	0	0	0	110	0	0	0	0	07/01/2042
373384-Y6-7	GEORGIA ST MUNI		02/01/2017	MATURITY		730,000	730,000	779,739	732,688	0	(2,688)	0	(2,688)	0	730,000	0	0	0	18,250	02/01/2017
48542K-U2-3	KANSAS DEVELOPMENT FINANCE AU MUNI		06/01/2017	MATURITY		190,000	190,000	205,263	193,263	0	(3,263)	0	(3,263)	0	190,000	0	0	0	4,750	06/01/2017
508248-BC-4	LAKE CNTY FLA CAP IMPT REV MUNI		06/01/2017	CALLED SECURITY at 100.000		300,000	300,000	323,355	305,470	0	(5,470)	0	(5,470)	0	300,000	0	0	0	7,500	06/01/2032
508248-BD-2	LAKE CNTY FLA CAP IMPT REV MUNI		06/01/2017	CALLED SECURITY at 100.000		305,000	305,000	328,744	310,561	0	(5,561)	0	(5,561)	0	305,000	0	0	0	7,625	06/01/2037
59259Y-3Q-0	METROPOLITAN TRANSN AUTH NY REV F		02/02/2017	CITIGROUP GLOBAL MARKETS INC		148,979	135,000	149,842	148,040	0	(135)	0	(135)	0	147,905	0	1,075	1,075	1,538	11/15/2045
59333P-RN-0	MIAMI-DADE CNTY FLA AVIATION REV		10/02/2017	CALLED SECURITY at 100.000		575,000	575,000	619,850	592,103	0	(17,103)	0	(17,103)	0	575,000	0	0	0	30,188	10/01/2024
59447P-MN-8	MICHIGAN FIN AUTH REV MUNI		07/01/2017	MATURITY		120,000	120,000	130,382	122,540	0	(2,540)	0	(2,540)	0	120,000	0	0	0	6,000	07/01/2017
60412A-DT-7	MINNESOTA ST FOR PREVIOUS ISSU		08/01/2017	MATURITY		210,000	210,000	227,457	215,246	0	(5,246)	0	(5,246)	0	210,000	0	0	0	10,500	08/01/2017
64966L-MX-6	NEW YORK NY MUNI		08/01/2017	MATURITY		195,000	195,000	211,212	199,906	0	(4,906)	0	(4,906)	0	195,000	0	0	0	9,750	08/01/2017
64966L-RC-7	NEW YORK NY MUNI		03/03/2017	CUSIP EXCHANGE		178,165	175,005	189,620	179,424	0	(1,305)	0	(1,305)	0	178,119	0	42	42	5,153	08/01/2017
64990B-JU-8	NEW YORK ST DORM AUTH REVS MUNI		02/09/2017	MORGAN STANLEY		102,508	85,000	101,396	99,416	0	(173)	0	(173)	0	99,245	0	3,266	3,266	1,570	10/01/2025
658196-5H-9	NORTH CAROLINA ESATN MUN PWR A		01/01/2017	MATURITY		105,000	105,000	111,256	105,000	0	0	0	0	0	105,000	0	0	0	2,622	01/01/2017

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
667825-UJ-0	NORTHWEST TEX INDPT SCH DIST MUNI		02/15/2017	CALLED SECURITY at 100.000		100,000	100,000	106,567	100,548	0	(548)	0	(548)	0	100,000	0	0	0	2,500	02/15/2031
796253-X4-9	SAN ANTONIO TEX ELEC & GAS RE MUNI		02/01/2017	CALLED SECURITY at 100.000		195,000	195,000	207,262	195,734	0	(734)	0	(734)	0	195,000	0	0	0	4,875	02/01/2032
798136-PL-5	SAN JOSE CALIF ARPT REV MUNI		04/11/2017	CALLED SECURITY at 100.556		251,389	250,000	259,345	251,240	0	149	0	149	0	251,389	0	0	0	6,250	03/01/2037
842329-AA-2	SOUTHERN BAPTIST HOSPITAL MUNI FTST		01/10/2017	RAYMOND JAMES		71,356	65,000	67,025	66,987	0	0	0	0	0	66,988	0	4,369	4,369	1,561	07/15/2045
864777-AR-8	SUFFOLK CNTY NY WTR AUTH MUNI		11/01/2017	MATURITY		655,000	655,000	707,249	677,905	0	(22,905)	0	(22,905)	0	655,000	0	0	0	32,750	11/01/2017
988516-BD-1	YUMA ARIZ MUN PPTY CORP UTIL S		07/01/2017	MATURITY		55,000	55,000	59,034	56,195	0	(1,195)	0	(1,195)	0	55,000	0	0	0	2,750	07/01/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						13,465,470	13,220,118	13,900,846	13,532,624	0	(98,672)	0	(98,672)	0	13,440,008	0	25,463	25,463	298,388	XXX
00206R-AR-3	A T & T CORPORATION CORPORATE		01/30/2017	WELLS FARGO		187,539	175,000	174,456	174,845	0	14	0	14	0	174,859	0	12,680	12,680	4,708	02/15/2019
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1		12/20/2017	VARIOUS		454	454	464	461	0	(7)	0	(7)	0	454	0	0	0	17	05/20/2033
07388R-AF-4	BEAR STEARNS CO. CMBS		02/13/2017	CALLED SECURITY at 100.000		53,953	53,953	59,698	54,142	0	(189)	0	(189)	0	53,953	0	0	0	338	02/01/2044
12631D-BG-7	COMM_14-CR18 CMBS		01/05/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		400,461	400,000	416,922	415,083	0	(26)	0	(26)	0	415,057	0	(14,596)	(14,596)	2,052	05/01/2047
142339-AE-0	CARLISLE COMPANIES INC CORPORATE		01/10/2017	MERRILL LYNCH, PIERCE, FENNER & SMI		616,124	575,000	572,413	573,805	0	(1)	0	(1)	0	573,805	0	42,319	42,319	2,292	12/15/2020
247361-ZH-4	DELTA AIR LINES INC CORPORATE		11/24/2017	CALLED SECURITY at 100.000		97,662	97,662	97,662	97,662	0	0	0	0	0	97,662	0	0	0	3,622	11/23/2019
46632H-AG-6	JPMCC_07-LD12 CMBS		06/30/2017	VARIOUS		80,050	80,050	91,163	81,632	0	(1,582)	0	(1,582)	0	80,050	0	0	0	1,496	02/01/2051
46643A-BL-6	JPMBB_14-C23 CMBS		04/20/2017	J.P. MORGAN		1,720,169	1,690,000	1,683,323	1,683,534	0	29	0	29	0	1,683,563	0	36,606	36,606	30,518	09/01/2047
50180J-AD-7	LBUBS 07-C2 CMBS		02/28/2017	CALLED SECURITY at 100.000		44,336	44,335	48,293	44,627	0	(291)	0	(291)	0	44,336	0	0	0	339	02/15/2040
665772-CN-7	NORTHERN STATES POWER CORPORATE		02/02/2017	KEY CAPITAL MARKETS		108,890	110,000	108,204	108,243	0	6	0	6	0	108,249	0	641	641	2,103	08/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION CORPORATE		01/31/2017	MORGAN STANLEY		75,772	65,000	68,177	68,118	0	(6)	0	(6)	0	68,113	0	7,661	7,661	830	05/15/2045
747262-AH-6	QVC INC CORPORATE		03/20/2017	BARCLAYS CAPITAL		36,445	35,000	35,000	35,000	0	0	0	0	0	35,000	0	1,444	1,444	1,300	07/02/2022
747262-AW-3	QVC INC CORPORATE		05/01/2017	VARIOUS		1,822,150	2,000,000	1,995,680	1,995,825	0	26	0	26	0	1,995,848	0	(173,699)	(173,699)	72,213	08/15/2034
709629-AJ-8	PENTAIR INC CORPORATE	D	01/10/2017	BARCLAYS CAPITAL		803,768	750,000	748,530	749,228	0	(2)	0	(2)	0	749,226	0	54,541	54,541	6,042	05/15/2021
78478Y-AA-2	STRIP_12 CMBS	C	02/28/2017	CALLED SECURITY at 100.000		15,888	15,888	15,701	15,721	0	167	0	167	0	15,888	0	0	0	26	12/25/2044
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,063,661	6,092,342	6,115,686	6,097,926	0	(1,862)	0	(1,862)	0	6,096,063	0	(32,403)	(32,403)	127,896	XXX
8399997. Total - Bonds - Part 4						39,026,874	39,011,752	39,868,541	39,376,015	0	(158,404)	0	(158,404)	0	39,223,666	0	(196,792)	(196,792)	775,573	XXX
8399998. Total - Bonds - Part 5						0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8399999. Total - Bonds						39,026,874	39,011,752	39,868,541	39,376,015	0	(158,404)	0	(158,404)	0	39,223,666	0	(196,792)	(196,792)	775,573	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						39,026,874	XXX	39,868,541	39,376,015	0	(158,404)	0	(158,404)	0	39,223,666	0	(196,792)	(196,792)	775,573	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

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	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond 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
DELAWARE STATE MUNI			12/26/2017	CUSIP EXCHANGE	07/01/2018	706,493	0	(458)	0	0	690,000	706,950	17,250	0	5.000	0.214	JJ	0	16,771
MASSACHUSETTS ST MUNI			09/09/2016	WELLS FARGO	01/01/2018	0	0	0	0	0	0	0	8	0	2.000	0.000	AO	0	0
TEXAS ST ST MUNI			12/08/2017	VARIOUS	08/30/2018	1,211,140	0	(1,833)	0	0	1,190,000	1,212,973	15,867	0	4.000	1.292	AUG	0	13,186
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,917,633	0	(2,291)	0	0	1,880,000	1,919,923	33,125	0	XXX	XXX	XXX	0	29,957
1799999. Total - U.S. States, Territories and Possessions Bonds						1,917,633	0	(2,291)	0	0	1,880,000	1,919,923	33,125	0	XXX	XXX	XXX	0	29,957
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
SOUTH MIAMI FLA HEALTH FACS A MUNI			12/15/2017	MERRILL LYNCH, PIERCE	08/15/2018	102,246	0	(29)	0	0	100,000	102,276	42	0	5.000	1.365	FA	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						102,246	0	(29)	0	0	100,000	102,276	42	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						102,246	0	(29)	0	0	100,000	102,276	42	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						2,019,879	0	(2,320)	0	0	1,980,000	2,022,199	33,167	0	XXX	XXX	XXX	0	29,957
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						2,019,879	0	(2,320)	0	0	1,980,000	2,022,199	33,167	0	XXX	XXX	XXX	0	29,957
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						2,019,879	0	(2,320)	0	0	XXX	2,022,199	33,167	0	XXX	XXX	XXX	0	29,957

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK	St. Louis,Mo		0.000	0	0	2,396,021	XXX
US BANK	St. Louis,Mo		0.000	0	0	(553,111)	XXX
WELLS FARGO	Atlanta, GA		0.000	0	0	(47,959)	XXX
CITIBANK	New Castle, DE		0.000	0	0	4,639	XXX
JP MORGAN CHASE	New York, NY		0.000	0	0	21,917	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	1,821,507	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	1,821,507	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	1,821,507	XXX

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

1. January	1,713,121	4. April	1,177,431	7. July	1,576,410	10. October	1,110,220
2. February	2,204,320	5. May	2,654,317	8. August	1,593,460	11. November	540,988
3. March	238,509	6. June	(308,871)	9. September	2,333,105	12. December	1,821,507

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	JP MORGAN CHASE TIME DEPOS		12/29/2017	0.000	01/02/2018	3,738,009	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,738,009	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,738,009	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						3,738,009	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						3,738,009	0	0
48120C-67-0	JPMORGAN US GOVT MMKT-CA MMF		12/29/2017	0.000	XXX	3,757,345	0	2,846
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,757,345	0	2,846
8899999 - Total Cash Equivalents						7,495,354	0	2,846

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	D01	251,198	248,428	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	D01	503,025	501,950	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	754,223	750,378	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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