

# **ANNUAL STATEMENT**

of the

## **Idaho State Insurance Fund**

of

### **Boise**

in the state of

### **Idaho**

to the

## **Department of Insurance**

of the

### **State of Idaho**

For the Year Ended

## **December 31, 2016**

PROPERTY AND CASUALTY

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ANNUAL STATEMENT

As of December 31, 2016  
of the Condition and Affairs of the

Idaho State Insurance Fund

NAIC Group Code..... 0, 0 (Current Period) (Prior Period)	NAIC Company Code..... 36129	Employer's ID Number..... 82-0412279
Organized under the Laws of ID	State of Domicile or Port of Entry ID	Country of Domicile US
Incorporated/Organized..... December 31, 1917	Commenced Business..... January 1, 1918	
Statutory Home Office	1215 West State Street..... Boise ..... ID ..... 83702 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	1215 West State Street..... Boise ..... ID ..... 83702 (Street and Number) (City or Town, State, Country and Zip Code)	208-332-2100 (Area Code) (Telephone Number)
Mail Address	PO Box 83720..... Boise ..... ID ..... 83720-0044 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1215 West State Street..... Boise ..... ID ..... 83702 (Street and Number) (City or Town, State, Country and Zip Code)	208-332-2100 (Area Code) (Telephone Number)
Internet Web Site Address	https://www.idahosif.org	
Statutory Statement Contact	Chris S Farnsworth (Name) chris.farnsworth@idahosif.org (E-Mail Address)	208-332-2100 (Area Code) (Telephone Number) (Extension) 208-332-2559 (Fax Number)

OFFICERS

Name	Title
Connie S Barnett	Manager

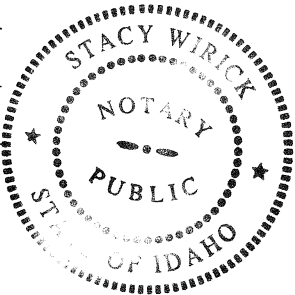
DIRECTORS OR TRUSTEES

Rodney A Higgins Chairman of the Board	Representative Terry F Gestrin Board Member	Senator Todd M Lakey Board Member	Steven C Landon Board Member
Max C Black Board Member			

State of..... Idaho  
County of..... Ada

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.

Connie S Barnett  
(Signature)  
Connie S Barnett  
(Printed Name)  
Manager  
(Title)



Subscribed and sworn to before me	<u>Stacy Wirick</u>	a. Is this an original filing?	Yes [X] No [ ]
This <u>24th</u> day of <u>February</u>		b. If no:	1. State the amendment number _____
			2. Date filed _____
in the year <u>2017</u>			3. Number of pages attached _____
Commission Expires: <u>October 25, 2018</u>	<u>[Signature]</u>		

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	585,200,046		585,200,046	552,263,189
2. Stocks (Schedule D):				
2.1 Preferred stocks.....			.0	
2.2 Common stocks.....	92,858,605		92,858,605	81,504,623
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....			.0	
3.2 Other than first liens.....			.0	
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	2,000,000		2,000,000	2,000,000
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			.0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			.0	
5. Cash (\$.....35,135,710, Schedule E-Part 1), cash equivalents (\$.....0, Schedule E-Part 2) and short-term investments (\$.....3,702,894, Schedule DA).....	38,838,604		38,838,604	26,144,918
6. Contract loans (including \$.....0 premium notes).....			.0	
7. Derivatives (Schedule DB).....			.0	
8. Other invested assets (Schedule BA).....			.0	
9. Receivables for securities.....	10,358,982		10,358,982	7,321,650
10. Securities lending reinvested collateral assets (Schedule DL).....			.0	
11. Aggregate write-ins for invested assets.....	.0	.0	.0	.0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	729,256,236	.0	729,256,236	669,234,379
13. Title plants less \$.....0 charged off (for Title insurers only).....			.0	
14. Investment income due and accrued.....	3,405,834		3,405,834	3,075,332
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,953,941	1,241,924	13,712,017	12,265,058
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....25,095,017 earned but unbilled premiums).....	25,077,133	240,354	24,836,780	23,723,256
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			.0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	108,402		108,402	128,325
16.2 Funds held by or deposited with reinsured companies.....	239,910		239,910	193,365
16.3 Other amounts receivable under reinsurance contracts.....			.0	
17. Amounts receivable relating to uninsured plans.....			.0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			.0	
18.2 Net deferred tax asset.....			.0	
19. Guaranty funds receivable or on deposit.....			.0	
20. Electronic data processing equipment and software.....	647,058	407,310	239,749	271,980
21. Furniture and equipment, including health care delivery assets (\$.....0).....	96,596	96,596	.0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			.0	
23. Receivables from parent, subsidiaries and affiliates.....			.0	
24. Health care (\$.....0) and other amounts receivable.....			.0	
25. Aggregate write-ins for other-than-invested assets.....	2,751,188	573,828	2,177,360	1,965,162
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	776,536,299	2,560,012	773,976,287	710,856,857
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			.0	
28. TOTAL (Lines 26 and 27).....	776,536,299	2,560,012	773,976,287	710,856,857

DETAILS OF WRITE-INS

1101. ....			.0	
1102. ....			.0	
1103. ....			.0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.0	.0	.0	.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	.0	.0	.0	.0
2501. Premium Tax Refund Rec.....	2,016,704		2,016,704	1,848,498
2502. Prepaid Expenses.....	573,828	573,828	.0	
2503. Due from Idaho Petroleum Clean Water Trust Fund.....	370		370	16,041
2598. Summary of remaining write-ins for Line 25 from overflow page.....	160,286	.0	160,286	100,623
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	2,751,188	573,828	2,177,360	1,965,162

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Losses (Part 2A, Line 35, Column 8).....	404,946,296	381,817,354
2. Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6).....		
3. Loss adjustment expenses (Part 2A, Line 35, Column 9).....	49,241,179	45,625,152
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....	6,141,044	5,784,802
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	2,656,836	2,361,805
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....		
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of \$.....0 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	17,298,100	17,531,577
10. Advance premium.....	6,071	5,507
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	188,926	198,726
13. Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19).....	20,400	
14. Amounts withheld or retained by company for account of others.....	692,555	324,577
15. Remittances and items not allocated.....	76,019	45,046
16. Provision for reinsurance (including \$.....0 certified) (Schedule F, Part 8).....	3,222	12,300
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....		
20. Derivatives.....		
21. Payable for securities.....	13,968,266	7,539,429
22. Payable for securities lending.....		
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	51,458,592	48,195,899
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	546,697,507	509,442,175
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	546,697,507	509,442,175
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....		
31. Preferred capital stock.....		
32. Aggregate write-ins for other-than-special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....		
35. Unassigned funds (surplus).....	227,278,781	201,414,682
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39).....	227,278,781	201,414,682
38. TOTAL (Page 2, Line 28, Col. 3).....	773,976,287	710,856,857

DETAILS OF WRITE-INS

2501. Credits Due Policyholders.....	3,096,830	2,582,133
2502. Deposit Premiums.....	48,361,762	45,613,766
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	51,458,592	48,195,899
2901. ....		
2902. ....		
2903. ....		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above).....	0	0
3201. ....		
3202. ....		
3203. ....		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

			1	2
			Current Year	Prior Year
UNDERWRITING INCOME				
1.	Premiums earned (Part 1, Line 35, Column 4).....		235,445,362	222,721,583
DEDUCTIONS:				
2.	Losses incurred (Part 2, Line 35, Column 7).....		166,520,302	163,475,434
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1).....		24,280,259	21,004,091
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2).....		37,970,727	35,912,498
5.	Aggregate write-ins for underwriting deductions.....		0	0
6.	Total underwriting deductions (Lines 2 through 5).....		228,771,289	220,392,023
7.	Net income of protected cells.....			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7).....		6,674,073	2,329,560
INVESTMENT INCOME				
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17).....		13,762,234	12,960,920
10.	Net realized capital gains (losses) less capital gains tax of \$.....0 (Exhibit of Capital Gains (Losses)).....		3,698,884	3,952,503
11.	Net investment gain (loss) (Lines 9 + 10).....		17,461,118	16,913,423
OTHER INCOME				
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....356,172).....		(356,172)	(94,187)
13.	Finance and service charges not included in premiums.....			
14.	Aggregate write-ins for miscellaneous income.....		4,773	870
15.	Total other income (Lines 12 through 14).....		(351,398)	(93,317)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....		23,783,793	19,149,666
17.	Dividends to policyholders.....		7,851,570	9,531,150
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....		15,932,223	9,618,516
19.	Federal and foreign income taxes incurred.....			
20.	Net income (Line 18 minus Line 19) (to Line 22).....		15,932,223	9,618,516
CAPITAL AND SURPLUS ACCOUNT				
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2).....		201,414,682	191,164,814
22.	Net income (from Line 20).....		15,932,223	9,618,516
23.	Net transfers (to) from Protected Cell accounts.....			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....		4,894,844	(4,460,101)
25.	Change in net unrealized foreign exchange capital gain (loss).....			
26.	Change in net deferred income tax.....			
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3).....		5,027,954	5,103,753
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1).....		9,078	(12,300)
29.	Change in surplus notes.....			
30.	Surplus (contributed to) withdrawn from Protected Cells.....			
31.	Cumulative effect of changes in accounting principles.....			
32.	Capital changes:			
32.1	Paid in.....			
32.2	Transferred from surplus (Stock Dividend).....			
32.3	Transferred to surplus.....			
33.	Surplus adjustments:			
33.1	Paid in.....			
33.2	Transferred to capital (Stock Dividend).....			
33.3.	Transferred from capital.....			
34.	Net remittances from or (to) Home Office.....			
35.	Dividends to stockholders.....			
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1).....			
37.	Aggregate write-ins for gains and losses in surplus.....		0	0
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37).....		25,864,099	10,249,869
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37).....		227,278,781	201,414,682
DETAILS OF WRITE-INS				
0501.	.....			
0502.	.....			
0503.	.....			
0598.	Summary of remaining write-ins for Line 5 from overflow page.....		0	0
0599.	Totals (Lines 0501 through 0503 plus 0598) (Line 5 above).....		0	0
1401.	Miscellaneous Income.....		4,773	870
1402.	.....			
1403.	.....			
1498.	Summary of remaining write-ins for Line 14 from overflow page.....		0	0
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above).....		4,773	870
3701.	Correct Unearned Premium Prior Period Ending Balance.....			
3702.	.....			
3703.	.....			
3798.	Summary of remaining write-ins for Line 37 from overflow page.....		0	0
3799.	Totals (Lines 3701 through 3703 plus 3798) (Line 37 above).....		0	0

CASH FLOW

		1	2
		Current Year	Prior Year
CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance.....	232,824,383	220,774,309
2.	Net investment income.....	13,769,292	14,049,816
3.	Miscellaneous income.....	(351,398)	(93,317)
4.	Total (Lines 1 through 3).....	246,242,276	234,730,808
5.	Benefit and loss related payments.....	143,417,984	138,290,357
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....		
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	57,964,073	55,081,487
8.	Dividends paid to policyholders.....	7,851,570	13,038,880
9.	Federal and foreign income taxes paid (recovered) net of \$ .....0 tax on capital gains (losses).....		
10.	Total (Lines 5 through 9).....	209,233,627	206,410,724
11.	Net cash from operations (Line 4 minus Line 10).....	37,008,649	28,320,084
CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds.....	156,940,007	204,907,465
12.2	Stocks.....	18,274,641	17,687,151
12.3	Mortgage loans.....		
12.4	Real estate.....		
12.5	Other invested assets.....		
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7	Miscellaneous proceeds.....	6,428,837	7,454,173
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	181,643,485	230,048,789
13.	Cost of investments acquired (long-term only):		
13.1	Bonds.....	188,896,841	246,641,109
13.2	Stocks.....	22,372,092	21,458,276
13.3	Mortgage loans.....		
13.4	Real estate.....		
13.5	Other invested assets.....		
13.6	Miscellaneous applications.....	3,037,333	7,215,409
13.7	Total investments acquired (Lines 13.1 to 13.6).....	214,306,266	275,314,794
14.	Net increase (decrease) in contract loans and premium notes.....		
15.	Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(32,662,781)	(45,266,005)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes.....		
16.2	Capital and paid in surplus, less treasury stock.....		
16.3	Borrowed funds.....		
16.4	Net deposits on deposit-type contracts and other insurance liabilities.....		
16.5	Dividends to stockholders.....		
16.6	Other cash provided (applied).....	8,347,817	10,529,370
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	8,347,817	10,529,370
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	12,693,686	(6,416,551)
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year.....	26,144,918	32,561,469
19.2	End of year (Line 18 plus Line 19.1).....	38,838,604	26,144,918

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		
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UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business		1  Net Premiums Written per Column 6, Part 1B	2  Unearned Premiums December 31 Prior Year- per Col. 3, Last Year's Part 1	3  Unearned Premiums December 31 Current Year- per Col. 5, Part 1A	4  Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire.....	0		0	0
2.	Allied lines.....	0		0	0
3.	Farmowners multiple peril.....	0		0	0
4.	Homeowners multiple peril.....	0		0	0
5.	Commercial multiple peril.....	0		0	0
6.	Mortgage guaranty.....	0		0	0
8.	Ocean marine.....	0		0	0
9.	Inland marine.....	0		0	0
10.	Financial guaranty.....	0		0	0
11.1	Medical professional liability - occurrence.....	0		0	0
11.2	Medical professional liability - claims-made.....	0		0	0
12.	Earthquake.....	0		0	0
13.	Group accident and health.....	0		0	0
14.	Credit accident and health (group and individual).....	0		0	0
15.	Other accident and health.....	0		0	0
16.	Workers' compensation.....	234,107,737	(6,459,292)	(7,796,917)	235,445,362
17.1	Other liability - occurrence.....	0		0	0
17.2	Other liability - claims-made.....	0		0	0
17.3	Excess workers' compensation.....	0		0	0
18.1	Products liability - occurrence.....	0		0	0
18.2	Products liability - claims-made.....	0		0	0
19.1, 19.2	Private passenger auto liability.....	0		0	0
19.3, 19.4	Commercial auto liability.....	0		0	0
21.	Auto physical damage.....	0		0	0
22.	Aircraft (all perils).....	0		0	0
23.	Fidelity.....	0		0	0
24.	Surety.....	0		0	0
26.	Burglary and theft.....	0		0	0
27.	Boiler and machinery.....	0		0	0
28.	Credit.....	0		0	0
29.	International.....	0		0	0
30.	Warranty.....	0		0	0
31.	Reinsurance - nonproportional assumed property.....	0		0	0
32.	Reinsurance - nonproportional assumed liability.....	0		0	0
33.	Reinsurance - nonproportional assumed financial lines.....	0		0	0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0
35.	TOTALS.....	234,107,737	(6,459,292)	(7,796,917)	235,445,362

DETAILS OF WRITE-INS

3401.	.....	0		0	0
3402.	.....	0		0	0
3403.	.....	0		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0



UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business		1	2	3	4	5
		Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire.....	.....	.....	.....	.....	.....0
2.	Allied lines.....	.....	.....	.....	.....	.....0
3.	Farmowners multiple peril.....	.....	.....	.....	.....	.....0
4.	Homeowners multiple peril.....	.....	.....	.....	.....	.....0
5.	Commercial multiple peril.....	.....	.....	.....	.....	.....0
6.	Mortgage guaranty.....	.....	.....	.....	.....	.....0
8.	Ocean marine.....	.....	.....	.....	.....	.....0
9.	Inland marine.....	.....	.....	.....	.....	.....0
10.	Financial guaranty.....	.....	.....	.....	.....	.....0
11.1	Medical professional liability - occurrence.....	.....	.....	.....	.....	.....0
11.2	Medical professional liability - claims-made.....	.....	.....	.....	.....	.....0
12.	Earthquake.....	.....	.....	.....	.....	.....0
13.	Group accident and health.....	.....	.....	.....	.....	.....0
14.	Credit accident and health (group and individual).....	.....	.....	.....	.....	.....0
15.	Other accident and health.....	.....	.....	.....	.....	.....0
16.	Workers' compensation.....	17,298,100	.....	(25,095,017)	.....	(7,796,917)
17.1	Other liability - occurrence.....	.....	.....	.....	.....	.....0
17.2	Other liability - claims-made.....	.....	.....	.....	.....	.....0
17.3	Excess workers' compensation.....	.....	.....	.....	.....	.....0
18.1	Products liability - occurrence.....	.....	.....	.....	.....	.....0
18.2	Products liability - claims-made.....	.....	.....	.....	.....	.....0
19.1, 19.2	Private passenger auto liability.....	.....	.....	.....	.....	.....0
19.3, 19.4	Commercial auto liability.....	.....	.....	.....	.....	.....0
21.	Auto physical damage.....	.....	.....	.....	.....	.....0
22.	Aircraft (all perils).....	.....	.....	.....	.....	.....0
23.	Fidelity.....	.....	.....	.....	.....	.....0
24.	Surety.....	.....	.....	.....	.....	.....0
26.	Burglary and theft.....	.....	.....	.....	.....	.....0
27.	Boiler and machinery.....	.....	.....	.....	.....	.....0
28.	Credit.....	.....	.....	.....	.....	.....0
29.	International.....	.....	.....	.....	.....	.....0
30.	Warranty.....	.....	.....	.....	.....	.....0
31.	Reinsurance - nonproportional assumed property.....	.....	.....	.....	.....	.....0
32.	Reinsurance - nonproportional assumed liability.....	.....	.....	.....	.....	.....0
33.	Reinsurance - nonproportional assumed financial lines.....	.....	.....	.....	.....	.....0
34.	Aggregate write-ins for other lines of business.....	.....0	.....0	.....0	.....0	.....0
35.	TOTALS.....	17,298,100	.....0	(25,095,017)	.....0	(7,796,917)
36.	Accrued retrospective premiums based on experience.....					.....
37.	Earned but unbilled premiums.....					25,095,017
38.	Balance (sum of Lines 35 through 37).....					17,298,100

DETAILS OF WRITE-INS

3401.	.....	.....	.....	.....	.....0
3402.	.....	.....	.....	.....	.....0
3403.	.....	.....	.....	.....	.....0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	.....0	.....0	.....0	.....0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	.....0	.....0	.....0	.....0

(a) State here basis of computation used in each case:

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed		Reinsurance Ceded		6 Net Premiums Written (Cols. 1 + 2 + 3 - 4 - 5)
		2 From Affiliates	3 From Non-Affiliates	4 To Affiliates	5 To Non-Affiliates	
1. Fire.....						.....0
2. Allied lines.....						.....0
3. Farmowners multiple peril.....						.....0
4. Homeowners multiple peril.....						.....0
5. Commercial multiple peril.....						.....0
6. Mortgage guaranty.....						.....0
8. Ocean marine.....						.....0
9. Inland marine.....						.....0
10. Financial guaranty.....						.....0
11.1 Medical professional liability - occurrence.....						.....0
11.2 Medical professional liability - claims-made.....						.....0
12. Earthquake.....						.....0
13. Group accident and health.....						.....0
14. Credit accident and health (group and individual).....						.....0
15. Other accident and health.....						.....0
16. Workers' compensation.....	238,754,602		1,793,945		6,440,810	234,107,737
17.1 Other liability - occurrence.....						.....0
17.2 Other liability - claims-made.....						.....0
17.3 Excess workers' compensation.....						.....0
18.1 Products liability - occurrence.....						.....0
18.2 Products liability - claims-made.....						.....0
19.1, 19.2 Private passenger auto liability.....						.....0
19.3, 19.4 Commercial auto liability.....						.....0
21. Auto physical damage.....						.....0
22. Aircraft (all perils).....						.....0
23. Fidelity.....						.....0
24. Surety.....						.....0
26. Burglary and theft.....						.....0
27. Boiler and machinery.....						.....0
28. Credit.....						.....0
29. International.....						.....0
30. Warranty.....						.....0
31. Reinsurance - nonproportional assumed property.....	XXX					.....0
32. Reinsurance - nonproportional assumed liability.....	XXX					.....0
33. Reinsurance - nonproportional assumed financial lines.....	XXX					.....0
34. Aggregate write-ins for other lines of business.....	.....0	.....0	.....0	.....0	.....0	.....0
35. TOTALS.....	238,754,602	.....0	1,793,945	.....0	6,440,810	234,107,737

DETAILS OF WRITE-INS

3401. ....						.....0
3402. ....						.....0
3403. ....						.....0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	.....0	.....0	.....0	.....0	.....0	.....0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	.....0	.....0	.....0	.....0	.....0	.....0

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ X ] No [ ]

If yes: 1. The amount of such installment premiums \$.....57,867,180.

2. Amount at which such installment premiums would have been reported had they been recorded on an annualized basis \$.....N/A.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

		Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				
Line of Business		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 - 3)	Net Losses Unpaid Current Year (Part 2A, Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire.....				0	0		0	0.0
2.	Allied lines.....				0	0		0	0.0
3.	Farmowners multiple peril.....				0	0		0	0.0
4.	Homeowners multiple peril.....				0	0		0	0.0
5.	Commercial multiple peril.....				0	0		0	0.0
6.	Mortgage guaranty.....				0	0		0	0.0
8.	Ocean marine.....				0	0		0	0.0
9.	Inland marine.....				0	0		0	0.0
10.	Financial guaranty.....				0	0		0	0.0
11.1	Medical professional liability - occurrence.....				0	0		0	0.0
11.2	Medical professional liability - claims-made.....				0	0		0	0.0
12.	Earthquake.....				0	0		0	0.0
13.	Group accident and health.....				0	0		0	0.0
14.	Credit accident and health (group and individual).....				0	0		0	0.0
15.	Other accident and health.....				0	0		0	0.0
16.	Workers' compensation.....	143,076,753	1,137,410	822,801	143,391,361	404,946,296	381,817,354	166,520,302	70.7
17.1	Other liability - occurrence.....				0	0		0	0.0
17.2	Other liability - claims-made.....				0	0		0	0.0
17.3	Excess workers' compensation.....				0	0		0	0.0
18.1	Products liability - occurrence.....				0	0		0	0.0
18.2	Products liability - claims-made.....				0	0		0	0.0
19.1, 19.2	Private passenger auto liability.....				0	0		0	0.0
19.3, 19.4	Commercial auto liability.....				0	0		0	0.0
21.	Auto physical damage.....				0	0		0	0.0
22.	Aircraft (all perils).....				0	0		0	0.0
23.	Fidelity.....				0	0		0	0.0
24.	Surety.....				0	0		0	0.0
26.	Burglary and theft.....				0	0		0	0.0
27.	Boiler and machinery.....				0	0		0	0.0
28.	Credit.....				0	0		0	0.0
29.	International.....				0	0		0	0.0
30.	Warranty.....				0	0		0	0.0
31.	Reinsurance - nonproportional assumed property.....	XXX			0	0		0	0.0
32.	Reinsurance - nonproportional assumed liability.....	XXX			0	0		0	0.0
33.	Reinsurance - nonproportional assumed financial lines.....	XXX			0	0		0	0.0
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0.0
35.	TOTALS.....	143,076,753	1,137,410	822,801	143,391,361	404,946,296	381,817,354	166,520,302	70.7
DETAILS OF WRITE-INS									
3401.	.....				0	0		0	0.0
3402.	.....				0	0		0	0.0
3403.	.....				0	0		0	0.0
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	XXX
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0.0

**UNDERWRITING AND INVESTMENT EXHIBIT**

**PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES**

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
Line of Business		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excluding Incurred but not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire.....				0				0	
2.	Allied lines.....				0				0	
3.	Farmowners multiple peril.....				0				0	
4.	Homeowners multiple peril.....				0				0	
5.	Commercial multiple peril.....				0				0	
6.	Mortgage guaranty.....				0				0	
8.	Ocean marine.....				0				0	
9.	Inland marine.....				0				0	
10.	Financial guaranty.....				0				0	
11.1	Medical professional liability - occurrence.....				0				0	
11.2	Medical professional liability - claims-made.....				0				0	
12.	Earthquake.....				0				0	
13.	Group accident and health.....				0				(a).....0	
14.	Credit accident and health (group and individual).....				0				0	
15.	Other accident and health.....				0				(a).....0	
16.	Workers' compensation.....	200,217,000	7,540,611	16,490,000	191,267,611	211,033,000	2,645,685		404,946,296	49,241,179
17.1	Other liability - occurrence.....				0				0	
17.2	Other liability - claims-made.....				0				0	
17.3	Excess workers' compensation.....				0				0	
18.1	Products liability - occurrence.....				0				0	
18.2	Products liability - claims-made.....				0				0	
19.1, 19.2	Private passenger auto liability.....				0				0	
19.3, 19.4	Commercial auto liability.....				0				0	
21.	Auto physical damage.....				0				0	
22.	Aircraft (all perils).....				0				0	
23.	Fidelity.....				0				0	
24.	Surety.....				0				0	
26.	Burglary and theft.....				0				0	
27.	Boiler and machinery.....				0				0	
28.	Credit.....				0				0	
29.	International.....				0				0	
30.	Warranty.....				0				0	
31.	Reinsurance - nonproportional assumed property.....	XXX			0	XXX			0	
32.	Reinsurance - nonproportional assumed liability.....	XXX			0	XXX			0	
33.	Reinsurance - nonproportional assumed financial lines.....	XXX			0	XXX			0	
34.	Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0
35.	TOTALS.....	200,217,000	7,540,611	16,490,000	191,267,611	211,033,000	2,645,685	0	404,946,296	49,241,179
DETAILS OF WRITE-INS										
3401.	.....				0				0	
3402.	.....				0				0	
3403.	.....				0				0	
3498.	Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0

(a) Including \$.....0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1	2	3	4
	Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1. Claim adjustment services:				
1.1 Direct.....	10,002,317			10,002,317
1.2 Reinsurance assumed.....	684,093			684,093
1.3 Reinsurance ceded.....				0
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3).....	10,686,410	0	0	10,686,410
2. Commission and brokerage:				
2.1 Direct, excluding contingent.....		15,319,883		15,319,883
2.2 Reinsurance assumed, excluding contingent.....				0
2.3 Reinsurance ceded, excluding contingent.....				0
2.4 Contingent - direct.....				0
2.5 Contingent - reinsurance assumed.....				0
2.6 Contingent - reinsurance ceded.....				0
2.7 Policy and membership fees.....				0
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	15,319,883	0	15,319,883
3. Allowances to manager and agents.....				0
4. Advertising.....				0
5. Boards, bureaus and associations.....		911,973		911,973
6. Surveys and underwriting reports.....		1,517		1,517
7. Audit of assureds' records.....				0
8. Salary and related items:				
8.1 Salaries.....	5,936,773	8,120,011	359,512	14,416,296
8.2 Payroll taxes.....	376,687	529,438	23,441	929,566
9. Employee relations and welfare.....	1,589,845	2,268,791	100,450	3,959,086
10. Insurance.....	6,711	10,818	479	18,008
11. Directors' fees.....	1,141	1,299	58	2,498
12. Travel and travel items.....	4,574	117,636	990	123,200
13. Rent and rent items.....	381,061	446,943	19,788	847,792
14. Equipment.....	118,124	134,558	5,957	258,639
15. Cost or depreciation of EDP equipment and software.....	2,909,180	3,313,911	146,723	6,369,813
16. Printing and stationery.....	70,836	113,405	5,021	189,262
17. Postage, telephone and telegraph, exchange and express.....	244,826	394,691	17,475	656,992
18. Legal and auditing.....	242,568	226,585	620,521	1,089,674
19. Totals (Lines 3 to 18).....	11,882,326	16,591,576	1,300,414	29,774,317
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of \$.....0.....		6,043,442		6,043,442
20.2 Insurance department licenses and fees.....		10,675		10,675
20.3 Gross guaranty association assessments.....				0
20.4 All other (excluding federal and foreign income and real estate).....				0
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4).....	0	6,054,117	0	6,054,117
21. Real estate expenses.....			804,656	804,656
22. Real estate taxes.....				0
23. Reimbursements by uninsured plans.....				0
24. Aggregate write-ins for miscellaneous expenses.....	1,711,522	5,151	228	1,716,902
25. Total expenses incurred.....	24,280,259	37,970,727	2,105,299	(a) 64,356,285
26. Less unpaid expenses - current year.....	49,241,179	8,649,315	148,564	58,039,058
27. Add unpaid expenses - prior year.....	45,625,152	7,978,429	168,178	53,771,759
28. Amounts receivable relating to uninsured plans, prior year.....				0
29. Amounts receivable relating to uninsured plans, current year.....				0
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29).....	20,664,232	37,299,841	2,124,913	60,088,985

DETAILS OF WRITE-INS

2401. A&O Reserve Changes.....	1,707,000			1,707,000
2402. Business Expense Charges.....	3,397	3,870	171	7,438
2403. Miscellaneous Expense.....	1,125	1,282	57	2,464
2498. Summary of remaining write-ins for Line 24 from overflow page.....	0	0	0	0
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above).....	1,711,522	5,151	228	1,716,902

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. government bonds.....	(a).....5,964,702	.....6,133,149
1.1 Bonds exempt from U.S. tax.....	(a).....1,448,773	.....1,364,032
1.2 Other bonds (unaffiliated).....	(a).....5,152,304	.....5,306,190
1.3 Bonds of affiliates.....	(a).....	.....
2.1 Preferred stocks (unaffiliated).....	(b).....	.....
2.11 Preferred stocks of affiliates.....	(b).....	.....
2.2 Common stocks (unaffiliated).....	.....1,865,918	.....1,936,194
2.21 Common stocks of affiliates.....	.....	.....
3. Mortgage loans.....	(c).....	.....
4. Real estate.....	(d).....805,408	.....805,408
5. Contract loans.....	.....	.....
6. Cash, cash equivalents and short-term investments.....	(e).....299,924	.....322,559
7. Derivative instruments.....	(f).....	.....
8. Other invested assets.....	.....	.....
9. Aggregate write-ins for investment income.....	.....0	.....0
10. Total gross investment income.....	.....15,537,030	.....15,867,531
11. Investment expenses.....	.....	(g).....2,105,299
12. Investment taxes, licenses and fees, excluding federal income taxes.....	.....	(g).....
13. Interest expense.....	.....	(h).....
14. Depreciation on real estate and other invested assets.....	.....	(i).....0
15. Aggregate write-ins for deductions from investment income.....	.....	.....0
16. Total deductions (Lines 11 through 15).....	.....	.....2,105,299
17. Net investment income (Line 10 minus Line 16).....	.....	.....13,762,233

DETAILS OF WRITE-INS

0901. ....	.....	.....
0902. ....	.....	.....
0903. ....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0
1501. ....	.....	.....
1502. ....	.....	.....
1503. ....	.....	.....
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....	.....0
(a) Includes \$.....684,062 accrual of discount less \$.....1,041,237 amortization of premium and less \$.....355,508 paid for accrued interest on purchases.	.....	.....
(b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.	.....	.....
(c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.	.....	.....
(d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.	.....	.....
(e) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.	.....	.....
(f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.	.....	.....
(g) Includes \$.....0 investment expenses and \$.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.	.....	.....
(h) Includes \$.....0 interest on surplus notes and \$.....0 interest on capital notes.	.....	.....
(i) Includes \$.....0 depreciation on real estate and \$.....0 depreciation on other invested assets.	.....	.....

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. government bonds.....	.....2,021,568	.....	.....2,021,568	.....8,487	.....
1.1 Bonds exempt from U.S. tax.....	.....61,941	.....(115)	.....61,826	.....	.....
1.2 Other bonds (unaffiliated).....	.....637,262	.....(1,391,945)	.....(754,683)	.....	.....
1.3 Bonds of affiliates.....	.....	.....	.....0	.....	.....
2.1 Preferred stocks (unaffiliated).....	.....	.....	.....0	.....	.....
2.11 Preferred stocks of affiliates.....	.....	.....	.....0	.....	.....
2.2 Common stocks (unaffiliated).....	.....2,884,792	.....(514,619)	.....2,370,173	.....4,886,357	.....
2.21 Common stocks of affiliates.....	.....	.....	.....0	.....	.....
3. Mortgage loans.....	.....	.....	.....0	.....	.....
4. Real estate.....	.....	.....	.....0	.....	.....
5. Contract loans.....	.....	.....	.....0	.....	.....
6. Cash, cash equivalents and short-term investments.....	.....0	.....	.....0	.....	.....
7. Derivative instruments.....	.....	.....	.....0	.....	.....
8. Other invested assets.....	.....	.....	.....0	.....	.....
9. Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....0	.....0
10. Total capital gains (losses).....	.....5,605,563	.....(1,906,678)	.....3,698,884	.....4,894,844	.....0

DETAILS OF WRITE-INS

0901. ....	.....	.....	.....0	.....	.....
0902. ....	.....	.....	.....0	.....	.....
0903. ....	.....	.....	.....0	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page...	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....0	.....0	.....0

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....			0
2.2 Common stocks.....			0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....			0
3.2 Other than first liens.....			0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....			0
4.2 Properties held for the production of income.....			0
4.3 Properties held for sale.....			0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			0
6. Contract loans.....			0
7. Derivatives (Schedule DB).....			0
8. Other invested assets (Schedule BA).....			0
9. Receivables for securities.....			0
10. Securities lending reinvested collateral assets (Schedule DL).....			0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....			0
14. Investment income due and accrued.....			0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,241,924	1,411,134	169,210
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	240,354	253,360	13,006
15.3 Accrued retrospective premiums and contracts subject to redetermination.....			0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....			0
16.2 Funds held by or deposited with reinsured companies.....			0
16.3 Other amounts receivable under reinsurance contracts.....			0
17. Amounts receivable relating to uninsured plans.....			0
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0
18.2 Net deferred tax asset.....			0
19. Guaranty funds receivable or on deposit.....			0
20. Electronic data processing equipment and software.....	407,310	5,295,026	4,887,716
21. Furniture and equipment, including health care delivery assets.....	96,596	172,617	76,021
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0
23. Receivables from parent, subsidiaries and affiliates.....			0
24. Health care and other amounts receivable.....			0
25. Aggregate write-ins for other-than-invested assets.....	573,828	455,829	(117,999)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,560,012	7,587,966	5,027,954
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0
28. TOTALS (Lines 26 and 27).....	2,560,012	7,587,966	5,027,954

DETAILS OF WRITE-INS

1101. ....			0
1102. ....			0
1103. ....			0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Prepaid Expenses.....	573,828	455,829	(117,999)
2502. ....			0
2503. ....			0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	573,828	455,829	(117,999)

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements have been completed in accordance with the National Association of Insurance Commissioners Annual Statement Instructions, Accounting Practices and Procedures Manual and the state laws of Idaho. Claim reserves have been based on accepted actuarial practices.

The Idaho State Insurance Fund (the Fund) prepares its statutory financial statements in conformity with accounting practices prescribed by the State of Idaho. Effective January 1, 2001, the State of Idaho required that insurance companies domiciled in the State of Idaho prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual.

	SSAP #	F/S Page	F/S Line #	2016	2015
NET INCOME					
(1) Idaho State Insurance Fund state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 15,932,222	\$ 9,618,516
(2) State Prescribed Practices that increase/decrease NAIC SAP					
(3) State Permitted Practices that increase/decrease NAIC SAP					
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 15,932,222	\$ 9,618,516
SURPLUS					
(5) Idaho State Insurance Fund state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 227,278,781	\$ 201,414,682
(6) State Prescribed Practices that increase/decrease NAIC SAP					
(7) State Permitted Practices that increase/decrease NAIC SAP					
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 227,278,781	\$ 201,414,682

B. Use of Estimates in the Preparation of the Financial Statement

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports generated by the Fund. Assumed reserves are based on reports received from the National Council on Compensation Insurance reinsurance pool.

Expenses in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred.

Net investment income earned consists primarily of interest, dividends and rent income less investment related expenses. Interest is recognized on an accrual basis and dividends are recognized on an ex-dividend basis. Rent income includes an imputed rent for the Fund's occupancy of its own buildings. Net realized investment gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed.

Investments are reviewed periodically to identify any securities with a fair market value below carrying value and to assess whether such impairment is other than temporary.

When evaluating whether an impairment is likely to be other than temporary, management, to the best of its ability, will consider all available evidence that may help define the potential duration and/or extent of the impairment.

An impairment is recorded when it is determined that the decline in fair market value is other than temporary. The basis of the investment is adjusted to reflect the lower value and a realized loss is recorded to income.

At December 31, 2016, stocks and selected bonds with fair market values below carrying value were considered to be other than temporarily impaired (OTTI). The "write down" of the investments to fair market value and the realized loss reported on the income statement was \$1,906,678.

The following are some of the Fund's other accounting policies.

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the scientific method. Non-investment grade bonds with NAIC designations of 3 through 6 are stated at the lower of amortized cost or fair value.
- (3) Common stocks are stated at market.
- (4) The Fund does not own any preferred stocks.
- (5) The Fund does not own any mortgage loans.
- (6) Investment grade loan-backed securities are stated at amortized cost. The prospective adjustment method is used to value all loan-backed securities. Non-investment grade loan-backed securities are stated at the lower of amortized cost or fair value.
- (7) Not applicable as the Fund does not have any subsidiaries, controlled and affiliated companies.
- (8) Not applicable as the Fund is not involved in joint ventures, partnerships or limited liability companies.
- (9) Not applicable as the Fund does not own derivatives.
- (10) The Fund does not anticipate investment income when evaluating the need for premium deficiency reserves (see Note 29).
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates, loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, while management



NOTES TO FINANCIAL STATEMENTS

believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

- (12) The Fund has a written capitalization policy for prepaid expenses and purchases of items such as electronic data processing equipment, software, furniture, office equipment and building improvements. The predefined capitalization thresholds under this policy have not changed from those of the prior year.

D. Going Concern  
Not applicable

Note 2 – Accounting Changes and Corrections of Errors  
Not applicable

Note 3 – Business Combinations and Goodwill  
Not applicable

Note 4 – Discontinued Operations  
Not applicable

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans  
Not applciable

B. Debt Restructuring  
Not applicable

C. Reverse Mortgages  
Not applicable

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Interactive Data, a third party security pricing entity.
- (2) The following table summarizes OTTI for loan-backed securities recorded during the year because the Fund had either intent to sell the securities or the inability or lack of intent to retain as cited in the table:

		1	2	3
		Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value 1 – 2
OTTI recognized 1 <sup>st</sup> Quarter				
a.	Intent to sell	\$	\$	\$
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
c.	Total 1 <sup>st</sup> Quarter	\$	\$	\$
OTTI recognized 2 <sup>nd</sup> Quarter				
d.	Intent to sell	\$	\$	\$
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
f.	Total 2 <sup>nd</sup> Quarter	\$	\$	\$
OTTI recognized 3 <sup>rd</sup> Quarter				
g.	Intent to sell	\$	\$	\$
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis			
i.	Total 3 <sup>rd</sup> Quarter	\$	\$	\$
OTTI recognized 4 <sup>th</sup> Quarter				
j.	Intent to sell	\$	\$	\$
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	18,118,457	241,611	17,876,846
l.	Total 4 <sup>th</sup> Quarter	18,118,457	\$ 241,611	17,876,846
m.	Annual aggregate total	XXX	\$ 241,611	XXX

- (3) Recognized OTTI securities

CUSIP			Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
312968	CN	8	\$ 5,399	\$	\$ 1	\$ 5,398	\$ 5,398	
3138EJ	RZ	3	66,373		42	66,331	66,331	
31398F	2N	0	77,406		63	77,342	77,342	
46637W	AD	5	104,743		77	104,666	104,666	
3137AY	CD	1	156,750		235	156,515	156,515	
3138YT	NC	4	86,942		242	86,700	86,700	
3138MC	4P	6	186,900		243	186,657	186,657	

NOTES TO FINANCIAL STATEMENTS

31418B	XB	7	90,083		519	89,564	89,564	
31412R	H5	9	223,702		556	223,147	223,147	
3128MD	UQ	4	204,638		632	204,006	204,006	
3128P8	B3	4	132,700		658	132,041	132,041	
3136AC	7M	7	25,914		668	25,247	25,247	
3140EU	LG	2	136,727		1,276	135,451	135,451	
31418B	XC	5	869,181		1,509	867,671	867,671	
3132M6	VL	1	698,676		1,634	697,042	697,042	
3138MR	BF	7	674,433		2,235	672,198	672,198	
3128MJ	XE	5	858,005		2,388	855,617	855,617	
31417G	TL	0	886,053		2,547	883,506	883,506	
31417A	EP	0	356,197		2,775	353,422	353,422	
3138YH	U6	5	889,831		2,786	887,046	887,046	
3138WH	ER	9	1,479,055		2,857	1,476,198	1,476,198	
17290Y	AR	9	102,890		3,257	99,633	99,633	
3138X7	DK	6	754,698		3,560	751,137	751,137	
3132QR	FB	1	704,507		3,669	700,839	700,839	
3138WH	J2	9	96,825		3,718	93,107	93,107	
3128MM	TN	3	572,583		3,755	568,828	568,828	
3136AR	XR	4	100,910		3,851	97,059	97,059	
3137BN	GT	5	102,737		3,998	98,739	98,739	
3138Y4	MW	6	1,151,775		4,397	1,147,378	1,147,378	
95000M	BP	5	102,616		4,666	97,950	97,950	
31307C	GW	2	194,041		7,521	186,520	186,520	
3138LY	2C	0	513,767		15,228	498,538	498,538	
3138WF	2S	4	979,973		20,229	959,744	959,744	
3128MJ	X8	8	863,706		23,374	840,332	840,332	
3138WH	BS	0	1,711,868		30,269	1,681,600	1,681,600	
3128MJ	YY	0	926,782		41,172	885,610	885,610	
31418C	CH	5	1,029,071		45,005	984,066	984,066	
Total					\$ 241,611			

(4) All Other Than Temporary Impairments were recognized for loan backed securities in 2016.

(5) All Other Than Temporary Impairments were recognized for loan backed securities in 2016.

E. Repurchase Agreements and/or Securities Lending Transactions  
Not applicable

F. Real Estate  
Not applicable

G. Investments in Low-Income Housing Trade Credits (LIHTC)  
Not applicable.

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year							Percentage			
	1	2	3	4	5	6	7	8	9	10	11
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown											
b. Collateral held under security lending arrangements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock											

NOTES TO FINANCIAL STATEMENTS

i. FHLB capital stock											
j. On deposit with states	1,000,000				1,000,000	1,008,995	(8,995)		1,000,000	0.129	0.129
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)											
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total Restricted Assets	\$ 1,000,000	\$	\$	\$	\$ 1,000,000	\$ 1,008,995	\$ (8,995)		\$ 1,000,000	0.129	0.129%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28: .129%
- (d) Column 9 divided by Asset Page, Column 3, Line 28: .129%

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**  
Not applicable

**Note 7 – Investment Income**  
The fund does not ahve any due and accrued interest taht qualifies as nonadmitted

**Note 8 – Derivative Instruments**  
Not applicable

**Note 9 – Income Taxes**

Pursuant to Idaho Code Section 41-405, the Fund pays tax on written premiums in lieu of state income tax. The Fund is not subject to federal income tax.

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

A. The Fund is the administrator of the Idaho Petroleum Clean Water Trust Fund (the IPCWTF). The IPCWTF contracts with the Fund for administrative, underwriting, claims, auditing, actuarial, legal, and other necessary services (41-4905(5), Idaho Code). The IPCWTF has no employees. The IPCWTF is administered without liability on the part of the Fund or the State beyond the amount of the IPCWTF (41-4905(6), Idaho Code).

B. The Fund does not have transactions greater than ½% of admitted assets.

C. There have been no changes in inter-fund management and service arrangements.

D. There were no amounts due from or to the IPCWTF.

E. There are no Guarantees or Contingencies for Related Parties.

F. Management, Service Contracts, Cost Sharing Arrangements

Summary of Management Services Contract Revenue from the IPCWTF:

Management Contract:	\$272,970
Rental Income:	
Statement of Income, included in \$13,762,234 page 4, line 9	<u>30,620</u>
Total Management Contract Revenue	\$303,590

G. The nature of the relationship does not affect operations.

H. The Fund does not have investments in the related company.

I. The Fund does not have investments in the related company.

J. The Fund does not have investments in the related company.

K. The Fund does not have investments in the related company.

L. The Fund does not have investments in the related company.

M. The Fund does not have investments in the related company.

N. The Fund does not have investments in the related company.

**Note 11 – Debt**  
Not applicable

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A. Retirement Plan

**NOTES TO FINANCIAL STATEMENTS**

The Fund employees are required to participate in the Public Employee Retirement System of Idaho (PERSI). PERSI is a cost-sharing multiple-employer public retirement system, created by the Idaho State Legislature. It is a defined benefit plan requiring that both the member and the employer contribute. The plan provides benefits based on members' years of service, age and compensation.

In addition, benefits are provided for disability, death, and survivors of eligible members or beneficiaries. Designed as a mandatory system for eligible state and school district employees, the legislation provided for other political subdivisions to participate by contractual agreement with PERSI.

Financial reports for the plan are available from PERSI upon request.

After five years of credited service, members become fully vested in retirement benefits earned to date. Members are eligible for retirement benefits upon attainment of the ages specified for their employment classification. For each month of credited service, the annual service retirement allowance is 2% of the average monthly salary for the highest consecutive 42 months. The required contribution rate was 11.32% of covered payroll for the Fund and 6.79% for employees.

**B. Deferred Compensation**

The Fund's employees are eligible to participate in a voluntary deferred compensation plan offered by the State of Idaho. This plan was created in accordance with Internal Revenue Code Sections 401(k). The plan permit deferral of an employee's compensation until future years. The deferred compensation is not available to employees until termination, retirement, death or unforeseeable emergency. The amount of deferred compensation under this plan, together with earnings thereon, for the Fund's employees is not separately available.

All amounts of compensation deferred under the plan, all property and rights purchased with those amounts, and all income attributable to those amounts, property or rights are held by independent trustees, designated by the State, for the exclusive benefit of the participants and their beneficiaries.

**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

- (1)

Outstanding Shares  
Not applicable.
- (2)

Dividend Rate of Preferred Stock  
Not applicable
- (3)

Dividend Restrictions  
Not applicable
- (4)

Dates and Amount of Dividends Paid  
Management of the Fund may declare and distribute dividends to policyholders. Dividends are recognized as an expense in the period in which they are declared. In 2016 the Fund declared and paid dividends of \$7,851,570.
- (5)

Amount of Ordinary Dividends That May be Paid  
Not applicable.
- (6)

Restrictions on Unassigned Funds  
Not applicable.
- (7)

Mutual Surplus Advances  
Not applicable.
- (8)

Company Stock Held for Special Purposes  
Not applicable.
- (9)

Changes in Special Surplus Funds  
Not applicable.
- (10)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and losses is: \$32,749,548  
The portion of unassigned funds (surplus) represented or reduced by Nonadmitted assets is: \$(7,587,966)
- (11)

Surplus Notes  
Not applicable.
- (12)

Impact of Quasi-reorganizations  
Not applicable.
- (13)

Date of Quasi-reorganizations  
Not applicable

**Note 14 – Liabilities, Contingencies and Assessments**

- A.

Contingent Commitments  
Not applicable.
- B.

Assessments  
Not applicable.
- C.

Gain Contingencies  
Not applicable.
- D.

Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits  
Not applicable.
- E.

Product Warranties  
Not applicable.

NOTES TO FINANCIAL STATEMENTS

- F.

Joint and Several Liabilities  
Not applicable.
- G.

All Other Contingencies  
From time to time in the normal course of business, the Fund is involved in pending or threatened litigation, in which claims for monetary damages are asserted. In the opinion of management the ultimate liability, if any, arising from such pending or threatened litigation is not expected to have a material effect on the Fund's financial position or results of operations.

Note 15 – Leases

- A.

Lessee Operating Lease  
Not applicable.
- B.

Revenue, Net Income or Assets with Respect to Leases  
Not applicable.

Note 16 – Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk  
Not applicable.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities  
Not applicable.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans  
Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators  
Not applicable.

Note 20 – Fair Value Measurements

- A.

Certain bonds and all stocks carried by the Fund are reported at fair value. Fair value is the amount at which an asset could be bought or sold between willing parties.

(1)

Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 89,086,866	\$	\$	\$ 89,086,866
Bonds		104,666		104,666
Total	\$ 89,086,866	\$ 104,666	\$	\$ 89,191,532

(2)

Fair Value Measurements in (Level 3) of the Fair Value Hierarchy  
The Fund has no assets measured fair value in the Level 3 category.

(3)

Policy on Transfers Into and Out of Level 3  
At the end of each reporting period, the Fund evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

(4)

Bonds carried at fair value categorized at Level 2 were valued using the market approach. The valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. The market values are determined by taking quoted prices of bonds with similar features (such as, duration and credit quality) and applying analytic methods to determine fair value of bonds held.  
  
During 2016, the Fund's Common stocks were carried at fair value categorized as Level 1. The quotes received for these securities in the current year were from an active market.

(5)

Derivative Fair Values  
Not applicable.

B.

Other Fair Value Disclosures  
Not applicable.

C.

Reasons Not Practical to Estimate Fair Values  
Not applicable.
- Note 21 – Other Items
- A.

Unusual or Infrequent Items  
Not applicable.

B.

Troubled Debt Restructuring Debtors  
Not applicable.

C.

Other Disclosures  
As of December 31, 2016, the Fund has \$85,829,556 of unpaid outstanding awards and funds have been set aside to cover the awards. These awards are for fatal, permanent partial and permanent total claims.

D.

Business Interruption Insurance Recoveries  
Not applicable.

E.

State Transferable and Non-Transferable Tax Credits  
Not applicable.

F.

Subprime Mortgage Related Risk Exposure  
Not applicable.
- 14.5

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent

A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?		Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
B.	ACA fee assessment payable for the upcoming year	\$		\$
C.	ACA fee assessment paid			
D.	Premium written subject to ACA 9010 assessment			
E.	Total adjusted capital before surplus adjustment (Five-Year Historical Line 28)		227,278,781	
F.	Total adjusted capital (Five-Year Historical Line 28 minus 22B above)		227,278,781	
G.	Authorized control level (Five-Year Historical Line 29)	\$	26,584,550	
H.	Would reporting the ACA assessment as of December 31, 2016 have triggered an RBC action level (YES/NO)?		Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]

Note 23 – Reinsurance

- A. Unsecured Reinsurance Recoverables  
There were no unsecured reinsurance recoverable that exceeded 3% of the company’s policyholder surplus.
- B. Reinsurance Recoverable in Dispute  
Not applicable.
- C. Reinsurance Assumed and Ceded

(1)

		Assumed Reinsurance		Ceded Reinsurance		Net	
		Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a.	Affiliates	\$	\$	\$	\$	\$	\$
b.	All Other	559,000				559,000	
c.	Total	\$ 559,000	\$	\$	\$	\$ 559,000	\$
d.	Direct Unearned Premium Reserves			\$			

- D. Uncollectible Reinsurance  
Not applicable.
- E. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

(1)	Losses incurred	\$	
(2)	Loss adjustment expenses incurred	\$	
(3)	Premiums earned	\$	
(4)	Other	\$	15,000
(5)	Company		Amount
	Canada Life Insurance Company	\$	15,000

- F. Retroactive Reinsurance  
Not applicable.
- G. Reinsurance Accounted for as a Deposit  
Not applicable.
- H. Disclosures for the Transfer of Property and Casualty Run-off Agreements  
Not applicable.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation  
Not applicable.
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation  
Not applicable.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination  
Not applicable.

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**  
Reserves as of December 31, 2015 were \$427,442,506. During the year ended December 31,2016, \$164,055,593 has been paid for incurred claims and claim adjustment expenses. Reserves remaining for prior years are now \$258,259,474 as a result of re-estimation of unpaid claims and claim adjustment expenses. This change is generally the result of ongoing analysis of loss development trends. The estimated cost of loss and loss adjustment expenses (LAE) attributable to insured events of prior years decreased by \$5,127,439 during the current year. This \$5,127,439 is approximately .03% of the unpaid losses and LAE as of the end of the prior year. Recent loss development trends are also taken into account in evaluating the overall adequacy of unpaid losses and LAE.

Note 26 – Intercompany Pooling Arrangements  
Not applicable.

Note 27 – Structured Settlements

A.	Reserves released due to purchase of annuities:				
	<table><tr><td>Loss Reserves Eliminated by Annuities</td><td>Unrecorded Loss Contingencies</td></tr><tr><td>\$ 4,481,773</td><td>\$</td></tr></table>	Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies	\$ 4,481,773	\$
Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies				
\$ 4,481,773	\$				

NOTES TO FINANCIAL STATEMENTS

B. Annuity insurers with balances due greater than 1% of policyholders' surplus  
There were no insurance companies who held an excess of 1% of policyholder's surplus.

**Note 28 – Health Care Receivables**  
Not applicable.

**Note 29 – Participating Policies**  
Not applicable.

**Note 30 – Premium Deficiency Reserves**  
The Fund does not currently have a premium deficiency reserve. The Fund does not anticipate investment income when evaluating the need for a premium deficiency reserve.

**Note 31 – High Deductibles**  
Not applicable

**Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

A. Tabular Discount

		Tabular Discount Included in Schedule P, Part 1	
		Case	IBNR
1.	Homeowners/Farmowners	\$	\$
2.	Private Passenger Auto Liability/Medical		
3.	Commercial Auto/Truck Liability/Medical		
4.	Workers' Compensation	26,161,361	
5.	Commercial Multiple Peril		
6.	Medical Professional Liability-Occurrence		
7.	Medical Professional Liability-Claims-Made		
8.	Special Liability		
9.	Other Liability-Occurrence		
10.	Other Liability-Claims Made		
11.	Special Property		
12.	Auto Physical Damage		
13.	Fidelity, Surety		
14.	Other (including credit, A&H)		
15.	International		
16.	Reinsurance Nonproportional Assumed Property		
17.	Reinsurance Nonproportional Assumed Liability		
18.	Reinsurance Nonproportional Assumed Financial Lines		
19.	Products Liability-Occurrence		
20.	Products Liability-Claims-Made		
21.	Financial Guaranty/Mortgage Guaranty		
22.	Warranty		
23.	Total	\$ 26,161,361	\$

The Fund discounts the liabilities for unpaid losses for permanent total workers compensation claims on a tabular basis. Reserves for workers compensation indemnity claims have been discounted on a tabular basis using the NCCI mortality table at 3.5% and inflated at 4%..

B. Nontabular Discount  
Not applicable

C. Changes in discount assumptions  
Not applicable

**Note 33 – Asbestos/Environmental Reserves**  
Not applicable

**Note 34 – Subscriber Savings Accounts**  
Not applicable

**Note 35 – Multiple Peril Crop Insurance**  
Not applicable

**Note 36 – Financial Guaranty Insurance**  
Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1, 1A and 2.

Yes [ ☐ ]    No [ ☒ X ]

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]

1.3

State regulating?    N/A

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ☐ ]    No [ ☒ X ]

2.2

If yes, date of change:

3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2011

3.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity.  
This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2011

3.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

07/29/2013

3.4

By what department or departments?  
Department of Insurance, State of Idaho

3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]

3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [ ☐ ]    No [ ☐ ]    N/A [ ☒ X ]

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.11

sales of new business?

Yes [ ☐ ]    No [ ☒ X ]

4.12

renewals?

Yes [ ☐ ]    No [ ☒ X ]

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:

4.21

sales of new business?

Yes [ ☐ ]    No [ ☒ X ]

4.22

renewals?

Yes [ ☐ ]    No [ ☒ X ]

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [ ☐ ]    No [ ☒ X ]

5.2

If yes, provide the name of entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
N/A		

6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ☐ ]    No [ ☒ X ]

6.2

If yes, give full information:  
N/A

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [ ☐ ]    No [ ☒ X ]

7.2

If yes,

7.21

State the percentage of foreign control

%

7.22

State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1	2
Nationality	Type of Entity
N/A	

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [ ☐ ]    No [ ☒ X ]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.  
N/A

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ ☐ ]    No [ ☒ X ]

8.4

If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
N/A					

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
Deloitte & Touche, LLP, Suite 1700, 101 South Capitol Boulevard, Boise, ID 83702-7717

10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [ ☐ ]    No [ ☒ X ]

10.2

If the response to 10.1 is yes, provide information related to this exemption:  
N/A

10.3

Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [ ☐ ]    No [ ☒ X ]

10.4

If the response to 10.3 is yes, provide information related to this exemption:  
N/A

10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [ ☒ X ]    No [ ☐ ]    N/A [ ☐ ]

10.6

If the response to 10.5 is no or n/a, please explain:  
N/A



GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
Dave Kennerud, Milliman Inc, 1301 Fifth Ave, Seattle, WA 98101-2605
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [ ☐ ] No [ ☒ ]

12.11

Name of real estate holding company N/A

12.12

Number of parcels involved

0

12.13

Total book/adjusted carrying value

\$

0

12.2

If yes, provide explanation  
N/A

13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?  
N/A

13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [ ☒ ] No [ ☐ ]

13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [ ☐ ] No [ ☒ ]

13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]

14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [ ☒ ] No [ ☐ ]

(a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e)

Accountability for adherence to the code.

14.11

If the response to 14.1 is no, please explain:  
N/A

14.2

Has the code of ethics for senior managers been amended?

Yes [ ☐ ] No [ ☒ ]

14.21

If the response to 14.2 is yes, provide information related to amendment(s).  
N/A

14.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [ ☐ ] No [ ☒ ]

14.31

If the response to 14.3 is yes, provide the nature of any waiver(s).  
N/A

15.1

Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List?

Yes [ ☐ ] No [ ☒ ]

15.2

If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1	2	3	4
American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount

BOARD OF DIRECTORS

16.

Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof?

Yes [ ☐ ] No [ ☒ ]

17.

Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof?

Yes [ ☒ ] No [ ☐ ]

18.

Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person?

Yes [ ☒ ] No [ ☐ ]

FINANCIAL

19.

Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)?

Yes [ ☐ ] No [ ☒ ]

20.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11

To directors or other officers

\$

0

20.12

To stockholders not officers

\$

0

20.13

Trustees, supreme or grand (Fraternal only)

\$

0

20.2

Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21

To directors or other officers

\$

0

20.22

To stockholders not officers

\$

0

20.23

Trustees, supreme or grand (Fraternal only)

\$

0

21.1

Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement?

Yes [ ☐ ] No [ ☒ ]

21.2

If yes, state the amount thereof at December 31 of the current year:

21.21

Rented from others

\$

21.22

Borrowed from others

\$

21.23

Leased from others

\$

21.24

Other

\$

22.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes [ ☐ ] No [ ☒ ]

22.2

If answer is yes:

22.21

Amount paid as losses or risk adjustment

\$

22.22

Amount paid as expenses

\$

22.23

Other amounts paid

\$

23.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [ ☐ ] No [ ☒ ]

23.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

0

15.1

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

INVESTMENT

24.01

Were all of stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?

Yes ☒ No ☐

24.02

If no, give full and complete information, relating thereto:

24.03

For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).

24.04

Does the company's security lending program meet the requirements for a conforming program as outlined in the *Risk-Based Capital Instructions*?

Yes ☐ No ☐ N/A ☒

24.05

If answer to 24.04 is yes, report amount of collateral for conforming programs.

\$

24.06

If answer to 24.04 is no, report amount of collateral for other programs

\$

24.07

Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

Yes ☐ No ☐ N/A ☒

24.08

Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?

Yes ☐ No ☐ N/A ☒

24.09

Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?

Yes ☐ No ☐ N/A ☒

24.10

For the reporting entity's security lending program, state the amount of the following as of December 31 of the current year:

24.101

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.102

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$0

24.103

Total payable for securities lending reported on the liability page:

\$0

25.1

Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)

Yes ☒ No ☐

25.2

If yes, state the amount thereof at December 31 of the current year:

25.21

Subject to repurchase agreements

\$0

25.22

Subject to reverse repurchase agreements

\$0

25.23

Subject to dollar repurchase agreements

\$0

25.24

Subject to reverse dollar repurchase agreements

\$0

25.25

Placed under option agreements

\$0

25.26

Letter stock or securities restricted as sale – excluding FHLB Capital Stock

\$0

25.27

FHLB Capital Stock

\$0

25.28

On deposit with states

\$1,000,000

25.29

On deposit with other regulatory bodies

\$0

25.30

Pledged as collateral – excluding collateral pledged to an FHLB

\$0

25.31

Pledged as collateral to FHLB – including assets backing funding agreements

\$0

25.32

Other

\$0

25.3

For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
N/A		\$

26.1

Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

26.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?  
If no, attach a description with this statement.  
N/A

Yes ☐ No ☐ N/A ☒

27.1

Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes ☐ No ☒

27.2

If yes, state the amount thereof at December 31 of the current year:

\$

28.

Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

28.01

For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
Idaho Endowment Fund Investment Board	816 W Bannock Suite 301 Boise ID 83702
Northern Trust Securities Inc	50 S LaSalle St Chicago IL 60603-0001

28.02

For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

28.03

Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?

Yes ☐ No ☒

28.04

If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

28.05

Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts", "... handle securities"].

1 Name of Firm or Individual	2 Affiliation
Barrow Hanley Mewhinney & Strauss Inc	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Northern Trust Securities	U
Eagle Asset Management	U
Timessquare Capital Management LLC	U
Systematic Financial Management LLP	U
The Vanguard Group Inc	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ X ] No [ ]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ X ] No [ ]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
105519	Barrow Hanley Mewhinney & Strauss LLC		SEC	DS
7927	Northern Trust Securities Inc		SEC	DS
110653	Eagle Asset Management Inc		SEC	DS
132694	Timessquare Capital Management LLC		SEC	DS
106146	Systematic Financial Management LP		SEC	DS
105958	The Vanguard Group Inc		SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D-Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])? Yes [ ] No [ X ]

29.2 If yes, complete the following schedule:

1	2	3
CUSIP	Name of Mutual Fund	Book/Adjusted Carrying Value
29.2999 TOTAL		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation
N/A			

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

		1	2	3
		Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	588,902,939	602,903,438	14,000,498
30.2	Preferred Stocks	0	0	0
30.3	Totals	588,902,939	602,903,438	14,000,498

30.4 Describe the sources or methods utilized in determining the fair values:

Northern Trust Securities Inc

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [ X ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
N/A

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [ X ] No [ ]

32.2 If no, list exceptions:  
N/A

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$ 913,529

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1	2
Name	Amount Paid
NCCI	\$ 913,529

34.1 Amount of payments for legal expenses, if any? \$ 29,039

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1	2
Name	Amount Paid
Clements Brown & McNichols	\$ 8,073

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

35.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.	
	1	2
	Name	Amount Paid
	N/A	\$

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [ ☐ ]

No [ ☒ ]

1.2

If yes, indicate premium earned on U.S. business only.

\$

0

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

0

1.31

Reason for excluding:  
N/A

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

0

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$

0

1.6

Individual policies:  
Most current three years:

1.61

Total premium earned

\$

0

1.62

Total incurred claims

\$

0

1.63

Number of covered lives

0

All years prior to most current three years:

1.64

Total premium earned

\$

0

1.65

Total incurred claims

\$

0

1.66

Number of covered lives

0

1.7

Group policies:  
Most current three years:

1.71

Total premium earned

\$

0

1.72

Total incurred claims

\$

0

1.73

Number of covered lives

0

All years prior to most current three years:

1.74

Total premium earned

\$

0

1.75

Total incurred claims

\$

0

1.76

Number of covered lives

0

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

\$

0

\$

0

2.2

Premium Denominator

\$

235,445,362

\$

222,721,583

2.3

Premium Ratio (2.1/2.2)

2.4

Reserve Numerator

\$

0

\$

0

2.5

Reserve Denominator

\$

471,485,574

\$

444,974,083

2.6

Reserve Ratio (2.4/2.5)

3.1

Does the reporting entity issue both participating and non-participating policies?

Yes [ ☐ ]

No [ ☐ ]

3.2

If yes, state the amount of calendar year premiums written on:

3.21

Participating policies

\$

0

3.22

Non-participating policies

\$

0

4.

FOR MUTUAL REPORTING ENTITIES AND RECIPROCAL EXCHANGES ONLY:

4.1

Does the reporting entity issue assessable policies?

Yes [ ☐ ]

No [ ☐ ]

4.2

Does the reporting entity issue non-assessable policies?

Yes [ ☐ ]

No [ ☐ ]

4.3

If assessable policies are issued, what is the extent of the contingent liability of the policyholders?

%

4.4

Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums.

\$

0

5.

FOR RECIPROCAL EXCHANGES ONLY:

5.1

Does the exchange appoint local agents?

Yes [ ☐ ]

No [ ☐ ]

5.2

If yes, is the commission paid:

5.21

Out of Attorney's-in-fact compensation

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☒ ]

5.22

As a direct expense of the exchange

Yes [ ☐ ]

No [ ☐ ]

N/A [ ☒ ]

5.3

What expenses of the exchange are not paid out of the compensation of the Attorney-in-fact?  
N/A

5.4

Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred?

Yes [ ☐ ]

No [ ☐ ]

5.5

If yes, give full information:  
N/A

6.1

What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?  
The Fund carried ultimate net loss reinsurance coverage of \$75,000,000 excess of \$2,500,000 retention per occurrence with the maximum amount which any one claimant may contribute to the Ultimate Net Loss on any one occurrence is \$10,000,000. The Fund carried per person loss reinsurance coverage of \$5,000,000 excess of \$10,000,000. The Fund carried Nuclear, Biological, Chemical, & Radioactive Terrorism loss coverage of \$40,000,000 excess of \$10,000,000 with a maximum amount any one claimant may contribut to the Ultimate Net Loss on any one occurrence is \$15,000,000.

6.2

Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:  
N/A

6.3

What provision has this reporting entity made (such as catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?  
N/A

6.4

Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?

Yes [ ☒ ]

No [ ☐ ]

6.5

If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to uninsured catastrophic loss:  
N/A

16

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

7.1	Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer’s losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
7.2	If yes, indicate the number of reinsurance contracts containing such provisions.	<div>0</div>	
7.3	If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?	Yes [ <input type="checkbox"/> ]	No [ <input type="checkbox"/> ]
8.1	Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
8.2	If yes, give full information N/A		
9.1	Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results: (a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term; (b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer; (c) Aggregate stop loss reinsurance coverage; (d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party; (e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or (f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity?	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
9.2	Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where: (a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or (b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
9.3	If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9: (a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income; (b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and (c) A brief discussion of management’s principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.		
9.4	Except for transactions meeting the requirements of paragraph 31 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either: (a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles (“SAP”) and as a deposit under generally accepted accounting principles (“GAAP”); or (b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
9.5	If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.		
9.6	The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria: (a) The entity does not utilize reinsurance; or (b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or (c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement.	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
10.	If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done?	Yes [ <input checked="" type="checkbox"/> ]	No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ]
11.1	Has the reporting entity guaranteed policies issued by any other entity and now in force?	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
11.2	If yes, give full information N/A		
12.1	If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the assets schedule, Page 2, state the amount of corresponding liabilities recorded for: 12.11 Unpaid losses 12.12 Unpaid underwriting expenses (including loss adjustment expenses)	<div>\$</div> <div>\$</div>	<div>0</div> <div>0</div>
12.2	Of the amount on Line 15.3, Page 2, state the amount that is secured by letters of credit, collateral and other funds?	\$	0
12.3	If the reporting entity underwrites commercial insurance risks, such as workers’ compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses?	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ] N/A [ <input type="checkbox"/> ]
12.4	If yes, provide the range of interest rates charged under such notes during the period covered by this statement: 12.41 From 12.42 To	<div>%</div> <div>%</div>	
12.5	Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies?	Yes [ <input type="checkbox"/> ]	No [ <input checked="" type="checkbox"/> ]
12.6	If yes, state the amount thereof at December 31 of current year: 12.61 Letters of Credit 12.62 Collateral and other funds	<div>\$</div> <div>\$</div>	<div>0</div> <div>0</div>
13.1	Largest net aggregate amount insured in any one risk (excluding workers’ compensation):	\$	0

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

13.2

Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision?

Yes [ ☐ ]

No [ ☒ X ]

13.3

State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount.

0

14.1

Is the reporting entity a cedant in a multiple cedant reinsurance contract?

Yes [ ☐ ]

No [ ☒ X ]

14.2

If yes, please describe the method of allocating and recording reinsurance among the cedants:  
N/A

14.3

If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts?

Yes [ ☐ ]

No [ ☐ ]

14.4

If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements?

Yes [ ☐ ]

No [ ☐ ]

14.5

If the answer to 14.4 is no, please explain:  
N/A

15.1

Has the reporting entity guaranteed any financed premium accounts?

Yes [ ☐ ]

No [ ☒ X ]

15.2

If yes, give full information  
N/A

16.1

Does the reporting entity write any warranty business?

Yes [ ☐ ]

No [ ☒ X ]

If yes, disclose the following information for each of the following types of warranty coverage:

		1	2	3	4	5
		Direct Losses Incurred	Direct Losses Unpaid	Direct Written Premium	Direct Premium Unearned	Direct Premium Earned
16.11	Home	\$ 0	\$ 0	\$ 0	\$ 0	0
16.12	Products	\$ 0	\$ 0	\$ 0	\$ 0	0
16.13	Automobile	\$ 0	\$ 0	\$ 0	\$ 0	0
16.14	Other*	\$ 0	\$ 0	\$ 0	\$ 0	0

\* Disclose type of coverage:

N/A

17.1

Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F-Part 3 that it excludes from Schedule F-Part 5.

Yes [ ☐ ]

No [ ☒ X ]

Included but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from inclusion in Schedule F-Part 5. Provide the following information for this exemption:

17.11	Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5	\$ 0
17.12	Unfunded portion of Interrogatory 17.11	\$ 0
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	\$ 0
17.14	Case reserves portion of Interrogatory 17.11	\$ 0
17.15	Incurred but not reported portion of Interrogatory 17.11	\$ 0
17.16	Unearned premium portion of Interrogatory 17.11	\$ 0
17.17	Contingent commission portion of Interrogatory 17.11	\$ 0

Provide the following information for all other amounts included in Schedule F-Part 3 and excluded from Schedule F-Part 5, not included above.

17.18	Gross amount of unauthorized reinsurance in Schedule F-Part 3 excluded from Schedule F-Part 5	\$ 0
17.19	Unfunded portion of Interrogatory 17.18	\$ 0
17.20	Paid losses and loss adjustment expenses portion of Interrogatory 17.18	\$ 0
17.21	Case reserves portion of Interrogatory 17.18	\$ 0
17.22	Incurred but not reported portion of Interrogatory 17.18	\$ 0
17.23	Unearned premium portion of Interrogatory 17.18	\$ 0
17.24	Contingent commission portion of Interrogatory 17.18	\$ 0

18.1

Do you act as a custodian for health savings accounts?

Yes [ ☐ ]

No [ ☒ X ]

18.2

If yes, please provide the amount of custodial funds held as of the reporting date.

\$

0

18.3

Do you act as an administrator for health savings accounts?

Yes [ ☐ ]

No [ ☒ X ]

18.4

If yes, please provide the balance of the funds administered as of the reporting date.

\$

0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

	1 2016	2 2015	3 2014	4 2013	5 2012
<b>Gross Premiums Written (Page 8, Part 1B, Cols. 1, 2 &amp; 3)</b>					
1. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	240,548,547	227,582,181	212,646,594	185,086,359	135,855,292
2. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
3. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
4. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
5. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
6. Total (Line 35).....	240,548,547	227,582,181	212,646,594	185,086,359	135,855,292
<b>Net Premiums Written (Page 8, Part 1B, Col. 6)</b>					
7. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	234,107,737	221,634,894	207,147,742	179,972,572	131,326,871
8. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
9. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
10. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
11. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
12. Total (Line 35).....	234,107,737	221,634,894	207,147,742	179,972,572	131,326,871
<b>Statement of Income (Page 4)</b>					
13. Net underwriting gain (loss) (Line 8).....	6,674,073	2,329,560	(12,194,070)	(16,069,210)	(48,303,257)
14. Net investment gain (loss) (Line 11).....	17,461,117	16,913,423	31,382,048	20,972,522	21,456,492
15. Total other income (Line 15).....	(351,398)	(93,317)	(190,073)	(233,737)	(81,533)
16. Dividends to policyholders (Line 17).....	7,851,570	9,531,150	11,910,932	7,276,352	7,564,704
17. Federal and foreign income taxes incurred (Line 19).....					
18. Net income (Line 20).....	15,932,222	9,618,516	7,086,974	(2,606,777)	(34,493,002)
<b>Balance Sheet Lines (Pages 2 and 3)</b>					
19. Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3).....	773,976,287	710,856,857	664,906,483	667,184,100	620,447,173
20. Premiums and considerations (Page 2, Col. 3):					
20.1 In course of collection (Line 15.1).....	13,712,017	12,265,058	11,764,658	10,751,787	7,777,701
20.2 Deferred and not yet due (Line 15.2).....	24,836,780	23,723,256	21,768,425	19,380,406	16,144,088
20.3 Accrued retrospective premiums (Line 15.3).....					
21. Total liabilities excluding protected cell business (Page 3, Line 26).....	546,697,507	509,442,175	473,741,669	478,808,097	447,698,405
22. Losses (Page 3, Line 1).....	404,946,296	381,817,354	356,671,816	326,425,930	307,721,951
23. Loss adjustment expenses (Page 3, Line 3).....	49,241,179	45,625,152	43,934,021	39,457,543	35,572,090
24. Unearned premiums (Page 3, Line 9).....	17,298,100	17,531,577	16,650,519	16,723,790	16,716,623
25. Capital paid up (Page 3, Lines 30 & 31).....					
26. Surplus as regards policyholders (Page 3, Line 37).....	227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
<b>Cash Flow (Page 5)</b>					
27. Net cash from operations (Line 11).....	37,008,649	28,320,084	29,125,488	8,909,980	(60,382,753)
<b>Risk-Based Capital Analysis</b>					
28. Total adjusted capital.....	227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
29. Authorized control level risk-based capital.....	26,584,550	33,704,553	25,756,652	21,519,376	31,034,023
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b> (Page 2, Col. 3) (Item divided by Page 2, Line 12, Col. 3) x 100.0					
30. Bonds (Line 1).....	80.2	82.5	81.6	78.7	80.6
31. Stocks (Lines 2.1 & 2.2).....	12.7	12.2	12.8	15.0	13.1
32. Mortgage loans on real estate (Lines 3.1 & 3.2).....					
33. Real estate (Lines 4.1, 4.2 & 4.3).....	0.3	0.3	0.3	0.3	0.3
34. Cash, cash equivalents and short-term investments (Line 5).....	5.3	3.9	5.2	5.4	5.7
35. Contract loans (Line 6).....					
36. Derivatives (Line 7).....					
37. Other invested assets (Line 8).....				0.0	0.1
38. Receivables for securities (Line 9).....	1.4	1.1	0.0	0.6	0.2
39. Securities lending reinvested collateral assets (Line 10).....					
40. Aggregate write-ins for invested assets (Line 11).....					
41. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
42. Affiliated bonds (Sch. D, Summary, Line 12, Col. 1).....					
43. Affiliated preferred stocks (Sch. D, Summary, Line 18, Col. 1).....					
44. Affiliated common stocks (Sch. D, Summary, Line 24, Col. 1).....					
45. Affiliated short-term investments (subtotals included in Schedule DA, Verification, Column 5, Line 10).....					
46. Affiliated mortgage loans on real estate.....					
47. All other affiliated.....					
48. Total of above lines 42 to 47.....	0	0	0	0	0
49. Total investment in parent included in Lines 42 to 47 above.....					
50. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0).....	0.0				



FIVE-YEAR HISTORICAL DATA

(Continued)

	1	2	3	4	5
	2016	2015	2014	2013	2012
<b>Capital and Surplus Accounts (Page 4)</b>					
51. Net unrealized capital gains (losses) (Line 24).....	4,894,844	(4,460,101)	(9,356,795)	13,169,716	8,244,781
52. Dividends to stockholders (Line 35).....					
53. Change in surplus as regards policyholders for the year (Line 38).....	25,864,098	10,249,869	2,788,811	15,627,235	(21,318,072)
<b>Gross Losses Paid (Page 9, Part 2, Cols. 1 &amp; 2)</b>					
54. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	144,214,163	138,636,573	134,661,729	126,681,599	116,350,839
55. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
56. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
57. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
58. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
59. Total (Line 35).....	144,214,163	138,636,573	134,661,729	126,681,599	116,350,839
<b>Net Losses Paid (Page 9, Part 2, Col. 4)</b>					
60. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4).....	143,391,361	138,329,895	134,328,236	126,355,553	116,022,754
61. Property lines (Lines 1, 2, 9, 12, 21 & 26).....					
62. Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27).....					
63. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34).....					
64. Nonproportional reinsurance lines (Lines 31, 32 & 33).....					
65. Total (Line 35).....	143,391,361	138,329,895	134,328,236	126,355,553	116,022,754
<b>Operating Percentages (Page 4)</b> (Item divided by Page 4, Line 1) x 100.0					
66. Premiums earned (Line 1).....	100.0	100.0	100.0	100.0	100.0
67. Losses incurred (Line 2).....	70.7	73.4	78.5	79.2	78.4
68. Loss expenses incurred (Line 3).....	10.3	9.4	11.7	12.3	12.3
69. Other underwriting expenses incurred (Line 4).....	16.1	16.1	15.6	17.3	41.3
70. Net underwriting gain (loss) (Line 8).....	2.8	1.0	(5.8)	(8.8)	(31.9)
<b>Other Percentages</b>					
71. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0).....	16.4	16.2	15.9	17.8	47.6
72. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0).....	81.0	82.8	90.2	91.4	90.7
73. Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35, divided by Page 3, Line 37, Col. 1 x 100.0).....	103.0	110.0	108.4	95.5	76.0
<b>One Year Loss Development (000 omitted)</b>					
74. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2-Summary, Line 12, Col. 11).....	(8,194)	2,707	1,800	(3,528)	(10,390)
75. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year-end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100).....	(4.1)	1.4	1.0	(2.0)	(5.4)
<b>Two Year Loss Development (000 omitted)</b>					
76. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2-Summary, Line 12, Col. 12).....	(621)	6,187	3,475	(16,332)	(10,774)
77. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior-year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0).....	(0.3)	3.3	2.0	(8.4)	(5.3)

If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, *Accounting Changes and Correction of Errors*?

Yes[ ] No[ ]

If no, please explain:

N/A

**EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)**



NAIC Group Code....0    NAIC Company Code....36129

BUSINESS IN THE STATE OF    IDAHO    DURING THE YEAR

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	238,754,602	240,199,123	7,851,570	16,739,161	143,076,753	169,490,753	411,250,000	8,092,413	10,002,317	27,479,000	15,319,883	6,054,117
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	238,754,602	240,199,123	7,851,570	16,739,161	143,076,753	169,490,753	411,250,000	8,092,413	10,002,317	27,479,000	15,319,883	6,054,117

**DETAILS OF WRITE-INS**

3401. ....												
3402. ....												
3403. ....												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

**EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)**



NAIC Group Code....0    NAIC Company Code....36129

BUSINESS IN GRAND TOTAL    DURING THE YEAR

19

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
	1 Direct Premiums Written	2 Direct Premiums Earned										
1. Fire.....												
2.1 Allied lines.....												
2.2 Multiple peril crop.....												
2.3 Federal flood.....												
2.4 Private crop.....												
2.5 Private flood.....												
3. Farmowners multiple peril.....												
4. Homeowners multiple peril.....												
5.1 Commercial multiple peril (non-liability portion).....												
5.2 Commercial multiple peril (liability portion).....												
6. Mortgage guaranty.....												
8. Ocean marine.....												
9. Inland marine.....												
10. Financial guaranty.....												
11. Medical professional liability.....												
12. Earthquake.....												
13. Group accident and health (b).....												
14. Credit A&H (group and individual).....												
15.1 Collectively renewable A&H (b).....												
15.2 Non-cancelable A&H (b).....												
15.3 Guaranteed renewable A&H (b).....												
15.4 Non-renewable for stated reasons only (b).....												
15.5 Other accident only.....												
15.6 Medicare Title XVIII exempt from state taxes or fees.....												
15.7 All other A&H (b).....												
15.8 Federal employees health benefits plan premium.....												
16. Workers' compensation.....	238,754,602	240,199,123	7,851,570	16,739,161	143,076,753	169,490,753	411,250,000	8,092,413	10,002,317	27,479,000	15,319,883	6,054,117
17.1 Other liability-occurrence.....												
17.2 Other liability-claims-made.....												
17.3 Excess workers' compensation.....												
18. Products liability.....												
19.1 Private passenger auto no-fault (personal injury protection).....												
19.2 Other private passenger auto liability.....												
19.3 Commercial auto no-fault (personal injury protection).....												
19.4 Other commercial auto liability.....												
21.1 Private passenger auto physical damage.....												
21.2 Commercial auto physical damage.....												
22. Aircraft (all perils).....												
23. Fidelity.....												
24. Surety.....												
26. Burglary and theft.....												
27. Boiler and machinery.....												
28. Credit.....												
30. Warranty.....												
34. Aggregate write-ins for other lines of business.....	0	0	0	0	0	0	0	0	0	0	0	0
35. TOTALS (a).....	238,754,602	240,199,123	7,851,570	16,739,161	143,076,753	169,490,753	411,250,000	8,092,413	10,002,317	27,479,000	15,319,883	6,054,117

**DETAILS OF WRITE-INS**

3401. ....												
3402. ....												
3403. ....												
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0
3499. TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 \$.....0.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products.....0 and number of persons insured under indemnity only products.....0.

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 Omitted)

1  ID Number	2  NAIC Company Code	3   Name of Reinsured	4  Domiciliary Jurisdiction	5  Assumed Premium	Reinsurance On			9  Contingent Commissions Payable	10  Assumed Premiums Receivable	11  Unearned Premium	12  Funds Held by or Deposited With Reinsured Companies	13  Letters of Credit Posted	14  Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	15  Amount of Assets Pledged or Collateral Held in Trust
					6  Paid Losses and Loss Adjustment Expenses	7  Known Case Losses and LAE	8  Cols. 6 + 7							
Pools and Associations - Mandatory Pools														
AA-9992118.	.....	National Worker's Compensation.....	IL.....	.....1,794	.....	.....7,541	.....7,541	.....	.....	.....559	.....240	.....	.....	.....
1099999.	Pools and Associations - Mandatory Pools.....			.....1,794	.....0	.....7,541	.....7,541	.....0	.....0	.....559	.....240	.....0	.....0	.....0
1299999.	Total Pools and Associations.....			.....1,794	.....0	.....7,541	.....7,541	.....0	.....0	.....559	.....240	.....0	.....0	.....0
9999999.	Totals.....			.....1,794	.....0	.....7,541	.....7,541	.....0	.....0	.....559	.....240	.....0	.....0	.....0

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effectuated or (Canceled) during Current Year

1	2	3	4	5	6
ID Number	NAIC Company Code	Name of Company	Date of Contract	Original Premium	Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable on								Reinsurance Payable		18	19	
						7	8	9	10	11	12	13	14	15	16	17	Net Amount Recoverable From Reinsurers Col. 15-[16+17]	Funds Held By Company Under Reinsurance Treaties
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Cols. 7 through 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers		
Authorized Other U.S. Unaffiliated Insurers																		
06-0237820.	20699...	Ace Property and Casualty Insurance Company.....	PA.....					.....216						.....216			.....216	
51-0434766.	20370...	Axis Reins Co.....	NY.....		.....319			.....941						.....941	.....7		.....934	
06-0303370.	62308...	Connecticut General Life Ins Co.....	CT.....			.....5		.....3,006						.....3,012			.....3,012	
35-2293075.	11551...	Endurance Reinsurance Corp of America.....	DE.....		.....290			.....746						.....746	.....6		.....740	
23-0723970.	22713...	Insurance Co of N Amer.....	PA.....					.....13						.....13			.....13	
74-0484030.	60739...	IOA Re/American National Insurance.....	TX.....		.....21	.....46		.....1,004						.....1,051	.....1		.....1,049	
13-3031176.	38636...	Partner Reinsurance Company.....	NY.....		.....262			.....876						.....876	.....6		.....870	
41-0451140.	67105...	Reliastar Life Ins Co.....	MN.....			.....57		.....1,484						.....1,541	.....84		.....1,457	
43-0727872.	15105...	Safety National Casualty Corporation.....	MO.....		.....2,143			.....3,115						.....3,115			.....3,115	
13-1290712.	20583...	XL Reinsurance.....	NY.....		.....184									.....0	.....11		.....(11)	
13-5616275.	19453...	Transatlantic Reins Co.....	NY.....					.....18						.....18			.....18	
0999999.	Total Authorized Other U.S. Unaffiliated Insurers.....				.....3,220	.....109	.....0	.....11,420	.....0	.....0	.....0	.....0	.....0	.....11,528	.....115	.....0	.....11,413	.....0
Authorized Other Non-U.S. Insurers																		
AA-1120337	.....	Aspen Insurance UK.....	GBR.....		.....3			.....24						.....24			.....24	
AA-1340125	.....	Hannover Ruckersicherung.....	DEU.....		.....824			.....1,942						.....1,942	.....12		.....1,930	
AA-1127400	.....	Lloyd's Syndicate 1400 (DRE).....	GBR.....											.....0			.....0	
AA-1127414	.....	Lloyd's Syndicate 1414 (ASC).....	GBR.....		.....80			.....74						.....74	.....1		.....72	
AA-1128003	.....	Lloyd's Syndicate 2003.....	GBR.....		.....246			.....1,799						.....1,799			.....1,799	
AA-1120158	.....	Lloyd's Syndicate 2014 (ACA).....	GBR.....		.....102			.....74						.....74	.....3		.....71	
AA-1128020	.....	Lloyd's Syndicate 2020 (WEL).....	GBR.....					.....55						.....55			.....55	
AA-1128987	.....	Lloyd's Syndicate 2987 (BRT).....	GBR.....		.....588			.....681						.....681	.....18		.....663	
AA-1129000	.....	Lloyd's Syndicate 3000 (MKL).....	GBR.....		.....310			.....133						.....133	.....9		.....124	
AA-1126004	.....	Lloyd's Syndicate 4444 (CNP).....	GBR.....		.....53			.....24						.....24	.....2		.....22	
AA-1120163	.....	Lloyd's Syndicate 5678 (VSM).....	GBR.....		.....66									.....0	.....4		.....(4)	
AA-1126958	.....	Lloyd's Syndicate 958 (CNP).....	GBR.....		.....5			.....6						.....6			.....6	
AA-1126609	.....	Lloyd's Syndicate No. 0609.....	GBR.....		.....180									.....0	.....7		.....(7)	
AA-1126780	.....	Lloyd's Syndicate No. 0780 (ADV).....	GBR.....		.....165			.....89						.....89	.....5		.....84	
1299999.	Total Authorized Other Non-U.S. Insurers.....				.....2,623	.....0	.....0	.....4,900	.....0	.....0	.....0	.....0	.....0	.....4,900	.....60	.....0	.....4,839	.....0
1399999.	Total Authorized.....				.....5,843	.....109	.....0	.....16,319	.....0	.....0	.....0	.....0	.....0	.....16,428	.....175	.....0	.....16,252	.....0
Unauthorized Other Non-U.S. Insurers																		
AA-3194161	.....	Catlin Insurance (Bermuda).....	BMU.....		.....200									.....0	.....5		.....(5)	
AA-3194130	.....	Endurance Specialty Insurance.....	BMU.....		.....133									.....0	.....4		.....(4)	
AA-3190060	.....	Hannover RE (Bermuda) Limited.....	BMU.....		.....85									.....0	.....2		.....(2)	
AA-3190829	.....	Markel Bermuda Limited.....	BMU.....		.....116			.....74						.....74	.....2		.....71	
AA-3194129	.....	Montpelier Re (Bermuda).....	BMU.....		.....63			.....74						.....74			.....74	
AA-3194190	.....	Quanta Reins Ltd.....	BMU.....					.....24						.....24			.....24	.....20
2599999.	Total Unauthorized Other Non-U.S. Insurers.....				.....598	.....0	.....0	.....171	.....0	.....0	.....0	.....0	.....0	.....171	.....14	.....0	.....158	.....20

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1  ID Number	2  NAIC Company Code	3   Name of Reinsurer	4  Domiciliary Jurisdiction	5  Special Code	6  Reinsurance Premiums Ceded	Reinsurance Recoverable on										Reinsurance Payable		18  Net Amount Recoverable From Reinsurers Col. 15-[16+17]	19  Funds Held By Company Under Reinsurance Treaties
						7  Paid Losses	8  Paid LAE	9  Known Case Loss Reserves	10  Known Case LAE Reserves	11  IBNR Loss Reserves	12  IBNR LAE Reserves	13  Unearned Premiums	14  Contingent Commissions	15  Cols. 7 through 14 Totals	16  Ceded Balances Payable	17  Other Amounts Due to Reinsurers			
2699999	Total Unauthorized.....				.....598	.....0	.....0	.....171	.....0	.....0	.....0	.....0	.....0	.....171	.....14	.....0	.....158	.....20	
4099999	Total Authorized, Unauthorized and Certified.....				.....6,441	.....109	.....0	.....16,490	.....0	.....0	.....0	.....0	.....0	.....16,599	.....189	.....0	.....16,410	.....20	
9999999	Totals.....				.....6,441	.....109	.....0	.....16,490	.....0	.....0	.....0	.....0	.....0	.....16,599	.....189	.....0	.....16,410	.....20	

Note: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of \$50,000.

1	2	3
Name of Reinsurer	Commission Rate	Ceded Premium
(1) .....	.....	.....
(2) .....	.....	.....
(3) .....	.....	.....
(4) .....	.....	.....
(5) .....	.....	.....

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

1	2	3	4	
Name of Reinsurer	Total Recoverables	Ceded Premiums	Affiliated	
(1) Safety National Casualty Corporation.....	.....3,115	.....2,143	Yes [ ]	No [ X ]
(2) Connecticut General Life Ins Co.....	.....3,012	.....	Yes [ ]	No [ X ]
(3) Hannover Ruckersicherung.....	.....1,942	.....824	Yes [ ]	No [ X ]
(4) Lloyd's Syndicate 2003.....	.....1,799	.....246	Yes [ ]	No [ X ]
(5) Reliastar Life Ins Co.....	.....1,541	.....	Yes [ ]	No [ X ]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 Omitted)

1  ID Number	2  NAIC Company Code	3   Name of Reinsurer	4  Domiciliary Jurisdiction	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12  Percentage Overdue Col. 10 / Col. 11	13  Percentage More Than 120 Days Overdue Col. 9 / Col. 11
				5  Current	Overdue					11  Total Due Cols. 5 + 10		
					6  1 to 29 Days	7  30 to 90 Days	8  91 to 120 Days	9  Over 120 Days	10  Total Overdue Cols. 6 + 7 + 8 + 9			
Authorized Other U.S. Unaffiliated Insurers												
06-0303370..	62308.....	Connecticut General Life Ins Co.....	CT.....	.....5	.....	.....	.....	.....	.....0	.....5	.....0.0	.....0.0
74-0484030..	60739.....	IOA Re/American National Insurance.....	TX.....	.....46	.....	.....	.....	.....	.....0	.....46	.....0.0	.....0.0
41-0451140..	67105.....	Reliastar Life Ins Co.....	MN.....	.....57	.....	.....	.....	.....	.....0	.....57	.....0.0	.....0.0
0999999.	Total Authorized - Other U.S. Unaffiliated Insurers.....			.....109	.....0	.....0	.....0	.....0	.....0	.....109	.....0.0	.....0.0
1399999.	Total Authorized.....			.....109	.....0	.....0	.....0	.....0	.....0	.....109	.....0.0	.....0.0
4099999.	Total Authorized, Unauthorized and Certified.....			.....109	.....0	.....0	.....0	.....0	.....0	.....109	.....0.0	.....0.0
9999999.	Totals.....			.....109	.....0	.....0	.....0	.....0	.....0	.....109	.....0.0	.....0.0



SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
ID Number	NAIC Company Code	Name of Reinsurer	Domi- ciliary Juris- diction	Special Code	Reinsurance Recoverable all Items Schedule F, Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Ceded Balances Payable	Miscellaneous Balances Payable	Trust Funds and Other Allowed Offset Items	Total Collateral and Offsets Allowed (Cols. 7+8+10 + 11 + 12 but not in Excess of Col. 6)	Provision for Unauthorized Reinsurance (Col. 6 minus Col. 13)	Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due not in Dispute	20% of Amount in Col. 15	20% of Amount in Dispute Included in Col. 6	Provision for Overdue Reinsurance (Col. 16 plus Col. 17)	Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 14 plus Col. 18 but not in Excess of Col. 6)
Other Non-U.S. Insurers																		
AA-3194161.	.....	Catlin Insurance (Bermuda).....	BMU.	.....3	.....	.....	.....	.....	.....5	.....	.....	.....0	.....0	.....	.....0	.....	.....0	.....0
AA-3194130.	.....	Endurance Specialty Insurance.....	BMU.	.....3	.....	.....	.....	.....	.....4	.....	.....	.....0	.....0	.....	.....0	.....	.....0	.....0
AA-3190060.	.....	Hannover RE (Bermuda) Limited.....	BMU.	.....2	.....	.....	.....	.....	.....2	.....	.....	.....0	.....0	.....	.....0	.....	.....0	.....0
AA-3190829.	.....	Markel Bermuda Limited.....	BMU.	.....3	.....74	.....	.....74	.....30904773	.....2	.....	.....	.....74	.....0	.....	.....0	.....	.....0	.....0
AA-3194129.	.....	Montpelier Re (Bermuda).....	BMU.	.....3	.....74	.....	.....74	CUCS-155108	.....	.....	.....	.....74	.....0	.....	.....0	.....	.....0	.....0
AA-3194190.	.....	Quanta Reins Ltd.....	BMU.	.....2	.....24	.....20	.....	.....	.....	.....	.....	.....20	.....3	.....	.....0	.....	.....0	.....3
1299999.	Total Other Non-U.S. Insurers.....				.....171	.....20	.....148	.....XXX.....	.....14	.....0	.....0	.....168	.....3	.....0	.....0	.....0	.....0	.....3
1399999.	Total Affiliates and Others.....				.....171	.....20	.....148	.....XXX.....	.....14	.....0	.....0	.....168	.....3	.....0	.....0	.....0	.....0	.....3
9999999.	Totals.....				.....171	.....20	.....148	.....XXX.....	.....14	.....0	.....0	.....168	.....3	.....0	.....0	.....0	.....0	.....3

1. Amounts in dispute totaling \$.....0 are included in Column 6.
2. Amounts in dispute totaling \$.....0 are excluded from Column 15.

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
30904773.....	1.....	021000089.....	Citibank Europe PLC.....	.....74
CUCS-155108.....	2.....	026009917.....	Australia and New Zealand Banking Group Limited.....	.....9
CUCS-155108.....	2.....	071000288.....	BMO Harris Ban N.A.....	.....9
CUCS-155108.....	2.....	026002574.....	Barclays Bank PLC.....	.....9
CUCS-155108.....	2.....	021001033.....	Deutsche Bank AG.....	.....9
CUCS-155108.....	2.....	021001088.....	HSBC Bank USA, N.A.....	.....9
CUCS-155108.....	2.....	021000021.....	JP Morgan Chase Bank, N.A.....	.....10
CUCS-155108.....	2.....	026002655.....	Lloyds TSB Bank PLC.....	.....9
CUCS-155108.....	2.....	121000248.....	Wells Fargo Bank N.A.....	.....10

**Sch. F - Pt. 6 - Sn. 1**  
**NONE**

**Sch. F - Pt. 6 - Sn. 2**  
**NONE**

**Sch. F - Pt. 7**  
**NONE**

**SCHEDULE F - PART 8**

Provision for Overdue Reinsurance as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12
ID Number	NAIC Company Code	Name of Reinsurer	Reinsurance Recoverable All Items	Funds Held by Company Under Reinsurance Treaties	Letters of Credit	Ceded Balances Payable	Other Miscellaneous Balances	Other Allowed Offset Items	Sum of Cols. 5 through 9 but not in Excess of Col. 4	Col. 4 Minus Col. 10	Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
1. Total.....											.....0
2. Line 1 x .20.....											.....0
3. Schedule F - Part 7 Col. 11.....											.....
4. Provision for Overdue Authorized Reinsurance (Lines 2 + 3).....											.....0
5. Provision for Reinsurance Ceded to Unauthorized Reinsurers (Schedule F- Part 5 Col. 19 x 1000).....											.....3,222
6. Provision for Reinsurance Ceded to Certified Reinsurers (Schedule F, Part 6, Section 1, Col. 21 x 1000).....											.....
7. Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Schedule F, Part 6, Section 2, Col. 15 x 1000).....											.....
8. Provision for Reinsurance (sum Lines 4 + 5 + 6 + 7) (Enter this amount on Page 3, Line 16).....											.....3,222

SCHEDULE F - PART 9

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	729,256,236		729,256,236
2. Premiums and considerations (Line 15).....	38,548,796		38,548,796
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1).....	108,402	(108,402)	0
4. Funds held by or deposited with reinsured companies (Line 16.2).....	239,910		239,910
5. Other assets.....	5,822,942		5,822,942
6. Net amount recoverable from reinsurers.....		16,406,253	16,406,253
7. Protected cell assets (Line 27).....			0
8. Totals (Line 28).....	773,976,287	16,297,851	790,274,139
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3).....	454,187,474	16,490,000	470,677,474
10. Taxes, expenses, and other obligations (Lines 4 through 8).....	8,797,880		8,797,880
11. Unearned premiums (Line 9).....	17,298,100		17,298,100
12. Advance premiums (Line 10).....	6,071		6,071
13. Dividends declared and unpaid (Line 11.1 and 11.2).....			0
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12).....	188,926	(188,926)	0
15. Funds held by company under reinsurance treaties (Line 13).....	20,400	(20,400)	0
16. Amounts withheld or retained by company for account of others (Line 14).....	692,555		692,555
17. Provision for reinsurance (Line 16).....	3,222	(3,222)	0
18. Other liabilities.....	65,502,878		65,502,878
19. Total liabilities excluding protected cell business (Line 26).....	546,697,507	16,277,451	562,974,958
20. Protected cell liabilities (Line 27).....			0
21. Surplus as regards policyholders (Line 37).....	227,278,781	XXX	227,278,781
22. Totals (Line 38).....	773,976,287	16,277,451	790,253,739

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements?..Yes [ ] No [ ]

If yes, give full explanation:

**Sch. H - Pt. 1**  
**NONE**

**Sch. H - Pt. 2**  
**NONE**

**Sch. H - Pt. 3**  
**NONE**

**Sch. H - Pt. 4**  
**NONE**

**Sch. H - Pt. 5**  
**NONE**

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

(\$000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12 Number of Claims Reported- Direct and Assumed
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....8,402	.....823	.....258	.....	.....443	.....	.....53	.....8,280	.....XXX.....
2. 2007.....	.....228,728	.....2,739	.....225,989	.....128,970	.....	.....8,091	.....	.....8,168	.....	.....1,591	.....145,229	.....XXX.....
3. 2008.....	.....197,411	.....2,386	.....195,025	.....127,838	.....	.....8,675	.....	.....8,142	.....	.....1,629	.....144,655	.....XXX.....
4. 2009.....	.....161,317	.....2,501	.....158,816	.....109,728	.....	.....6,884	.....	.....7,720	.....	.....1,616	.....124,332	.....XXX.....
5. 2010.....	.....143,675	.....3,542	.....140,133	.....102,421	.....	.....6,071	.....	.....7,612	.....	.....1,201	.....116,104	.....XXX.....
6. 2011.....	.....147,852	.....4,138	.....143,714	.....102,345	.....	.....6,096	.....	.....8,350	.....	.....1,083	.....116,791	.....XXX.....
7. 2012.....	.....155,790	.....4,528	.....151,262	.....108,295	.....	.....6,307	.....	.....9,676	.....	.....928	.....124,278	.....XXX.....
8. 2013.....	.....188,384	.....5,114	.....183,270	.....114,071	.....	.....6,147	.....	.....10,687	.....	.....1,457	.....130,905	.....XXX.....
9. 2014.....	.....215,149	.....5,499	.....209,650	.....112,441	.....	.....5,415	.....	.....10,385	.....	.....970	.....128,241	.....XXX.....
10. 2015.....	.....228,669	.....5,947	.....222,722	.....94,329	.....	.....3,335	.....	.....8,671	.....	.....449	.....106,335	.....XXX.....
11. 2016.....	.....241,886	.....6,441	.....235,445	.....54,770	.....	.....1,193	.....	.....3,773	.....	.....65	.....59,736	.....XXX.....
12. Totals.....	.....XXX.....	.....XXX.....	.....XXX.....	.....1,063,610	.....823	.....58,472	.....0	.....83,627	.....0	.....11,042	.....1,204,886	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding- Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	Direct and Assumed	Ceded			
1. Prior.....	.....67,035	.....5,898	.....12,547	.....	.....133	.....	.....2,428	.....	.....2,984	.....	.....13	.....79,229	.....XXX.....
2. 2007.....	.....3,543	.....	.....5,820	.....	.....59	.....	.....232	.....	.....389	.....	.....14	.....10,043	.....XXX.....
3. 2008.....	.....6,833	.....	.....4,778	.....	.....91	.....	.....313	.....	.....524	.....	.....11	.....12,539	.....XXX.....
4. 2009.....	.....2,360	.....	.....6,920	.....	.....61	.....	.....269	.....	.....450	.....	.....34	.....10,060	.....XXX.....
5. 2010.....	.....3,680	.....	.....7,410	.....	.....146	.....	.....342	.....	.....588	.....	.....36	.....12,166	.....XXX.....
6. 2011.....	.....4,084	.....	.....8,965	.....	.....259	.....	.....529	.....	.....732	.....	.....66	.....14,569	.....XXX.....
7. 2012.....	.....8,453	.....1,305	.....10,514	.....	.....346	.....	.....1,244	.....	.....882	.....	.....108	.....20,134	.....XXX.....
8. 2013.....	.....15,713	.....1,089	.....16,549	.....	.....522	.....	.....1,873	.....	.....1,318	.....	.....200	.....34,886	.....XXX.....
9. 2014.....	.....26,130	.....5,027	.....22,505	.....	.....740	.....	.....3,442	.....	.....2,187	.....	.....519	.....49,978	.....XXX.....
10. 2015.....	.....30,752	.....3,171	.....36,972	.....	.....898	.....	.....5,067	.....	.....3,874	.....	.....863	.....74,392	.....XXX.....
11. 2016.....	.....39,174	.....	.....80,699	.....	.....493	.....	.....7,987	.....	.....7,839	.....	.....1,402	.....136,192	.....XXX.....
12. Totals...	.....207,758	.....16,490	.....213,679	.....0	.....3,748	.....0	.....23,726	.....0	.....21,767	.....0	.....3,266	.....454,187	.....XXX.....

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....	.....	.....XXX.....	.....73,684	.....5,545
2. 2007.	.....155,272	.....0	.....155,272	.....67.9	.....0.0	.....68.7	.....	.....	.....	.....9,363	.....680
3. 2008.	.....157,193	.....0	.....157,193	.....79.6	.....0.0	.....80.6	.....	.....	.....	.....11,611	.....928
4. 2009.	.....134,392	.....0	.....134,392	.....83.3	.....0.0	.....84.6	.....	.....	.....	.....9,280	.....780
5. 2010.	.....128,270	.....0	.....128,270	.....89.3	.....0.0	.....91.5	.....	.....	.....	.....11,090	.....1,076
6. 2011.	.....131,361	.....0	.....131,361	.....88.8	.....0.0	.....91.4	.....	.....	.....	.....13,049	.....1,520
7. 2012.	.....145,716	.....1,305	.....144,411	.....93.5	.....28.8	.....95.5	.....	.....	.....	.....17,662	.....2,472
8. 2013.	.....166,880	.....1,089	.....165,791	.....88.6	.....21.3	.....90.5	.....	.....	.....	.....31,173	.....3,713
9. 2014.	.....183,245	.....5,027	.....178,218	.....85.2	.....91.4	.....85.0	.....	.....	.....	.....43,609	.....6,369
10. 2015.	.....183,898	.....3,171	.....180,727	.....80.4	.....53.3	.....81.1	.....	.....	.....	.....64,553	.....9,839
11. 2016.	.....195,928	.....0	.....195,928	.....81.0	.....0.0	.....83.2	.....	.....	.....	.....119,873	.....16,319
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....404,946	.....49,241

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements, which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	One Year	Two Year
1. Prior.....	.....251,395	.....255,530	.....251,975	.....243,943	.....248,765	.....250,098	.....249,390	.....256,357	.....262,093	.....263,013	.....920	.....6,656
2. 2007.....	.....159,734	.....157,200	.....155,993	.....153,367	.....150,988	.....150,400	.....149,065	.....147,822	.....147,181	.....147,233	.....52	.....(589)
3. 2008.....	.....XXX.....	.....152,133	.....150,513	.....151,999	.....150,910	.....150,676	.....149,599	.....150,095	.....150,213	.....150,374	.....161	.....280
4. 2009.....	.....XXX.....	.....XXX.....	.....134,777	.....134,929	.....130,801	.....128,500	.....129,035	.....126,697	.....126,338	.....126,222	.....(116)	.....(475)
5. 2010.....	.....XXX.....	.....XXX.....	.....XXX.....	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....(754)	.....26
6. 2011.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....(1,021)	.....(305)
7. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....(302)	.....(1,009)
8. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....161,601	.....156,398	.....155,141	.....154,313	.....(828)	.....(2,084)
9. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....171,967	.....170,286	.....168,846	.....(1,440)	.....(3,120)
10. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....173,372	.....168,505	.....(4,866)	.....XXX.....
11. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....184,316	.....XXX.....	.....XXX.....
12. Totals.....											.....(8,194)	.....(621)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11	12
	1	2	3	4	5	6	7	8	9	10	Number of Claims Closed With Loss Payment	Number of Claims Closed Without Loss Payment
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016		
1. Prior.....	.....000.....	.....49,818	.....81,641	.....103,402	.....120,416	.....133,743	.....144,032	.....153,364	.....161,579	.....169,416	.....XXX.....	.....XXX.....
2. 2007.....	.....50,191	.....93,561	.....112,883	.....122,828	.....128,226	.....130,990	.....133,320	.....134,693	.....135,788	.....137,061	.....XXX.....	.....XXX.....
3. 2008.....	.....XXX.....	.....49,529	.....91,421	.....110,725	.....120,344	.....126,452	.....130,674	.....133,623	.....135,210	.....136,513	.....XXX.....	.....XXX.....
4. 2009.....	.....XXX.....	.....XXX.....	.....42,649	.....82,487	.....98,110	.....105,358	.....109,721	.....113,014	.....115,126	.....116,612	.....XXX.....	.....XXX.....
5. 2010.....	.....XXX.....	.....XXX.....	.....XXX.....	.....41,338	.....77,369	.....91,290	.....98,735	.....103,379	.....106,351	.....108,492	.....XXX.....	.....XXX.....
6. 2011.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....41,580	.....76,377	.....91,272	.....100,727	.....106,170	.....108,441	.....XXX.....	.....XXX.....
7. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....44,746	.....83,216	.....100,247	.....108,980	.....114,602	.....XXX.....	.....XXX.....
8. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....51,437	.....93,254	.....111,015	.....120,218	.....XXX.....	.....XXX.....
9. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,824	.....98,663	.....117,856	.....XXX.....	.....XXX.....
10. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....52,469	.....97,664	.....XXX.....	.....XXX.....
11. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....55,963	.....XXX.....	.....XXX.....

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....	.....116,440	.....82,670	.....61,993	.....44,290	.....34,022	.....28,280	.....20,546	.....19,851	.....16,221	.....14,975
2. 2007.....	.....75,581	.....39,187	.....26,445	.....18,377	.....14,256	.....10,755	.....9,585	.....8,062	.....6,965	.....6,052
3. 2008.....	.....XXX.....	.....70,584	.....38,164	.....21,620	.....16,019	.....12,456	.....8,874	.....8,089	.....6,514	.....5,091
4. 2009.....	.....XXX.....	.....XXX.....	.....58,964	.....28,670	.....21,001	.....16,060	.....12,188	.....8,994	.....8,089	.....7,189
5. 2010.....	.....XXX.....	.....XXX.....	.....XXX.....	.....57,589	.....29,712	.....19,518	.....14,684	.....11,202	.....8,420	.....7,752
6. 2011.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....60,157	.....29,661	.....19,542	.....14,632	.....12,021	.....9,494
7. 2012.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....59,357	.....27,092	.....19,316	.....15,453	.....11,758
8. 2013.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....71,600	.....36,904	.....23,212	.....18,422
9. 2014.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....81,363	.....39,340	.....25,947
10. 2015.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....84,189	.....42,039
11. 2016.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....88,686

**Sch. P - Pt. 1A**  
**NONE**

**Sch. P - Pt. 1B**  
**NONE**

**Sch. P - Pt. 1C**  
**NONE**



SCHEDULE P - PART 1D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

(\$000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12 Number of Claims Reported- Direct and Assumed	
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10		11
	Direct and Assumed	Ceded	Net (Cols. 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received		Total Net Paid (Cols. 4 - 5 + 6 - 7 + 8 - 9)
1. Prior.....	.....XXX.....	.....XXX.....	.....XXX.....	.....8,402	.....823	.....258	.....	.....443	.....	.....53	.....8,280	.....XXX.....
2. 2007.....	.....228,728	.....2,739	.....225,989	.....128,970	.....	.....8,091	.....	.....8,168	.....	.....1,591	.....145,229	.....21,967
3. 2008.....	.....197,411	.....2,386	.....195,025	.....127,838	.....	.....8,675	.....	.....8,142	.....	.....1,629	.....144,655	.....19,407
4. 2009.....	.....161,317	.....2,501	.....158,816	.....109,728	.....	.....6,884	.....	.....7,720	.....	.....1,616	.....124,332	.....15,650
5. 2010.....	.....143,675	.....3,542	.....140,133	.....102,421	.....	.....6,071	.....	.....7,612	.....	.....1,201	.....116,104	.....14,649
6. 2011.....	.....147,852	.....4,138	.....143,714	.....102,345	.....	.....6,096	.....	.....8,350	.....	.....1,083	.....116,791	.....14,144
7. 2012.....	.....155,790	.....4,528	.....151,262	.....108,295	.....	.....6,307	.....	.....9,676	.....	.....928	.....124,278	.....14,153
8. 2013.....	.....188,384	.....5,114	.....183,270	.....114,071	.....	.....6,147	.....	.....10,687	.....	.....1,457	.....130,905	.....14,236
9. 2014.....	.....215,149	.....5,499	.....209,650	.....112,441	.....	.....5,415	.....	.....10,385	.....	.....970	.....128,241	.....17,243
10. 2015.....	.....228,669	.....5,947	.....222,722	.....94,329	.....	.....3,335	.....	.....8,671	.....	.....449	.....106,335	.....16,589
11. 2016.....	.....241,886	.....6,441	.....235,445	.....54,770	.....	.....1,193	.....	.....3,773	.....	.....65	.....59,736	.....15,308
12. Totals.....	.....XXX.....	.....XXX.....	.....XXX.....	...1,063,610	.....823	.....58,472	.....0	.....83,627	.....0	.....11,042	.....1,204,886	.....XXX.....

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23  Salvage and Subrogation Anticipated	24 Total Net Losses and Expenses Unpaid	25  Number of Claims Outstanding- Direct and Assumed
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		21	22			
	13  Direct and Assumed	14  Ceded	15  Direct and Assumed	16  Ceded	17  Direct and Assumed	18  Ceded	19  Direct and Assumed	20  Ceded	Direct and Assumed	Ceded			
1. Prior.....	.....67,035	.....5,898	.....12,547	.....	.....133	.....	.....2,428	.....	.....2,984	.....	.....13	.....79,229	.....343
2. 2007.....	.....3,543	.....	.....5,820	.....	.....59	.....	.....232	.....	.....389	.....	.....14	.....10,043	.....52
3. 2008.....	.....6,833	.....	.....4,778	.....	.....91	.....	.....313	.....	.....524	.....	.....11	.....12,539	.....72
4. 2009.....	.....2,360	.....	.....6,920	.....	.....61	.....	.....269	.....	.....450	.....	.....34	.....10,060	.....62
5. 2010.....	.....3,680	.....	.....7,410	.....	.....146	.....	.....342	.....	.....588	.....	.....36	.....12,166	.....84
6. 2011.....	.....4,084	.....	.....8,965	.....	.....259	.....	.....529	.....	.....732	.....	.....66	.....14,569	.....113
7. 2012.....	.....8,453	.....1,305	.....10,514	.....	.....346	.....	.....1,244	.....	.....882	.....	.....108	.....20,134	.....139
8. 2013.....	.....15,713	.....1,089	.....16,549	.....	.....522	.....	.....1,873	.....	.....1,318	.....	.....200	.....34,886	.....250
9. 2014.....	.....26,130	.....5,027	.....22,505	.....	.....740	.....	.....3,442	.....	.....2,187	.....	.....519	.....49,978	.....487
10. 2015.....	.....30,752	.....3,171	.....36,972	.....	.....898	.....	.....5,067	.....	.....3,874	.....	.....863	.....74,392	.....1,052
11. 2016.....	.....39,174	.....	.....80,699	.....	.....493	.....	.....7,987	.....	.....7,839	.....	.....1,402	.....136,192	.....4,019
12. Totals...	.....207,758	.....16,490	.....213,679	.....0	.....3,748	.....0	.....23,726	.....0	.....21,767	.....0	.....3,266	.....454,187	.....6,673

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34  Inter- Company Pooling Participation Percentage	Net Balance Sheet Reserves after Discount	
	26  Direct and Assumed	27	28	29  Direct and Assumed	30	31	32	33		35	36
		Ceded	Net		Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior..	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....	.....	.....XXX.....	.....73,684	.....5,545
2. 2007.	.....155,272	.....0	.....155,272	.....67.9	.....0.0	.....68.7	.....	.....	.....	.....9,363	.....680
3. 2008.	.....157,193	.....0	.....157,193	.....79.6	.....0.0	.....80.6	.....	.....	.....	.....11,611	.....928
4. 2009.	.....134,392	.....0	.....134,392	.....83.3	.....0.0	.....84.6	.....	.....	.....	.....9,280	.....780
5. 2010.	.....128,270	.....0	.....128,270	.....89.3	.....0.0	.....91.5	.....	.....	.....	.....11,090	.....1,076
6. 2011.	.....131,361	.....0	.....131,361	.....88.8	.....0.0	.....91.4	.....	.....	.....	.....13,049	.....1,520
7. 2012.	.....145,716	.....1,305	.....144,411	.....93.5	.....28.8	.....95.5	.....	.....	.....	.....17,662	.....2,472
8. 2013.	.....166,880	.....1,089	.....165,791	.....88.6	.....21.3	.....90.5	.....	.....	.....	.....31,173	.....3,713
9. 2014.	.....183,245	.....5,027	.....178,218	.....85.2	.....91.4	.....85.0	.....	.....	.....	.....43,609	.....6,369
10. 2015.	.....183,898	.....3,171	.....180,727	.....80.4	.....53.3	.....81.1	.....	.....	.....	.....64,553	.....9,839
11. 2016.	.....195,928	.....0	.....195,928	.....81.0	.....0.0	.....83.2	.....	.....	.....	.....119,873	.....16,319
12. Totals	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0	.....XXX.....	.....404,946	.....49,241

**Sch. P - Pt. 1E**  
**NONE**

**Sch. P - Pt. 1F - Sn. 1**  
**NONE**

**Sch. P - Pt. 1F - Sn. 2**  
**NONE**

**Sch. P - Pt. 1G**  
**NONE**

**Sch. P - Pt. 1H - Sn. 1**  
**NONE**

**Sch. P - Pt. 1H - Sn. 2**  
**NONE**

**Sch. P - Pt. 1I**  
**NONE**

**Sch. P - Pt. 1J**  
**NONE**

**Sch. P - Pt. 1K**  
**NONE**

**Sch. P - Pt. 1L**  
**NONE**

**Sch. P - Pt. 1M**  
**NONE**

**Sch. P - Pt. 1N**  
**NONE**

**Sch. P - Pt. 1O**  
**NONE**

**Sch. P - Pt. 1P**  
**NONE**

**Sch. P - Pt. 1R - Sn. 1**  
**NONE**

**Sch. P - Pt. 1R - Sn. 2**  
**NONE**

**Sch. P - Pt. 1S**  
**NONE**

**Sch. P - Pt. 1T**  
**NONE**

**SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS**

Years in Which Losses Were Incurred	Incurred Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										Development	
	1	2	3	4	5	6	7	8	9	10	11	12
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	One Year	Two Year
1. Prior.....											.....0	.....0
2. 2007.....											.....0	.....0
3. 2008.....	XXX										.....0	.....0
4. 2009.....	XXX	XXX									.....0	.....0
5. 2010.....	XXX	XXX	XXX								.....0	.....0
6. 2011.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2012.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

**SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL**

1. Prior.....											.....0	.....0
2. 2007.....											.....0	.....0
3. 2008.....	XXX										.....0	.....0
4. 2009.....	XXX	XXX									.....0	.....0
5. 2010.....	XXX	XXX	XXX								.....0	.....0
6. 2011.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2012.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

**SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

1. Prior.....											.....0	.....0
2. 2007.....											.....0	.....0
3. 2008.....	XXX										.....0	.....0
4. 2009.....	XXX	XXX									.....0	.....0
5. 2010.....	XXX	XXX	XXX								.....0	.....0
6. 2011.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2012.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

**SCHEDULE P - PART 2D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.....251,395	.....255,530	.....251,975	.....243,943	.....248,765	.....250,098	.....249,390	.....256,357	.....262,093	.....263,013	.....920	.....6,656
2. 2007.....	.....159,734	.....157,200	.....155,993	.....153,367	.....150,988	.....150,400	.....149,065	.....147,822	.....147,181	.....147,233	.....52	.....(589)
3. 2008.....	XXX	.....152,133	.....150,513	.....151,999	.....150,910	.....150,676	.....149,599	.....150,095	.....150,213	.....150,374	.....161	.....280
4. 2009.....	XXX	XXX	.....134,777	.....134,929	.....130,801	.....128,500	.....129,035	.....126,697	.....126,338	.....126,222	.....(116)	.....(475)
5. 2010.....	XXX	XXX	XXX	.....127,567	.....125,843	.....121,356	.....119,906	.....120,045	.....120,825	.....120,070	.....(754)	.....26
6. 2011.....	XXX	XXX	XXX	XXX	.....126,793	.....122,680	.....120,773	.....122,584	.....123,300	.....122,279	.....(1,021)	.....(305)
7. 2012.....	XXX	XXX	XXX	XXX	XXX	.....133,670	.....136,084	.....137,257	.....136,550	.....136,248	.....(302)	.....(1,009)
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX	.....161,601	.....156,398	.....155,141	.....154,313	.....(828)	.....(2,084)
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....171,967	.....170,286	.....168,846	.....(1,440)	.....(3,120)
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....173,372	.....168,505	.....(4,866)	XXX
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....184,316	XXX	XXX
12. Totals											.....(8,194)	.....(621)

**SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL**

1. Prior.....											.....0	.....0
2. 2007.....											.....0	.....0
3. 2008.....	XXX										.....0	.....0
4. 2009.....	XXX	XXX									.....0	.....0
5. 2010.....	XXX	XXX	XXX								.....0	.....0
6. 2011.....	XXX	XXX	XXX	XXX							.....0	.....0
7. 2012.....	XXX	XXX	XXX	XXX	XXX						.....0	.....0
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX					.....0	.....0
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX				.....0	.....0
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	XXX
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. Totals											.....0	.....0

NONE

**Sch. P - Pt. 2F - Sn. 1**  
**NONE**

**Sch. P - Pt. 2F - Sn. 2**  
**NONE**

**Sch. P - Pt. 2G**  
**NONE**

**Sch. P - Pt. 2H - Sn. 1**  
**NONE**

**Sch. P - Pt. 2H - Sn. 2**  
**NONE**

**Sch. P - Pt. 2I**  
**NONE**

**Sch. P - Pt. 2J**  
**NONE**

**Sch. P - Pt. 2K**  
**NONE**

**Sch. P - Pt. 2L**  
**NONE**

**Sch. P - Pt. 2M**  
**NONE**

**Sch. P - Pt. 2N**  
**NONE**

**Sch. P - Pt. 2O**  
**NONE**

**Sch. P - Pt. 2P**  
**NONE**

**Sch. P - Pt. 2R - Sn. 1**  
**NONE**

**Sch. P - Pt. 2R - Sn. 2**  
**NONE**

**Sch. P - Pt. 2S**  
**NONE**

**Sch. P - Pt. 2T**  
**NONE**

**SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS**

Years in Which Losses Were Incurred	Cumulative Paid Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016		
1. Prior.....	.000.....											
2. 2007.....												
3. 2008.....	.XXX.....											
4. 2009.....	.XXX.....	.XXX.....										
5. 2010.....	.XXX.....	.XXX.....	.XXX.....									
6. 2011.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

**SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL**

1. Prior.....	.000.....											
2. 2007.....												
3. 2008.....	.XXX.....											
4. 2009.....	.XXX.....	.XXX.....										
5. 2010.....	.XXX.....	.XXX.....	.XXX.....									
6. 2011.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

**SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL**

1. Prior.....	.000.....											
2. 2007.....												
3. 2008.....	.XXX.....											
4. 2009.....	.XXX.....	.XXX.....										
5. 2010.....	.XXX.....	.XXX.....	.XXX.....									
6. 2011.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

**SCHEDULE P - PART 3D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)**

1. Prior.....	.000.....	49,818	81,641	103,402	120,416	133,743	144,032	153,364	161,579	169,416	18,363	1,644
2. 2007.....	50,191	93,561	112,883	122,828	128,226	130,990	133,320	134,693	135,788	137,061	19,812	2,103
3. 2008.....	.XXX.....	49,529	91,421	110,725	120,344	126,452	130,674	133,623	135,210	136,513	17,563	1,772
4. 2009.....	.XXX.....	.XXX.....	42,649	82,487	98,110	105,358	109,721	113,014	115,126	116,612	14,283	1,305
5. 2010.....	.XXX.....	.XXX.....	.XXX.....	41,338	77,369	91,290	98,735	103,379	106,351	108,492	13,239	1,326
6. 2011.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	41,580	76,377	91,272	100,727	106,170	108,441	12,705	1,326
7. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	44,746	83,216	100,247	108,980	114,602	12,517	1,497
8. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	51,437	93,254	111,015	120,218	12,575	1,411
9. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	52,824	98,663	117,856	14,928	1,828
10. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	52,469	97,664	13,736	1,801
11. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	55,963	9,901	1,388

**SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL**

1. Prior.....	.000.....											
2. 2007.....												
3. 2008.....	.XXX.....											
4. 2009.....	.XXX.....	.XXX.....										
5. 2010.....	.XXX.....	.XXX.....	.XXX.....									
6. 2011.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....								
7. 2012.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....							
8. 2013.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....						
9. 2014.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....					
10. 2015.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....				
11. 2016.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....			

NONE

**Sch. P - Pt. 3F - Sn. 1**  
**NONE**

**Sch. P - Pt. 3F - Sn. 2**  
**NONE**

**Sch. P - Pt. 3G**  
**NONE**

**Sch. P - Pt. 3H - Sn. 1**  
**NONE**

**Sch. P - Pt. 3H - Sn. 2**  
**NONE**

**Sch. P - Pt. 3I**  
**NONE**

**Sch. P - Pt. 3J**  
**NONE**

**Sch. P - Pt. 3K**  
**NONE**

**Sch. P - Pt. 3L**  
**NONE**

**Sch. P - Pt. 3M**  
**NONE**

**Sch. P - Pt. 3N**  
**NONE**

**Sch. P - Pt. 3O**  
**NONE**

**Sch. P - Pt. 3P**  
**NONE**

**Sch. P - Pt. 3R - Sn. 1**  
**NONE**

**Sch. P - Pt. 3R - Sn. 2**  
**NONE**

**Sch. P - Pt. 3S**  
**NONE**

**Sch. P - Pt. 3T**  
**NONE**

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	Bulk and IBNR Reserves on Net Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior.....	116,440	82,670	61,993	44,290	34,022	28,280	20,546	19,851	16,221	14,975
2. 2007.....	75,581	39,187	26,445	18,377	14,256	10,755	9,585	8,062	6,965	6,052
3. 2008.....	XXX	70,584	38,164	21,620	16,019	12,456	8,874	8,089	6,514	5,091
4. 2009.....	XXX	XXX	58,964	28,670	21,001	16,060	12,188	8,994	8,089	7,189
5. 2010.....	XXX	XXX	XXX	57,589	29,712	19,518	14,684	11,202	8,420	7,752
6. 2011.....	XXX	XXX	XXX	XXX	60,157	29,661	19,542	14,632	12,021	9,494
7. 2012.....	XXX	XXX	XXX	XXX	XXX	59,357	27,092	19,316	15,453	11,758
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX	71,600	36,904	23,212	18,422
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,363	39,340	25,947
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,189	42,039
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88,686

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

**Sch. P Pt. 4F - Sn. 1**  
**NONE**

**Sch. P Pt. 4F - Sn. 2**  
**NONE**

**Sch. P - Pt. 4G**  
**NONE**

**Sch. P - Pt. 4H - Sn. 1**  
**NONE**

**Sch. P - Pt. 4H - Sn. 2**  
**NONE**

**Sch. P - Pt. 4I**  
**NONE**

**Sch. P - Pt. 4J**  
**NONE**

**Sch. P - Pt. 4K**  
**NONE**

**Sch. P - Pt. 4L**  
**NONE**

**Sch. P - Pt. 4M**  
**NONE**

**Sch. P - Pt. 4N**  
**NONE**

**Sch. P - Pt. 4O**  
**NONE**

**Sch. P - Pt. 4P**  
**NONE**

**Sch. P - Pt. 4R - Sn. 1**  
**NONE**

**Sch. P - Pt. 4R - Sn. 2**  
**NONE**

**Sch. P - Pt. 4S**  
**NONE**

**Sch. P - Pt. 4T**  
**NONE**

**Sch. P - Pt. 5A - Sn. 1**  
**NONE**

**Sch. P - Pt. 5A - Sn. 2**  
**NONE**

**Sch. P - Pt. 5A - Sn. 3**  
**NONE**



**Sch. P - Pt. 5B - Sn. 1**  
**NONE**

**Sch. P - Pt. 5B - Sn. 2**  
**NONE**

**Sch. P - Pt. 5B - Sn. 3**  
**NONE**

**Sch. P - Pt. 5C - Sn. 1**  
**NONE**

**Sch. P - Pt. 5C - Sn. 2**  
**NONE**

**Sch. P - Pt. 5C - Sn. 3**  
**NONE**

SCHEDULE P - PART 5D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Closed with Loss Payment Direct and Assumed at Year End									
	1 2007	2 2008	3 2009	4 2010	5 2011	6 2012	7 2013	8 2014	9 2015	10 2016
1. Prior.....	6,014	1,592	825	464	318	233	170	140	81	118
2. 2007.....	14,158	18,346	19,090	19,419	19,572	19,637	19,718	19,759	19,787	19,812
3. 2008.....	XXX	12,690	16,198	16,841	17,126	17,293	17,416	17,494	17,535	17,563
4. 2009.....	XXX	XXX	10,097	13,085	13,683	13,949	14,080	14,181	14,238	14,283
5. 2010.....	XXX	XXX	XXX	9,254	12,194	12,722	12,982	13,123	13,195	13,239
6. 2011.....	XXX	XXX	XXX	XXX	8,854	11,605	12,171	12,472	12,636	12,705
7. 2012.....	XXX	XXX	XXX	XXX	XXX	8,439	11,389	12,070	12,369	12,517
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX	7,929	11,524	12,207	12,575
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,497	14,127	14,928
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,007	13,736
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,901

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1 2007	2 2008	3 2009	4 2010	5 2011	6 2012	7 2013	8 2014	9 2015	10 2016
1. Prior.....	2,405	1,381	960	756	609	499	434	394	378	343
2. 2007.....	3,982	997	451	225	147	136	91	66	58	52
3. 2008.....	XXX	3,464	917	424	255	181	139	92	74	72
4. 2009.....	XXX	XXX	3,054	837	389	204	141	108	78	62
5. 2010.....	XXX	XXX	XXX	2,944	747	367	203	118	109	84
6. 2011.....	XXX	XXX	XXX	XXX	2,804	805	386	204	116	113
7. 2012.....	XXX	XXX	XXX	XXX	XXX	3,098	812	376	205	139
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX	3,532	892	427	250
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,635	1,043	487
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,853	1,052
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,019

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Number of Claims Reported Direct and Assumed at Year End									
	1 2007	2 2008	3 2009	4 2010	5 2011	6 2012	7 2013	8 2014	9 2015	10 2016
1. Prior.....	2,230	575	373	225	137	42	54	35	5	
2. 2007.....	19,778	21,395	21,622	21,736	21,813	21,871	21,908	21,926	21,946	21,967
3. 2008.....	XXX	17,552	18,837	19,020	19,137	19,235	19,323	19,355	19,379	19,407
4. 2009.....	XXX	XXX	14,173	15,191	15,367	15,449	15,518	15,587	15,620	15,650
5. 2010.....	XXX	XXX	XXX	13,228	14,226	14,401	14,504	14,562	14,627	14,649
6. 2011.....	XXX	XXX	XXX	XXX	12,588	13,692	13,869	13,997	14,076	14,144
7. 2012.....	XXX	XXX	XXX	XXX	XXX	12,661	13,641	13,928	14,066	14,153
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX	12,474	13,784	14,035	14,236
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,553	16,960	17,243
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,301	16,589
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,308

**Sch. P - Pt. 5E - Sn. 1**  
**NONE**

**Sch. P - Pt. 5E - Sn. 2**  
**NONE**

**Sch. P - Pt. 5E - Sn. 3**  
**NONE**

**Sch. P - Pt. 5F - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5F - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5F - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5F - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5H - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5H - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 1A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 2A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 3A**  
**NONE**

**Sch. P - Pt. 5R - Sn. 1B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 2B**  
**NONE**

**Sch. P - Pt. 5R - Sn. 3B**  
**NONE**

**Sch. P - Pt. 5T - Sn. 1**  
**NONE**

**Sch. P - Pt. 5T - Sn. 2**  
**NONE**

**Sch. P - Pt. 5T - Sn. 3**  
**NONE**

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
1. Prior.....										.....0	
2. 2007.....										.....0	
3. 2008.....	XXX									.....0	
4. 2009.....	XXX	XXX								.....0	
5. 2010.....	XXX	XXX	XXX							.....0	
6. 2011.....	XXX	XXX	XXX	XXX						.....0	
7. 2012.....	XXX	XXX	XXX	XXX	XXX					.....0	
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				.....0	
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....0	
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0
13. Earned Prems.(P-Pt 1)											.....XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
1. Prior.....										.....0	
2. 2007.....										.....0	
3. 2008.....	XXX									.....0	
4. 2009.....	XXX	XXX								.....0	
5. 2010.....	XXX	XXX	XXX							.....0	
6. 2011.....	XXX	XXX	XXX	XXX						.....0	
7. 2012.....	XXX	XXX	XXX	XXX	XXX					.....0	
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				.....0	
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			.....0	
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		.....0	
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0
13. Earned Prems.(P-Pt 1)											.....XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION  
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Direct and Assumed at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
1. Prior.....			.....(26)	.....(3)						.....0	
2. 2007.....	.....228,728	.....228,728	.....228,588	.....228,577	.....228,577	.....228,577	.....228,577	.....228,576	.....228,576	.....228,576	
3. 2008.....	XXX	.....197,411	.....205,940	.....205,940	.....205,925	.....205,925	.....205,926	.....205,925	.....205,925	.....205,925	
4. 2009.....	XXX	XXX	.....152,954	.....162,104	.....162,145	.....162,144	.....162,154	.....162,153	.....162,153	.....162,153	
5. 2010.....	XXX	XXX	XXX	.....134,539	.....134,551	.....134,672	.....134,669	.....134,666	.....134,666	.....134,661	.....(5)
6. 2011.....	XXX	XXX	XXX	XXX	.....147,814	.....166,254	.....166,150	.....166,140	.....166,139	.....166,142	.....3
7. 2012.....	XXX	XXX	XXX	XXX	XXX	.....137,230	.....189,302	.....189,456	.....189,452	.....268,795	.....79,343
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX	.....136,409	.....207,378	.....207,645	.....370,192	.....162,547
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....144,042	.....217,778	.....217,778	
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....154,671	.....154,671	
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....241,888
13. Earned Prems.(P-Pt 1)	.....228,728	.....197,411	.....161,317	.....143,675	.....147,852	.....155,790	.....188,384	.....215,149	.....228,669	.....241,886	.....XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Cumulative Premiums Earned Ceded at Year End (\$000 omitted)										11 Current Year Premiums Earned
	1	2	3	4	5	6	7	8	9	10	
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
1. Prior.....										.....0	
2. 2007.....	.....2,739	.....2,739	.....2,737	.....2,737	.....2,737	.....2,737	.....2,737	.....2,737	.....2,737	.....2,737	
3. 2008.....	XXX	.....2,386	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	.....2,518	
4. 2009.....	XXX	XXX	.....2,371	.....2,597	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	.....2,598	
5. 2010.....	XXX	XXX	XXX	.....3,316	.....3,316	.....3,320	.....3,320	.....3,320	.....3,320	.....3,320	
6. 2011.....	XXX	XXX	XXX	XXX	.....4,137	.....4,673	.....4,670	.....4,670	.....4,670	.....4,670	
7. 2012.....	XXX	XXX	XXX	XXX	XXX	.....3,989	.....5,403	.....5,407	.....5,407	.....7,520	.....2,113
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX	.....3,703	.....5,517	.....5,524	.....9,852	.....4,328
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....3,681	.....5,599	.....5,599	
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....4,023	.....4,023	
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....0	
12. Total.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	.....6,441
13. Earned Prems.(P-Pt 1)	.....2,739	.....2,386	.....2,501	.....3,542	.....4,138	.....4,528	.....5,114	.....5,499	.....5,947	.....6,441	.....XXX

**Sch. P - Pt. 6E - Sn. 1**  
**NONE**

**Sch. P - Pt. 6E - Sn. 2**  
**NONE**

**Sch. P - Pt. 6H - Sn. 1A**  
**NONE**

**Sch. P - Pt. 6H - Sn. 2A**  
**NONE**

**Sch. P - Pt. 6H - Sn. 1B**  
**NONE**

**Sch. P - Pt. 6H - Sn. 2B**  
**NONE**

**Sch. P - Pt. 6M - Sn. 1**  
**NONE**

**Sch. P - Pt. 6M - Sn. 2**  
**NONE**

**Sch. P - Pt. 6N - Sn. 1**  
**NONE**

**Sch. P - Pt. 6N - Sn. 2**  
**NONE**

**Sch. P - Pt. 6O - Sn. 1**  
**NONE**

**Sch. P - Pt. 6O - Sn. 2**  
**NONE**

**Sch. P - Pt. 6R - Sn. 1A**  
**NONE**

**Sch. P - Pt. 6R - Sn. 2A**  
**NONE**

**Sch. P - Pt. 6R - Sn. 1B**  
**NONE**

**Sch. P - Pt. 6R - Sn. 2B**  
**NONE**

**SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS**

(\$000 Omitted)

**SECTION 1**

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	454,187		0.0	234,108		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - nonproportional assumed liability.....	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX	XXX	XXX
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals.....	454,187	0	0.0	234,108	0	0.0

**SECTION 2**

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SECTION 3**

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (continued)**

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	Net Reserve for Premium Adjustments and Accrued Retrospective Premiums at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	



SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS

(\$000 Omitted)

SECTION 1

	1	2	3	4	5	6
	Total Net Losses and Expenses Unpaid	Net Losses and Expenses Unpaid on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total	Total Net Premiums Written	Net Premiums Written on Loss Sensitive Contracts	Loss Sensitive as Percentage of Total
Schedule P - Part 1						
1. Homeowners/farmowners.....			0.0			0.0
2. Private passenger auto liability/medical.....			0.0			0.0
3. Commercial auto/truck liability/medical.....			0.0			0.0
4. Workers' compensation.....	454,187		0.0	234,108		0.0
5. Commercial multiple peril.....			0.0			0.0
6. Medical professional liability - occurrence.....			0.0			0.0
7. Medical professional liability - claims-made.....			0.0			0.0
8. Special liability.....			0.0			0.0
9. Other liability - occurrence.....			0.0			0.0
10. Other liability - claims-made.....			0.0			0.0
11. Special property.....			0.0			0.0
12. Auto physical damage.....			0.0			0.0
13. Fidelity/surety.....			0.0			0.0
14. Other.....			0.0			0.0
15. International.....			0.0			0.0
16. Reinsurance - nonproportional assumed property.....			0.0			0.0
17. Reinsurance - nonproportional assumed liability.....			0.0			0.0
18. Reinsurance - nonproportional assumed financial lines.....			0.0			0.0
19. Products liability - occurrence.....			0.0			0.0
20. Products liability - claims-made.....			0.0			0.0
21. Financial guaranty/mortgage guaranty.....			0.0			0.0
22. Warranty.....			0.0			0.0
23. Totals	454,187	0	0.0	234,108	0	0.0

SECTION 2

Years in Which Policies Were Issued	Incurred Losses and Defense and Cost Containment Expenses Reported at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	Bulk and Incurred But Not Reported Reserves for Losses and Defense and Cost Containment Expenses at Year End (\$000 omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	XXX									
4. 2009.....	XXX	XXX								
5. 2010.....	XXX	XXX	XXX							
6. 2011.....	XXX	XXX	XXX	XXX						
7. 2012.....	XXX	XXX	XXX	XXX	XXX					
8. 2013.....	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2014.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2015.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2016.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

**SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (continued)**

SECTION 4

Years in Which Policies Were Issued	Net Earned Premiums Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	.XXX									
4. 2009.....	.XXX	.XXX								
5. 2010.....	.XXX	.XXX	.XXX							
6. 2011.....	.XXX	.XXX	.XXX	.XXX						
7. 2012.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 5

Years in Which Policies Were Issued	Net Reserve For Premium Adjustments And Accrued Retrospective Premiums At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	.XXX									
4. 2009.....	.XXX	.XXX								
5. 2010.....	.XXX	.XXX	.XXX							
6. 2011.....	.XXX	.XXX	.XXX	.XXX						
7. 2012.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 6

Years in Which Policies Were Issued	Incurred Adjustable Commissions Reported At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	.XXX									
4. 2009.....	.XXX	.XXX								
5. 2010.....	.XXX	.XXX	.XXX							
6. 2011.....	.XXX	.XXX	.XXX	.XXX						
7. 2012.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SECTION 7

Years in Which Policies Were Issued	Reserves For Commission Adjustments At Year End (\$000 Omitted)									
	1	2	3	4	5	6	7	8	9	10
	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
1. Prior.....										
2. 2007.....										
3. 2008.....	.XXX									
4. 2009.....	.XXX	.XXX								
5. 2010.....	.XXX	.XXX	.XXX							
6. 2011.....	.XXX	.XXX	.XXX	.XXX						
7. 2012.....	.XXX	.XXX	.XXX	.XXX	.XXX					
8. 2013.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX				
9. 2014.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX			
10. 2015.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX		
11. 2016.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	

SCHEDULE P INTERROGATORIES

1.

The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims-Made insurance policies. EREs provided for reasons other than DDR are not be included.
- 1.1

Does the company issue Medical Professional Liability Claims-Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost?  
If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions.

Yes [ ] No [ X ]
- 1.2

What is the total amount of the reserve for that provision (DDR reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)?

.....
- 1.3

Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?

Yes [ ] No [ X ]
- 1.4

Does the company report any DDR reserve as loss or loss adjustment expense reserve?

Yes [ ] No [ X ]
- 1.5

If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2?

Yes [ ] No [ ] N/A [ X ]
- 1.6

If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior.....	.....	.....
1.602	2007.....	.....	.....
1.603	2008.....	.....	.....
1.604	2009.....	.....	.....
1.605	2010.....	.....	.....
1.606	2011.....	.....	.....
1.607	2012.....	.....	.....
1.608	2013.....	.....	.....
1.609	2014.....	.....	.....
1.610	2015.....	.....	.....
1.611	2016.....	.....	.....
1.612	Totals.....	.....0	.....0

2.

The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement?

Yes [ X ] No [ ]
3.

The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this statement?

Yes [ X ] No [ ]
4.

Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10?

Yes [ ] No [ X ]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.

Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5.

What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity  
5.2 Surety

.....  
.....
6.

Claim count information is reported per claim or per claimant. (Indicate which).  
If not the same in all years, explain in Interrogatory 7.

PER CLAIMANT
- 7.1

The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses?

Yes [ ] No [ X ]
- 7.2

An extended statement may be attached.

Idaho State Insurance Fund  
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN  
Allocated by States and Territories

States, Etc.		1	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken		4	5	6	7	8	9
		Active Status	2 Direct Premiums Written	3 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Losses Paid (Deducting Salvage)	Direct Losses Incurred	Direct Losses Unpaid	Finance and Service Charges not Included in Premiums	Direct Premiums Written for Federal Purchasing Groups (Incl. in Col. 2)
1.	Alabama.....AL	...N....								
2.	Alaska.....AK	...N....								
3.	Arizona.....AZ	...N....								
4.	Arkansas.....AR	...N....								
5.	California.....CA	...N....								
6.	Colorado.....CO	...N....								
7.	Connecticut.....CT	...N....								
8.	Delaware.....DE	...N....								
9.	District of Columbia.....DC	...N....								
10.	Florida.....FL	...N....								
11.	Georgia.....GA	...N....								
12.	Hawaii.....HI	...N....								
13.	Idaho.....ID	...L....	238,754,602	240,199,123	7,851,570	143,076,753	169,490,753	411,250,000		
14.	Illinois.....IL	...N....								
15.	Indiana.....IN	...N....								
16.	Iowa.....IA	...N....								
17.	Kansas.....KS	...N....								
18.	Kentucky.....KY	...N....								
19.	Louisiana.....LA	...N....								
20.	Maine.....ME	...N....								
21.	Maryland.....MD	...N....								
22.	Massachusetts.....MA	...N....								
23.	Michigan.....MI	...N....								
24.	Minnesota.....MN	...N....								
25.	Mississippi.....MS	...N....								
26.	Missouri.....MO	...N....								
27.	Montana.....MT	...N....								
28.	Nebraska.....NE	...N....								
29.	Nevada.....NV	...N....								
30.	New Hampshire.....NH	...N....								
31.	New Jersey.....NJ	...N....								
32.	New Mexico.....NM	...N....								
33.	New York.....NY	...N....								
34.	North Carolina.....NC	...N....								
35.	North Dakota.....ND	...N....								
36.	Ohio.....OH	...N....								
37.	Oklahoma.....OK	...N....								
38.	Oregon.....OR	...N....								
39.	Pennsylvania.....PA	...N....								
40.	Rhode Island.....RI	...N....								
41.	South Carolina.....SC	...N....								
42.	South Dakota.....SD	...N....								
43.	Tennessee.....TN	...N....								
44.	Texas.....TX	...N....								
45.	Utah.....UT	...N....								
46.	Vermont.....VT	...N....								
47.	Virginia.....VA	...N....								
48.	Washington.....WA	...N....								
49.	West Virginia.....WV	...N....								
50.	Wisconsin.....WI	...N....								
51.	Wyoming.....WY	...N....								
52.	American Samoa.....AS	...N....								
53.	Guam.....GU	...N....								
54.	Puerto Rico.....PR	...N....								
55.	US Virgin Islands.....VI	...N....								
56.	Northern Mariana Islands...MP	...N....								
57.	Canada.....CAN	...N....								
58.	Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0	0	0
59.	Totals.....	(a)....1	238,754,602	240,199,123	7,851,570	143,076,753	169,490,753	411,250,000	0	0

DETAILS OF WRITE-INS

58001. ....	XXX								
58002. ....	XXX								
58003. ....	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	0	0	0	0	0	0	0	0

(a) Insert the number of "L" responses except for Canada and Other Alien.  
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;  
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.  
Explanation of Basis of Allocation of Premiums by States, etc.  
The Fund only does business in the State of Idaho

**Sch. T - Pt. 2 - Interstate Compact**  
**NONE**

**Sch. Y-Pt. 1**  
**NONE**

**Sch. Y - Pt. 1A**  
**NONE**

**Sch. Y - Pt. 2**  
**NONE**

Idaho State Insurance Fund  
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		Responses
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
APRIL FILING		
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will the Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
MAY FILING		
8.	Will this company be included in a combined annual statement that is filed with the NAIC by May 1?	NO
JUNE FILING		
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING		
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING		
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	YES
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partners be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
28.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
APRIL FILING		
29.	Will the Credit Insurance Experience Exhibit be filed with state of domicile and the NAIC by April 1?	NO
30.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
32.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the regulator-only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
AUGUST FILING		
35.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

Idaho State Insurance Fund

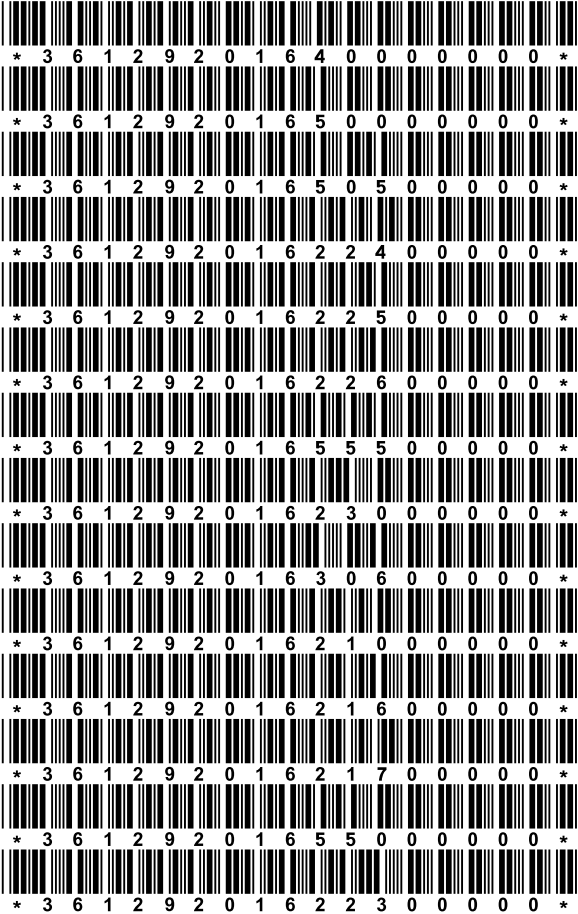
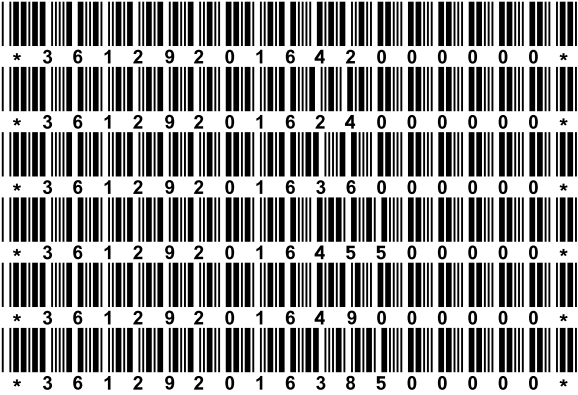
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

EXPLANATIONS:

1.
2.
3.
4.
5.
6.
7.
8.   The data for this supplement is not required to be filed.
9.
10.
11.
12.   The data for this supplement is not required to be filed.
13.   The data for this supplement is not required to be filed.
14.   The data for this supplement is not required to be filed.
15.   The data for this supplement is not required to be filed.
16.   The data for this supplement is not required to be filed.
17.   The data for this supplement is not required to be filed.
18.
19.   The data for this supplement is not required to be filed.
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21.
22.   The data for this supplement is not required to be filed.
23.   The data for this supplement is not required to be filed.
24.   The data for this supplement is not required to be filed.
25.   The data for this supplement is not required to be filed.
26.   The data for this supplement is not required to be filed.
27.   The data for this supplement is not required to be filed.
28.   The data for this supplement is not required to be filed.
29.   The data for this supplement is not required to be filed.
30.   The data for this supplement is not required to be filed.
31.   The data for this supplement is not required to be filed.
32.   The data for this supplement is not required to be filed.
33.   The data for this supplement is not required to be filed.
34.   The data for this supplement is not required to be filed.
35.   The data for this supplement is not required to be filed.

BAR CODE:



Idaho State Insurance Fund  
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4  December 31, Prior Year Net Admitted Assets
	1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
2504. Claims Receivable.....	124,383		124,383	91,979
2505. National Guard Receivable.....			0	8,644
2506. Claims Third Party Receivable.....	0		0	
2507. Other Receivables.....	35,903		35,903	
2597. Summary of remaining write-ins for Line 25.....	160,286	0	160,286	100,623

Additional Write-ins for Underwriting and Investment Exhibit-Part 3:

	1  Loss Adjustment Expenses	2  Other Underwriting Expenses	3  Investment Expenses	4  Total
2404. Reinsurance Premium Expense.....	0			0
2497. Summary of remaining write-ins for Line 24.....	0	0	0	0



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	368,544,764	50.5	368,544,764		368,544,764	50.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	22,881,166	3.1	22,881,166		22,881,166	3.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	1,189,212	0.2	1,189,212		1,189,212	0.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	12,321,520	1.7	12,321,520		12,321,520	1.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	15,824,027	2.2	15,824,027		15,824,027	2.2
1.512 Issued or guaranteed by FNMA and FHLMC.....	41,763,906	5.7	41,763,906		41,763,906	5.7
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,418,951	0.2	1,418,951		1,418,951	0.2
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	2,705,510	0.4	2,705,510		2,705,510	0.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	96,164,423	13.2	96,164,423		96,164,423	13.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	22,386,566	3.1	22,386,566		22,386,566	3.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	92,858,605	12.7	92,858,605		92,858,605	12.7
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	2,000,000	0.3	2,000,000		2,000,000	0.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	10,358,982	1.4	10,358,982		10,358,982	1.4
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	38,838,604	5.3	38,838,604		38,838,604	5.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	729,256,236	100.0	729,256,236	0	729,256,236	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		2,000,000
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		2,000,000
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		2,000,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		633,767,811
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		211,268,933
3.	Accrual of discount.....		684,062
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	856,937	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	7,284,919	
4.4	Part 4, Column 11.....	(3,247,012)	4,894,844
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,605,562
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		175,214,648
7.	Deduct amortization of premium.....		1,041,237
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,392,060	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	514,619	
9.4	Part 4, Column 13.....		1,906,678
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		678,058,650
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		678,058,650

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
<b>BONDS</b>  Governments (Including all obligations guaranteed by governments)	1. United States.....	384,368,791	392,167,348	382,313,356	379,855,580
	2. Canada.....	2,488,929	2,584,045	2,506,996	2,500,000
	3. Other Countries.....	20,392,237	20,776,982	20,353,414	20,612,000
	4. Totals.....	407,249,957	415,528,375	405,173,766	402,967,580
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,189,212	1,447,908	1,182,222	1,240,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
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.....	55,504,378	56,804,630	55,584,738	55,329,440
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	98,869,933	102,412,154	98,923,724	98,934,624
	9. Canada.....	3,522,100	3,745,854	3,525,327	3,537,000
	10. Other Countries.....	18,864,466	19,261,625	18,947,258	18,764,000
	11. Totals.....	121,256,499	125,419,632	121,396,310	121,235,624
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	585,200,046	599,200,544	583,337,035	580,772,643
<b>PREFERRED STOCKS</b>  Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
<b>COMMON STOCKS</b>  Industrial and Miscellaneous (Unaffiliated)	20. United States.....	88,490,527	88,490,527	58,384,837	
	21. Canada.....	504,937	504,937	401,877	
	22. Other Countries.....	3,863,141	3,863,141	2,981,506	
	23. Totals.....	92,858,605	92,858,605	61,768,220	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	92,858,605	92,858,605	61,768,220	
	26. Total Stocks.....	92,858,605	92,858,605	61,768,220	
	27. Total Bonds and Stocks.....	678,058,650	692,059,149	645,105,255	

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 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	27,047,246	252,120,270	83,481,006	8,112,581	17,310,581	XXX	388,071,684	65.9	365,958,526	66.6	388,071,684	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	27,047,246	252,120,270	83,481,006	8,112,581	17,310,581	XXX	388,071,684	65.9	365,958,526	66.6	388,071,684	0
2. All Other Governments												
2.1 NAIC 1	2,525,850	10,530,321	5,584,592	12,457	64,409	XXX	18,717,630	3.2	15,644,749	2.8	18,717,630	
2.2 NAIC 2	198,559	1,088,657	1,601,585	444,939	829,796	XXX	4,163,536	0.7	4,466,455	0.8	4,163,536	
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	2,724,410	11,618,978	7,186,177	457,396	894,206	XXX	22,881,166	3.9	20,111,204	3.7	22,881,166	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		301,300	28,131	180,700	550,106	XXX	1,060,237	0.2	1,109,944	0.2	1,060,237	
3.2 NAIC 2				128,975		XXX	128,975	0.0	127,878	0.0	128,975	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	301,300	28,131	309,676	550,106	XXX	1,189,212	0.2	1,237,823	0.2	1,189,212	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	8,007,216	27,549,948	14,048,969	5,039,250	858,995	XXX	55,504,377	9.4	55,547,968	10.1	55,504,377	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	8,007,216	27,549,948	14,048,969	5,039,250	858,995	XXX	55,504,377	9.4	55,547,968	10.1	55,504,377	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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	6,127,314	30,842,099	21,025,780	2,581,890	6,025,470	XXX.....	66,602,553	11.3	58,428,540	10.6	66,602,553	
6.2 NAIC 2.....	2,403,849	18,403,433	24,051,190	2,518,380	6,278,683	XXX.....	53,655,535	9.1	47,465,039	8.6	53,655,535	
6.3 NAIC 3.....		164,985	255,240	353,210	16,010	XXX.....	789,446	0.1	931,894	0.2	789,446	
6.4 NAIC 4.....	3,068	83,718	122,179			XXX.....	208,965	0.0	181,175	0.0	208,965	
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						XXX.....	0	0.0		0.0		
6.7 Totals.....	8,534,231	49,494,235	45,454,389	5,453,480	12,320,163	XXX.....	121,256,499	20.6	107,006,649	19.5	121,256,499	0
7. Hybrid Securities												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0

**SCHEDULE D - PART 1A - SECTION 1 (continued)**

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

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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 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. <b>Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....43,707,627	.....321,343,937	.....124,168,478	.....15,926,878	.....24,809,561	.....0	.....529,956,481	.....90.0	.....XXX	.....XXX	.....529,956,481	.....0
10.2 NAIC 2.....	(d).....2,602,408	.....19,492,090	.....25,652,774	.....3,092,294	.....7,108,480	.....0	.....57,948,046	.....9.8	.....XXX	.....XXX	.....57,948,046	.....0
10.3 NAIC 3.....	(d).....0	.....164,985	.....255,240	.....353,210	.....16,010	.....0	.....789,446	.....0.1	.....XXX	.....XXX	.....789,446	.....0
10.4 NAIC 4.....	(d).....3,068	.....83,718	.....122,179	.....0	.....0	.....0	.....208,965	.....0.0	.....XXX	.....XXX	.....208,965	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....46,313,103	.....341,084,731	.....150,198,671	.....19,372,382	.....31,934,051	.....0	(b).....588,902,939	.....100.0	.....XXX	.....XXX	.....588,902,939	.....0
10.8 Line 10.7 as a % of Col. 7.....	.....7.9	.....57.9	.....25.5	.....3.3	.....5.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
11. <b>Total Bonds Prior Year</b>												
11.1 NAIC 1.....	.....47,767,549	.....286,736,013	.....118,900,196	.....19,615,195	.....23,670,774	.....XXX	.....XXX	.....XXX	.....496,689,728	.....90.3	.....496,689,728	.....
11.2 NAIC 2.....	.....1,749,537	.....17,174,031	.....24,091,775	.....2,851,234	.....6,192,795	.....XXX	.....XXX	.....XXX	.....52,059,372	.....9.5	.....52,059,372	.....
11.3 NAIC 3.....	.....56,828	.....378,751	.....486,316	.....	.....9,999	.....XXX	.....XXX	.....XXX	.....931,894	.....0.2	.....931,894	.....
11.4 NAIC 4.....	.....42,619	.....138,556	.....	.....	.....	.....XXX	.....XXX	.....XXX	.....181,175	.....0.0	.....181,175	.....
11.5 NAIC 5.....	.....	.....	.....	.....	.....	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....	.....
11.6 NAIC 6.....	.....	.....	.....	.....	.....	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....	.....
11.7 Totals.....	.....49,616,534	.....304,427,351	.....143,478,286	.....22,466,429	.....29,873,569	.....XXX	.....XXX	.....XXX	(b)....549,862,169	.....100.0	.....549,862,169	.....0
11.8 Line 11.7 as a % of Col. 9.....	.....9.0	.....55.4	.....26.1	.....4.1	.....5.4	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
12. <b>Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	.....43,707,627	.....321,343,937	.....124,168,478	.....15,926,878	.....24,809,561	.....	.....529,956,481	.....90.0	.....496,689,728	.....90.3	.....529,956,481	.....XXX
12.2 NAIC 2.....	.....2,602,408	.....19,492,090	.....25,652,774	.....3,092,294	.....7,108,480	.....	.....57,948,046	.....9.8	.....52,059,372	.....9.5	.....57,948,046	.....XXX
12.3 NAIC 3.....	.....	.....164,985	.....255,240	.....353,210	.....16,010	.....	.....789,446	.....0.1	.....931,894	.....0.2	.....789,446	.....XXX
12.4 NAIC 4.....	.....3,068	.....83,718	.....122,179	.....	.....	.....	.....208,965	.....0.0	.....181,175	.....0.0	.....208,965	.....XXX
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....46,313,103	.....341,084,731	.....150,198,671	.....19,372,382	.....31,934,051	.....0	.....588,902,939	.....100.0	.....549,862,169	.....100.0	.....588,902,939	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....7.9	.....57.9	.....25.5	.....3.3	.....5.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....7.9	.....57.9	.....25.5	.....3.3	.....5.4	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13. <b>Total Privately Placed Bonds</b>												
13.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....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 \$......3,702,894; 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.6	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. <b>U.S. Governments</b>												
1.1 Issuer Obligations.....	25,008,919	246,156,122	79,688,101	5,138,743	16,255,773	.XXX.	372,247,658	63.2	351,399,028	63.9	372,247,658	
1.2 Residential Mortgage-Backed Securities.....	2,038,327	5,964,148	3,792,905	2,973,838	1,054,808	.XXX.	15,824,026	2.7	14,559,498	2.6	15,824,026	
1.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
1.5 Totals.....	27,047,246	252,120,270	83,481,006	8,112,581	17,310,581	.XXX.	388,071,684	65.9	365,958,526	66.6	388,071,684	0
2. <b>All Other Governments</b>												
2.1 Issuer Obligations.....	2,724,410	11,618,978	7,186,177	457,396	894,206	.XXX.	22,881,166	3.9	20,111,204	3.7	22,881,166	
2.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
2.5 Totals.....	2,724,410	11,618,978	7,186,177	457,396	894,206	.XXX.	22,881,166	3.9	20,111,204	3.7	22,881,166	0
3. <b>U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....		301,300	28,131	309,676	550,106	.XXX.	1,189,212	0.2	1,237,823	0.2	1,189,212	
3.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
3.5 Totals.....	0	301,300	28,131	309,676	550,106	.XXX.	1,189,212	0.2	1,237,823	0.2	1,189,212	0
4. <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
4.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5. <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....	1,426,729	8,131,687	2,397,891		365,213	.XXX.	12,321,520	2.1	14,152,175	2.6	12,321,520	
5.2 Residential Mortgage-Backed Securities.....	6,509,561	18,876,410	10,865,924	5,018,841	493,170	.XXX.	41,763,906	7.1	40,207,196	7.3	41,763,906	
5.3 Commercial Mortgage-Backed Securities.....	70,926	541,851	785,153	20,409	611	.XXX.	1,418,951	0.2	1,188,597	0.2	1,418,951	
5.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
5.5 Totals.....	8,007,216	27,549,948	14,048,969	5,039,250	858,995	.XXX.	55,504,377	9.4	55,547,968	10.1	55,504,377	0
6. <b>Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....	8,503,720	48,366,077	43,956,956	5,425,205	12,299,032	.XXX.	118,550,989	20.1	103,557,349	18.8	118,550,989	
6.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....	30,511	1,128,158	1,497,434	28,276	21,131	.XXX.	2,705,510	0.5	3,449,299	0.6	2,705,510	
6.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
6.5 Totals.....	8,534,231	49,494,235	45,454,389	5,453,480	12,320,163	.XXX.	121,256,499	20.6	107,006,649	19.5	121,256,499	0
7. <b>Hybrid Securities</b>												
7.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
8. <b>Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						.XXX.	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0

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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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.6	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	37,663,777	314,574,163	133,257,256	11,331,019	30,364,330	XXX	527,190,545	89.5	XXX	XXX	527,190,545	0
10.2 Residential Mortgage-Backed Securities.....	8,547,889	24,840,558	14,658,829	7,992,678	1,547,978	XXX	57,587,932	9.8	XXX	XXX	57,587,932	0
10.3 Commercial Mortgage-Backed Securities.....	101,437	1,670,009	2,282,587	48,685	21,742	XXX	4,124,461	0.7	XXX	XXX	4,124,461	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	46,313,103	341,084,731	150,198,671	19,372,382	31,934,051	0	588,902,939	100.0	XXX	XXX	588,902,939	0
10.7 Line 10.6 as a % of Col. 7.....	7.9	57.9	25.5	3.3	5.4	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	42,192,915	281,807,384	127,633,193	12,130,559	26,693,529	XXX	XXX	XXX	490,457,580	89.2	490,457,580	
11.2 Residential Mortgage-Backed Securities.....	7,209,768	20,396,016	13,668,633	10,312,955	3,179,322	XXX	XXX	XXX	54,766,693	10.0	54,766,693	
11.3 Commercial Mortgage-Backed Securities.....	213,851	2,223,951	2,176,461	22,916	718	XXX	XXX	XXX	4,637,896	0.8	4,637,896	
11.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	49,616,534	304,427,351	143,478,286	22,466,429	29,873,569	XXX	XXX	XXX	549,862,169	100.0	549,862,169	0
11.7 Line 11.6 as a % of Col. 9.....	9.0	55.4	26.1	4.1	5.4	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	37,663,777	314,574,163	133,257,256	11,331,019	30,364,330	XXX	527,190,545	89.5	490,457,580	89.2	527,190,545	XXX
12.2 Residential Mortgage-Backed Securities.....	8,547,889	24,840,558	14,658,829	7,992,678	1,547,978	XXX	57,587,932	9.8	54,766,693	10.0	57,587,932	XXX
12.3 Commercial Mortgage-Backed Securities.....	101,437	1,670,009	2,282,587	48,685	21,742	XXX	4,124,461	0.7	4,637,896	0.8	4,124,461	XXX
12.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	46,313,103	341,084,731	150,198,671	19,372,382	31,934,051	0	588,902,939	100.0	549,862,169	100.0	588,902,939	XXX
12.7 Line 12.6 as a % of Col. 7.....	7.9	57.9	25.5	3.3	5.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	7.9	57.9	25.5	3.3	5.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	(2,401,019)	(2,401,019)			
2. Cost of short-term investments acquired.....	113,473,652	74,168,764		39,304,887	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0	0			
6. Deduct consideration received on disposals.....	107,369,739	70,465,871		36,903,868	
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,702,893	1,301,875	0	2,401,019	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	3,702,893	1,301,875	0	2,401,019	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... 0

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

**Sch. DB - Pt. C - Sn. 1**  
**NONE**

**Sch. DB - Pt. C - Sn. 2**  
**NONE**

**Sch. DB - Verification**  
**NONE**

**Sch. E - Verification**  
**NONE**

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Health Care Delivery																
1D.....	.....		83702	OF.....	.....								.....0			
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Properties Occupied by the Reporting Entity - Administrative																
Home Office Building.....	.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....5,067,247	.....	.....1,000,000	.....				.....0		.....805,408	.....929,166
Home Office Lot.....	.....	Boise.....	ID.....	06/12/1990.	06/11/1989.	.....1,000,000	.....	.....1,000,000	.....				.....0			
0299999. Properties Occupied by the Reporting Entity - Administrative.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....805,408	.....929,166
0399999. Total - Properties Occupied by the Reporting Entity.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....805,408	.....929,166
0699999. Totals.....						.....6,067,247	.....0	.....2,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....805,408	.....929,166

**Sch. A - Pt. 2**  
**NONE**

**Sch. A - Pt. 3**  
**NONE**

**Sch. B - Pt. 1**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

**Sch. BA - Pt. 1**  
**NONE**

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**

**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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
			F o r e i g n	B o n d C H A R			NAIC Design- ation																Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
CUSIP Identification	Description		Code			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				

**SCHEDULE D - PART 1**

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

E10.1

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification		Description	Code	NAIC Designation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828	TE 0	US TREASURY INFLATION INDEX.....	.....	..	.....1	.....2,321,890	...110.765	.....2,458,982	.....2,220,000	.....2,362,569	.....38,137	.....(5,064)	.....	.....0.125	....(0.102)	JJ.....	.....1,340	.....2,530	07/28/2016.	07/15/2022.
912828	UH 1	US TREASURY INFLATION INDEX.....	.....	..	.....1	.....2,262,445	...108.855	.....2,438,350	.....2,240,000	.....2,322,970	.....36,878	.....3,788	.....	.....0.125	....0.295	JJ.....	.....1,347	.....2,798	10/06/2016.	01/15/2023.
912828	UX 6	US TREASURY INFLATION INDEX.....	.....	..	.....1	.....2,845,803	...110.339	.....3,023,072	.....2,739,800	.....2,885,121	.....44,457	.....(15,267)	.....	.....0.125	....(0.434)	AO.....	.....758	.....3,459	10/06/2016.	04/15/2018.
912828	VM 9	US TREASURY INFLATION INDEX.....	.....	..	.....1	.....2,226,244	...108.852	.....2,438,279	.....2,240,000	.....2,301,953	.....36,963	.....3,850	.....	.....0.375	....0.547	JJ.....	.....4,007	.....8,461	10/06/2016.	07/15/2023.
912828	WU 0	US TREASURY INFLATION INDEX.....	.....	..	.....1	.....2,184,218	...101.808	.....2,280,498	.....2,240,000	.....2,230,766	.....35,846	.....6,511	.....	.....0.125	....0.425	JJ.....	.....1,309	.....2,714	10/06/2016.	07/15/2024.
912828	XL 9	US TREASURY INFLATION INDEX.....	.....	..	.....1	.....2,211,325	...103.332	.....2,314,634	.....2,240,000	.....2,249,204	.....35,624	.....4,094	.....	.....0.375	....0.559	JJ.....	.....3,932	.....8,057	10/06/2016.	07/15/2025.
912828	2A 7	US TREASURY NOTES.....	.....	..	.....1	.....1,193,217	...91.973	.....1,122,067	.....1,220,000	.....1,193,807	.....	.....590	.....	.....1.500	....1.751	FA.....	.....6,863	.....	10/06/2016.	08/15/2026.
912828	2B 5	US TREASURY NOTES.....	.....	..	.....1	.....6,471,563	...98.461	.....6,399,959	.....6,500,000	.....6,474,738	.....	.....3,176	.....	.....0.750	....0.902	FA.....	.....18,281	.....	08/31/2016.	08/15/2019.
912828	2G 4	US TREASURY NOTES.....	.....	..	.....1	.....9,417,885	...98.691	.....9,326,337	.....9,450,000	.....9,420,471	.....	.....2,587	.....	.....0.875	....0.995	MS.....	.....24,441	.....	10/06/2016.	09/15/2019.
912828	A3 4	US TREASURY NOTES.....	.....	..	.....1	.....9,878,047	...100.145	.....10,014,450	.....10,000,000	.....9,952,771	.....	.....24,091	.....	.....1.250	....1.508	MN.....	.....10,646	.....125,000	12/09/2015.	11/30/2018.
912828	B3 3	US TREASURY NOTES.....	.....	..	.....1	.....5,501,719	...100.543	.....5,529,865	.....5,500,000	.....5,500,742	.....	.....(348)	.....	.....1.500	....1.499	JJ.....	.....34,300	.....82,500	02/28/2014.	01/31/2019.
912828	C6 5	US TREASURY NOTES.....	.....	..	.....1	.....2,487,500	...100.793	.....2,519,825	.....2,500,000	.....2,494,254	.....	.....2,492	.....	.....1.625	....1.737	MS.....	.....10,268	.....40,625	03/31/2014.	03/31/2019.
912828	D7 2	US TREASURY NOTES.....	.....	..	.....1	.....1,996,250	...100.398	.....2,007,968	.....2,000,000	.....1,997,447	.....	.....518	.....	.....2.000	....2.039	FA.....	.....13,481	.....40,000	08/29/2014.	08/31/2021.
912828	F3 9	US TREASURY NOTES.....	.....	..	.....1	.....3,494,805	...100.984	.....3,534,454	.....3,500,000	.....3,497,091	.....	.....1,027	.....	.....1.750	....1.789	MS.....	.....15,481	.....	09/30/2014.	09/30/2019.
912828	G3 8	US TREASURY NOTES.....	.....	..	.....1	.....1,578,516	...99.387	.....1,490,801	.....1,500,000	.....1,564,108	.....	.....(7,567)	.....	.....2.250	....1.675	MN.....	.....4,289	.....33,750	01/30/2015.	11/15/2024.
912828	GS 3	US TREASURY NOTES.....	.....	..	.....1	.....1,685,732	...101.398	.....1,774,472	.....1,750,000	.....1,746,979	.....	.....7,868	.....	.....4.500	....5.037	MN.....	.....10,007	.....78,750	07/31/2007.	05/15/2017.
912828	H9 4	US TREASURY NOTES.....	.....	..	.....1	.....10,000,781	...100.035	.....10,003,520	.....10,000,000	.....10,000,298	.....	.....(263)	.....	.....1.000	....1.000	FA.....	.....37,500	.....100,000	02/27/2015.	02/15/2018.
912828	HA 1	US TREASURY NOTES.....	.....	..	.....1	.....1,526,602	...102.453	.....1,536,797	.....1,500,000	.....1,502,043	.....	.....(3,161)	.....	.....4.750	....4.577	FA.....	.....26,719	.....71,250	10/31/2007.	08/15/2017.
912828	HH 6	US TREASURY NOTES.....	.....	..	.....1	.....2,577,051	...102.891	.....2,572,265	.....2,500,000	.....2,508,042	.....	.....(8,921)	.....	.....4.250	....3.909	MN.....	.....13,501	.....106,250	02/04/2008.	11/15/2017.
912828	HR 4	US TREASURY NOTES.....	.....	..	.....1	.....2,565,908	...102.805	.....2,672,922	.....2,600,000	.....2,595,412	.....	.....3,923	.....	.....3.500	....3.696	FA.....	.....34,125	.....91,000	04/30/2008.	11/15/2018.
912828	HZ 6	US TREASURY NOTES.....	.....	..	.....1	.....2,030,782	...103.902	.....2,078,046	.....2,000,000	.....2,005,703	.....	.....(3,987)	.....	.....3.875	....3.693	MN.....	.....9,848	.....77,500	02/27/2009.	05/15/2018.
912828	J4 3	US TREASURY NOTES.....	.....	..	.....1	.....1,990,625	...98.805	.....1,976,094	.....2,000,000	.....1,992,977	.....	.....1,289	.....	.....1.750	....1.830	FA.....	.....11,796	.....35,000	02/27/2015.	02/28/2022.
912828	JR 2	US TREASURY NOTES.....	.....	..	.....1	.....3,399,735	...104.770	.....3,562,163	.....3,400,000	.....3,399,937	.....	.....32	.....	.....3.750	....3.786	MN.....	.....16,202	.....127,500	01/30/2009.	11/15/2018.
912828	K8 2	US TREASURY NOTES.....	.....	..	.....1	.....8,490,039	...99.867	.....8,488,712	.....8,500,000	.....8,494,496	.....	.....3,346	.....	.....1.000	....1.043	FA.....	.....31,875	.....85,000	08/31/2015.	08/15/2018.
912828	KD 1	US TREASURY NOTES.....	.....	..	.....1	.....2,807,907	...103.141	.....3,145,788	.....3,050,000	.....2,986,050	.....	.....28,401	.....	.....2.750	....3.823	FA.....	.....31,453	.....83,875	04/30/2009.	02/15/2019.
912828	L5 7	US TREASURY NOTES.....	.....	..	.....1	.....1,999,375	...98.106	.....1,962,110	.....2,000,000	.....1,999,481	.....	.....85	.....	.....1.750	....1.762	MS.....	.....8,846	.....35,000	09/30/2015.	09/30/2022.
912828	L8 1	US TREASURY NOTES.....	.....	..	.....1	.....4,976,953	...99.516	.....4,975,780	.....5,000,000	.....4,986,006	.....	.....7,733	.....	.....0.875	....1.036	AO.....	.....9,255	.....43,750	10/30/2015.	10/15/2018.
912828	LJ 7	US TREASURY NOTES.....	.....	..	.....1	.....3,785,032	...105.859	.....4,075,587	.....3,850,000	.....3,829,875	.....	.....7,159	.....	.....3.625	....3.873	FA.....	.....52,336	.....139,563	10/30/2009.	08/15/2019.
912828	LY 4	US TREASURY NOTES.....	.....	..	.....1	.....961,880	...105.504	.....1,055,039	.....1,000,000	.....987,401	.....	.....4,078	.....	.....3.375	....3.880	MN.....	.....4,289	.....33,750	11/30/2009.	11/15/2019.
912828	M5 6	US TREASURY NOTES.....	.....	..	.....1	.....5,216,794	...98.719	.....5,039,595	.....5,105,000	.....5,207,141	.....	.....(9,616)	.....	.....2.250	....2.014	MN.....	.....14,596	.....114,863	02/02/2016.	11/15/2025.
912828	M9 8	US TREASURY NOTES.....	.....	..	.....1	.....7,989,375	...99.598	.....7,967,816	.....8,000,000	.....7,991,612	.....	.....2,060	.....	.....1.625	....1.660	MN.....	.....11,071	.....130,000	11/30/2015.	11/30/2020.
912828	MK 3	US TREASURY NOTES.....	.....	..	.....1	.....1,303,656	...100.211	.....1,302,739	.....1,300,000	.....1,300,048	.....	.....(570)	.....	.....3.125	....3.104	JJ.....	.....16,890	.....40,625	01/29/2010.	01/31/2017.
912828	MP 2	US TREASURY NOTES.....	.....	..	.....1	.....737,024	...106.410	.....798,077	.....750,000	.....745,361	.....	.....1,373	.....	.....3.625	....3.874	FA.....	.....10,195	.....27,188	03/31/2010.	02/15/2020.
912828	N4 8	US TREASURY NOTES.....	.....	..	.....1	.....6,990,703	...99.969	.....6,997,816	.....7,000,000	.....6,992,502	.....	.....1,794	.....	.....1.750	....1.786	JD.....	.....61,250	.....61,250	12/31/2015.	12/31/2020.
912828	N6 3	US TREASURY NOTES.....	.....	..	.....1	.....5,020,313	...99.809	.....4,990,430	.....5,000,000	.....5,014,042	.....	.....(6,271)	.....	.....1.125	....0.988	JJ.....	.....25,832	.....28,125	01/29/2016.	01/15/2019.
912828	ND 8	US TREASURY NOTES.....	.....	..	.....1	.....1,946,322	...106.293	.....2,019,567	.....1,900,000	.....1,918,268	.....	.....(5,058)	.....	.....3.500	....3.222	MN.....	.....8,450	.....66,500	07/30/2010.	05/15/2020.
912828	NT 3	US TREASURY NOTES.....	.....	..	.....1	.....10,144,105	...103.398	.....11,063,629	.....10,700,000	.....10,470,194	.....	.....58,832	.....	.....2.625	....3.285	FA.....	.....105,328	.....280,875	10/29/2010.	08/15/2020.
912828	P4 6	US TREASURY NOTES.....	.....	..	.....1	.....3,955,938	...93.438	.....3,737,500	.....4,000,000	.....3,959,361	.....	.....3,424	.....	.....1.625	....1.754	FA.....	.....24,375	.....32,500	02/29/2016.	02/15/2026.
912828	P5 3	US TREASURY NOTES.....	.....	..	.....1	.....3,184,500	...99.004	.....3,168,125	.....3,200,000	.....3,188,849	.....	.....4,349	.....	.....0.750	....0.918	FA.....	.....9,000	.....12,000	02/29/2016.	02/15/2019.
912828	P8 7	US TREASURY NOTES.....	.....	..	.....1	.....248,818	...97.301	.....243,252	.....250,000	.....249,012	.....	.....193	.....	.....1.125	....1.226	FA.....	.....948	.....1,406	02/29/2016.	02/28/2021.
912828	P9 5	US TREASURY NOTES.....	.....	..	.....1	.....7,026,250	...99.469	.....6,962,816	.....7,000,000	.....7,019,614	.....	.....(6,636)	.....	.....1.000	....0.873	MS.....	.....20,691	.....35,000	03/31/2016.	03/15/2019.
912828	PC 8	US TREASURY NOTES.....	.....	..	.....1	.....5,750,687	...103.359	.....6,304,923	.....6,100,000	.....5,949,276	.....	.....35,947	.....	.....2.625	....3.338	MN.....	.....20,347	.....160,125	01/31/2011.	11/15/2020.
912828	PN 4	US TREASURY NOTES.....	.....	..	.....1	.....3,998,297	...101.801	.....4,072,032	.....4,000,000	.....3,999,737	.....	.....257	.....	.....2.750	....2.776	JD.....	.....55,000	.....55,000	12/31/2010.	12/31/2017.

**SCHEDULE D - PART 1**

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

E10.2

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828	PX	2	US TREASURY NOTES.....	.....	..	.....	1	1,526,250	...107.344	1,610,157	1,500,000	1,511,944	.....	.....(2,654)	.....	.....	3.625	3.445	FA.....	20,391	54,375	02/28/2011.	02/15/2021.
912828	PY	0	US TREASURY NOTES.....	.....	..	.....	1	1,194,094	...102.004	1,224,047	1,200,000	1,198,938	.....	......889	.....	.....	2.750	2.848	FA.....	11,122	33,000	02/28/2011.	02/28/2018.
912828	Q7	8	US TREASURY NOTES.....	.....	..	.....	1	2,511,328	...98.098	2,452,443	2,500,000	2,509,845	.....	.....(1,484)	.....	.....	1.375	1.285	AO.....	5,792	17,188	04/29/2016.	04/30/2021.
912828	QN	3	US TREASURY NOTES.....	.....	..	.....	1	2,795,406	...105.379	2,950,609	2,800,000	2,797,792	.....	......465	.....	.....	3.125	3.169	MN.....	11,119	87,500	06/30/2011.	05/15/2021.
912828	R4	4	US TREASURY NOTES.....	.....	..	.....	1	9,957,813	...99.043	9,904,300	10,000,000	9,966,076	.....	.....8,264	.....	.....	0.875	1.023	MN.....	11,119	43,750	05/31/2016.	05/15/2019.
912828	R6	9	US TREASURY NOTES.....	.....	..	.....	1	2,995,781	...96.606	2,898,165	3,000,000	2,996,117	.....	......336	.....	.....	1.625	1.653	MN.....	4,152	24,375	05/31/2016.	05/31/2023.
912828	R8	5	US TREASURY NOTES.....	.....	..	.....	1	2,010,625	...98.953	1,979,062	2,000,000	2,008,825	.....	.....(1,800)	.....	.....	0.875	0.695	JD.....	769	8,750	06/30/2016.	06/15/2019.
912828	RC	6	US TREASURY NOTES.....	.....	..	.....	1	1,120,238	...100.949	1,110,441	1,100,000	1,109,950	.....	.....(2,039)	.....	.....	2.125	1.929	FA.....	8,766	23,375	09/30/2011.	08/15/2021.
912828	RE	2	US TREASURY NOTES.....	.....	..	.....	1	1,036,646	...100.625	1,026,375	1,020,000	1,028,176	.....	.....(4,867)	.....	.....	1.500	1.015	FA.....	5,156	15,300	04/02/2015.	08/31/2018.
912828	RR	3	US TREASURY NOTES.....	.....	..	.....	1	2,023,203	...100.277	2,005,546	2,000,000	2,012,030	.....	.....(2,339)	.....	.....	2.000	1.879	MN.....	5,083	40,000	01/17/2012.	11/15/2021.
912828	RX	0	US TREASURY NOTES.....	.....	..	.....	1	1,866,404	...100.000	1,850,000	1,850,000	1,850,000	.....	.....(3,374)	.....	.....	0.875	0.692	JD.....	8,094	8,094	01/31/2012.	12/31/2016.
912828	S2	7	US TREASURY NOTES.....	.....	..	.....	1	6,539,102	...96.785	6,291,038	6,500,000	6,535,258	.....	.....(3,844)	.....	.....	1.125	1.004	JD.....	36,563	.....	06/30/2016.	06/30/2021.
912828	S4	3	US TREASURY NOTES.....	.....	..	.....	1	5,499,570	...98.547	5,420,080	5,500,000	5,499,631	.....	......61	.....	.....	0.750	0.754	JJ.....	18,944	.....	07/29/2016.	07/15/2019.
912828	SJ	0	US TREASURY NOTES.....	.....	..	.....	1	2,150,420	...100.067	2,151,441	2,150,000	2,150,014	.....	.....(85)	.....	.....	0.875	0.873	FA.....	6,340	18,813	02/29/2012.	02/28/2017.
912828	T3	4	US TREASURY NOTES.....	.....	..	.....	1	9,488,125	...96.457	9,163,415	9,500,000	9,488,715	.....	......590	.....	.....	1.125	1.154	MS.....	27,012	.....	09/30/2016.	09/30/2021.
912828	T5	9	US TREASURY NOTES.....	.....	..	.....	1	3,500,820	...98.930	3,462,540	3,500,000	3,500,774	.....	.....(47)	.....	.....	1.000	0.994	AO.....	7,404	.....	10/31/2016.	10/15/2019.
912828	TG	5	US TREASURY NOTES.....	.....	..	.....	1	2,484,960	...99.898	2,497,460	2,500,000	2,498,066	.....	.....3,308	.....	.....	0.500	0.634	JJ.....	5,197	12,500	07/31/2012.	07/31/2017.
912828	TY	6	US TREASURY NOTES.....	.....	..	.....	1	2,904,609	...97.320	2,919,609	3,000,000	2,940,590	.....	.....9,458	.....	.....	1.625	1.994	MN.....	6,195	48,750	01/31/2013.	11/15/2022.
912828	U2	4	US TREASURY NOTES.....	.....	..	.....	1	2,885,625	...96.215	2,886,444	3,000,000	2,885,681	.....	......56	.....	.....	2.000	2.452	MN.....	7,624	.....	12/30/2016.	11/15/2026.
912828	U3	2	US TREASURY NOTES.....	.....	..	.....	1	11,867,813	...98.797	11,855,628	12,000,000	11,871,676	.....	.....3,863	.....	.....	1.000	1.386	MN.....	15,249	.....	11/30/2016.	11/15/2019.
912828	U9	9	US TREASURY NOTES.....	.....	..	.....	1	10,010,938	...100.102	10,010,160	10,000,000	10,010,908	.....	.....(29)	.....	.....	1.250	1.198	JD.....	.....	.....	12/30/2016.	12/31/2018.
912828	UB	4	US TREASURY NOTES.....	.....	..	.....	1	484,492	...98.797	493,985	500,000	490,871	.....	.....3,037	.....	.....	1.000	1.651	MN.....	426	5,000	11/18/2014.	11/30/2019.
912828	UE	8	US TREASURY NOTES.....	.....	..	.....	1	3,755,420	...99.836	3,743,846	3,750,000	3,751,097	.....	.....(1,092)	.....	.....	0.750	0.722	JD.....	14,063	14,063	12/31/2012.	12/31/2017.
912828	UJ	7	US TREASURY NOTES.....	.....	..	.....	1	6,216,469	...99.926	6,195,400	6,200,000	6,205,977	.....	.....(5,481)	.....	.....	0.875	0.787	JJ.....	22,555	54,250	01/30/2015.	01/31/2018.
912828	UR	9	US TREASURY NOTES.....	.....	..	.....	1	3,097,215	...99.766	3,092,734	3,100,000	3,099,344	.....	......562	.....	.....	0.750	0.770	FA.....	7,836	23,250	02/28/2013.	02/28/2018.
912828	UU	2	US TREASURY NOTES.....	.....	..	.....	1	3,997,031	...99.711	3,988,436	4,000,000	3,999,252	.....	......597	.....	.....	0.750	0.767	MS.....	7,582	30,000	03/28/2013.	03/31/2018.
912828	VB	3	US TREASURY NOTES.....	.....	..	.....	1	3,796,406	...97.398	3,895,936	4,000,000	3,863,637	.....	.....19,616	.....	.....	1.750	2.343	MN.....	8,895	70,000	07/01/2013.	05/15/2023.
912828	VE	7	US TREASURY NOTES.....	.....	..	.....	1	1,496,367	...99.961	1,499,414	1,500,000	1,498,955	.....	......731	.....	.....	1.000	1.053	MN.....	1,277	15,000	05/31/2013.	05/31/2018.
912828	VK	3	US TREASURY NOTES.....	.....	..	.....	1	696,664	...100.469	703,282	700,000	698,657	.....	......880	.....	.....	1.375	1.511	JD.....	4,813	4,813	09/18/2014.	06/30/2018.
912828	WE	6	US TREASURY NOTES.....	.....	..	.....	1	4,028,125	...103.297	4,131,876	4,000,000	4,020,491	.....	.....(2,685)	.....	.....	2.750	2.686	MN.....	13,978	110,000	01/31/2014.	11/15/2023.
912828	WJ	5	US TREASURY NOTES.....	.....	..	.....	1	6,112,031	...101.496	6,089,766	6,000,000	6,097,053	.....	.....(12,113)	.....	.....	2.500	2.276	MN.....	19,061	150,000	09/24/2015.	05/15/2024.
912828	WR	7	US TREASURY NOTES.....	.....	..	.....	1	904,929	...101.078	914,757	905,000	904,953	.....	......10	.....	.....	2.125	2.138	JD.....	9,616	9,616	07/21/2014.	06/30/2021.
912828	WS	5	US TREASURY NOTES.....	.....	..	.....	1	2,799,781	...100.746	2,820,891	2,800,000	2,799,889	.....	......43	.....	.....	1.625	1.633	JD.....	22,750	22,750	06/30/2014.	06/30/2019.
912828	WW	6	US TREASURY NOTES.....	.....	..	.....	1	3,974,688	...100.699	4,027,968	4,000,000	3,986,653	.....	.....5,010	.....	.....	1.625	1.765	JJ.....	27,024	65,000	07/31/2014.	07/31/2019.
912828	XB	1	US TREASURY NOTES.....	.....	..	.....	1	4,012,500	...98.031	3,921,248	4,000,000	4,010,673	.....	.....(1,156)	.....	.....	2.125	2.101	MN.....	10,801	85,000	05/29/2015.	05/15/2025.
912828	XD	7	US TREASURY NOTES.....	.....	..	.....	1	7,016,406	...99.195	6,943,671	7,000,000	7,012,858	.....	.....(2,240)	.....	.....	1.875	1.848	MN.....	11,178	131,250	05/29/2015.	05/31/2022.
912828	XQ	8	US TREASURY NOTES.....	.....	..	.....	1	5,020,312	...99.633	4,981,640	5,000,000	5,016,413	.....	.....(2,759)	.....	.....	2.000	1.947	JJ.....	41,667	100,000	07/31/2015.	07/31/2022.
0199999.	U.S. Government - Issuer Obligations.....							366,426,623	XXX	376,238,864	364,649,800	368,544,764	856,937	(14,774)	0	0	XXX	XXX	XXX	1,596,314	4,690,426	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36208J	AJ	1	GNMA I POOL 451909X.....	.....	..	4	1	26,301	...111.576	28,073	25,161	25,994	.....	.....(42)	.....	.....	8.000	6.703	MON...	168	2,028	10/15/2014.	08/15/2027.
36213T	BX	0	GNMA I POOL 563554X.....	.....	..	4	1	1,107	...100.163	1,090	1,088	1,089	.....	.....(1)	.....	.....	5.500	4.962	MON...	5	71	06/19/2002.	04/15/2017.
36200M	P3	1	GNMA I POOL 604442X.....	.....	..	4	1	100,462	...112.975	116,762	103,352	100,830	.....	......98	.....	.....	5.500	6.350	MON...	474	5,778	06/29/2007.	07/15/2033.



**SCHEDULE D - PART 1**

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

E10.3

1			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
			For	Bond				Rate Used	Fair Value			Unrealized	Current Year's	Other-Than-	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification			en	CHAR		NAIC	Actual Cost	to Obtain		Par Value	Book/Adjusted	Valuation	(Amortization) /	Current Year's	Exchange			Paid	Amount Due &	During Year		Contractual
			Code			Designation		Fair Value			Carrying Value	(Decrease)	Accretion	Impairment	Change in				Accrued			Maturity
														Recognized	B./A.C.V.							Date
36290U	HQ	2			4	1	22,164	113.441	25,049	22,081	22,149		(1)			6.000	6.103	MON...	110	1,355	08/12/2008.	10/15/2037.
36291N	Z5	3			4	1	18,041	113.944	20,627	18,103	18,047		.2			6.000	6.227	MON...	91	1,090	06/29/2007.	08/15/2034.
36292D	TS	1			4	1	19,149	114.227	21,346	18,687	19,086		(5)			6.500	6.024	MON...	101	1,217	09/28/2007.	08/15/2036.
36295N	M9	5			4	1	13,998	111.626	15,355	13,755	13,940		(2)			5.500	5.283	MON...	63	768	09/15/2008.	06/15/2038.
36296D	D5	4			4	1	19,067	111.841	20,955	18,737	18,980		(3)			5.500	5.222	MON...	86	1,051	09/15/2008.	08/15/2038.
36296Q	Y9	4			4	1	37,361	108.393	40,398	37,270	37,347		(1)			4.500	4.529	MON...	140	1,724	10/16/2009.	05/15/2039.
36296T	W9	0			4	1	18,008	111.935	20,114	17,969	17,997		(0)			5.500	5.614	MON...	82	1,008	10/15/2014.	11/15/2038.
3620A9	TU	5			4	1	145,318	111.304	156,863	140,931	144,179		(38)			5.000	4.588	MON...	587	7,170	10/15/2014.	10/15/2039.
3620AM	B8	4			4	1	293,233	109.037	308,641	283,061	290,843		(91)			4.500	3.776	MON...	1,061	13,006	10/15/2014.	05/15/2040.
3620C3	S8	6			4	1	228,831	108.332	225,425	208,088	228,141		(185)			4.500	1.876	MON...	780	9,714	09/13/2012.	08/15/2040.
36241K	Z6	8			4	1	80,207	110.449	83,598	75,689	79,911		(61)			5.000	3.368	MON...	315	3,869	12/14/2010.	02/15/2039.
36241L	Q5	8			4	1	108,285	106.559	107,493	100,877	108,068		(76)			4.000	2.052	MON...	336	4,118	06/13/2013.	11/15/2040.
36178D	XS	5			4	1	207,956	101.488	213,317	210,189	208,247		35			3.000	3.192	MON...	525	6,370	06/28/2013.	02/15/2043.
36181L	UA	4			4	1	53,300	104.059	53,987	51,881	53,122		(14)			3.500	3.082	MON...	151	1,855	10/15/2014.	08/15/2043.
36202D	RG	8			4	1	15,340	116.539	17,616	15,116	15,278		(6)			6.000	5.863	MON...	76	921	09/02/2003.	01/20/2032.
36202D	UU	3			4	1	21,602	112.244	23,662	21,081	21,483		(10)			5.500	5.051	MON...	97	1,181	02/27/2004.	10/20/2032.
36202D	YA	3			4	1	5,872	110.336	6,041	5,475	5,835		(6)			6.500	4.488	MON...	30	361	09/02/2003.	06/20/2033.
36202D	5Q	0			4	1	48,461	111.470	55,387	49,688	48,709		19			5.000	5.702	MON...	207	2,529	07/30/2004.	05/20/2034.
36202E	BV	0			4	1	91,641	112.266	102,108	90,952	91,537		(10)			5.500	5.448	MON...	417	5,091	09/30/2005.	12/20/2034.
36202E	CB	3			4	1	59,270	116.553	68,154	58,475	59,193		(14)			6.000	5.816	MON...	292	3,567	01/01/2007.	01/20/2035.
36202E	GN	3			4	1	79,233	111.369	80,042	80,850	79,513		21			5.000	5.772	MON...	337	4,128	10/15/2014.	01/20/2036.
36202E	H5	1			4	1	13,405	113.357	15,240	13,444	13,409		.0			6.000	6.254	MON...	67	821	10/15/2014.	05/20/2036.
36202E	MP	1			4	1	28,726	113.450	32,352	28,517	28,689		(2)			6.000	5.965	MON...	143	1,748	09/28/2007.	03/20/2037.
36202E	UT	4			4	1	32,991	110.759	36,029	32,529	32,876		(3)			5.500	5.296	MON...	149	1,835	10/15/2014.	07/20/2038.
36202E	W6	2			4	1	33,758	113.864	37,987	33,362	33,628		(2)			6.500	6.423	MON...	181	2,216	10/31/2008.	10/20/2038.
36202E	ZH	5			4	1	10,639	113.090	11,574	10,234	10,512		(3)			6.000	5.298	MON...	51	629	03/16/2009.	01/20/2039.
36202F	DW	3			4	1	121,867	108.169	130,689	120,820	121,636		(7)			4.500	4.384	MON...	453	5,571	10/15/2014.	01/20/2040.
36202F	PG	5			4	1	88,060	107.869	91,049	84,407	87,282		(23)			4.500	3.575	MON...	317	3,885	04/29/2011.	01/20/2041.
36202F	SD	9			4	1	98,154	106.838	98,006	91,733	96,975		(49)			4.000	2.434	MON...	306	3,748	10/15/2014.	04/20/2041.
36202F	TF	3			4	1	102,908	103.998	101,684	97,775	101,505		(244)			4.000	2.633	MON...	326	4,000	05/31/2011.	05/20/2026.
36202F	UE	4			4	1	56,566	106.621	56,738	53,215	55,945		(23)			4.000	2.595	MON...	177	2,182	11/30/2011.	06/20/2041.
36202F	UG	9			4	1	171,865	109.980	171,152	155,621	170,601		(124)			5.000	2.379	MON...	648	7,972	09/13/2012.	06/20/2041.
36202F	VF	0			4	1	59,686	106.593	59,922	56,216	58,940		(24)			4.000	2.675	MON...	187	2,305	08/31/2011.	07/20/2041.
36202F	V9	4			4	1	85,022	107.779	84,639	78,531	83,336		(38)			4.500	2.824	MON...	294	3,617	10/15/2014.	08/20/2041.
36202F	XD	3			4	1	114,838	111.222	115,583	103,922	113,706		(96)			5.000	2.437	MON...	433	5,299	10/15/2014.	09/20/2041.
36202F	Y5	9			4	1	84,418	104.200	85,169	81,736	83,991		(30)			3.500	3.000	MON...	238	2,921	11/30/2011.	11/20/2041.
3620AR	NT	4			4	1	251,463	107.342	268,416	250,056	251,193		(15)			4.000	3.936	MON...	834	10,148	10/15/2014.	11/20/2040.
36230M	B2	2			4	1	234,369	110.709	245,577	221,822	232,042		(93)			4.500	3.265	MON...	832	10,157	10/15/2014.	11/20/2040.
36178D	T3	5			4	1	351,360	101.463	341,097	336,179	349,451		(220)			3.000	2.413	MON...	840	10,204	10/15/2014.	01/20/2043.
36178D	ZN	4			4	1	373,950	101.463	362,431	357,206	371,805		(260)			3.000	2.393	MON...	893	10,847	10/15/2014.	03/20/2043.
36178D	5C	1			4	1	200,035	104.232	203,850	195,574	199,650		(50)			3.500	3.140	MON...	570	6,955	10/15/2014.	04/20/2043.
36178W	7C	7			4	1	776,710	104.767	786,452	750,671	775,243		(311)			3.500	2.966	MON...	2,189	26,589	10/15/2014.	04/20/2043.
36180C	5Q	8			4	1	360,084	104.231	349,186	335,011	356,672		(321)			3.500	2.306	MON...	977	11,865	10/15/2014.	02/20/2043.

**SCHEDULE D - PART 1**

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

E10.4

1	2					6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36181L UW 6	GNMA II POOL AF5097.....	.....	..	.....	4	.....1	.....262,263	...107.007	.....268,796	.....251,194	.....260,972	.....	.....(84)	.....	.....	.....4.000	....2.956	MON...	.....837	.....10,216	12/27/2013.	08/20/2043.
36182Y BL 2	GNMA II POOL AJ3643C.....	.....	..	.....	4	.....1	.....809,018	...107.044	.....798,966	.....746,391	.....804,278	.....	.....(2,638)	.....	.....	.....4.000	....1.941	MON...	.....2,488	.....30,252	02/27/2015.	10/20/2044.
36184Q 2N 3	GNMA II POOL AM4381C.....	.....	..	.....	4	.....1	.....952,401	...104.088	.....950,068	.....912,753	.....950,142	.....	.....(1,602)	.....	.....	.....3.500	....2.861	MON...	.....2,662	.....32,151	06/30/2015.	05/20/2045.
36179M CZ 1	GNMA II POOL MA0088M.....	.....	..	.....	4	.....1	.....372,700	...104.395	.....364,638	.....349,287	.....369,172	.....	.....(259)	.....	.....	.....3.500	....2.447	MON...	.....1,019	.....12,488	05/31/2012.	05/20/2042.
36179M E4 8	GNMA II POOL MA0155M.....	.....	..	.....	4	.....1	.....370,942	...106.731	.....363,386	.....340,469	.....366,473	.....	.....(203)	.....	.....	.....4.000	....1.946	MON...	.....1,135	.....13,926	07/31/2012.	06/20/2042.
36179M K7 4	GNMA II POOL MA0318M.....	.....	..	.....	4	.....1	.....105,302	...104.432	.....101,852	.....97,530	.....104,167	.....	.....(86)	.....	.....	.....3.500	....2.248	MON...	.....284	.....3,482	08/31/2012.	08/20/2042.
36179M LA 6	GNMA II POOL MA0321M.....	.....	..	.....	4	.....1	.....45,160	...108.728	.....44,459	.....40,890	.....44,372	.....	.....(45)	.....	.....	.....5.000	....2.944	MON...	.....170	.....2,083	10/11/2012.	08/20/2042.
36179M NH 9	GNMA II POOL MA0392M.....	.....	..	.....	4	.....1	.....274,340	...104.432	.....263,712	.....252,520	.....270,461	.....	.....(232)	.....	.....	.....3.500	....2.196	MON...	.....737	.....9,006	10/15/2014.	09/20/2042.
36179M 5M 8	GNMA II POOL MA0852M.....	.....	..	.....	4	.....1	.....170,594	...104.395	.....173,961	.....166,636	.....170,335	.....	.....(44)	.....	.....	.....3.500	....3.113	MON...	.....486	.....5,955	03/31/2014.	03/20/2043.
36179N BA 5	GNMA II POOL MA0933M.....	.....	..	.....	4	.....1	.....655,455	...101.679	.....668,552	.....657,509	.....655,587	.....	.....30	.....	.....	.....3.000	....3.090	MON...	.....1,644	.....20,046	04/30/2014.	04/20/2043.
36179N DQ 8	GNMA II POOL MA1011M.....	.....	..	.....	4	.....1	.....252,470	...101.679	.....252,257	.....248,090	.....251,809	.....	.....(58)	.....	.....	.....3.000	....2.799	MON...	.....620	.....7,564	10/15/2014.	05/20/2043.
36179N FD 5	GNMA II POOL MA1064M.....	.....	..	.....	4	.....1	.....119,314	...101.240	.....121,097	.....119,613	.....119,390	.....	.....14	.....	.....	.....2.500	....2.574	MON...	.....249	.....3,042	07/31/2013.	06/20/2028.
36179N JA 7	GNMA II POOL MA1157M.....	.....	..	.....	4	.....1	.....286,384	...104.432	.....293,663	.....281,199	.....285,618	.....	.....(51)	.....	.....	.....3.500	....3.242	MON...	.....820	.....10,033	10/15/2014.	07/20/2043.
36179N TF 5	GNMA II POOL MA1450M.....	.....	..	.....	4	.....1	.....82,821	...106.834	.....82,765	.....77,470	.....81,928	.....	.....(46)	.....	.....	.....4.500	....2.950	MON...	.....291	.....3,579	12/27/2013.	11/20/2043.
36179N YL 6	GNMA II POOL MA1615M.....	.....	..	.....	4	.....1	.....62,145	...102.611	.....60,976	.....59,424	.....61,874	.....	.....(79)	.....	.....	.....3.000	....2.691	MON...	.....149	.....1,857	02/07/2014.	01/20/2044.
36179N 5W 4	GNMA II POOL MA1761M.....	.....	..	.....	4	.....1	.....447,149	...106.289	.....442,978	.....416,770	.....442,268	.....	.....(624)	.....	.....	.....4.000	....2.364	MON...	.....1,389	.....17,135	06/30/2014.	03/20/2044.
36179R F8 7	GNMA II POOL MA2891M.....	.....	..	.....	4	.....1	.....416,859	...101.397	.....418,238	.....412,477	.....416,579	.....	.....(202)	.....	.....	.....3.000	....2.887	MON...	.....1,031	.....12,550	06/30/2015.	06/20/2045.
36179R Q2 8	GNMA II POOL MA3173M.....	.....	..	.....	4	.....1	.....808,398	...104.057	.....802,754	.....771,453	.....805,982	.....	.....(2,357)	.....	.....	.....3.500	....2.738	MON...	.....2,250	.....27,581	12/09/2015.	10/20/2045.
36179R VB 2	GNMA II POOL MA3310M.....	.....	..	.....	4	.....1	.....857,211	...104.063	.....842,537	.....809,645	.....854,989	.....	.....(2,222)	.....	.....	.....3.500	....2.554	MON...	.....2,361	.....19,344	03/31/2016.	12/20/2045.
36179R VM 8	GNMA II POOL MA3320M.....	.....	..	.....	4	.....1	.....97,574	...101.324	.....97,240	.....95,969	.....97,515	.....	.....(59)	.....	.....	.....2.500	....2.401	MON...	.....200	.....2,253	01/06/2016.	12/20/2045.
36179S EH 6	GNMA II POOL MA3736M.....	.....	..	.....	4	.....1	.....1,025,781	...104.064	.....1,023,336	.....983,373	.....1,025,665	.....	.....(117)	.....	.....	.....3.500	....3.185	MON...	.....2,868	.....	11/30/2016.	06/20/2046.
36179S GK 7	GNMA II POOL MA3802M.....	.....	..	.....	4	.....1	.....1,010,094	...101.397	.....976,740	.....963,284	.....1,008,980	.....	.....(1,114)	.....	.....	.....3.000	....2.501	MON...	.....2,408	.....12,132	07/27/2016.	07/20/2046.
36179S NU 7	GNMA II POOL MA4003M.....	.....	..	.....	4	.....1	.....1,037,278	...101.397	.....1,008,587	.....994,693	.....1,036,864	.....	.....(414)	.....	.....	.....3.000	....2.534	MON...	.....2,487	.....4,987	10/28/2016.	10/20/2046.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....	.....	..	.....			.....15,886,734	XXX	.....15,928,484	.....15,205,780	.....15,824,027	.....0	.....(14,818)	.....0	.....0	XXX	XXX	XXX	.....46,225	.....477,142	XXX	XXX
0599999.	Total - U.S. Government.....	.....	..	.....			.....382,313,356	XXX	.....392,167,348	.....379,855,580	.....384,368,791	.....856,937	.....(29,592)	.....0	.....0	XXX	XXX	XXX	.....1,642,539	.....5,167,568	XXX	XXX
All Other Governments - Issuer Obligations																						
11070T AB 4	BRITISH COLUMBIA PROV CDA.....	.....	A	.....		.....1FE	.....22,440	...97.862	.....24,465	.....25,000	.....23,229	.....	.....272	.....	.....	.....2.000	....3.380	AO.....	.....94	.....500	10/16/2012.	10/23/2022.
11070T AK 4	BRITISH COLUMBIA PROV CDA.....	.....	A	.....		.....1FE	.....475,630	...95.126	.....475,630	.....500,000	.....475,630	.....	.....(401)	.....36,849	.....	.....2.250	....2.864	JD.....	.....906	.....5,625	08/31/2016.	06/02/2026.
135087 C7 7	CANADA GOVT.....	.....	A	.....		.....1FE	.....64,897	...100.444	.....65,288	.....65,000	.....64,955	.....	.....20	.....	.....	.....1.625	....1.665	FA.....	.....364	.....1,056	02/20/2014.	02/27/2019.
30216B EJ 7	EXPORT DEV CDA.....	.....	A	.....		.....1FE	.....99,005	...100.246	.....100,246	.....100,000	.....99,623	.....	.....210	.....	.....	.....1.500	....1.726	AO.....	.....367	.....1,500	09/26/2013.	10/03/2018.
30216B ER 9	EXPORT DEV CDA.....	.....	A	.....		.....1FE	.....99,958	...99.958	.....99,958	.....100,000	.....99,958	.....	.....105	.....34	.....	.....0.875	....1.403	JJ.....	.....365	.....875	01/23/2014.	01/30/2017.
448814 8U 0	HYDRO-QUEBEC.....	.....	A	.....		.....1FE	.....501,020	...100.091	.....500,456	.....500,000	.....500,327	.....	.....(693)	.....	.....	.....1.375	....1.238	JD.....	.....229	.....6,875	06/30/2015.	06/19/2017.
683234 8K 7	ONTARIO PROV CDA.....	.....	A	.....		.....1FE	.....398,688	...107.765	.....431,062	.....400,000	.....399,504	.....	.....137	.....	.....	.....4.400	....4.490	AO.....	.....3,764	.....17,600	04/07/2010.	04/14/2020.
68323A AU 8	PROVINCE OF ONTARIO.....	.....	A	.....		.....1FE	.....299,793	...102.267	.....306,802	.....300,000	.....299,951	.....	.....31	.....	.....	.....3.000	....3.034	JJ.....	.....4,125	.....9,000	07/07/2011.	07/16/2018.
68323A BM 5	PROVINCE OF ONTARIO.....	.....	A	.....		.....1FE	.....98,870	...99.845	.....99,845	.....100,000	.....99,753	.....	.....298	.....	.....	.....1.100	....1.410	AO.....	.....202	.....1,100	10/18/2012.	10/25/2017.
748148 PD 9	QUEBEC PROV CDA.....	.....	A	.....		.....1FE	.....320,381	...125.136	.....344,125	.....275,000	.....297,018	.....	.....(2,447)	.....	.....	.....7.125	....5.820	FA.....	.....7,729	.....19,594	11/03/2003.	02/09/2024.
748149 AF 8	QUEBEC PROV CDA.....	.....	A	.....		.....1FE	.....48,238	...101.916	.....50,958	.....50,000	.....48,877	.....	.....220	.....	.....	.....2.750	....3.301	FA.....	.....481	.....1,375	08/18/2011.	08/25/2021.
748149 AG 6	QUEBEC PROV CDA.....	.....	A	.....		.....1FE	.....78,076	...100.247	.....85,210	.....85,000	.....80,105	.....	.....701	.....	.....	.....2.625	....3.719	FA.....	.....855	.....2,231	02/06/2013.	02/13/2023.
00828E AU 3	AFRICAN DEV BK GLOBAL MTN SR.....	.....	C	.....		.....1FE	.....97,290	...99.477	.....99,477	.....100,000	.....99,205	.....	.....648	.....	.....	.....0.875	....1.549	MS.....	.....258	.....876	01/16/2013.	03/15/2018.
00828E BP 3	AFRICAN DEV BK GLOBAL MTN SR.....	.....	C	.....		.....1FE	.....48,028	...96.056	.....48,028	.....50,000	.....48,028	.....	.....18	.....1,783	.....	.....1.250	....2.173	JJ.....	.....269	.....	07/19/2016.	07/26/2021.
00828E BQ 1	AFRICAN DEV BK GLOBAL MTN SR.....	.....	C	.....		.....1FE	.....147,775	...98.517	.....147,775	.....150,000	.....147,775	.....	.....15	.....2,081	.....	.....1.125	....1.692	MS.....	.....473	.....	09/14/2016.	09/20/2019.
045167 CK 7	ASIAN DEV BK.....	.....	C	.....		.....1FE	.....198,912	...100.660	.....201,319	.....200,000	.....199,621	.....	.....218	.....	.....	.....1.750	....1.873	MS.....	.....1,069	.....3,500	09/04/2013.	09/11/2018.
045167 CM 3	ASIAN DEV BK.....	.....	C	.....		.....1FE	.....99,814	...100.670	.....100,670	.....100,000	.....99,916	.....	.....35	.....	.....	.....1.875	....1.922	AO.....	.....411	.....1,875	01/22/2014.	04/12/2019.

**SCHEDULE D - PART 1**

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

E10.5

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
045167	CT 8	ASIAN DEV BK.....	.....	C	.....	...1FE	...99,538	...99,538	...99,538	...100,000	...99,538	.....	.....49	.....204	.....	...2.125	...2.238	MN.....	.....218	.....2,125	11/14/2014.	11/24/2021.
045167	DG 5	ASIAN DEV BK.....	.....	C	.....	...1FE	...99,655	...99,771	...99,771	...100,000	...99,766	.....	.....111	.....	.....	...1.375	...1.498	JJ.....	.....634	.....688	01/06/2016.	01/15/2019.
045167	DN 0	ASIAN DEV BK.....	.....	C	.....	...1FE	...94,814	...94,814	...94,814	...100,000	...94,814	.....	.....42	.....4,564	.....	...2.000	...2.649	AO.....	.....372	.....989	04/19/2016.	04/24/2026.
195325	BR 5	COLOMBIA REP.....	.....	C	.....	...2FE	...182,500	...103,000	...206,000	...200,000	...182,737	.....	.....237	.....	.....	...5.625	...6.391	FA.....	...3,906	...11,250	01/21/2014.	02/26/2044.
219868	BS 4	CORPORACION ANDINA DE FOMENTO.....	.....	C	.....	...1FE	...38,617	...106,086	...41,374	...39,000	...38,737	.....	.....42	.....	.....	...4.375	...4.567	JD.....	.....76	...1,706	06/19/2012.	06/15/2022.
222213	AF 7	COUNCIL OF EUROPE.....	.....	C	.....	...1FE	...99,701	...100,165	...100,165	...100,000	...99,971	.....	.....61	.....	.....	...1.500	...1.568	JD.....	.....50	...1,500	06/12/2012.	06/19/2017.
29874Q	CH 5	EURO BK RECON & DEV EURO MTN.....	.....	C	.....	...1FE	...292,851	...99,175	...297,526	...300,000	...295,707	.....	...1,284	.....	.....	...1.500	...1.972	MS.....	...1,313	...4,500	09/30/2014.	03/16/2020.
29874Q	CP 7	EURO BK RECON & DEV EURO MTN.....	.....	C	.....	...1FE	...49,770	...100,228	...50,114	...50,000	...49,888	.....	.....44	.....	.....	...1.750	...1.852	JD.....	.....41	...875	04/08/2014.	06/14/2019.
29874Q	CR 3	EURO BK RECON & DEV EURO MTN.....	.....	C	.....	...1FE	...49,950	...100,173	...50,086	...50,000	...49,971	.....	.....10	.....	.....	...1.750	...1.779	MN.....	.....85	...875	11/19/2014.	11/26/2019.
298785	EA 0	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...145,404	...100,129	...150,194	...150,000	...149,973	.....	...591	.....	.....	...4.875	...5.355	JJ.....	...3,331	...7,313	06/04/2007.	01/17/2017.
298785	FH 4	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...281,314	...103,335	...310,004	...300,000	...292,083	.....	...1,961	.....	.....	...2.875	...3.676	MS.....	...2,540	...8,625	09/07/2010.	09/15/2020.
298785	FM 3	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...800,000	...107,331	...858,648	...800,000	...800,000	.....	.....	.....	.....	...4.000	...4.040	FA.....	...12,000	...32,000	02/08/2011.	02/16/2021.
298785	FY 7	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...499,208	...99,953	...499,766	...500,000	...499,670	.....	...463	.....	.....	...1.125	...1.223	MS.....	...1,656	...5,625	01/07/2015.	09/15/2017.
298785	GA 4	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...97,678	...99,616	...99,616	...100,000	...99,319	.....	...555	.....	.....	...1.000	...1.579	MS.....	...294	...1,000	01/08/2013.	03/15/2018.
298785	GC 4	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...485,200	...99,496	...497,481	...500,000	...495,042	.....	...3,336	.....	.....	...1.000	...1.700	JD.....	...222	...5,000	04/09/2013.	06/15/2018.
298785	GH 3	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...198,936	...100,683	...201,366	...200,000	...199,534	.....	...205	.....	.....	...1.875	...1.993	MS.....	...1,104	...3,750	01/07/2014.	03/15/2019.
298785	GR 1	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...59,512	...99,187	...59,512	...60,000	...59,512	.....	...134	...41	.....	...1.625	...1.896	MS.....	...284	...975	01/07/2015.	03/16/2020.
298785	HD 1	EUROPEAN INVT BK.....	.....	C	.....	...1FE	...95,371	...95,371	...95,371	...100,000	...95,371	.....	.....	...4,629	.....	...2.125	...2.710	AO.....	...460	...1,063	04/06/2016.	04/13/2026.
298785	EG 7	EUROPEAN INVT BK EIB 10 YR GLOBAL.....	.....	C	.....	...1FE	...74,837	...101,638	...76,228	...75,000	...74,991	.....	...20	.....	.....	...5.125	...5.219	MN.....	...320	...3,844	05/22/2007.	05/30/2017.
302154	BT 5	EXPORT IMPORT BK KOREA.....	.....	C	.....	...1FE	...482,803	...96,561	...482,803	...500,000	...482,803	.....	...1,257	...5,466	.....	...2.875	...3.394	JJ.....	...6,389	...14,375	03/31/2015.	11/20/2025.
30254W	AD 1	FMS WERTMANAGEMENT MUENCHEN.....	.....	C	.....	...1FE	...501,525	...100,345	...501,726	...500,000	...501,004	.....	...521	.....	.....	...1.625	...1.522	MN.....	...925	...8,125	01/06/2015.	11/20/2018.
445545	AK 2	HUNGARY REP.....	.....	C	.....	...2FE	...517,500	...103,500	...517,500	...500,000	...517,500	.....	...699	...1,121	.....	...4.000	...2.396	MS.....	...5,333	.....	11/30/2016.	03/25/2019.
4581X0	AZ 1	INTER AMERN DEV BK GLOBAL MEDIUM.....	.....	C	.....	...1FE	...349,521	...104,823	...366,879	...350,000	...349,904	.....	...54	.....	.....	...4.250	...4.312	MS.....	...4,586	...14,875	09/03/2008.	09/10/2018.
4581X0	BL 1	INTER AMERN DEV BK GLOBAL MEDIUM.....	.....	C	.....	...1FE	...49,767	...106,456	...53,228	...50,000	...49,917	.....	...25	.....	.....	...3.875	...3.971	FA.....	...737	...1,938	02/09/2010.	02/14/2020.
4581X0	CE 6	INTER AMERN DEV BK GLOBAL MTN.....	.....	C	.....	...1FE	...64,378	...115,155	...74,851	...65,000	...64,409	.....	...11	.....	.....	...4.375	...4.482	JJ.....	...1,240	...2,844	01/16/2014.	01/24/2044.
4581X0	CM 8	INTER AMERN DEV BK GLOBAL MTN.....	.....	C	.....	...1FE	...290,515	...96,838	...290,515	...300,000	...290,515	.....	...806	...2,241	.....	...2.125	...2.579	JJ.....	...2,940	...6,375	01/07/2015.	01/15/2025.
4581X0	CS 5	INTER AMERN DEV BK GLOBAL MTN.....	.....	C	.....	...1FE	...198,784	...99,392	...198,784	...200,000	...198,784	.....	...57	...961	.....	...1.875	...2.037	MS.....	...1,104	...2,511	01/07/2016.	03/15/2021.
4581X0	CU 0	INTER AMERN DEV BK GLOBAL MTN.....	.....	C	.....	...1FE	...94,574	...94,574	...94,574	...100,000	...94,574	.....	...44	...4,662	.....	...2.000	...2.672	JD.....	...161	...1,000	05/25/2016.	06/02/2026.
4581X0	BR 8	INTER AMERN DEV BK1.75 DUE 08-24.....	.....	C	.....	...1FE	...99,761	...100,648	...100,648	...100,000	...99,913	.....	...52	.....	.....	...1.750	...1.812	FA.....	...617	...1,750	08/17/2011.	08/24/2018.
459058	DW 0	INTERNATIONAL BK FOR RECON &.....	.....	C	.....	...1FE	...502,525	...100,505	...502,525	...500,000	...502,525	.....	...1,026	...398	.....	...1.875	...1.694	AO.....	...2,189	...9,380	01/07/2015.	10/07/2019.
459058	DX 8	INTERNATIONAL BK FOR RECON &.....	.....	C	.....	...1FE	...99,762	...99,762	...99,762	...100,000	...99,762	.....	...17	...88	.....	...2.500	...2.549	MN.....	...250	...2,500	11/18/2014.	11/25/2024.
459058	EJ 8	INTERNATIONAL BK FOR RECON &.....	.....	C	.....	...1FE	...995,934	...99,593	...995,934	...1,000,000	...995,934	.....	...39	...4,407	.....	...1.000	...1.287	JD.....	...444	...5,000	10/31/2016.	06/15/2018.
459058	EP 4	INTERNATIONAL BK FOR RECON &.....	.....	C	.....	...1FE	...247,946	...99,179	...247,946	...250,000	...247,946	.....	...134	...3,344	.....	...2.500	...2.624	JJ.....	...2,639	...6,250	12/09/2015.	07/29/2025.
459058	FP 3	INTERNATIONAL BK FOR RECON &.....	.....	C	.....	...1FE	...193,682	...96,841	...193,682	...200,000	...193,682	.....	...18	...6,019	.....	...1.375	...2.092	MS.....	...772	.....	09/13/2016.	09/20/2021.
459056	LD 7	INTERNATIONAL BK FOR RECON&DEV.....	.....	C	.....	...1FE	...125,000	...129,266	...129,266	...100,000	...111,973	.....	...1,640	.....	.....	...7.625	...5.357	JJ.....	...3,431	...7,625	01/31/2007.	01/19/2023.
45950K	BX 7	INTERNATIONAL FIN CORP.....	.....	C	.....	...1FE	...193,103	...99,359	...198,717	...200,000	...197,690	.....	...1,555	.....	.....	...0.875	...1.689	JD.....	...78	...1,750	04/03/2013.	06/15/2018.
45950K	CA 6	INTERNATIONAL FIN CORP.....	.....	C	.....	...1FE	...501,408	...100,633	...503,165	...500,000	...500,889	.....	...519	.....	.....	...1.750	...1.649	MS.....	...2,844	...8,750	01/07/2015.	09/04/2018.
45905U	RL 0	INTL BK RECON DEV MTNS BE.....	.....	C	.....	...1FE	...721,779	...96,237	...721,779	...750,000	...721,779	.....	...676	...37,160	.....	...2.125	...2.657	MS.....	...5,224	...7,973	04/28/2016.	03/03/2025.
465138	7M 1	ISRAEL ST.....	.....	C	.....	...1FE	...507,840	...101,445	...507,225	...500,000	...506,890	.....	...950	.....	.....	...3.150	...2.937	JD.....	.....	...23,625	12/09/2015.	06/30/2023.
465410	BS 6	ITALY REP.....	.....	C	.....	...2FE	...185,175	...101,594	...203,188	...200,000	...198,559	.....	...3,059	.....	.....	...5.375	...7.160	JD.....	...567	...10,750	06/05/2007.	06/12/2017.
471048	AH 1	JAPAN BK INTL COOPERATION.....	.....	C	.....	...1FE	...197,729	...99,803	...199,606	...200,000	...199,103	.....	...467	.....	.....	...1.750	...2.006	MN.....	...467	...3,500	11/06/2013.	11/13/2018.
471048	AP 3	JAPAN BK INTL COOPERATION.....	.....	C	.....	...1FE	...291,527	...97,176	...291,527	...300,000	...291,527	.....	...786	...910	.....	...2.500	...2.901	MN.....	...688	...7,500	06/30/2015.	05/28/2025.
471068	AA 4	JAPAN FIN ORG FOR.....	.....	C	.....	...1FE	...198,340	...105,184	...210,368	...200,000	...199,250	.....	...168	.....	.....	...4.000	...4.144	JJ.....	...3,733	...8,000	01/06/2011.	01/13/2021.

**SCHEDULE D - PART 1**

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

E10.6

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22		
	CUSIP Identification																							
500630	BU	1	KOREA DEV BK.....	.....	C	.....	1FE	.....	210,806	...100.715	.....	201,430	.....	200,000	.....	201,143	.....	.....	.....	.....	.....	.....	.....	
500769	BR	4	KREDITANSTALT FUR WIEDERAUFBAU.....	@.....	C	.....	1FE	.....	11,295	.....	53.490	.....	13,372	.....	25,000	.....	12,457	.....	.....	.....	.....	.....	.....	
500769	BY	9	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	249,060	...100.124	.....	250,310	.....	250,000	.....	249,995	.....	.....	.....	.....	.....	.....	.....	
500769	CR	3	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	226,148	...103.676	.....	233,272	.....	225,000	.....	225,175	.....	.....	.....	.....	.....	.....	.....	
500769	EX	8	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	683,001	...101.858	.....	713,006	.....	700,000	.....	688,857	.....	.....	.....	.....	.....	.....	.....	
500769	FK	5	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	147,821	...98.548	.....	147,821	.....	150,000	.....	147,821	.....	.....	.....	.....	.....	.....	.....	
500769	FW	9	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	249,380	...102.905	.....	257,264	.....	250,000	.....	249,655	.....	.....	.....	.....	.....	.....	.....	
500769	GA	6	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	99,667	...100.698	.....	100,698	.....	100,000	.....	99,852	.....	.....	.....	.....	.....	.....	.....	
500769	GK	4	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	596,444	...99.407	.....	596,444	.....	600,000	.....	596,444	.....	.....	.....	.....	.....	.....	.....	
500769	GS	7	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	996,050	...99.605	.....	996,050	.....	1,000,000	.....	996,050	.....	.....	.....	.....	.....	.....	.....	
500769	GY	4	KREDITANSTALT FUR WIEDERAUFBAU.....	.....	C	.....	1FE	.....	497,333	...99.467	.....	497,333	.....	500,000	.....	497,333	.....	.....	.....	.....	.....	.....	.....	
515110	AV	6	LANDWIRTSCHAFTLICHE RENTENBANK.....	.....	C	.....	1FE	.....	396,152	...100.293	.....	401,173	.....	400,000	.....	399,957	.....	.....	.....	.....	.....	.....	.....	
515110	BF	0	LANDWIRTSCHAFTLICHE RENTENBANK.....	.....	C	.....	1FE	.....	49,646	...100.832	.....	50,416	.....	50,000	.....	49,905	.....	.....	.....	.....	.....	.....	.....	
65562Q	AZ	8	NORDIC INVT BK MTN BOOK ENTRY.....	.....	C	.....	1FE	.....	196,635	...98.867	.....	197,734	.....	200,000	.....	197,319	.....	.....	.....	.....	.....	.....	.....	
676167	AU	3	OESTERREICHISCHE KONTROLLBANK.....	.....	C	.....	1FE	.....	152,736	...101.175	.....	151,763	.....	150,000	.....	150,113	.....	.....	.....	.....	.....	.....	.....	
676167	BS	7	OESTERREICHISCHE KONTROLLBANK.....	.....	C	.....	1FE	.....	69,084	...98.691	.....	69,084	.....	70,000	.....	69,084	.....	.....	.....	.....	.....	.....	.....	
676167	BK	4	OESTERREICHISCHE KONTROLLBANK A G.....	.....	C	.....	1FE	.....	49,745	...99.986	.....	49,993	.....	50,000	.....	49,886	.....	.....	.....	.....	.....	.....	.....	
698299	BD	5	PANAMA REP.....	.....	C	.....	2FE	.....	49,638	...101.750	.....	50,875	.....	50,000	.....	49,708	.....	.....	.....	.....	.....	.....	.....	
698299	BE	3	PANAMA REP.....	.....	C	.....	2FE	.....	198,500	...99.250	.....	198,500	.....	200,000	.....	198,500	.....	.....	.....	.....	.....	.....	.....	
715638	BM	3	PERU REP.....	.....	C	.....	2FE	.....	231,250	...113.250	.....	283,125	.....	250,000	.....	232,060	.....	.....	.....	.....	.....	.....	.....	
71654Q	AX	0	PETROLEOS MEXICANOS.....	.....	C	.....	2FE	.....	30,261	...102.875	.....	30,863	.....	30,000	.....	30,215	.....	.....	.....	.....	.....	.....	.....	
71654Q	BB	7	PETROLEOS MEXICANOS.....	.....	C	.....	2FE	.....	447,563	...100.300	.....	466,395	.....	465,000	.....	450,050	.....	.....	.....	.....	.....	.....	.....	
71654Q	BH	4	PETROLEOS MEXICANOS.....	.....	C	.....	2FE	.....	93,250	...96.961	.....	96,961	.....	100,000	.....	93,926	.....	.....	.....	.....	.....	.....	.....	
71654Q	BJ	0	PETROLEOS MEXICANOS.....	.....	C	.....	2FE	.....	34,729	...100.900	.....	35,315	.....	35,000	.....	34,833	.....	.....	.....	.....	.....	.....	.....	
71654Q	BX	9	PETROLEOS MEXICANOS.....	.....	C	.....	2FE	.....	415,000	...83.000	.....	415,000	.....	500,000	.....	415,000	.....	.....	.....	.....	.....	.....	.....	
718286	BG	1	PHILIPPINES REP.....	.....	C	.....	2FE	.....	119,000	...130.072	.....	130,072	.....	100,000	.....	117,293	.....	.....	.....	.....	.....	.....	.....	
718286	BY	2	PHILIPPINES REP.....	.....	C	.....	2FE	.....	324,956	...107.500	.....	322,500	.....	300,000	.....	322,176	.....	.....	.....	.....	.....	.....	.....	
836205	AQ	7	SOUTH AFRICA REP.....	.....	C	.....	2FE	.....	237,813	...99.866	.....	249,665	.....	250,000	.....	239,058	.....	.....	.....	.....	.....	.....	.....	
857524	AA	0	STATE TREAS REPUBLIC POLAND.....	.....	C	.....	1FE	.....	59,299	...109.093	.....	65,456	.....	60,000	.....	59,653	.....	.....	.....	.....	.....	.....	.....	
857524	AC	6	STATE TREAS REPUBLIC POLAND.....	.....	C	.....	1FE	.....	198,388	...102.276	.....	204,552	.....	200,000	.....	198,798	.....	.....	.....	.....	.....	.....	.....	
91086Q	AS	7	UNITED MEXICAN STS MTN BE.....	.....	C	.....	2FE	.....	330,215	...118.500	.....	370,905	.....	313,000	.....	327,646	.....	.....	.....	.....	.....	.....	.....	
91086Q	BC	1	UNITED MEXICAN STS MTN BE.....	.....	C	.....	2FE	.....	247,500	...100.240	.....	250,600	.....	250,000	.....	248,166	.....	.....	.....	.....	.....	.....	.....	
91086Q	BD	9	UNITED MEXICAN STS MTN BE.....	.....	C	.....	2FE	.....	507,500	...101.600	.....	508,000	.....	500,000	.....	506,110	.....	.....	.....	.....	.....	.....	.....	
0699999	All Other Governments - Issuer Obligations.....								22,860,409	XXX		23,361,027		23,112,000		22,881,166		0	10,577	168,220	0	XXX	XXX	XXX
1099999	Total - All Other Governments.....								22,860,409	XXX		23,361,027		23,112,000		22,881,166		0	10,577	168,220	0	XXX	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
13063A	5G	5	CALIFORNIA ST GO.....	.....	..	.....	1FE	.....	62,990	...148.501	.....	96,526	.....	65,000	.....	63,159	.....	.....	30	.....	.....	.....	.....	
13063B	FR	8	CALIFORNIA ST GO.....	.....	..	.....	1FE	.....	92,077	...146.932	.....	132,239	.....	90,000	.....	91,915	.....	.....	.....	.....	.....	.....	.....	
13063B	JB	9	CALIFORNIA ST GO.....	.....	..	.....	1FE	.....	15,106	...119.455	.....	17,918	.....	15,000	.....	15,088	.....	.....	.....	.....	.....	.....	.....	
16772P	AQ	9	CHICAGO ILL TRAN AUTH SALES TA SAL.....	.....	..	.....	1FE	.....	50,152	...116.928	.....	64,310	.....	55,000	.....	50,520	.....	.....	72	.....	.....	.....	.....	
235308	RA	3	DALLAS TEX INDPT SCH DIST ULT.....	.....	..	.....	1FE	.....	25,489	...114.964	.....	28,741	.....	25,000	.....	25,424	.....	.....	.....	.....	.....	.....	.....	
452151	LF	8	ILLINOIS ST GO.....	.....	..	.....	2FE	.....	123,448	...89.350	.....	147,428	.....	165,000	.....	128,975	.....	.....	1,097	.....	.....	.....	.....	

**SCHEDULE D - PART 1**

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

1			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				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
544435	C3	2	LOS ANGELES CALIF DEPT ARPTS A.....	.....	..	.....1FE	.....25,299	...	128.071	.....32,018	.....25,000	.....25,272	.....	.....(5)	.....	.....	.....6.582	.....6.594	MN.....	.....210	.....1,646	04/11/2011.	05/15/2039.
57582P	WH	9	MASSACHUSETTS ST GO.....	.....	..	.....1FE	.....44,253	...	111.631	.....55,816	.....50,000	.....45,335	.....	.....205	.....	.....	.....4.500	.....5.508	FA.....	.....938	.....2,250	09/03/2010.	08/01/2031.
59259Y	GF	0	METROPOLITAN TRANSN AUTH N Y R REV.....	.....	..	.....1FE	.....80,000	...	133.362	.....106,690	.....80,000	.....80,000	.....	.....	.....	.....	.....6.814	.....6.930	MN.....	.....697	.....5,451	12/22/2010.	11/15/2040.
646136	XT	3	NEW JERSEY ST TRANSN TR FD AUT.....	.....	..	.....21FE	.....302,709	...	105.273	.....315,819	.....300,000	.....301,300	.....	.....(283)	.....	.....	.....6.104	.....6.069	JD.....	.....814	.....18,312	04/25/2011.	12/15/2028.
64966J	AS	5	NEW YORK N Y GO.....	.....	..	.....1FE	.....25,000	...	114.061	.....28,515	.....25,000	.....25,000	.....	.....	.....	.....	.....6.646	.....6.756	JD.....	.....138	.....1,662	12/14/2010.	12/01/2031.
66285W	FB	7	NORTH TEX TWY AUTH REV.....	.....	..	.....1FE	.....55,256	...	139.650	.....69,825	.....50,000	.....55,005	.....	.....(51)	.....	.....	.....6.718	.....6.100	JJ.....	.....1,680	.....3,359	05/18/2011.	01/01/2049.
677632	MV	0	OHIO ST UNIV GEN RCPTS UNI.....	.....	..	.....1FE	.....22,634	...	114.410	.....28,603	.....25,000	.....22,863	.....	.....44	.....	.....	.....4.910	.....5.645	JD.....	.....102	.....1,228	09/24/2010.	06/01/2040.
68607D	NL	5	OREGON ST DEPT TRANSN HWY USER SUB.....	.....	..	.....1FE	.....50,000	...	125.911	.....62,956	.....50,000	.....50,000	.....	.....	.....	.....	.....5.834	.....5.919	MN.....	.....373	.....2,917	04/01/2010.	11/15/2034.
783186	NH	8	RUTGERS ST UNIV N J GO.....	.....	..	.....1FE	.....69,478	...	117.351	.....82,146	.....70,000	.....69,528	.....	.....10	.....	.....	.....5.665	.....5.799	MN.....	.....661	.....3,966	11/04/2010.	05/01/2040.
88283L	HU	3	TEXAS TRANSN COMMN ST HWY FD R REV.....	.....	..	.....1FE	.....19,813	...	118.088	.....23,618	.....20,000	.....19,853	.....	.....8	.....	.....	.....5.178	.....5.325	AO.....	.....259	.....1,036	07/27/2010.	04/01/2030.
91412G	DZ	5	UNIVERSITY CALIF REVS FOR PREV REV.....	.....	..	.....1FE	.....91,347	...	123.284	.....123,284	.....100,000	.....91,844	.....	.....97	.....	.....	.....5.946	.....6.693	MN.....	.....760	.....5,946	09/22/2010.	05/15/2045.
917542	QV	7	UTAH ST.....	.....	..	.....1FE	.....27,173	...	104.862	.....31,459	.....30,000	.....28,131	.....	.....178	.....	.....	.....3.539	.....4.475	JJ.....	.....531	.....1,062	09/24/2010.	07/01/2025.
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....						.....1,182,222		XXX	.....1,447,908	.....1,240,000	.....1,189,212	.....0	.....1,354	.....0	.....0	XXX	XXX	XXX	.....12,463	.....75,195	XXX	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						.....1,182,222		XXX	.....1,447,908	.....1,240,000	.....1,189,212	.....0	.....1,354	.....0	.....0	XXX	XXX	XXX	.....12,463	.....75,195	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
02765U	EK	6	AMERICAN MUN PWR OHIO INC REV REV.....	.....	..	.....1FE	.....25,000	...	151.584	.....37,896	.....25,000	.....25,000	.....	.....	.....	.....	.....8.084	.....8.247	FA.....	.....763	.....2,021	12/16/2010.	02/15/2050.
3130A9	EP	2	FHLB.....	.....	..	.....1FE	.....247,021	...	98.808	.....247,021	.....250,000	.....247,021	.....	.....(12)	.....3,116	.....	.....1.000	.....1.451	MS.....	.....660	.....	09/30/2016.	09/26/2019.
3130AA	3R	7	FHLB.....	.....	..	.....1FE	.....996,014	...	99.601	.....996,014	.....1,000,000	.....996,014	.....	.....57	.....2,043	.....	.....1.375	.....1.523	MN.....	.....1,681	.....	11/30/2016.	11/15/2019.
3130AA	BG	2	FHLB.....	.....	..	.....1FE	.....496,781	...	99.356	.....496,781	.....500,000	.....496,781	.....	.....35	.....1,111	.....	.....1.875	.....2.023	MN.....	.....781	.....	11/30/2016.	11/29/2021.
3137EA	CA	5	FHLMC.....	.....	..	.....1FE	.....1,031,340	...	105.344	.....1,053,443	.....1,000,000	.....1,009,534	.....	.....(4,035)	.....	.....	.....3.750	.....3.332	MS.....	.....9,792	.....37,500	02/28/2011.	03/27/2019.
3137EA	DB	2	FHLMC.....	.....	..	.....1FE	.....955,965	...	101.641	.....1,016,407	.....1,000,000	.....971,192	.....	.....5,227	.....	.....	.....2.375	.....3.018	JJ.....	.....11,083	.....23,750	11/29/2013.	01/13/2022.
3137EA	DM	8	FHLMC.....	.....	..	.....1FE	.....966,430	...	99.415	.....994,151	.....1,000,000	.....982,523	.....	.....6,125	.....	.....	.....1.250	.....1.914	AO.....	.....3,090	.....12,500	04/30/2014.	10/02/2019.
3137EA	DP	1	FHLMC.....	.....	..	.....1FE	.....738,323	...	99.870	.....749,027	.....750,000	.....746,504	.....	.....2,913	.....	.....	.....0.875	.....1.277	MS.....	.....2,078	.....6,563	02/28/2014.	03/07/2018.
3137EA	DR	7	FHLMC.....	.....	..	.....1FE	.....468,757	...	99.225	.....496,123	.....500,000	.....482,956	.....	.....4,849	.....	.....	.....1.375	.....2.461	MN.....	.....1,146	.....6,875	11/29/2013.	05/01/2020.
3137EA	DT	3	FHLMC.....	.....	..	.....1FE	.....749,609	...	100.045	.....750,336	.....750,000	.....749,951	.....	.....342	.....	.....	.....0.875	.....0.923	FA.....	.....5,633	.....6,563	02/28/2014.	02/22/2017.
3137EA	EC	9	FHLMC.....	.....	..	.....1FE	.....240,689	...	96.276	.....240,689	.....250,000	.....240,689	.....	.....122	.....5,826	.....	.....1.125	.....1.983	FA.....	.....1,086	.....	10/31/2016.	08/12/2021.
3137EA	ED	7	FHLMC.....	.....	..	.....1FE	.....248,641	...	99.457	.....248,641	.....250,000	.....248,641	.....	.....(10)	.....1,433	.....	.....0.875	.....1.188	AO.....	.....638	.....	09/30/2016.	10/12/2018.
317705	AG	6	Financing Corporation Bond.....	.....	..	.....1FE	.....309,406	...	114.360	.....228,719	.....200,000	.....213,933	.....	.....(8,146)	.....	.....	.....10.350	.....5.786	FA.....	.....8,510	.....20,700	10/14/1998.	08/03/2018.
3135G0	JA	2	FNMA.....	.....	..	.....1FE	.....493,719	...	100.151	.....500,754	.....500,000	.....499,591	.....	.....1,258	.....	.....	.....1.125	.....1.385	AO.....	.....1,000	.....5,625	03/16/2012.	04/27/2017.
3135G0	K3	6	FNMA.....	.....	..	.....1FE	.....472,846	...	94.569	.....472,846	.....500,000	.....472,846	.....	.....(12)	.....27,883	.....	.....2.125	.....2.811	AO.....	.....1,977	.....	10/31/2016.	04/24/2026.
3135G0	N8	2	FNMA.....	.....	..	.....1FE	.....241,618	...	96.647	.....241,618	.....250,000	.....241,618	.....	.....24	.....7,925	.....	.....1.250	.....2.022	FA.....	.....1,146	.....	09/30/2016.	08/17/2021.
3135G0	Q2	2	FNMA.....	.....	..	.....1FE	.....459,363	...	91.873	.....459,363	.....500,000	.....459,613	.....	.....110	.....33,979	.....	.....1.875	.....2.857	MS.....	.....2,448	.....	10/31/2016.	09/24/2026.
3135G0	Q8	9	FNMA.....	.....	..	.....1FE	.....486,435	...	97.287	.....486,435	.....500,000	.....486,435	.....	.....64	.....11,654	.....	.....1.375	.....1.984	AO.....	.....1,604	.....	10/31/2016.	10/07/2021.
3135G0	WJ	8	FNMA.....	.....	..	.....1FE	.....720,073	...	99.720	.....747,902	.....750,000	.....741,272	.....	.....6,155	.....	.....	.....0.875	.....1.734	MN.....	.....729	.....6,563	06/24/2013.	05/21/2018.
3135G0	ZG	1	FNMA.....	.....	..	.....1FE	.....495,526	...	100.950	.....504,750	.....500,000	.....497,585	.....	.....864	.....	.....	.....1.750	.....1.944	MS.....	.....2,649	.....8,750	07/31/2014.	09/12/2019.
3135G0	ZR	7	FNMA.....	.....	..	.....1FE	.....493,086	...	100.968	.....504,840	.....500,000	.....494,491	.....	.....635	.....	.....	.....2.625	.....2.805	MS.....	.....4,193	.....13,125	09/30/2014.	09/06/2024.
3135G0	ZY	2	FNMA.....	.....	..	.....1FE	.....500,300	...	100.765	.....503,824	.....500,000	.....500,181	.....	.....(60)	.....	.....	.....1.750	.....1.745	MN.....	.....851	.....8,750	11/28/2014.	11/26/2019.
31398A	DM	1	FNMA.....	.....	..	.....1FE	.....143,626	...	102.050	.....127,562	.....125,000	.....126,405	.....	.....(3,076)	.....	.....	.....5.375	.....2.850	JD.....	.....355	.....6,719	12/31/2010.	06/12/2017.
626207	YM	0	MUNICIPAL ELEC AUTH GA.....	.....	..	.....1FE	.....102,796	...	121.346	.....121,346	.....100,000	.....102,734	.....	.....(14)	.....	.....	.....6.655	.....6.568	AO.....	.....1,664	.....6,655	12/05/2011.	04/01/2057.
626207	YF	5	MUNICIPAL ELEC AUTH GA ELE.....	.....	..	.....1FE	.....24,438	...	123.132	.....30,783	.....25,000	.....24,451	.....	.....3	.....	.....	.....6.637	.....6.913	AO.....	.....415	.....1,659	03/04/2010.	04/01/2057.
64972F	Y3	4	NEW YORK N Y CITY MUN WTR FIN WTR.....	.....	..	.....1FE	.....49,962	...	129.178	.....64,589	.....50,000	.....49,965	.....	.....0	.....	.....	.....5.882	.....5.974	JD.....	.....131	.....2,941	12/02/2010.	06/15/2044.
663903	DM	1	NORTHEAST OHIO REGL SWR DIST W WAS.....	.....	..	.....1FE	.....68,952	...	111.496	.....78,047	.....70,000	.....69,042	.....	.....17	.....	.....	.....6.038	.....6.243	MN.....	.....540	.....4,227	11/05/2010.	11/15/2040.
79575D	E6	3	SALT RIVER PROJ ARIZ AGRIC IMP ELE.....	.....	..	.....1FE	.....68,326	...	114.405	.....85,804	.....75,000	.....68,959	.....	.....120	.....	.....	.....4.839	.....5.518	JJ.....	.....1,815	.....3,629	09/30/2010.	01/01/2041.

E10.7

**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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79765R	TL	3	SAN FRANCISCO CALIF CITY & CNT WTR.....			.....	..	.....	.....1FE	.....25,066	...140.085	.....35,021	.....25,000	.....25,064	.....	.....(0)	.....	.....6.950	.....7.050	MN.....	.....290	.....1,738	12/15/2010.	11/01/2050.
842475	WF	8	SOUTHERN CALIF PUB PWR AUTH PW.....			.....	..	.....	.....1FE	.....61,643	...102.065	.....51,033	.....50,000	.....50,782	.....	.....(2,060)	.....	.....6.930	.....2.704	MN.....	.....443	.....3,465	05/24/2011.	05/15/2017.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....								.....12,381,748	XXX	.....12,571,763	.....12,495,000	.....12,321,520	.....0	.....11,493	.....94,971	.....0	XXX	XXX	XXX	.....69,189	.....190,316	XXX	XXX

**U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities**

E10.8

3128MJ	EU	0	FHLMC GOLD POOL 08146.....			.....	..	.....4	.....1FE	.....25,896	...113.686	.....29,492	.....25,941	.....25,901	.....	.....0	.....	.....	.....6.000	.....6.226	MON...	.....130	.....1,597	08/23/2007.	08/01/2036.
31296L	G2	1	FHLMC GOLD POOL A12017.....			.....	..	.....4	.....1FE	.....41,430	...111.139	.....45,208	.....40,677	.....41,322	.....	.....(14)	.....	.....	.....5.500	.....5.117	MON...	.....186	.....2,276	10/15/2014.	08/01/2033.
31296N	V6	1	FHLMC GOLD POOL A14237.....			.....	..	.....4	.....1FE	.....15,245	...109.020	.....16,857	.....15,463	.....15,276	.....	.....4	.....	.....	.....5.000	.....5.501	MON...	.....64	.....793	10/15/2014.	10/01/2033.
31296R	ZB	7	FHLMC GOLD POOL A17038.....			.....	..	.....4	.....1FE	.....49,291	...108.822	.....54,702	.....50,267	.....49,721	.....	.....10	.....	.....	.....5.000	.....5.458	MON...	.....209	.....2,623	11/28/2003.	01/01/2034.
31297A	4Y	7	FHLMC GOLD POOL A23539.....			.....	..	.....4	.....1FE	.....31,392	...107.328	.....35,688	.....33,252	.....31,760	.....	.....23	.....	.....	.....4.500	.....6.118	MON...	.....125	.....1,625	07/30/2004.	06/01/2034.
31297A	5T	7	FHLMC GOLD POOL A23558.....			.....	..	.....4	.....1FE	.....31,200	...109.614	.....35,596	.....32,474	.....31,454	.....	.....18	.....	.....	.....5.000	.....6.288	MON...	.....135	.....1,648	10/15/2014.	06/01/2034.
3128K5	DU	3	FHLMC GOLD POOL A44615.....			.....	..	.....4	.....1FE	.....11,622	...112.044	.....13,335	.....11,902	.....11,673	.....	.....3	.....	.....	.....5.500	.....6.343	MON...	.....55	.....683	04/03/2006.	04/01/2036.
3128KE	H4	8	FHLMC GOLD POOL A52051.....			.....	..	.....4	.....1FE	.....24,699	...113.868	.....28,308	.....24,861	.....24,736	.....	.....1	.....	.....	.....6.000	.....6.355	MON...	.....124	.....1,507	09/01/2006.	09/01/2036.
3128KH	W3	6	FHLMC GOLD POOL A55166.....			.....	..	.....4	.....1FE	.....38,794	...114.735	.....43,927	.....38,286	.....38,688	.....	.....(4)	.....	.....	.....6.000	.....5.855	MON...	.....191	.....2,346	10/15/2014.	12/01/2036.
3128KU	YJ	0	FHLMC GOLD POOL A64313.....			.....	..	.....4	.....1FE	.....12,126	...110.823	.....14,017	.....12,648	.....12,242	.....	.....4	.....	.....	.....5.500	.....6.800	MON...	.....58	.....771	10/15/2014.	08/01/2037.
3128LB	HR	2	FHLMC GOLD POOL A77440.....			.....	..	.....4	.....1FE	.....9,979	...107.341	.....11,275	.....10,504	.....10,075	.....	.....6	.....	.....	.....4.500	.....6.001	MON...	.....39	.....520	10/15/2014.	05/01/2038.
312942	CZ	6	FHLMC GOLD POOL A93688.....			.....	..	.....4	.....1FE	.....109,859	...109.801	.....112,620	.....102,567	.....108,597	.....	.....(49)	.....	.....	.....5.000	.....3.318	MON...	.....427	.....5,251	07/29/2011.	09/01/2040.
312945	AK	4	FHLMC GOLD POOL A96310.....			.....	..	.....4	.....1FE	.....246,436	...105.637	.....262,585	.....248,573	.....246,910	.....	.....17	.....	.....	.....4.000	.....4.260	MON...	.....829	.....10,086	01/31/2011.	01/01/2041.
312963	B5	9	FHLMC GOLD POOL B10960.....			.....	..	.....4	.....1FE	.....6,763	...102.285	.....6,633	.....6,485	.....6,502	.....	.....(6)	.....	.....	.....5.500	.....5.285	MON...	.....30	.....369	10/15/2014.	11/01/2018.
312968	CN	8	FHLMC GOLD POOL B15477.....			.....	..	.....4	.....1FE	.....5,398	...100.231	.....5,398	.....5,386	.....5,398	.....	.....(0)	.....1	.....	.....6.000	.....4.557	MON...	.....27	.....332	10/15/2014.	07/01/2019.
31292G	W3	6	FHLMC GOLD POOL C00666.....			.....	..	.....4	.....1FE	.....11,294	...109.973	.....12,029	.....10,938	.....11,215	.....	.....(13)	.....	.....	.....7.000	.....5.919	MON...	.....64	.....788	03/11/2002.	10/01/2028.
31292H	RY	2	FHLMC GOLD POOL C01403.....			.....	..	.....4	.....1FE	.....48,088	...114.537	.....53,498	.....46,708	.....47,947	.....	.....(24)	.....	.....	.....6.000	.....5.147	MON...	.....234	.....2,856	02/28/2005.	09/01/2032.
31292H	4K	7	FHLMC GOLD POOL C01726.....			.....	..	.....4	.....1FE	.....20,239	...114.402	.....22,303	.....19,495	.....20,080	.....	.....(10)	.....	.....	.....6.000	.....5.043	MON...	.....97	.....1,190	01/30/2004.	12/01/2033.
31292K	ZW	0	FHLMC GOLD POOL C03457.....			.....	..	.....4	.....1FE	.....18,420	...107.663	.....18,725	.....17,392	.....18,389	.....	.....(10)	.....	.....	.....4.500	.....2.935	MON...	.....65	.....800	10/15/2014.	02/01/2040.
31292L	GN	9	FHLMC GOLD POOL C03805.....			.....	..	.....4	.....1FE	.....274,884	...103.007	.....284,893	.....276,577	.....274,971	.....	.....22	.....	.....	.....3.500	.....3.683	MON...	.....807	.....9,808	05/31/2012.	04/01/2042.
31292L	W5	0	FHLMC GOLD POOL C04268.....			.....	..	.....4	.....1FE	.....143,104	...99.959	.....150,823	.....150,884	.....143,622	.....	.....107	.....	.....	.....3.000	.....3.982	MON...	.....377	.....4,561	12/12/2013.	10/01/2042.
31292S	BY	5	FHLMC GOLD POOL C09055.....			.....	..	.....4	.....1FE	.....99,507	...105.041	.....101,687	.....96,807	.....99,092	.....	.....(29)	.....	.....	.....4.000	.....3.429	MON...	.....323	.....3,975	12/31/2013.	12/01/2043.
31293H	M7	5	FHLMC GOLD POOL C20382.....			.....	..	.....4	.....1FE	.....4,541	...112.948	.....5,145	.....4,556	.....4,544	.....	.....1	.....	.....	.....6.500	.....6.819	MON...	.....25	.....302	07/19/2001.	01/01/2029.
31287X	QR	0	FHLMC GOLD POOL C70464.....			.....	..	.....4	.....1FE	.....78,402	...112.948	.....85,766	.....75,934	.....75,934	.....	.....	.....	.....	.....6.500	.....6.697	MON...	.....411	.....4,953	09/10/2003.	08/01/2032.
31288J	VD	5	FHLMC GOLD POOL C79612.....			.....	..	.....4	.....1FE	.....60,367	...110.801	.....67,161	.....60,614	.....60,504	.....	.....2	.....	.....	.....5.500	.....5.700	MON...	.....278	.....3,505	08/29/2003.	04/01/2033.
3128P7	UJ	0	FHLMC GOLD POOL C91485.....			.....	..	.....4	.....1FE	.....269,733	...103.700	.....274,446	.....264,653	.....269,183	.....	.....(145)	.....	.....	.....3.500	.....3.121	MON...	.....772	.....9,438	09/05/2012.	08/01/2032.
3128P7	ZN	6	FHLMC GOLD POOL C91649.....			.....	..	.....4	.....1FE	.....134,329	...102.024	.....138,748	.....135,996	.....134,545	.....	.....49	.....	.....	.....3.000	.....3.289	MON...	.....340	.....4,132	04/30/2013.	04/01/2033.
3128P8	B3	4	FHLMC GOLD POOL C91858.....			.....	..	.....4	.....1FE	.....132,041	...101.376	.....132,041	.....130,250	.....132,041	.....	.....(236)	.....658	.....	.....3.000	.....2.742	MON...	.....326	.....3,627	01/06/2016.	12/01/2035.
3128P7	RJ	4	FHLMC GOLD POOL CP1389.....			.....	..	.....4	.....1FE	.....69,486	...105.889	.....70,294	.....66,385	.....68,607	.....	.....(67)	.....	.....	.....4.000	.....3.024	MON...	.....221	.....2,723	11/30/2011.	08/01/2031.
3128E5	RK	7	FHLMC GOLD POOL D98590.....			.....	..	.....4	.....1FE	.....156,447	...107.671	.....159,809	.....148,423	.....154,063	.....	.....(153)	.....	.....	.....4.500	.....3.347	MON...	.....557	.....6,797	10/15/2014.	04/01/2031.
31294M	NN	7	FHLMC GOLD POOL E03097.....			.....	..	.....4	.....1FE	.....247,333	...100.328	.....250,174	.....249,355	.....247,698	.....	.....129	.....	.....	.....2.500	.....2.709	MON...	.....519	.....6,341	10/31/2012.	03/01/2027.
31294N	P5	2	FHLMC GOLD POOL E04044.....			.....	..	.....4	.....1FE	.....65,731	...104.487	.....65,835	.....63,008	.....65,249	.....	.....(147)	.....	.....	.....3.500	.....2.438	MON...	.....184	.....2,255	10/10/2012.	08/01/2027.
3128GW	5H	7	FHLMC GOLD POOL E92648.....			.....	..	.....4	.....1FE	.....8,655	...102.450	.....8,664	.....8,456	.....8,467	.....	.....(12)	.....	.....	.....5.000	.....4.766	MON...	.....35	.....460	11/20/2002.	11/01/2017.
31283H	ZX	6	FHLMC GOLD POOL G01658.....			.....	..	.....4	.....1FE	.....29,141	...110.153	.....33,221	.....30,159	.....29,329	.....	.....15	.....	.....	.....5.000	.....6.006	MON...	.....126	.....1,545	06/30/2004.	02/01/2034.
31283H	6G	5	FHLMC GOLD POOL G01771.....			.....	..	.....4	.....1FE	.....56,200	...112.399	.....62,824	.....55,894	.....56,149	.....	.....(4)	.....	.....	.....5.500	.....5.487	MON...	.....256	.....3,138	08/18/2005.	02/01/2035.
3128LX	FP	0	FHLMC GOLD POOL G01974.....			.....	..	.....4	.....1FE	.....27,571	...109.225	.....30,428	.....27,858	.....27,588	.....	.....4	.....	.....	.....5.000	.....5.445	MON...	.....116	.....1,431	09/08/2008.	12/01/2035.
3128LX	JN	1	FHLMC GOLD POOL G02069.....			.....	..	.....4	.....1FE	.....9,997	...112.142	.....11,582	.....10,328	.....10,024	.....	.....3	.....	.....	.....5.500	.....6.727	MON...	.....47	.....583	06/29/2007.	03/01/2036.
3128LX	TY	6	FHLMC GOLD POOL G02367.....			.....	..	.....4	.....1FE	.....11,559	...112.948	.....12,762	.....11,299	.....11,494	.....	.....(3)	.....	.....	.....6.500	.....6.212	MON...	.....61	.....759	12/05/2006.	09/01/2036.

**SCHEDULE D - PART 1**

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

E10.9

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n  Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128LX	UQ 1	FHLMC GOLD POOL G02391	.....	..	4	1FE	.....9,249	...113.685	.....10,609	.....9,332	.....9,261	.....	.....1	.....	.....	.....6.000	.....6.454	MON...	.....47	.....574	06/29/2007.	11/01/2036.
3128M4	TX 1	FHLMC GOLD POOL G02966	.....	..	4	1FE	.....9,468	...111.965	.....10,860	.....9,699	.....9,516	.....	.....2	.....	.....	.....5.500	.....6.336	MON...	.....44	.....553	05/31/2007.	04/01/2037.
3128M5	NP 1	FHLMC GOLD POOL G03698	.....	..	4	1FE	.....32,973	...113.390	.....37,061	.....32,684	.....32,895	.....	.....(2)	.....	.....	.....6.000	.....5.932	MON...	.....163	.....2,012	03/07/2008.	12/01/2037.
3128M6	QB 7	FHLMC GOLD POOL G04650	.....	..	4	1FE	.....18,864	...113.739	.....20,903	.....18,378	.....18,721	.....	.....(2)	.....	.....	.....6.500	.....5.829	MON...	.....100	.....1,227	10/07/2008.	09/01/2038.
3128M7	ME 3	FHLMC GOLD POOL G05457	.....	..	4	1FE	.....67,215	...107.857	.....68,266	.....63,293	.....67,094	.....	.....(42)	.....	.....	.....4.500	.....2.857	MON...	.....237	.....2,921	10/02/2012.	05/01/2039.
3128M7	2B 1	FHLMC GOLD POOL G05870	.....	..	4	1FE	.....239,809	...108.548	.....257,731	.....237,435	.....239,208	.....	.....(17)	.....	.....	.....4.500	.....4.366	MON...	.....890	.....10,880	04/30/2010.	04/01/2040.
3128M7	2H 8	FHLMC GOLD POOL G05876	.....	..	4	1FE	.....40,419	...108.977	.....42,642	.....39,129	.....40,107	.....	.....(10)	.....	.....	.....4.500	.....3.842	MON...	.....147	.....1,785	06/08/2010.	04/01/2040.
3128M8	U7 7	FHLMC GOLD POOL G06606	.....	..	4	1FE	.....160,528	...108.412	.....163,987	.....151,263	.....157,896	.....	.....(63)	.....	.....	.....4.500	.....3.362	MON...	.....567	.....6,940	08/31/2011.	05/01/2041.
3128M8	Z8 0	FHLMC GOLD POOL G06767	.....	..	4	1FE	.....138,929	...109.439	.....141,142	.....128,969	.....136,009	.....	.....(56)	.....	.....	.....5.000	.....3.442	MON...	.....537	.....6,589	12/06/2011.	10/01/2041.
3128M9	EB 4	FHLMC GOLD POOL G07030	.....	..	4	1FE	.....248,908	...105.898	.....255,755	.....241,511	.....248,524	.....	.....(79)	.....	.....	.....4.000	.....3.379	MON...	.....805	.....9,789	06/04/2013.	06/01/2042.
3128M9	H5 4	FHLMC GOLD POOL G07152	.....	..	4	1FE	.....190,888	...105.611	.....196,158	.....185,736	.....190,554	.....	.....(54)	.....	.....	.....4.000	.....3.452	MON...	.....619	.....7,573	11/07/2012.	06/01/2042.
3128M9	JQ 6	FHLMC GOLD POOL G07171	.....	..	4	1FE	.....100,013	...105.676	.....102,677	.....97,162	.....99,826	.....	.....(30)	.....	.....	.....4.000	.....3.415	MON...	.....324	.....3,956	11/07/2012.	08/01/2042.
3128M9	K2 7	FHLMC GOLD POOL G07213	.....	..	4	1FE	.....247,520	...102.998	.....256,508	.....249,043	.....247,623	.....	.....18	.....	.....	.....3.500	.....3.680	MON...	.....726	.....8,847	05/31/2013.	11/01/2042.
3128M9	TA 0	FHLMC GOLD POOL G07445	.....	..	4	1FE	.....70,273	...95.130	.....74,142	.....77,938	.....70,946	.....	.....110	.....	.....	.....2.500	.....4.165	MON...	.....162	.....1,964	11/04/2013.	07/01/2043.
3128M9	XT 4	FHLMC GOLD POOL G07590	.....	..	4	1FE	.....702,262	...102.983	.....719,165	.....698,333	.....701,840	.....	.....(52)	.....	.....	.....3.500	.....3.436	MON...	.....2,037	.....24,743	04/03/2014.	12/01/2043.
3128MJ	Q7 8	FHLMC GOLD POOL G08477	.....	..	4	1FE	.....206,810	...102.996	.....214,434	.....208,195	.....206,875	.....	.....18	.....	.....	.....3.500	.....3.695	MON...	.....607	.....7,412	02/29/2012.	02/01/2042.
3128MJ	SS 0	FHLMC GOLD POOL G08528	.....	..	4	1FE	.....68,910	...99.959	.....72,618	.....72,647	.....69,216	.....	.....49	.....	.....	.....3.000	.....3.967	MON...	.....182	.....2,203	10/15/2014.	04/01/2043.
3128MJ	S4 3	FHLMC GOLD POOL G08538	.....	..	4	1FE	.....68,344	...102.947	.....70,829	.....68,801	.....68,387	.....	.....5	.....	.....	.....3.500	.....3.686	MON...	.....201	.....2,442	07/31/2013.	07/01/2043.
3128MJ	TL 4	FHLMC GOLD POOL G08554	.....	..	4	1FE	.....60,438	...102.936	.....62,629	.....60,843	.....60,483	.....	.....4	.....	.....	.....3.500	.....3.684	MON...	.....177	.....2,171	10/15/2014.	10/01/2043.
3128MJ	XE 5	FHLMC GOLD POOL G08676	.....	..	4	1FE	.....855,617	...102.472	.....855,617	.....834,977	.....855,617	.....	.....(2,209)	.....2,388	.....	.....3.500	.....3.027	MON...	.....2,435	.....29,662	11/30/2015.	11/01/2045.
3128M1	RN 1	FHLMC GOLD POOL G12393	.....	..	4	1FE	.....36,603	...105.776	.....38,866	.....36,744	.....36,686	.....	.....12	.....	.....	.....5.500	.....5.751	MON...	.....168	.....2,084	10/01/2006.	10/01/2021.
3128MC	4Y 8	FHLMC GOLD POOL G14239	.....	..	4	1FE	.....112,725	...105.233	.....112,861	.....107,249	.....110,730	.....	.....(231)	.....	.....	.....4.000	.....2.764	MON...	.....358	.....4,388	12/08/2011.	09/01/2026.
3128MD	UQ 4	FHLMC GOLD POOL G14891	.....	..	4	1FE	.....204,006	...102.828	.....204,006	.....198,395	.....204,006	.....	.....(376)	.....632	.....	.....3.000	.....2.328	MON...	.....496	.....6,053	08/29/2014.	10/01/2028.
3128MM	AA 1	FHLMC GOLD POOL G18000	.....	..	4	1FE	.....18,249	...102.602	.....19,527	.....19,032	.....18,838	.....	.....73	.....	.....	.....4.000	.....5.269	MON...	.....63	.....797	07/30/2004.	07/01/2019.
3128MM	BS 1	FHLMC GOLD POOL G18048	.....	..	4	1FE	.....29,659	...103.825	.....30,441	.....29,320	.....29,433	.....	.....(31)	.....	.....	.....5.000	.....4.756	MON...	.....122	.....1,524	05/31/2005.	04/01/2020.
3128MM	P4 9	FHLMC GOLD POOL G18442	.....	..	4	1FE	.....44,630	...104.499	.....44,745	.....42,818	.....44,318	.....	.....(98)	.....	.....	.....3.500	.....2.478	MON...	.....125	.....1,538	10/10/2012.	08/01/2027.
3128MM	TN 3	FHLMC GOLD POOL G18556	.....	..	4	1FE	.....568,828	...100.270	.....568,828	.....567,299	.....568,828	.....	.....(433)	.....3,755	.....	.....2.500	.....2.472	MON...	.....1,182	.....14,378	07/31/2015.	06/01/2030.
3128MJ	YY 0	FHLMC GOLD POOL G08726	.....	..	4	1FE	.....885,610	...99.401	.....885,610	.....890,945	.....885,610	.....	.....(1,054)	.....41,172	.....	.....3.000	.....3.158	MON...	.....2,227	.....6,705	09/29/2016.	10/01/2046.
3128PS	WB 9	FHLMC GOLD POOL J13342	.....	..	4	1FE	.....109,167	...104.857	.....113,741	.....108,472	.....108,923	.....	.....(36)	.....	.....	.....3.500	.....3.409	MON...	.....316	.....3,880	01/31/2011.	10/01/2025.
3128PX	Y5 9	FHLMC GOLD POOL J17932	.....	..	4	1FE	.....329,287	...102.762	.....331,543	.....322,633	.....328,094	.....	.....(403)	.....	.....	.....3.000	.....2.557	MON...	.....807	.....9,921	05/31/2012.	03/01/2027.
31306X	4T 7	FHLMC GOLD POOL J20834	.....	..	4	1FE	.....273,071	...100.329	.....276,119	.....275,215	.....273,484	.....	.....131	.....	.....	.....2.500	.....2.693	MON...	.....573	.....6,984	01/31/2013.	10/01/2027.
31307B	J7 6	FHLMC GOLD POOL J22986	.....	..	4	1FE	.....123,467	...100.317	.....124,803	.....124,409	.....123,658	.....	.....53	.....	.....	.....2.500	.....2.681	MON...	.....259	.....3,156	06/28/2013.	03/01/2028.
31307C	GW 2	FHLMC GOLD POOL J23813	.....	..	4	1FE	.....186,520	...97.841	.....186,520	.....190,635	.....186,520	.....	.....(50)	.....7,521	.....	.....2.000	.....2.530	MON...	.....318	.....1,289	08/26/2016.	05/01/2028.
3132GD	SE 3	FHLMC GOLD POOL Q00517	.....	..	4	1FE	.....101,693	...109.348	.....105,153	.....96,164	.....100,058	.....	.....(29)	.....	.....	.....5.000	.....3.860	MON...	.....401	.....4,842	04/29/2011.	04/01/2041.
3132GF	3N 5	FHLMC GOLD POOL Q02605	.....	..	4	1FE	.....76,539	...107.581	.....77,594	.....72,127	.....76,414	.....	.....(40)	.....	.....	.....4.500	.....2.954	MON...	.....270	.....3,326	10/15/2014.	08/01/2041.
3132GK	ZN 9	FHLMC GOLD POOL Q04649	.....	..	4	1FE	.....72,679	...102.992	.....75,355	.....73,166	.....72,700	.....	.....6	.....	.....	.....3.500	.....3.696	MON...	.....213	.....2,609	11/30/2011.	11/01/2041.
3132GU	KW 3	FHLMC GOLD POOL Q09009	.....	..	4	1FE	.....178,331	...105.645	.....182,990	.....173,212	.....178,069	.....	.....(54)	.....	.....	.....4.000	.....3.404	MON...	.....577	.....7,048	11/07/2012.	06/01/2042.
3132HL	PX 5	FHLMC GOLD POOL Q10438	.....	..	4	1FE	.....83,667	...103.037	.....86,799	.....84,240	.....83,699	.....	.....7	.....	.....	.....3.500	.....3.695	MON...	.....246	.....2,989	10/15/2014.	08/01/2042.
3132HQ	YV 8	FHLMC GOLD POOL Q14324	.....	..	4	1FE	.....275,216	...99.959	.....290,023	.....290,141	.....276,272	.....	.....199	.....	.....	.....3.000	.....3.970	MON...	.....725	.....8,797	01/31/2013.	01/01/2043.
3132J8	5J 5	FHLMC GOLD POOL Q17648	.....	..	4	1FE	.....175,221	...102.937	.....181,576	.....176,395	.....175,319	.....	.....13	.....	.....	.....3.500	.....3.689	MON...	.....514	.....6,291	10/15/2014.	04/01/2043.
3132J9	V9 6	FHLMC GOLD POOL Q18339	.....	..	4	1FE	.....43,395	...99.918	.....45,710	.....45,747	.....43,595	.....	.....30	.....	.....	.....3.000	.....3.963	MON...	.....114	.....1,388	05/31/2013.	05/01/2043.
3132JB	N3 3	FHLMC GOLD POOL Q19909	.....	..	4	1FE	.....272,781	...99.795	.....286,986	.....287,574	.....274,121	.....	.....186	.....	.....	.....3.000	.....3.954	MON...	.....719	.....8,732	10/15/2014.	07/01/2043.
3132M6	VL 1	FHLMC GOLD POOL Q26319	.....	..	4	1FE	.....697,042	...105.007	.....697,042	.....663,805	.....697,042	.....	.....(1,031)	.....1,634	.....	.....4.000	.....2.676	MON...	.....2,213	.....27,330	12/30/2015.	05/01/2044.

**SCHEDULE D - PART 1**

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

E10.10

1			2			Codes			6	7			10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5		8	Fair Value				12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132QR	FB	1	FHLMC GOLD POOL Q34661					4	1FE		700,839	99.402	700,839	705,058	700,839		39	3,669		3.000	3.160	MON...	1,763	21,352	07/31/2015.	07/01/2045.
3132L5	AC	7	FHLMC GOLD POOL V80003					4	1FE		272,792	99.959	287,416	287,533	274,002		193			3.000	3.966	MON...	719	8,703	10/15/2014.	04/01/2043.
3132L5	AD	5	FHLMC GOLD POOL V80004					4	1FE		72,685	99.959	76,593	76,624	73,007		51			3.000	3.967	MON...	192	2,322	04/30/2013.	04/01/2043.
3132L5	AH	6	FHLMC GOLD POOL V80008					4	1FE		140,229	102.957	142,528	138,434	140,092		(20)			3.500	3.303	MON...	404	4,920	01/31/2014.	04/01/2043.
3132L5	B3	6	FHLMC GOLD POOL V80058					4	1FE		92,841	99.959	97,835	97,874	93,269		65			3.000	3.964	MON...	245	2,967	10/15/2014.	05/01/2043.
3128MJ	X8	8	FHLMC PC GOLD POOL G08702					4	1FE		840,332	102.482	840,332	819,983	840,332		(1,888)	23,374		3.500	3.068	MON...	2,392	12,151	07/27/2016.	04/01/2046.
3128KC	AA	5	FHLMC POOL A50001					4	1FE		123,662	108.816	143,547	131,917	125,126		94			5.000	6.973	MON...	550	6,619	06/01/2006.	06/01/2036.
312935	MZ	9	FHLMC POOL A88476					4	1FE		112,948	108.310	122,513	113,113	112,980		1			4.500	4.630	MON...	424	5,174	10/15/2014.	09/01/2039.
312936	FW	2	FHLMC POOL A89181					4	1FE		137,618	107.939	148,760	137,819	137,657		2			4.500	4.630	MON...	517	6,356	10/30/2009.	10/01/2039.
312943	UG	6	FHLMC POOL A95083					4	1FE		646,669	105.677	657,489	622,171	645,910		(267)			4.000	3.051	MON...	2,074	25,324	10/15/2014.	11/01/2040.
3128P7	4J	9	FHLMC POOL C91725					4	1FE		135,928	103.701	136,460	131,590	135,368		(106)			3.500	2.852	MON...	384	4,676	03/04/2014.	09/01/2033.
3128H4	SY	6	FHLMC POOL E96835					4	1FE		33,672	102.598	33,420	32,573	32,687		(72)			4.500	3.998	MON...	122	1,571	10/15/2014.	06/01/2018.
3128MJ	GH	7	FHLMC POOL G08199					4	1FE		17,182	111.163	19,627	17,657	17,269		4			5.500	6.432	MON...	81	1,001	10/15/2014.	05/01/2037.
3128MB	MS	3	FHLMC POOL G12869					4	1FE		20,789	105.759	22,268	21,056	20,927		19			5.000	5.504	MON...	88	1,087	11/14/2007.	09/01/2022.
3128MB	X6	9	FHLMC POOL G13201					4	1FE		19,165	105.975	20,833	19,659	19,377		32			4.500	5.287	MON...	74	907	10/15/2014.	07/01/2023.
3128PX	A9	7	FHLMC POOL J17232					4	1FE		88,040	102.758	88,222	85,854	87,194		(104)			3.000	2.579	MON...	215	2,621	11/30/2011.	11/01/2026.
3132HR	FR	6	FHLMC POOL Q14676					4	1FE		134,957	99.877	142,096	142,272	135,492		96			3.000	3.975	MON...	356	4,310	02/28/2013.	01/01/2043.
3132J6	5D	2	FHLMC POOL Q15843					4	1FE		62,891	99.959	66,275	66,301	63,150		45			3.000	3.974	MON...	166	2,015	02/28/2013.	02/01/2043.
31371H	LT	3	FNMA POOL 252438					4	1FE		70,183	114.162	77,530	67,912	69,744		(66)			6.000	5.017	MON...	340	4,155	09/30/2003.	05/01/2029.
31371K	VF	5	FNMA POOL 254514					4	1FE		25,733	112.145	28,586	25,490	25,668		(4)			5.500	5.406	MON...	117	1,431	10/31/2003.	11/01/2032.
31371K	Y4	7	FNMA POOL 254631					4	1FE		11,600	102.340	11,456	11,194	11,224		(27)			5.000	4.513	MON...	47	608	05/13/2003.	02/01/2018.
31371M	HM	2	FNMA POOL 255936					4	1FE		52,504	103.791	55,019	53,009	52,822		44			4.500	4.834	MON...	199	2,473	08/31/2005.	12/31/2040.
31374T	MV	8	FNMA POOL 323572					4	1FE		5,291	112.281	5,740	5,112	5,206		(5)			7.500	7.018	MON...	32	390	03/20/2001.	01/01/2029.
31376K	GM	2	FNMA POOL 357604					4	1FE		17,350	114.063	19,089	16,736	17,236		(8)			6.000	5.058	MON...	84	1,035	10/15/2014.	08/01/2034.
31385H	3F	7	FNMA POOL 545398					4	1FE		9,686	117.860	11,084	9,404	9,551		(4)			7.000	6.754	MON...	55	668	03/11/2002.	12/01/2031.
31385J	JC	3	FNMA POOL 545759					4	1FE		18,112	115.920	20,176	17,405	18,018		(17)			6.500	5.638	MON...	94	1,151	10/15/2014.	07/01/2032.
31385W	ZT	9	FNMA POOL 555254					4	1FE		42,634	114.485	46,812	40,889	42,049		(33)			6.500	5.769	MON...	221	2,707	09/30/2003.	01/01/2033.
31390J	RP	8	FNMA POOL 647694					4	1FE		1,306	100.525	1,249	1,242	1,246		(9)			6.000	4.554	MON...	6	87	01/30/2004.	05/01/2017.
31391D	QP	1	FNMA POOL 663862					4	1FE		4,662	100.910	4,545	4,504	4,505		(1)			5.500	5.581	MON...	21	270	10/15/2014.	10/01/2017.
31404F	VD	2	FNMA POOL 67512					4	1FE		47,258	113.053	53,957	47,727	47,311		7			5.500	5.932	MON...	219	2,688	05/28/2004.	04/01/2034.
31400D	2W	1	FNMA POOL 684889					4	1FE		8,105	102.774	8,187	7,966	7,975		(7)			4.500	4.394	MON...	30	383	04/24/2003.	04/01/2018.
31400E	NV	8	FNMA POOL 685404					4	1FE		34,640	114.715	39,459	34,398	34,607		(5)			5.500	5.434	MON...	158	1,937	03/10/2005.	02/01/2033.
31400P	MU	6	FNMA POOL 693471					4	1FE		24,760	111.528	27,507	24,664	24,746		(2)			5.500	5.528	MON...	113	1,384	07/30/2004.	03/01/2033.
31400Q	QY	2	FNMA POOL 694471					4	1FE		11,660	102.340	11,516	11,252	11,290		(33)			5.000	4.432	MON...	47	615	10/15/2014.	03/01/2018.
31401A	K3	0	FNMA POOL 702414					4	1FE		153,383	108.876	161,667	148,487	151,931		(72)			5.000	4.398	MON...	619	7,687	06/10/2003.	06/01/2033.
31401V	5J	6	FNMA POOL 720049					4	1FE		18,032	112.112	20,868	18,613	18,080		10			5.500	6.624	MON...	85	1,043	06/29/2007.	07/01/2033.
31401X	H8	3	FNMA POOL 721255					4	1FE		15,351	112.117	17,268	15,402	15,359		1			5.500	5.734	MON...	71	862	06/30/2004.	07/01/2033.
31402C	VQ	2	FNMA POOL 725223					4	1FE		55,580	112.181	61,514	54,834	55,479		(12)			5.500	5.256	MON...	251	3,075	05/31/2005.	03/01/2034.
31402H	5E	7	FNMA POOL 729945					4	1FE		50,849	114.488	56,332	49,204	50,577		(24)			6.000	5.117	MON...	246	2,976	12/31/2003.	11/01/2033.
31402R	DF	3	FNMA POOL 735502					4	1FE		22,471	114.024	25,809	22,635	22,481		2			6.000	6.429	MON...	113	1,387	06/29/2007.	04/01/2035.
31403A	2N	4	FNMA POOL 743381					4	1FE		12,007	106.997	12,191	11,394	11,683		(6)			7.000	5.726	MON...	66	801	10/31/2003.	08/01/2028.
31403D	DR	7	FNMA POOL 745412					4	1FE		59,329	112.021	68,340	61,006	59,622		18			5.500	6.487	MON...	280	3,428	04/28/2006.	12/01/2035.
31403F	J4	7	FNMA POOL 747383					4	1FE		34,985	111.058	40,085	36,094	35,077		20			5.500	6.620	MON...	165	2,093	07/31/2007.	10/01/2033.



**SCHEDULE D - PART 1**

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

E10.11

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description				NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31403K	KH	5	FNMA POOL 750996	4	1FE	9,204	102.775	9,352	9,100	9,114		(7)			4.500	4.395	MON	34	430	10/15/2014	11/01/2018
31404M	5N	4	FNMA POOL 773153	4	1FE	11,898	102.954	12,528	12,168	12,103		26			4.000	4.693	MON	41	513	08/31/2004	06/01/2019
31404U	Z9	4	FNMA POOL 779368	4	1FE	23,034	102.774	24,230	23,575	23,442		55			4.500	5.172	MON	88	1,098	05/28/2004	06/01/2019
31405C	U5	6	FNMA POOL 785504	4	1FE	26,456	108.095	29,645	27,425	26,648		13			4.500	5.547	MON	103	1,246	08/31/2004	06/01/2034
31406A	BY	7	FNMA POOL 803855	4	1FE	41,890	111.975	48,013	42,879	41,994		13			5.500	6.326	MON	197	2,429	10/15/2014	12/01/2034
31406E	3D	4	FNMA POOL 808196	4	1FE	16,105	112.095	17,781	15,862	16,051		(3)			5.500	5.241	MON	73	891	01/31/2005	04/01/2035
31409W	GN	5	FNMA POOL 880505	4	1FE	9,571	104.888	9,920	9,458	9,515		(11)			6.000	5.736	MON	47	583	10/10/2007	08/01/2021
31410D	BZ	2	FNMA POOL 885756	4	1FE	110,402	109.279	127,499	116,674	111,479		71			5.000	6.703	MON	486	5,919	07/31/2006	07/01/2036
31410E	AG	3	FNMA POOL 886607	4	1FE	38,803	113.316	43,925	38,764	38,794		(0)			6.000	6.138	MON	194	2,411	08/31/2006	08/01/2036
31410L	TT	9	FNMA POOL 890762	4	1FE	993,708	100.326	997,259	994,018	993,707		(1)			2.500	2.534	MON	2,071		12/28/2016	10/01/2031
31410P	BM	4	FNMA POOL 892944	4	1FE	18,531	113.137	20,541	18,156	18,511		(5)			6.500	6.122	MON	98	1,182	10/15/2014	08/01/2036
31410P	5F	6	FNMA POOL 893746	4	1FE	122,726	113.844	139,901	122,889	122,762		1			6.000	6.206	MON	614	7,388	09/01/2006	07/01/2036
31410V	DW	7	FNMA POOL 898417	4	1FE	14,950	113.133	16,739	14,796	14,935		(1)			6.000	5.823	MON	74	902	03/10/2008	10/01/2036
31411V	QX	0	FNMA POOL 915870	4	1FE	11,557	114.993	12,909	11,226	11,514		(4)			7.000	6.511	MON	65	792	11/03/2008	04/01/2037
31412A	M9	2	FNMA POOL 919384	4	1FE	10,561	113.133	11,953	10,565	10,562		0			6.000	6.181	MON	53	654	05/31/2007	05/01/2037
31412N	3P	9	FNMA POOL 930606	4	1FE	137,934	105.209	150,156	142,722	138,490		49			4.000	4.937	MON	476	5,838	10/15/2014	02/01/2039
31412R	HS	9	FNMA POOL 932741	4	1FE	39,892	108.399	41,939	38,689	39,619		(9)			4.500	3.875	MON	145	1,770	06/08/2010	04/01/2040
31412R	H5	9	FNMA POOL 932752	4	1FE	223,147	109.213	223,147	204,321	223,147		(181)	556		5.000	2.371	MON	851	10,393	01/31/2014	04/01/2040
31413B	PG	0	FNMA POOL 940623	4	1FE	16,732	111.142	19,428	17,480	16,899		5			5.500	6.851	MON	80	986	08/01/2007	08/01/2037
31413H	LK	2	FNMA POOL 945930	4	1FE	22,676	111.624	26,436	23,683	22,908		10			5.500	6.883	MON	109	1,323	08/01/2007	08/01/2037
31413R	G3	4	FNMA POOL 953018	4	1FE	11,338	113.137	12,489	11,039	11,286		(3)			6.500	5.954	MON	60	731	10/08/2008	10/01/2037
31413S	GT	5	FNMA POOL 953910	4	1FE	17,551	113.149	19,639	17,357	17,495		(1)			6.000	5.877	MON	87	1,075	12/07/2007	11/01/2037
31413U	JQ	3	FNMA POOL 955771	4	1FE	9,395	118.094	10,803	9,148	9,354		(2)			6.500	5.849	MON	50	616	10/08/2008	10/01/2037
31413Y	RZ	6	FNMA POOL 959604	4	1FE	2,370	115.014	2,654	2,307	2,359		(0)			6.500	6.126	MON	13	153	10/08/2008	11/01/2037
31413Y	2M	2	FNMA POOL 959880	4	1FE	6,351	111.058	7,197	6,480	6,383		1			5.500	6.176	MON	30	370	11/01/2007	11/01/2037
31414C	6Y	9	FNMA POOL 962687	4	1FE	48,532	108.876	53,243	48,903	48,603		3			5.000	5.317	MON	204	2,508	10/15/2014	04/01/2038
31414T	CA	7	FNMA POOL 975365	4	1FE	23,096	106.103	24,773	23,348	23,215		17			5.000	5.422	MON	97	1,202	08/29/2008	06/01/2023
31415R	E9	1	FNMA POOL 986760	4	1FE	26,646	111.335	29,671	26,651	26,648		0			5.500	5.645	MON	122	1,518	09/05/2008	07/01/2038
31415X	QZ	7	FNMA POOL 992472	4	1FE	19,528	113.133	21,928	19,383	19,481		(1)			6.000	5.984	MON	97	1,194	10/01/2008	10/01/2038
31416B	RY	6	FNMA POOL 995203	4	1FE	66,056	109.795	66,729	60,776	65,831		(89)			5.000	2.481	MON	253	3,103	10/04/2012	07/01/2035
31416H	WK	7	FNMA POOL AA0649	4	1FE	37,726	110.248	37,988	34,457	37,640		(34)			5.000	2.392	MON	144	1,771	10/15/2014	12/01/2038
31416L	HR	0	FNMA POOL AA2939	4	1FE	81,989	108.482	89,018	82,057	81,999		1			4.500	4.616	MON	308	3,750	10/15/2014	04/01/2039
31416M	X4	1	FNMA POOL AA4298	4	1FE	55,073	107.555	58,443	54,337	54,912		(19)			4.500	4.205	MON	204	2,504	11/30/2009	03/01/2029
31416M	6U	3	FNMA POOL AA4482	4	1FE	41,578	105.763	45,505	43,026	41,763		15			4.000	4.929	MON	143	1,764	09/22/2009	04/01/2039
31416N	DJ	8	FNMA POOL AA4604	4	1FE	80,473	108.381	82,120	75,769	80,331		(49)			4.500	2.856	MON	284	3,482	10/15/2014	04/01/2039
31416T	MF	3	FNMA POOL AA9357	4	1FE	63,358	107.689	68,286	63,411	63,368		0			4.500	4.615	MON	238	2,925	09/17/2009	08/01/2039
31416X	JM	3	FNMA POOL AB2067	4	1FE	217,001	103.132	236,668	229,479	218,973		120			3.500	4.829	MON	669	8,154	02/28/2011	01/01/2041
31416X	Q2	9	FNMA POOL AB2272	4	1FE	289,070	108.375	309,221	285,326	288,081		(25)			4.500	4.313	MON	1,070	13,050	10/15/2014	02/01/2041
31416X	7F	1	FNMA POOL AB2693	4	1FE	42,762	109.787	45,277	41,241	42,356		(10)			4.500	3.823	MON	155	1,869	05/17/2011	04/01/2041
31416Y	XS	2	FNMA POOL AB3388	4	1FE	213,599	105.592	218,962	207,367	213,400		(61)			4.000	3.300	MON	691	8,386	09/30/2011	08/01/2041
31417A	EP	0	FNMA POOL AB3741	4	1FE	353,422	102.572	353,422	344,561	353,422		(162)	2,775		3.500	3.015	MON	1,005	12,326	03/31/2015	10/01/2041
31417C	VJ	1	FNMA POOL AB6016	4	1FE	146,006	103.075	151,343	146,828	146,051		10			3.500	3.671	MON	428	5,241	08/31/2012	08/01/2042

**SCHEDULE D - PART 1**

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

E10.12

1			2			Codes			6	7			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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31417C	7F	6	FNMA POOL AB6293.....	.....	..	.....	4	1FE	.....	102,256	...104.331	.....101,940	.....97,708	.....101,461	.....	.....(240)	.....	.....	.....3.500	.....2.390	MON...	.....285	.....3,487	10/15/2014.	09/01/2027.
31417D	2J	1	FNMA POOL AB7076.....	.....	..	.....	4	1FE	.....	328,295	...99.971	.....345,330	.....345,429	.....329,470	.....	.....233	.....	.....	.....3.000	.....3.940	MON...	.....864	.....10,487	01/31/2013.	11/01/2042.
31417E	SX	0	FNMA POOL AB7733.....	.....	..	.....	4	1FE	.....	143,090	...99.971	.....150,515	.....150,558	.....143,613	.....	.....99	.....	.....	.....3.000	.....3.935	MON...	.....376	.....4,559	11/05/2013.	01/01/2043.
31417F	YV	4	FNMA POOL AB8823.....	.....	..	.....	4	1FE	.....	343,052	...99.971	.....360,838	.....360,941	.....344,411	.....	.....235	.....	.....	.....3.000	.....3.939	MON...	.....902	.....10,927	03/28/2013.	03/01/2043.
31417G	MM	5	FNMA POOL AB9363.....	.....	..	.....	4	1FE	.....	90,207	...103.085	.....93,523	.....90,724	.....90,248	.....	.....5	.....	.....	.....3.500	.....3.670	MON...	.....265	.....3,213	10/15/2014.	05/01/2043.
31417G	TL	0	FNMA POOL AB9554.....	.....	..	.....	4	1FE	.....	883,506	...99.972	.....883,506	.....883,758	.....883,506	.....	.....(34)	.....2,547	.....	.....3.000	.....3.047	MON...	.....2,209	.....26,777	12/09/2015.	06/01/2043.
31417M	JP	9	FNMA POOL AC2969.....	.....	..	.....	4	1FE	.....	47,467	...110.491	.....51,055	.....46,208	.....47,157	.....	.....(9)	.....	.....	.....5.000	.....4.463	MON...	.....193	.....2,358	10/15/2014.	09/01/2039.
31417M	VE	0	FNMA POOL AC3312.....	.....	..	.....	4	1FE	.....	129,730	...107.873	.....140,061	.....129,838	.....129,751	.....	.....1	.....	.....	.....4.500	.....4.615	MON...	.....487	.....5,966	10/06/2009.	10/01/2039.
31417V	PC	1	FNMA POOL AC8518.....	.....	..	.....	4	1FE	.....	78,822	...109.031	.....78,695	.....72,177	.....78,649	.....	.....(60)	.....	.....	.....5.000	.....2.481	MON...	.....301	.....3,704	10/15/2014.	12/01/2039.
31418M	UK	6	FNMA POOL AD0585.....	.....	..	.....	4	1FE	.....	219,424	...109.127	.....238,335	.....218,401	.....219,214	.....	.....(8)	.....	.....	.....4.500	.....4.480	MON...	.....819	.....9,991	03/31/2010.	12/01/2039.
31418N	CF	5	FNMA POOL AD0969.....	.....	..	.....	4	1FE	.....	101,216	...111.919	.....103,537	.....92,511	.....100,760	.....	.....(123)	.....	.....	.....5.500	.....2.732	MON...	.....424	.....5,206	11/07/2012.	08/01/2037.
31418T	3T	2	FNMA POOL AD6209.....	.....	..	.....	4	1FE	.....	50,532	...103.039	.....50,368	.....48,882	.....49,946	.....	.....(107)	.....	.....	.....4.000	.....3.373	MON...	.....163	.....2,022	07/30/2010.	06/01/2025.
31419A	GY	7	FNMA POOL AE0214.....	.....	..	.....	4	1FE	.....	376,229	...105.965	.....386,574	.....364,811	.....375,786	.....	.....(142)	.....	.....	.....4.000	.....3.246	MON...	.....1,216	.....14,807	07/31/2012.	02/01/2040.
31419C	AH	6	FNMA POOL AE1807.....	.....	..	.....	4	1FE	.....	212,951	...105.311	.....229,312	.....217,748	.....213,786	.....	.....41	.....	.....	.....4.000	.....4.591	MON...	.....726	.....8,913	02/04/2011.	10/01/2040.
31419E	JT	7	FNMA POOL AE3873.....	.....	..	.....	4	1FE	.....	88,964	...108.003	.....95,044	.....88,001	.....88,748	.....	.....(7)	.....	.....	.....4.500	.....4.337	MON...	.....330	.....4,018	10/15/2014.	10/01/2040.
3138A1	SP	7	FNMA POOL AH0525.....	.....	..	.....	4	1FE	.....	176,909	...105.594	.....190,922	.....180,808	.....177,721	.....	.....31	.....	.....	.....4.000	.....4.557	MON...	.....603	.....7,371	02/04/2011.	12/01/2040.
3138A2	NM	7	FNMA POOL AH1295.....	.....	..	.....	4	1FE	.....	158,971	...104.372	.....164,917	.....158,009	.....158,611	.....	.....(47)	.....	.....	.....3.500	.....3.423	MON...	.....461	.....5,652	01/31/2011.	01/01/2026.
3138A5	TQ	5	FNMA POOL AH4158.....	.....	..	.....	4	1FE	.....	134,626	...105.599	.....144,054	.....136,417	.....135,014	.....	.....14	.....	.....	.....4.000	.....4.361	MON...	.....455	.....5,547	02/28/2011.	01/01/2041.
3138A7	FP	8	FNMA POOL AH5573.....	.....	..	.....	4	1FE	.....	236,654	...105.853	.....242,843	.....229,415	.....236,407	.....	.....(77)	.....	.....	.....4.000	.....3.258	MON...	.....765	.....9,326	02/29/2012.	02/01/2041.
3138AG	2C	1	FNMA POOL AI3470.....	.....	..	.....	4	1FE	.....	146,015	...107.750	.....151,895	.....140,971	.....144,508	.....	.....(32)	.....	.....	.....4.500	.....3.877	MON...	.....529	.....6,462	06/30/2011.	06/01/2041.
3138AP	TM	0	FNMA POOL AI9555.....	.....	..	.....	4	1FE	.....	110,032	...105.391	.....112,561	.....106,803	.....109,928	.....	.....(32)	.....	.....	.....4.000	.....3.296	MON...	.....356	.....4,362	10/31/2011.	09/01/2041.
3138E2	E2	7	FNMA POOL AJ9152.....	.....	..	.....	4	1FE	.....	98,552	...104.331	.....98,257	.....94,178	.....97,863	.....	.....(255)	.....	.....	.....3.500	.....2.323	MON...	.....275	.....3,357	10/10/2012.	12/01/2026.
3138E9	A2	6	FNMA POOL AK4524.....	.....	..	.....	4	1FE	.....	187,264	...107.724	.....189,850	.....176,237	.....186,820	.....	.....(89)	.....	.....	.....4.500	.....2.814	MON...	.....661	.....8,073	10/02/2012.	03/01/2042.
3138E9	P7	9	FNMA POOL AK4945.....	.....	..	.....	4	1FE	.....	221,342	...103.133	.....229,558	.....222,583	.....221,400	.....	.....16	.....	.....	.....3.500	.....3.672	MON...	.....649	.....7,920	02/29/2012.	02/01/2042.
3138EA	Y4	3	FNMA POOL AK6130.....	.....	..	.....	4	1FE	.....	120,638	...102.756	.....121,342	.....118,087	.....120,185	.....	.....(158)	.....	.....	.....3.000	.....2.565	MON...	.....295	.....3,628	02/29/2012.	03/01/2027.
3138EG	WV	2	FNMA POOL AL0659.....	.....	..	.....	4	1FE	.....	97,451	...108.005	.....99,309	.....91,949	.....97,297	.....	.....(49)	.....	.....	.....4.500	.....2.991	MON...	.....345	.....4,227	09/06/2012.	07/01/2041.
3138EJ	RZ	3	FNMA POOL AL2303.....	.....	..	.....	4	1FE	.....	66,331	...104.319	.....66,331	.....63,585	.....66,331	.....	.....(387)	.....42	.....	.....4.500	.....2.122	MON...	.....238	.....2,954	10/10/2012.	06/01/2026.
3138EJ	SQ	2	FNMA POOL AL2326.....	.....	..	.....	4	1FE	.....	242,140	...107.794	.....245,630	.....227,870	.....241,293	.....	.....(116)	.....	.....	.....4.500	.....2.843	MON...	.....855	.....10,427	10/02/2012.	04/01/2042.
3138EK	X2	6	FNMA POOL AL3396.....	.....	..	.....	4	1FE	.....	223,853	...100.337	.....226,171	.....225,411	.....224,172	.....	.....93	.....	.....	.....2.500	.....2.671	MON...	.....470	.....5,722	05/31/2013.	03/01/2028.
3138EL	VR	1	FNMA POOL AL4223.....	.....	..	.....	4	1FE	.....	274,101	...106.006	.....281,408	.....265,463	.....272,932	.....	.....(68)	.....	.....	.....4.000	.....3.295	MON...	.....885	.....10,752	10/31/2013.	05/01/2043.
3138LT	JT	6	FNMA POOL AO2973.....	.....	..	.....	4	1FE	.....	799,513	...103.273	.....829,024	.....802,747	.....799,684	.....	.....41	.....	.....	.....3.500	.....3.639	MON...	.....2,341	.....28,389	05/31/2012.	05/01/2042.
3138LU	R5	6	FNMA POOL AO4107.....	.....	..	.....	4	1FE	.....	100,350	...107.999	.....101,957	.....94,406	.....100,050	.....	.....(47)	.....	.....	.....4.500	.....2.822	MON...	.....354	.....4,311	10/02/2012.	06/01/2042.
3138LW	NY	3	FNMA POOL AO5806.....	.....	..	.....	4	1FE	.....	19,870	...103.147	.....20,597	.....19,969	.....19,875	.....	.....1	.....	.....	.....3.500	.....3.659	MON...	.....58	.....718	04/30/2013.	06/01/2042.
3138LY	2C	0	FNMA POOL AO7970.....	.....	..	.....	4	1FE	.....	498,538	...100.306	.....498,538	.....497,015	.....498,538	.....	.....(256)	.....15,228	.....	.....2.500	.....2.452	MON...	.....1,035	.....2,110	10/06/2016.	06/01/2027.
3138LY	4R	5	FNMA POOL AO8031.....	.....	..	.....	4	1FE	.....	83,892	...103.097	.....86,952	.....84,340	.....83,916	.....	.....5	.....	.....	.....3.500	.....3.665	MON...	.....246	.....2,992	01/03/2014.	07/01/2042.
3138W1	GA	9	FNMA POOL AP3792.....	.....	..	.....	4	1FE	.....	96,842	...99.972	.....101,871	.....101,900	.....97,213	.....	.....67	.....	.....	.....3.000	.....3.943	MON...	.....255	.....3,101	10/15/2014.	02/01/2043.
3138M9	6K	2	FNMA POOL AP6273.....	.....	..	.....	4	1FE	.....	446,008	...99.971	.....469,122	.....469,256	.....447,544	.....	.....319	.....	.....	.....3.000	.....3.942	MON...	.....1,173	.....14,269	10/31/2012.	10/01/2042.
3138MC	4P	6	FNMA POOL AP8929.....	.....	..	.....	4	1FE	.....	186,657	...102.856	.....186,657	.....181,474	.....186,657	.....	.....(362)	.....243	.....	.....3.000	.....2.279	MON...	.....454	.....5,533	02/28/2014.	10/01/2027.
3138MK	QZ	2	FNMA POOL AQ4071.....	.....	..	.....	4	1FE	.....	60,056	...100.307	.....60,797	.....60,611	.....60,166	.....	.....31	.....	.....	.....2.500	.....2.713	MON...	.....126	.....1,539	09/30/2013.	04/01/2028.
3138MN	RE	2	FNMA POOL AQ6784.....	.....	..	.....	4	1FE	.....	28,283	...102.587	.....29,128	.....28,393	.....28,290	.....	.....1	.....	.....	.....3.500	.....3.635	MON...	.....83	.....1,016	01/03/2014.	12/01/2042.
3138MR	BF	7	FNMA POOL AQ9037.....	.....	..	.....	4	1FE	.....	672,198	...100.308	.....672,198	.....670,136	.....672,198	.....	.....(304)	.....2,235	.....	.....2.500	.....2.453	MON...	.....1,396	.....17,017	04/07/2014.	01/01/2028.
3138W6	BV	7	FNMA POOL AR8151.....	.....	..	.....	4	1FE	.....	176,182	...99.972	.....185,328	.....185,381	.....176,902	.....	.....128	.....	.....	.....3.000	.....3.947	MON...	.....463	.....5,613	10/15/2014.	03/01/2043.
3138W7	UG	7	FNMA POOL AR9582.....	.....	..	.....	4	1FE	.....	61,693	...99.971	.....64,858	.....64,877	.....61,934	.....	.....42	.....	.....	.....3.000	.....3.928	MON...	.....162	.....1,966	02/28/2013.	03/01/2043.

**SCHEDULE D - PART 1**

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

E10.13

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				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138W9	JV	3	FNMA POOL AS0275.....	.....	4	1FE	.....70,371	...102.043	.....72,884	.....71,424	.....70,514	.....	.....29	.....	.....	.....3.000	....3.335	MON...	.....179	.....2,172	09/25/2013.	08/01/2033.
3138WA	GR	2	FNMA POOL AS1107.....	.....	4	1FE	.....278,321	...105.114	.....284,008	.....270,190	.....277,197	.....	.....(61)	.....	.....	.....4.000	....3.367	MON...	.....901	.....11,173	11/27/2013.	11/01/2043.
3138WF	2S	4	FNMA POOL AS6184.....	.....	4	1FE	.....959,744	...103.055	.....959,744	.....931,290	.....959,744	.....	.....(3,048)	.....20,229	.....	.....3.500	....2.901	MON...	.....2,716	.....21,872	04/27/2016.	11/01/2045.
3138WH	BS	0	FNMA POOL AS7248.....	.....	4	1FE	.....1,681,600	...105.211	.....1,681,600	.....1,598,307	.....1,681,600	.....	.....(3,315)	.....30,269	.....	.....4.000	....2.874	MON...	.....5,328	.....10,886	10/06/2016.	05/01/2046.
3138WH	ER	9	FNMA POOL AS7343.....	.....	4	1FE	.....1,476,198	...99.451	.....1,476,198	.....1,484,341	.....1,476,198	.....	.....48	.....2,857	.....	.....3.000	....3.152	MON...	.....3,711	.....	11/30/2016.	06/01/2046.
3138WH	J2	9	FNMA POOL AS7480.....	.....	4	1FE	.....93,107	...97.463	.....93,107	.....95,530	.....93,107	.....	.....(34)	.....3,718	.....	.....2.000	....2.487	MON...	.....159	.....642	08/26/2016.	07/01/2031.
3138WM	XC	0	FNMA POOL AT0674.....	.....	4	1FE	.....141,874	...103.083	.....146,979	.....142,583	.....141,930	.....	.....8	.....	.....	.....3.500	....3.655	MON...	.....416	.....5,031	04/30/2013.	04/01/2043.
3138WP	MY	7	FNMA POOL AT2174.....	.....	4	1FE	.....107,125	...103.084	.....110,981	.....107,660	.....107,169	.....	.....6	.....	.....	.....3.500	....3.655	MON...	.....314	.....3,833	04/30/2013.	05/01/2043.
3138WQ	AY	8	FNMA POOL AT2722.....	.....	4	1FE	.....205,358	...99.972	.....212,375	.....212,436	.....205,860	.....	.....94	.....	.....	.....3.000	....3.637	MON...	.....531	.....6,455	03/31/2014.	05/01/2043.
3138WQ	QS	4	FNMA POOL AT3164.....	.....	4	1FE	.....136,825	...99.972	.....143,924	.....143,965	.....137,415	.....	.....97	.....	.....	.....3.000	....3.940	MON...	.....360	.....4,361	11/05/2013.	04/01/2043.
3138WQ	RA	2	FNMA POOL AT3180.....	.....	4	1FE	.....285,168	...99.971	.....299,981	.....300,066	.....286,404	.....	.....200	.....	.....	.....3.000	....3.937	MON...	.....750	.....9,090	04/30/2013.	05/01/2043.
3138WS	SQ	2	FNMA POOL AT5026.....	.....	4	1FE	.....196,386	...99.971	.....206,566	.....206,625	.....197,221	.....	.....132	.....	.....	.....3.000	....3.931	MON...	.....517	.....6,273	05/31/2013.	05/01/2043.
3138WT	ZN	9	FNMA POOL AT6148.....	.....	4	1FE	.....62,903	...105.662	.....64,485	.....61,030	.....62,706	.....	.....(15)	.....	.....	.....4.000	....3.308	MON...	.....203	.....2,474	09/30/2013.	06/01/2042.
3138X0	PV	4	FNMA POOL AU1335.....	.....	4	1FE	.....75,396	...103.072	.....76,694	.....74,408	.....75,313	.....	.....(10)	.....	.....	.....3.500	....3.300	MON...	.....217	.....2,644	02/28/2014.	07/01/2043.
3138X2	QS	6	FNMA POOL AU3164.....	.....	4	1FE	.....152,578	...102.041	.....157,426	.....154,277	.....152,808	.....	.....47	.....	.....	.....3.000	....3.259	MON...	.....386	.....4,665	07/24/2013.	08/01/2033.
3138X3	F7	2	FNMA POOL AU3789.....	.....	4	1FE	.....129,293	...100.307	.....130,888	.....130,488	.....129,536	.....	.....62	.....	.....	.....2.500	....2.705	MON...	.....272	.....3,307	10/15/2014.	08/01/2028.
3138X3	XS	6	FNMA POOL AU4288.....	.....	4	1FE	.....275,663	...105.865	.....279,974	.....264,464	.....274,406	.....	.....(78)	.....	.....	.....4.000	....3.059	MON...	.....882	.....10,749	03/31/2014.	09/01/2043.
3138X3	ZA	3	FNMA POOL AU4336.....	.....	4	1FE	.....79,170	...101.465	.....80,648	.....79,483	.....79,206	.....	.....9	.....	.....	.....2.261	....2.314	MON...	.....150	.....1,847	08/09/2013.	08/01/2043.
3138X5	SG	3	FNMA POOL AU5918.....	.....	4	1FE	.....288,479	...99.971	.....303,424	.....303,510	.....289,886	.....	.....187	.....	.....	.....3.000	....3.913	MON...	.....759	.....9,208	08/30/2013.	09/01/2043.
3138X5	SH	1	FNMA POOL AU5919.....	.....	4	1FE	.....180,345	...103.043	.....186,875	.....181,355	.....180,446	.....	.....10	.....	.....	.....3.500	....3.665	MON...	.....529	.....6,480	08/30/2013.	09/01/2043.
3138X6	VX	9	FNMA POOL AU6961.....	.....	4	1FE	.....645,106	...102.709	.....642,018	.....625,084	.....641,401	.....	.....(971)	.....	.....	.....3.000	....2.382	MON...	.....1,563	.....19,136	10/15/2014.	10/01/2028.
3138X7	DK	6	FNMA POOL AU7305.....	.....	4	1FE	.....751,137	...105.702	.....751,137	.....710,617	.....751,137	.....	.....(328)	.....3,560	.....	.....4.000	....2.566	MON...	.....2,369	.....28,988	09/29/2015.	08/01/2043.
3138X9	SH	3	FNMA POOL AU9519.....	.....	4	1FE	.....52,895	...102.560	.....54,553	.....53,192	.....52,926	.....	.....3	.....	.....	.....3.500	....3.664	MON...	.....155	.....1,906	09/30/2013.	10/01/2043.
3138XB	XS	8	FNMA POOL AV0688.....	.....	4	1FE	.....140,912	...103.081	.....144,145	.....139,836	.....140,804	.....	.....(14)	.....	.....	.....3.500	....3.410	MON...	.....408	.....4,964	10/15/2014.	12/01/2043.
3138XB	XV	1	FNMA POOL AV0691.....	.....	4	1FE	.....290,518	...105.821	.....292,617	.....276,520	.....288,436	.....	.....(156)	.....	.....	.....4.000	....2.918	MON...	.....922	.....11,236	01/31/2014.	12/01/2043.
3138Y4	MW	6	FNMA POOL AX3072.....	.....	4	1FE	.....1,147,378	...102.812	.....1,147,378	.....1,116,000	.....1,147,378	.....	.....(1,679)	.....4,397	.....	.....3.500	....2.907	MON...	.....3,255	.....39,551	03/31/2015.	10/01/2044.
3138YH	U6	5	FNMA POOL AY4204.....	.....	4	1FE	.....887,046	...102.810	.....887,046	.....862,803	.....887,046	.....	.....(2,013)	.....2,786	.....	.....3.500	....2.935	MON...	.....2,517	.....30,491	09/29/2015.	05/01/2045.
3138YT	NC	4	FNMA POOL AZ2186.....	.....	4	1FE	.....86,700	...101.096	.....86,700	.....85,760	.....86,700	.....	.....(61)	.....242	.....	.....2.434	....2.324	MON...	.....174	.....1,912	01/06/2016.	08/01/2045.
3140EU	LG	2	FNMA POOL BC0326.....	.....	4	1FE	.....135,451	...102.568	.....135,451	.....132,060	.....135,451	.....	.....(455)	.....1,276	.....	.....3.500	....3.010	MON...	.....385	.....4,285	01/08/2016.	12/01/2045.
31417Y	W5	2	FNMA POOL MA0667.....	.....	4	1FE	.....118,993	...106.072	.....124,086	.....116,982	.....118,444	.....	.....(44)	.....	.....	.....4.000	....3.672	MON...	.....390	.....4,780	10/15/2014.	03/01/2031.
31418A	AV	0	FNMA POOL MA0919.....	.....	4	1FE	.....70,475	...103.218	.....71,441	.....69,214	.....70,354	.....	.....(39)	.....	.....	.....3.500	....3.127	MON...	.....202	.....2,471	11/30/2011.	12/01/2031.
31418A	KN	7	FNMA POOL MA1200.....	.....	4	1FE	.....172,929	...102.508	.....179,920	.....175,518	.....173,227	.....	.....81	.....	.....	.....3.000	....3.348	MON...	.....439	.....5,346	10/31/2012.	10/01/2032.
31418A	RX	8	FNMA POOL MA1401.....	.....	4	1FE	.....70,154	...102.035	.....71,159	.....69,740	.....70,103	.....	.....(12)	.....	.....	.....3.000	....2.922	MON...	.....174	.....2,121	02/06/2014.	04/01/2033.
31418A	VD	7	FNMA POOL MA1511.....	.....	4	1FE	.....66,605	...97.800	.....68,747	.....70,293	.....67,094	.....	.....112	.....	.....	.....2.500	....3.523	MON...	.....146	.....1,780	10/15/2014.	07/01/2033.
31418A	4R	6	FNMA POOL MA1731.....	.....	4	1FE	.....122,097	...103.044	.....126,520	.....122,783	.....122,177	.....	.....8	.....	.....	.....3.500	....3.662	MON...	.....358	.....4,395	12/31/2013.	01/01/2044.
31418B	XB	7	FNMA POOL MA2473.....	.....	4	1FE	.....89,564	...103.556	.....89,564	.....86,488	.....89,564	.....	.....(379)	.....519	.....	.....3.500	....2.706	MON...	.....252	.....2,810	01/06/2016.	12/01/2035.
31418B	XC	5	FNMA POOL MA2474.....	.....	4	1FE	.....867,671	...102.708	.....867,671	.....844,797	.....867,671	.....	.....(2,054)	.....1,509	.....	.....3.000	....2.454	MON...	.....2,112	.....25,693	12/09/2015.	12/01/2030.
31418C	CH	5	FNMA POOL MA2771.....	.....	4	1FE	.....984,066	...99.451	.....984,066	.....989,495	.....984,066	.....	.....(1,163)	.....45,005	.....	.....3.000	....3.148	MON...	.....2,474	.....7,447	09/29/2016.	10/01/2046.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						.....41,782,734	XXX	.....42,804,473	.....41,420,726	.....41,763,906	.....0	.....(24,795)	.....224,796	.....0	XXX	XXX	XXX	.....122,697	....1,285,802	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																						
3137AS	NH	3	FHLMC REMIC SERIES K-019.....	.....	4	1FE	.....56,720	...98.985	.....57,058	.....57,643	.....56,887	.....	.....167	.....	.....	.....1.459	....2.097	MON...	.....70	.....860	10/15/2014.	09/25/2021.
3137AV	XN	2	FHLMC REMIC SERIES K-022.....	.....	4	1FE	.....98,109	...99.828	.....99,828	.....100,000	.....98,713	.....	.....219	.....	.....	.....2.355	....2.642	MON...	.....196	.....2,355	06/26/2014.	07/25/2022.
3137AY	CD	1	FHLMC REMIC SERIES K-025.....	.....	4	1FE	.....156,515	...99.537	.....156,515	.....157,244	.....156,515	.....	.....91	.....235	.....	.....1.875	....2.072	MON...	.....246	.....2,977	07/22/2014.	04/25/2022.

**SCHEDULE D - PART 1**

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

1			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				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3137B3	6J	2	FHLMC REMIC SERIES K-029.....	.....	4	1FE	.....104,007	...	104.702	.....104,702	.....100,000	.....103,479	.....	.....(528)	.....	.....	.....3.320	.....2.724	MON.....	.....277	.....3,320	10/24/2014.	02/25/2023.	
3137BF	E9	8	FHLMC REMIC SERIES K-041.....	.....	4	1FE	.....101,626	...	102.928	.....102,928	.....100,000	.....101,459	.....	.....(167)	.....	.....	.....3.171	.....2.999	MON.....	.....264	.....3,171	03/27/2015.	10/25/2024.	
3137BJ	P6	4	FHLMC REMIC SERIES K-046.....	.....	4	1FE	.....101,473	...	102.832	.....102,832	.....100,000	.....101,330	.....	.....(143)	.....	.....	.....3.205	.....3.062	MON.....	.....267	.....3,205	06/04/2015.	03/25/2025.	
3137BN	GT	5	FHLMC REMIC SERIES K-054.....	.....	4	1FE	.....98,739	...	98.739	.....98,739	.....100,000	.....98,739	.....	.....(256)	.....3.998	.....	.....2.745	.....2.945	MON.....	.....229	.....1,830	04/06/2016.	01/25/2026.	
3137B1	AZ	5	FHLMC REMIC SERIES K-712.....	.....	4	1FE	.....99,448	...	100.120	.....100,120	.....100,000	.....99,596	.....	.....148	.....	.....	.....1.869	.....2.046	MON.....	.....156	.....1,869	07/28/2014.	11/25/2019.	
3137BD	DC	7	FHLMC REMIC SERIES K-716.....	.....	4	1FE	.....102,999	...	104.012	.....104,012	.....100,000	.....101,938	.....	.....(426)	.....	.....	.....3.130	.....2.679	MON.....	.....261	.....3,130	09/17/2014.	06/25/2021.	
31398F	2N	0	FNMA REMIC SER 2009-M1 CL A2 4.28.....	.....	4	1FE	.....77,342	...	104.762	.....77,342	.....73,827	.....77,342	.....	.....(1,912)	......63	.....	.....4.287	.....0.488	MON.....	.....176	.....2,952	02/23/2016.	07/25/2019.	
3136AC	7M	7	FNMA REMIC TRUST 2013-M6.....	.....	4	1FE	.....25,247	...	100.986	.....25,247	.....25,000	.....25,247	.....	.....(41)	.....668	.....	.....3.972	.....3.939	MON.....	.....83	.....1,064	10/27/2014.	02/25/2043.	
3136AJ	B5	4	FNMA REMIC TRUST 2014-M4.....	.....	4	1FE	.....103,350	...	103.186	.....103,186	.....100,000	.....102,975	.....	.....(374)	.....	.....	.....3.346	.....2.919	MON.....	.....279	.....3,346	10/24/2014.	03/25/2024.	
3136AQ	HL	7	FNMA REMIC TRUST 2015-M13.....	.....	4	1AM	.....97,719	...	98.769	.....98,769	.....100,000	.....97,722	.....	.....3	.....	.....	.....2.710	.....3.177	MON.....	.....	.....	12/28/2016.	06/25/2025.	
3136AN	JY	4	FNMA REMIC TRUST 2015-M7.....	.....	4	1FE	.....99,903	...	100.057	.....100,057	.....100,000	.....99,950	.....	.....47	.....	.....	.....1.550	.....1.611	MON.....	.....129	.....1,550	04/15/2015.	04/25/2018.	
3136AR	XR	4	FNMA REMIC TRUST 2016-M4.....	.....	4	1FE	.....97,059	...	97.059	.....97,059	.....100,000	.....97,059	.....	.....(81)	.....3.851	.....	.....2.576	.....2.986	MON.....	.....215	.....1,717	04/12/2016.	03/25/2026.	
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....						.....1,420,255	XXX		.....1,428,393	.....1,413,714	.....1,418,951	......0	.....(3,253)	.....8,815	......0	XXX	XXX	XXX	.....2,847	.....33,346	XXX	XXX	
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....						.....55,584,738	XXX		.....56,804,630	.....55,329,440	.....55,504,378	......0	.....(16,554)	.....328,582	......0	XXX	XXX	XXX	.....194,732	.....1,509,464	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
E10.14	90131H	AE	5	21ST CENTY FOX AMER INC.....	.....	2FE	.....180,894	...	101.255	.....182,260	.....180,000	.....180,827	.....	.....(81)	.....	.....	.....3.700	.....3.665	MS.....	.....1,961	.....6,660	02/01/2016.	09/15/2024.	
	90131H	AN	5	21ST CENTY FOX AMER INC.....	.....	2FE	.....19,989	...	109.834	.....21,967	.....20,000	.....19,993	.....	.....3	.....	.....	.....6.900	.....7.036	MS.....	.....460	.....1,380	04/06/2015.	03/01/2019.	
	90131H	BL	8	21ST CENTY FOX AMER INC.....	.....	2FE	.....113,687	...	123.056	.....123,056	.....100,000	.....113,131	.....	.....(326)	.....	.....	.....6.650	.....5.655	MN.....	.....850	.....6,650	04/06/2015.	11/15/2037.	
	88579Y	AE	1	3M CO.....	.....	1FE	.....59,240	...	99.912	.....59,947	.....60,000	.....59,892	.....	.....220	.....	.....	.....1.000	.....1.378	JD.....	.....8	.....600	06/21/2012.	06/26/2017.	
	88579Y	AP	6	3M CO.....	.....	1FE	.....99,790	...	99.966	.....99,966	.....100,000	.....99,870	.....	.....80	.....	.....	.....1.375	.....1.463	FA.....	.....550	.....1,375	08/04/2015.	08/07/2018.	
	88579E	AC	9	3M CO MEDIUM TERM NTS BK ENTRY.....	.....	1FE	.....24,894	...	125.786	.....31,446	.....25,000	.....24,912	.....	.....2	.....	.....	.....5.700	.....5.812	MS.....	.....420	.....1,425	03/26/2007.	03/15/2037.	
	00037B	AB	8	ABB FIN USA INC.....	.....	1FE	.....246,396	...	101.023	.....252,557	.....250,000	.....246,917	.....	.....521	.....	.....	.....2.875	.....3.151	MN.....	.....1,058	.....7,188	01/07/2015.	05/08/2022.	
	002824	AZ	3	ABBOTT LABS.....	.....	2FE	.....98,984	...	98.984	.....98,984	.....100,000	.....98,984	.....	.....77	.....759	.....	.....2.000	.....2.344	MS.....	.....589	.....2,000	03/05/2015.	03/15/2020.	
	002824	BB	5	ABBOTT LABS.....	.....	2FE	.....96,342	...	96.342	.....96,342	.....100,000	.....96,342	.....	.....(50)	.....5,609	.....	.....2.950	.....3.496	MS.....	.....869	.....	10/06/2016.	03/15/2025.	
	002824	BE	9	ABBOTT LABS.....	.....	2FE	.....114,458	...	99.624	.....114,568	.....115,000	.....114,467	.....	.....8	.....	.....	.....3.400	.....3.506	MN.....	.....413	.....	11/17/2016.	11/30/2023.	
	002824	BG	4	ABBOTT LABS.....	.....	2FE	.....54,648	...	101.662	.....55,914	.....55,000	.....54,649	.....	.....1	.....	.....	.....4.750	.....4.858	MN.....	.....276	.....	11/17/2016.	11/30/2036.	
	00287Y	AL	3	ABBVIE INC.....	.....	2FE	.....98,775	...	98.775	.....98,775	.....100,000	.....98,775	.....	.....(79)	.....3,350	.....	.....2.900	.....3.155	MN.....	.....443	.....1,450	10/06/2016.	11/06/2022.	
	00287Y	AQ	2	ABBVIE INC.....	.....	2FE	.....148,040	...	99.049	.....148,573	.....150,000	.....148,218	.....	.....178	.....	.....	.....3.600	.....3.802	MN.....	.....705	.....5,400	05/05/2015.	05/14/2025.	
	00287Y	AS	8	ABBVIE INC.....	.....	2FE	.....146,620	...	98.113	.....147,170	.....150,000	.....146,674	.....	.....54	.....	.....	.....4.700	.....4.903	MN.....	.....920	.....7,050	06/30/2015.	05/14/2045.	
	00440E	AJ	6	ACE INA HLDG INC.....	.....	1FE	.....49,962	...	100.496	.....50,248	.....50,000	.....49,999	.....	.....5	.....	.....	.....5.700	.....5.792	FA.....	.....1,077	.....2,850	02/05/2007.	02/15/2017.	
	00440E	AP	2	ACE INA HLDG INC.....	.....	1FE	.....91,632	...	98.950	.....98,950	.....100,000	.....94,050	.....	.....836	.....	.....	.....2.700	.....3.821	MS.....	.....810	.....2,700	03/06/2013.	03/13/2023.	
	008117	AN	3	AETNA INC.....	.....	2FE	.....49,301	...	106.551	.....53,276	.....50,000	.....49,655	.....	.....69	.....	.....	.....4.125	.....4.344	JD.....	.....172	.....2,063	05/17/2011.	06/01/2021.	
	008117	AP	8	AETNA INC.....	.....	2FE	.....192,388	...	98.240	.....196,479	.....200,000	.....194,323	.....	.....863	.....	.....	.....2.750	.....3.312	MN.....	.....703	.....5,500	09/17/2014.	11/15/2022.	
	00817Y	AM	0	AETNA INC NEW.....	.....	2FE	.....34,985	...	95.402	.....38,161	.....40,000	.....35,240	.....	.....89	.....	.....	.....4.125	.....5.006	MN.....	.....211	.....1,650	11/02/2012.	11/15/2042.	
	00817Y	AU	2	AETNA INC NEW.....	.....	2FE	.....59,728	...	99.547	.....59,728	.....60,000	.....59,728	.....	.....1	.....266	.....	.....2.400	.....2.524	JD.....	.....64	.....744	06/02/2016.	06/15/2021.	
	00817Y	AV	0	AETNA INC NEW.....	.....	2FE	.....49,250	...	98.501	.....49,250	.....50,000	.....49,250	.....	.....(33)	.....1,718	.....	.....2.800	.....3.081	JD.....	.....62	.....723	10/06/2016.	06/15/2023.	
	00817Y	AW	8	AETNA INC NEW.....	.....	2FE	.....128,605	...	98.927	.....128,605	.....130,000	.....128,605	.....	.....(78)	.....3,943	.....	.....3.200	.....3.361	JD.....	.....185	.....2,149	08/31/2016.	06/15/2026.	
	00817Y	AY	4	AETNA INC NEW.....	.....	2FE	.....19,917	...	100.265	.....20,053	.....20,000	.....19,919	.....	.....2	.....	.....	.....4.250	.....4.327	JD.....	.....38	.....439	06/02/2016.	06/15/2036.	
	001055	AN	2	AFLAC INC.....	.....	1FE	.....301,053	...	100.351	.....301,053	.....300,000	.....301,053	.....	.....(363)	.....168	.....	.....2.400	.....2.299	MS.....	.....2,120	.....7,200	04/30/2015.	03/16/2020.	
	00846U	AH	4	AGILENT TECHNOLOGIES INC.....	.....	2FE	.....91,529	...	100.198	.....100,198	.....100,000	.....94,079	.....	.....887	.....	.....	.....3.200	.....4.423	AO.....	.....800	.....3,200	04/08/2013.	10/01/2022.	
	00846U	AJ	0	AGILENT TECHNOLOGIES INC.....	.....	2FE	.....47,391	...	102.884	.....51,442	.....50,000	.....48,094	.....	.....245	.....	.....	.....3.875	.....4.608	JJ.....	.....893	.....1,938	06/18/2013.	07/15/2023.	
	001192	AJ	2	AGL CAP CORP.....	.....	2FE	.....98,483	...	102.777	.....102,777	.....100,000	.....99,217	.....	.....150	.....	.....	.....3.500	.....3.717	MS.....	.....1,031	.....3,500	09/15/2011.	09/15/2021.	
	00912X	AL	8	AIR LEASE CORP.....	.....	2FE	.....64,908	...	101.696	.....66,102	.....65,000	.....64,962	.....	.....18	.....	.....	.....3.375	.....3.434	JJ.....	.....1,012	.....2,194	11/12/2013.	01/15/2019.	

**SCHEDULE D - PART 1**

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

E10.15

1			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
			F	o	r			R	F			U	C	O	T	R	E	W	A	A	A	S
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00912X AQ 7	AIR LEASE CORP.....		.....	..	.....	2FE	49,111	...103.005	.....51,502	.....50,000	.....49,243	.....	.....132	.....	.....	3.750	4.125	FA.....	.....781	.....1,875	01/07/2015.	02/01/2022.
00912X AT 1	AIR LEASE CORP.....		.....	..	.....	2FE	23,885	...95.539	.....23,885	.....25,000	.....23,885	.....	.....17	.....797	.....	3.000	3.794	MS.....	.....283	.....	08/08/2016.	09/15/2023.
009158 AS 5	AIR PRODS & CHEMS INC.....		.....	..	.....	1FE	24,466	...99.977	.....24,994	.....25,000	.....24,886	.....	.....142	.....	.....	1.200	1.793	AO.....	.....63	.....300	09/06/2012.	10/15/2017.
009363 AM 4	AIRGAS INC.....		.....	..	.....	1FE	90,763	...100.514	.....100,514	.....100,000	.....93,517	.....	.....956	.....	.....	2.900	4.199	MN.....	.....371	.....3,050	11/19/2012.	11/15/2022.
010392 FG 8	ALABAMA PWR CO.....		.....	..	.....	1FE	44,673	...99.498	.....49,749	.....50,000	.....44,966	.....	.....102	.....	.....	4.100	4.852	JJ.....	.....945	.....2,050	01/10/2012.	01/15/2042.
017175 AC 4	ALLEGHANY CORP DEL.....		.....	..	.....	2FE	14,985	...108.405	.....16,261	.....15,000	.....14,991	.....	.....1	.....	.....	4.950	5.025	JD.....	.....8	.....743	06/21/2012.	06/27/2022.
020002 AX 9	ALLSTATE CORP.....		.....	..	.....	1FE	121,911	...111.749	.....111,749	.....100,000	.....107,410	.....	.....(2,909)	.....	.....	7.450	4.186	MN.....	.....931	.....7,450	07/19/2011.	05/16/2019.
02079K AA 5	ALPHABET INC.....		.....	..	.....	1FE	106,047	...106.047	.....106,047	.....100,000	.....106,047	.....	.....(1,245)	.....2,347	.....	3.625	2.183	MN.....	.....423	.....3,625	04/27/2016.	05/19/2021.
02079K AC 1	ALPHABET INC.....		.....	..	.....	1FE	45,893	...91.786	.....45,893	.....50,000	.....45,893	.....	.....38	.....3,105	.....	1.998	3.009	FA.....	.....394	.....	08/02/2016.	08/15/2026.
021441 AE 0	ALTERA CORP.....		.....	..	.....	1FE	14,873	...101.727	.....15,259	.....15,000	.....14,949	.....	.....26	.....	.....	2.500	2.705	MN.....	.....48	.....375	10/29/2013.	11/15/2018.
021441 AF 7	ALTERA CORP.....		.....	..	.....	1FE	295,856	...107.584	.....295,856	.....275,000	.....295,856	.....	.....(1,314)	.....11,113	.....	4.100	2.897	MN.....	.....1,441	.....5,945	09/14/2016.	11/15/2023.
02209S AL 7	ALTRIA GROUP INC.....		.....	..	.....	1FE	99,575	...108.980	.....108,980	.....100,000	.....99,791	.....	.....42	.....	.....	4.750	4.862	MN.....	.....739	.....4,750	05/02/2011.	05/05/2021.
02209S AS 2	ALTRIA GROUP INC.....		.....	..	.....	1FE	48,871	...105.662	.....52,831	.....50,000	.....49,158	.....	.....100	.....	.....	4.000	4.324	JJ.....	.....833	.....2,000	10/28/2013.	01/31/2024.
02209S AT 0	ALTRIA GROUP INC.....		.....	..	.....	1FE	101,140	...101.140	.....101,140	.....100,000	.....101,140	.....	.....(223)	.....1,799	.....	2.625	2.247	JJ.....	.....1,218	.....	10/06/2016.	01/14/2020.
02209S AU 7	ALTRIA GROUP INC.....		.....	..	.....	1FE	37,879	...94.698	.....37,879	.....40,000	.....37,879	.....	.....4	.....1,961	.....	2.625	3.293	MS.....	.....306	.....	09/13/2016.	09/16/2026.
023135 AL 0	AMAZON COM INC.....		.....	..	.....	1FE	538,650	...101.970	.....540,442	.....530,000	.....535,267	.....	.....(1,722)	.....	.....	2.600	2.260	JD.....	.....995	.....13,780	01/06/2015.	12/05/2019.
023135 AP 1	AMAZON COM INC.....		.....	..	.....	1FE	49,588	...110.066	.....55,033	.....50,000	.....49,614	.....	.....13	.....	.....	4.800	4.924	JD.....	.....173	.....2,400	12/02/2014.	12/05/2034.
023608 AF 9	AMEREN CORP.....		.....	..	.....	2FE	34,867	...100.537	.....35,188	.....35,000	.....34,893	.....	.....26	.....	.....	2.700	2.803	MN.....	.....121	.....921	11/17/2015.	11/15/2020.
025816 AX 7	AMERICAN EXPRESS CO.....		.....	..	.....	1FE	483,408	...102.984	.....489,172	.....475,000	.....475,870	.....	.....(1,031)	.....	.....	6.150	6.000	FA.....	.....9,981	.....29,213	11/14/2007.	08/28/2017.
025816 AY 5	AMERICAN EXPRESS CO.....		.....	..	.....	1FE	99,617	...106.269	.....106,269	.....100,000	.....99,938	.....	.....47	.....	.....	7.000	7.178	MS.....	.....1,983	.....7,000	03/12/2008.	09/19/2018.
025816 BK 4	AMERICAN EXPRESS CO.....		.....	..	.....	1FE	97,640	...100.415	.....100,415	.....100,000	.....97,961	.....	.....215	.....	.....	3.625	3.965	JD.....	.....262	.....3,625	06/30/2015.	12/05/2024.
0258M0 DT 3	AMERICAN EXPRESS CR CORP MTNBE.....		.....	..	.....	1FE	59,541	...99.944	.....59,966	.....60,000	.....59,641	.....	.....100	.....	.....	2.375	2.576	MN.....	.....139	.....1,425	05/20/2015.	05/26/2020.
0258M0 DX 4	AMERICAN EXPRESS CR CORP MTNBE.....		.....	..	.....	1FE	100,836	...100.836	.....100,836	.....100,000	.....100,836	.....	.....(151)	.....1,630	.....	2.600	2.377	MS.....	.....773	.....	10/06/2016.	09/14/2020.
0258M0 EC 9	AMERICAN EXPRESS CR CORP MTNBE.....		.....	..	.....	1FE	34,658	...99.024	.....34,658	.....35,000	.....34,658	.....	.....2	.....302	.....	1.700	2.067	AO.....	.....99	.....	10/26/2016.	10/30/2019.
02665W AC 5	AMERICAN HONDA FIN CORP MTN.....		.....	..	.....	1FE	24,897	...100.782	.....25,196	.....25,000	.....24,960	.....	.....22	.....	.....	2.125	2.229	AO.....	.....120	.....531	10/03/2013.	10/10/2018.
02665W AU 5	AMERICAN HONDA FIN CORP MTN.....		.....	..	.....	1FE	99,512	...99.723	.....99,723	.....100,000	.....99,624	.....	.....112	.....	.....	2.150	2.285	MS.....	.....645	.....2,150	03/10/2015.	03/13/2020.
02665W AW 1	AMERICAN HONDA FIN CORP MTN.....		.....	..	.....	1FE	69,640	...100.218	.....70,153	.....70,000	.....69,780	.....	.....140	.....	.....	1.600	1.817	JJ.....	.....523	.....1,117	07/09/2015.	07/13/2018.
02665W AZ 4	AMERICAN HONDA FIN CORP MTN.....		.....	..	.....	1FE	49,968	...100.517	.....50,259	.....50,000	.....49,975	.....	.....6	.....	.....	2.450	2.479	MS.....	.....330	.....1,225	09/21/2015.	09/24/2020.
02665W BF 7	AMERICAN HONDA FIN CORP MTN.....		.....	..	.....	1FE	77,045	...96.306	.....77,045	.....80,000	.....77,045	.....	.....2	.....2,931	.....	1.650	2.534	JJ.....	.....620	.....	07/07/2016.	07/12/2021.
026874 DD 6	AMERICAN INTL GROUP INC.....		.....	..	.....	2FE	181,162	...100.645	.....181,162	.....180,000	.....181,162	.....	.....(135)	.....963	.....	3.750	3.695	JJ.....	.....3,206	.....3,375	05/11/2016.	07/10/2025.
026874 DH 7	AMERICAN INTL GROUP INC.....		.....	..	.....	2FE	101,758	...101.758	.....101,758	.....100,000	.....101,758	.....	.....(125)	.....4,465	.....	3.900	3.708	AO.....	.....975	.....	10/13/2016.	04/01/2026.
03027X AA 8	AMERICAN TOWER CORP NEW.....		.....	..	.....	2FE	26,212	...106.787	.....26,697	.....25,000	.....25,909	.....	.....(155)	.....	.....	4.700	3.959	MS.....	.....346	.....1,175	08/08/2014.	03/15/2022.
03027X AC 4	AMERICAN TOWER CORP NEW.....		.....	..	.....	2FE	51,215	...102.195	.....51,097	.....50,000	.....50,729	.....	.....(329)	.....	.....	3.400	2.707	FA.....	.....642	.....1,700	07/06/2015.	02/15/2019.
03027X AD 2	AMERICAN TOWER CORP NEW.....		.....	..	.....	2FE	105,852	...107.666	.....107,666	.....100,000	.....105,232	.....	.....(620)	.....	.....	5.000	4.187	FA.....	.....1,889	.....5,000	03/10/2015.	02/15/2024.
03040W AL 9	AMERICAN WTR CAP CORP.....		.....	..	.....	1FE	34,953	...102.335	.....35,817	.....35,000	.....34,963	.....	.....4	.....	.....	3.400	3.444	MS.....	.....397	.....1,190	08/11/2014.	03/01/2025.
03076C AD 8	AMERIPRISE FINL 7.3% DUE 06-28-20.....		.....	..	.....	1FE	74,978	...112.242	.....84,182	.....75,000	.....74,993	.....	.....2	.....	.....	7.300	7.437	JD.....	.....	.....5,475	06/03/2009.	06/28/2019.
03076C AE 6	AMERIPRISE FINL INC.....		.....	..	.....	1FE	9,976	...108.391	.....10,839	.....10,000	.....9,991	.....	.....3	.....	.....	5.300	5.402	MS.....	.....156	.....530	03/08/2010.	03/15/2020.
03076C AF 3	AMERIPRISE FINL INC.....		.....	..	.....	1FE	99,518	...104.875	.....104,875	.....100,000	.....99,655	.....	.....43	.....	.....	4.000	4.100	AO.....	.....844	.....4,000	09/03/2013.	10/15/2023.
03073E AK 1	AMERISOURCEBERGEN CORP.....		.....	..	.....	1FE	24,821	...99.964	.....24,991	.....25,000	.....24,951	.....	.....130	.....	.....	1.150	1.686	MN.....	.....37	.....288	05/19/2014.	05/15/2017.
03073E AL 9	AMERISOURCEBERGEN CORP.....		.....	..	.....	1FE	146,501	...100.608	.....150,912	.....150,000	.....146,864	.....	.....363	.....	.....	3.400	3.762	MN.....	.....652	.....5,100	01/06/2015.	05/15/2024.
030955 AM 0	AMERITECH CAP FUNDING CORP.....		.....	..	.....	2FE	5,383	...104.535	.....5,227	.....5,000	.....5,198	.....	.....(185)	.....	.....	6.450	2.587	JJ.....	.....149	.....323	09/10/2015.	01/15/2018.
031162 AV 2	AMGEN INC.....		.....	..	.....	2FE	141,441	...101.834	.....142,567	.....140,000	.....140,086	.....	.....(199)	.....	.....	5.850	5.780	JD.....	.....683	.....8,190	09/05/2008.	06/01/2017.

**SCHEDULE D - PART 1**

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

E10.16

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification				For ei g n	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
					Bond CHAR																	
	031162 AW 0	AMGEN INC.....	.....	.....	.....	2FE	49,947	119.570	59,785	50,000	49,954		1			6.375	6.485	JD	266	3,188	05/24/2007.	06/01/2037.
	031162 BA 7	AMGEN INC.....	.....	.....	.....	2FE	9,953	121.326	12,133	10,000	9,959		1			6.400	6.539	FA	267	640	01/13/2009.	02/01/2039.
	031162 BM 1	AMGEN INC.....	.....	.....	.....	2FE	99,720	104.682	104,682	100,000	99,850		27			3.875	3.947	MN	495	3,875	11/07/2011.	11/15/2021.
	031162 BR 0	AMGEN INC.....	.....	.....	.....	2FE	34,724	100.010	35,004	35,000	34,954		116			1.250	1.594	MN	47	438	09/12/2014.	05/22/2017.
	031162 BU 3	AMGEN INC.....	.....	.....	.....	2FE	49,790	100.772	50,386	50,000	49,883		47			2.200	2.314	MN	119	1,100	05/19/2014.	05/22/2019.
	031162 BV 1	AMGEN INC.....	.....	.....	.....	2FE	299,888	101.724	305,171	300,000	299,900		12			3.625	3.663	MN	1,178	10,875	01/06/2015.	05/22/2024.
	032095 AE 1	AMPHENOL CORP NEW.....	.....	.....	.....	2FE	24,719	101.547	25,387	25,000	24,765		45			3.125	3.371	MS	230	781	09/09/2014.	09/15/2021.
	032511 AY 3	ANADARKO PETE CORP.....	.....	.....	.....	3FE	244,251	119.017	255,886	215,000	244,178		(72)			6.450	5.400	MS	4,083		11/30/2016.	09/15/2036.
	032511 BG 1	ANADARKO PETE CORP.....	.....	.....	.....	3FE	16,028	129.462	19,419	15,000	16,010		(17)			7.950	7.468	JD	53	1,193	02/09/2015.	06/15/2039.
	032510 AC 3	ANADARKO PETROLEUM CORPORATION.....	.....	.....	.....	2FE	9,200	114.529	11,453	10,000	9,214		14			6.200	7.002	MS	183	620	09/17/2014.	03/15/2040.
	035229 DC 4	ANHEUSER BUSCH COS INC.....	.....	.....	.....	2FE	51,250	127.436	63,718	50,000	51,069		(25)			6.450	6.362	MS	1,075	3,225	08/31/2007.	09/01/2037.
	035229 DD 2	ANHEUSER BUSCH COS INC.....	.....	.....	.....	2FE	233,121	103.910	238,994	230,000	230,481		(439)			5.500	5.361	JJ	5,833	12,650	04/08/2008.	01/15/2018.
	035242 AE 6	ANHEUSER BUSCH INBEV FIN INC.....	.....	.....	.....	1FE	198,844	100.619	201,238	200,000	199,210		366			2.150	2.359	FA	1,792	4,300	01/22/2014.	02/01/2019.
	035242 AJ 5	ANHEUSER BUSCH INBEV FIN INC.....	.....	.....	.....	1FE	44,859	100.575	45,259	45,000	44,885		25			2.650	2.735	FA	497	616	01/13/2016.	02/01/2021.
	035242 AL 0	ANHEUSER BUSCH INBEV FIN INC.....	.....	.....	.....	2FE	203,546	101.773	203,546	200,000	203,546		(358)	6,402		3.300	3.001	FA	2,750		10/06/2016.	02/01/2023.
	035242 AN 6	ANHEUSER BUSCH INBEV FIN INC.....	.....	.....	.....	2FE	302,644	108.087	302,644	280,000	302,644		(378)	9,123		4.900	4.453	FA	5,717	7,089	04/28/2016.	02/01/2046.
	035242 AP 1	ANHEUSER BUSCH INBEV FIN INC.....	.....	.....	.....	2FE	563,430	101.519	563,430	555,000	563,430		(1,059)	24,733		3.650	3.484	FA	8,441	1,037	08/31/2016.	02/01/2026.
	03524B AF 3	ANHEUSER-BUSCH INBEV S.A.....	.....	.....	.....	1FE	99,394	104.005	104,005	100,000	99,405		11			4.625	4.718	FA	1,927	4,625	01/22/2014.	02/01/2044.
	037411 BC 8	APACHE CORP.....	.....	.....	.....	2FE	78,285	98.582	98,582	100,000	78,605		320			4.250	5.917	JJ	1,960	4,250	01/07/2015.	01/15/2044.
	037735 CT 2	APPALACHIAN PWR CO.....	.....	.....	.....	2FE	47,070	101.471	50,736	50,000	47,120		50			4.400	4.837	MN	281	2,200	05/05/2014.	05/15/2044.
	037833 AK 6	APPLE INC.....	.....	.....	.....	1FE	68,160	97.372	68,160	70,000	68,160		(88)	3,015		2.400	2.877	MN	271	840	06/27/2016.	05/03/2023.
	037833 AQ 3	APPLE INC.....	.....	.....	.....	1FE	25,272	100.949	25,237	25,000	25,172		(71)			2.100	1.808	MN	80	525	07/29/2015.	05/06/2019.
	037833 AS 9	APPLE INC.....	.....	.....	.....	1FE	645,045	103.004	643,774	625,000	642,519		(1,719)			3.450	3.047	MN	3,294	19,665	12/14/2016.	05/06/2024.
	037833 AT 7	APPLE INC.....	.....	.....	.....	1FE	262,226	103.548	269,224	260,000	262,185		(41)			4.450	4.445	MN	1,768	11,570	02/27/2015.	05/06/2044.
	037833 AZ 3	APPLE INC.....	.....	.....	.....	1FE	14,414	96.091	14,414	15,000	14,414		(20)	948		2.500	3.071	FA	148	188	07/07/2016.	02/09/2025.
	037833 BU 3	APPLE INC.....	.....	.....	.....	1FE	150,935	100.623	150,935	150,000	150,935		(289)	5,955		2.850	2.758	FA	1,520	214	10/06/2016.	02/23/2023.
	037833 BW 9	APPLE INC.....	.....	.....	.....	1FE	9,953	106.793	10,679	10,000	9,954		1			4.500	4.587	FA	160	225	02/16/2016.	02/23/2036.
	037833 BX 7	APPLE INC.....	.....	.....	.....	1FE	53,992	107.985	53,992	50,000	53,992		(34)	3,623		4.650	4.217	FA	827		10/06/2016.	02/23/2046.
	037833 BY 5	APPLE INC.....	.....	.....	.....	1FE	80,042	100.053	80,042	80,000	80,042		(254)	3,537		3.250	3.270	FA	924	1,300	04/04/2016.	02/23/2026.
	037833 BZ 2	APPLE INC.....	.....	.....	.....	1FE	93,855	93.855	93,855	100,000	93,855		(39)	7,247		2.450	3.225	FA	1,000		08/12/2016.	08/04/2026.
	039483 BH 4	ARCHER DANIELS MIDLAND CO.....	.....	.....	.....	1FE	80,766	97.936	93,039	95,000	81,466		245			4.016	5.058	AO	795	3,815	02/07/2013.	04/16/2043.
	039483 AY 8	ARCHER DANIELS MIDLAND CO NT 5 45.....	.....	.....	2	1FE	39,999	104.748	41,899	40,000	40,000		0			5.450	5.524	MS	642	2,180	02/28/2008.	03/15/2018.
	040555 CN 2	ARIZONA PUB SVC CO.....	.....	.....	.....	1FE	90,967	105.020	99,769	95,000	91,187		77			4.500	4.832	AO	1,069	4,275	01/10/2012.	04/01/2042.
	040555 CR 3	ARIZONA PUB SVC CO.....	.....	.....	.....	1FE	24,765	100.117	25,029	25,000	24,821		56			2.200	2.461	JJ	254	550	01/07/2015.	01/15/2020.
	042735 BB 5	ARROW ELECTRS INC.....	.....	.....	.....	2FE	14,922	101.139	15,171	15,000	14,981		16			3.000	3.136	MS	150	450	02/12/2013.	03/01/2018.
	00206R AX 0	AT&T INC.....	.....	.....	.....	2FE	195,651	105.758	195,651	185,000	195,651		(1,997)	148		4.450	3.057	MN	1,052	8,233	02/16/2016.	05/15/2021.
	00206R BA 9	AT&T INC.....	.....	.....	.....	2FE	26,029	104.115	26,029	25,000	26,029		(8)	1,165		5.550	5.319	FA	524		10/28/2016.	08/15/2041.
	00206R CE 0	AT&T INC.....	.....	.....	.....	2FE	65,724	101.115	65,724	65,000	65,724		(238)	3,948		3.900	3.757	MS	775	1,268	08/04/2016.	03/11/2024.
	00206R CN 0	AT&T INC.....	.....	.....	.....	2FE	226,498	96.382	226,498	235,000	226,498		662	2,788		3.400	3.949	MN	1,021	6,970	09/09/2016.	05/15/2025.
	00206R CR 1	AT&T INC.....	.....	.....	.....	2FE	29,762	99.206	29,762	30,000	29,762		(73)	849		2.800	3.029	FA	313	439	06/23/2016.	02/17/2021.
	00206R CS 9	AT&T INC.....	.....	.....	.....	2FE	151,278	100.852	151,278	150,000	151,278		(254)	5,913		3.600	3.474	FA	2,010		10/06/2016.	02/17/2023.
	00206R CT 7	AT&T INC.....	.....	.....	.....	2FE	166,949	101.257	167,073	165,000	166,930		(19)			4.125	4.010	FA	2,533		11/22/2016.	02/17/2026.
	00206R DB 5	AT&T INC.....	.....	.....	.....	2FE	61,508	102.514	61,508	60,000	61,508		(18)	43		3.800	3.298	MS	671		12/07/2016.	03/15/2022.

**SCHEDULE D - PART 1**

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

E10.17

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
00206R	DC	3	AT&T INC.....	.....	.....	.....	..	.....	2FE	119,880	104.244	119,880	115,000	119,880		(600)	1,612		4.450	3.811	AO.....	1,279	5,118	03/22/2016.	04/01/2024.		
00206R	DE	9	AT&T INC.....	.....	.....	.....	..	.....	2FE	33,152	113.936	34,181	30,000	33,102		(50)			6.350	5.629	MS.....	561	953	03/22/2016.	03/15/2040.		
00206R	DF	6	AT&T INC.....	.....	.....	.....	..	.....	2FE	10,695	109.911	10,991	10,000	10,684		(11)			6.000	5.555	FA.....	227	300	03/21/2016.	08/15/2040.		
00206R	DG	4	AT&T INC.....	.....	.....	.....	..	.....	2FE	48,878	115.162	51,823	45,000	48,822		(56)			6.375	5.804	MS.....	956	1,434	03/21/2016.	03/01/2041.		
00206R	DJ	8	AT&T INC.....	.....	.....	.....	..	.....	2FE	101,539	89.857	101,539	113,000	101,539		(0)	11,929		4.500	5.224	MS.....	1,610		12/21/2016.	03/09/2048.		
053332	AP	7	AUTOZONE INC.....	.....	.....	.....	..	.....	2FE	58,859	99.020	64,363	65,000	60,526		580			3.125	4.393	JJ.....	937	2,031	04/18/2013.	07/15/2023.		
053332	AU	6	AUTOZONE INC.....	.....	.....	.....	..	.....	2FE	9,909	99.087	9,909	10,000	9,909		2	86		1.625	2.042	AO.....	32	81	04/18/2016.	04/21/2019.		
05348E	AN	9	AVALONBAY CMNTYS INC MTN BE.....	.....	.....	.....	..	.....	1FE	115,240	111.243	111,243	100,000	108,266		(2,402)			6.100	3.387	MS.....	1,796	6,100	06/22/2012.	03/15/2020.		
05348E	AS	8	AVALONBAY CMNTYS INC MTN BE.....	.....	.....	.....	..	.....	1FE	24,932	103.838	25,960	25,000	24,962		9			3.625	3.703	AO.....	227	906	09/16/2013.	10/01/2020.		
057224	BC	0	BAKER HUGHES INC.....	.....	.....	.....	..	.....	2FE	255,354	102.141	255,354	250,000	255,354		(1,081)	2,548		3.200	2.722	FA.....	3,022	4,000	04/28/2016.	08/15/2021.		
059165	ED	8	BALTIMORE GAS & ELEC CO.....	.....	.....	.....	..	.....	1FE	24,820	103.829	25,957	25,000	24,882		22			3.500	3.639	MN.....	112	875	11/10/2011.	11/15/2021.		
059165	EG	1	BALTIMORE GAS & ELEC CO.....	.....	.....	.....	..	.....	1FE	46,684	93.368	46,684	50,000	46,684		5	3,171		2.400	3.232	FA.....	443		08/15/2016.	08/15/2026.		
06051G	EH	8	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	91,084	108.904	108,904	100,000	95,201		928			5.000	6.372	MN.....	667	5,000	05/10/2011.	05/13/2021.		
06051G	ET	2	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	99,873	100.230	100,230	100,000	99,935		62			2.000	2.075	JJ.....	944	2,000	03/19/2013.	01/11/2018.		
06051G	EU	9	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	150,501	100.334	150,501	150,000	150,501		(171)	4,257		3.300	3.265	JJ.....	2,338		10/06/2016.	01/11/2023.		
06051G	EX	3	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	652,118	100.855	655,556	650,000	651,439		(680)			2.600	2.503	JJ.....	7,793	16,900	12/09/2015.	01/15/2019.		
06051G	FB	0	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	511,075	103.925	519,626	500,000	508,743		(1,060)			4.125	3.877	JJ.....	9,109	20,625	09/30/2014.	01/22/2024.		
06051G	FC	8	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	99,784	109.509	109,509	100,000	99,794		4			5.000	5.077	JJ.....	2,222	5,000	01/15/2014.	01/21/2044.		
06051G	FF	1	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	306,815	103.134	309,402	300,000	306,094		(721)			4.000	3.712	AO.....	3,000	12,000	01/06/2015.	04/01/2024.		
06051G	FP	9	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	193,124	99.549	199,098	200,000	193,997		587			3.950	4.433	AO.....	1,536	7,900	06/30/2015.	04/21/2025.		
06051G	FS	3	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	101,683	101.683	101,683	100,000	101,683		(144)	4,322		3.875	3.678	FA.....	1,615		10/06/2016.	08/01/2025.		
06051G	FW	4	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	44,691	99.314	44,691	45,000	44,691		1	300		2.625	2.815	AO.....	236	591	04/14/2016.	04/19/2021.		
06053F	AA	7	BANK AMER CORP.....	.....	.....	.....	..	.....	2FE	39,968	104.460	41,784	40,000	39,977		3			4.100	4.152	JJ.....	715	1,640	07/18/2013.	07/24/2023.		
06051G	DX	4	BANK AMER FDG CORP.....	.....	.....	.....	..	.....	2FE	47,638	104.776	52,388	50,000	49,419		404			5.650	6.682	MN.....	471	2,825	06/10/2008.	05/01/2018.		
06406F	AC	7	BANK NEW YORK MELLON CORP.....	.....	.....	.....	..	.....	1FE	240,753	96.301	240,753	250,000	240,753		(247)	13,905		2.800	3.289	MN.....	1,108	3,539	06/08/2016.	05/04/2026.		
06406H	BY	4	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	..	.....	1FE	84,943	104.147	88,525	85,000	84,971		6			3.550	3.590	MS.....	821	3,018	09/16/2011.	09/23/2021.		
06406H	CE	7	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	..	.....	1FE	97,488	99.914	99,914	100,000	99,322		623			1.300	1.955	JJ.....	563	1,300	10/18/2012.	01/25/2018.		
06406H	CJ	6	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	..	.....	1FE	97,896	99.759	99,759	100,000	99,389		507			1.350	1.884	MS.....	431	1,350	03/04/2013.	03/06/2018.		
06406H	CP	2	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	..	.....	1FE	99,120	100.442	100,442	100,000	99,632		174			2.100	2.299	JJ.....	968	2,100	11/13/2013.	01/15/2019.		
06406H	DD	8	BANK NEW YORK MTN BK ENT.....	.....	.....	.....	..	.....	1FE	100,728	100.728	100,728	100,000	100,728		(171)	1,999		2.600	2.404	FA.....	968		10/06/2016.	08/17/2020.		
067383	AD	1	BARD C R INC.....	.....	.....	.....	..	.....	1FE	57,882	99.794	59,876	60,000	59,436		530			1.375	2.308	JJ.....	380	825	10/25/2012.	01/15/2018.		
06849R	AF	9	BARRICK NORTH AMERICA FIN LLC.....	.....	.....	.....	..	.....	2FE	70,937	105.086	83,018	79,000	72,218		1,282			4.400	6.789	MN.....	290	4,063	01/07/2015.	05/30/2021.		
07177M	AD	5	BAXALTA INC.....	.....	.....	.....	..	.....	2FE	69,978	99.975	69,983	70,000	69,981		3			2.875	2.904	JD.....	45	2,013	06/03/2016.	06/23/2020.		
07330M	AA	5	BB&T BRH BKG & TR CO GLOBAL BK.....	.....	.....	.....	..	.....	1FE	256,908	102.763	256,908	250,000	256,908		(693)	16,401		3.800	3.496	AO.....	1,583	4,750	08/31/2016.	10/30/2026.		
054937	AG	2	BB&T CORP.....	.....	.....	.....	..	.....	1FE	120,406	101.566	126,957	125,000	124,737		509			4.900	5.406	JD.....		6,125	02/06/2006.	06/30/2017.		
05531F	AM	5	BB&T CORPORATION.....	.....	.....	.....	..	.....	1FE	77,894	99.835	79,868	80,000	79,444		528			1.450	2.147	JJ.....	545	1,160	11/14/2012.	01/12/2018.		
05531F	AN	3	BB&T CORPORATION.....	.....	.....	.....	..	.....	1FE	99,004	100.517	100,517	100,000	99,662		224			2.050	2.299	JD.....	68	2,050	06/14/2013.	06/19/2018.		
073730	AF	0	BEAM INC.....	.....	.....	.....	..	.....	2FE	49,247	99.746	49,873	50,000	49,549		301			1.750	2.399	JD.....	39	875	06/03/2013.	06/15/2018.		
073902	PR	3	BEAR STEARNS COS INC.....	.....	.....	.....	..	.....	1FE	206,065	103.595	217,549	210,000	209,600		500			6.400	6.774	AO.....	3,323	13,440	11/26/2007.	10/02/2017.		
073902	RU	4	BEAR STEARNS COS INC.....	.....	.....	.....	..	.....	1FE	19,945	105.824	21,165	20,000	19,992		7			7.250	7.422	FA.....	604	1,450	01/29/2008.	02/01/2018.		
075887	AW	9	BECTON DICKINSON & CO.....	.....	.....	.....	..	.....	2FE	99,840	102.818	102,818	100,000	99,906		23			3.250	3.303	MN.....	442	3,250	09/19/2012.	11/12/2020.		
075887	BA	6	BECTON DICKINSON & CO.....	.....	.....	.....	..	.....	2FE	96,936	102.523	102,523	100,000	98,007		370			3.125	3.608	MN.....	460	3,125	02/09/2012.	11/08/2021.		
075887	BE	8	BECTON DICKINSON & CO.....	.....	.....	.....	..	.....	2FE	31,000	101.461	31,453	31,000	31,000					2.675	2.693	JD.....	37	876	12/04/2014.	12/15/2019.		

**SCHEDULE D - PART 1**

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

E10.18

1		2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
075887	BG	3	BECTON DICKINSON & CO.....	----	2FE	25,000	103.595	25,899	25,000	25,000	-----	-----	-----	-----	4.685	4.740	JD.....	52	1,171	12/04/2014.	12/15/2044.
075887	BK	4	BECTON DICKINSON & CO.....	----	2FE	54,350	100.437	55,240	55,000	54,431	-----	81	-----	-----	3.300	3.518	MS.....	605	1,815	04/24/2015.	03/01/2023.
084659	AB	7	BERKSHIRE HATHAWAY ENERGY CO.....	----	1FE	200,545	100.272	200,545	200,000	200,545	-----	(311)	3,625	-----	2.400	2.321	FA.....	2,000	-----	10/06/2016.	02/01/2020.
084659	AD	3	BERKSHIRE HATHAWAY ENERGY CO.....	----	1FE	148,745	101.981	152,972	150,000	148,864	-----	119	-----	-----	3.500	3.641	FA.....	2,188	5,250	01/30/2015.	02/01/2025.
084664	BE	0	BERKSHIRE HATHAWAY FIN CORP.....	----	1FE	99,854	105.244	105,244	100,000	99,975	-----	17	-----	-----	5.400	5.493	MN.....	690	5,400	05/06/2008.	05/15/2018.
084664	BV	2	BERKSHIRE HATHAWAY FIN CORP.....	----	1FE	147,101	103.313	154,970	150,000	147,157	-----	56	-----	-----	4.300	4.471	MN.....	824	6,450	01/07/2015.	05/15/2043.
084670	BD	9	BERKSHIRE HATHAWAY INC DEL.....	----	1FE	49,998	100.052	50,026	50,000	50,000	-----	1	-----	-----	1.900	1.910	JJ.....	396	950	01/24/2012.	01/31/2017.
084670	BR	8	BERKSHIRE HATHAWAY INC DEL.....	----	1FE	44,831	99.625	44,831	45,000	44,831	-----	(118)	1,613	-----	2.750	2.836	MS.....	364	619	06/15/2016.	03/15/2023.
084670	BS	6	BERKSHIRE HATHAWAY INC DEL.....	----	1FE	149,026	99.351	149,026	150,000	149,026	-----	(142)	7,274	-----	3.125	3.233	MS.....	1,380	-----	10/06/2016.	03/15/2026.
09062X	AF	0	BIOGEN INC.....	----	2FE	94,776	102.956	97,809	95,000	94,800	-----	19	-----	-----	4.050	4.121	MS.....	1,133	3,848	09/10/2015.	09/15/2025.
09247X	AE	1	BLACKROCK INC.....	----	1FE	54,302	108.605	54,302	50,000	54,302	-----	(394)	723	-----	5.000	1.985	JD.....	146	1,250	10/06/2016.	12/10/2019.
09247X	AH	4	BLACKROCK INC.....	----	1FE	149,142	107.613	161,420	150,000	149,578	-----	85	-----	-----	4.250	4.368	MN.....	655	6,375	05/19/2011.	05/24/2021.
097023	AE	5	BOEING CO.....	----	1FE	196,566	153.352	230,028	150,000	187,533	-----	(1,536)	-----	-----	8.750	6.236	MS.....	3,865	13,125	12/30/2004.	09/15/2031.
097023	AZ	8	BOEING CO.....	----	1FE	108,719	108.719	108,719	100,000	108,719	-----	(800)	2,096	-----	4.875	1.992	FA.....	1,842	-----	10/06/2016.	02/15/2020.
097023	BJ	3	BOEING CO.....	----	1FE	43,362	96.875	43,594	45,000	43,520	-----	158	-----	-----	2.500	2.978	MS.....	375	1,125	02/18/2015.	03/01/2025.
10112R	AR	5	BOSTON PPTYS LTD PARTNERSHIP.....	----	2FE	110,291	110.291	110,291	100,000	110,291	-----	(748)	2,537	-----	5.625	2.822	MN.....	719	2,813	10/06/2016.	11/15/2020.
10112R	AU	8	BOSTON PPTYS LTD PARTNERSHIP.....	----	2FE	146,557	102.606	153,909	150,000	147,555	-----	346	-----	-----	3.850	4.199	FA.....	2,406	5,775	05/31/2012.	02/01/2023.
10112R	AV	6	BOSTON PPTYS LTD PARTNERSHIP.....	----	2FE	13,701	98.057	14,709	15,000	14,049	-----	121	-----	-----	3.125	4.270	MS.....	156	469	04/02/2013.	09/01/2023.
101137	AL	1	BOSTON SCIENTIFIC CORP.....	----	2FE	30,506	124.373	31,093	25,000	30,395	-----	(112)	-----	-----	7.375	5.764	JJ.....	850	1,844	08/02/2012.	01/15/2040.
101137	AM	9	BOSTON SCIENTIFIC CORP.....	----	2FE	34,984	101.097	35,384	35,000	34,994	-----	3	-----	-----	2.650	2.677	AO.....	232	928	08/08/2013.	10/01/2018.
101137	AN	7	BOSTON SCIENTIFIC CORP.....	----	2FE	51,873	103.745	51,873	50,000	51,873	-----	(126)	2,127	-----	4.125	3.528	AO.....	516	-----	10/06/2016.	10/01/2023.
101137	AP	2	BOSTON SCIENTIFIC CORP.....	----	2FE	49,740	101.491	50,746	50,000	49,796	-----	57	-----	-----	2.850	3.000	MN.....	182	1,425	05/07/2015.	05/15/2020.
110122	AV	0	BRISTOL MYERS SQUIBB CO.....	----	1FE	24,411	99.867	24,967	25,000	24,744	-----	114	-----	-----	1.750	2.249	MS.....	146	438	10/24/2013.	03/01/2019.
115637	AL	4	BROWN FORMAN CORP.....	----	1FE	12,624	91.841	13,776	15,000	12,760	-----	43	-----	-----	3.750	4.813	JJ.....	259	563	08/23/2013.	01/15/2043.
118230	AM	3	BUCKEYE PARTNERS L P.....	----	2FE	38,621	103.102	51,551	50,000	38,741	-----	120	-----	-----	5.850	8.033	MN.....	374	2,925	11/06/2013.	11/15/2043.
120568	AW	0	BUNGE LTD FIN CORP.....	----	2FE	39,777	101.783	40,713	40,000	39,820	-----	42	-----	-----	3.500	3.658	MN.....	144	1,400	11/19/2015.	11/24/2020.
12189L	AD	3	BURLINGTON NORTHN SANTA FE CP.....	----	1FE	19,913	106.591	21,318	20,000	19,957	-----	9	-----	-----	4.100	4.196	JD.....	68	820	05/16/2011.	06/01/2021.
12189L	AF	8	BURLINGTON NORTHN SANTA FE CP.....	----	1FE	255,513	104.436	261,090	250,000	254,614	-----	(899)	-----	-----	3.450	3.049	MS.....	2,540	8,625	12/09/2015.	09/15/2021.
12189L	AJ	0	BURLINGTON NORTHN SANTA FE CP.....	----	1FE	44,554	104.260	52,130	50,000	44,835	-----	99	-----	-----	4.400	5.201	MS.....	648	2,200	06/14/2013.	03/15/2042.
12189L	AL	5	BURLINGTON NORTHN SANTA FE CP.....	----	1FE	39,965	102.122	40,849	40,000	39,970	-----	5	-----	-----	3.050	3.088	MS.....	407	1,220	05/20/2015.	09/01/2022.
12189L	AT	8	BURLINGTON NORTHN SANTA FE CP.....	----	1FE	5,025	102.949	5,147	5,000	5,023	-----	(3)	-----	-----	3.400	3.360	MS.....	57	170	01/11/2016.	09/01/2024.
12189T	BA	1	BURLINGTON NORTHN SANTA FE CP.....	----	1FE	116,839	105.116	105,116	100,000	103,503	-----	(2,816)	-----	-----	5.750	2.797	MS.....	1,693	5,750	08/04/2011.	03/15/2018.
12673P	AD	7	CA INC.....	----	2FE	19,947	101.411	20,282	20,000	19,981	-----	11	-----	-----	2.875	2.958	FA.....	217	575	08/13/2013.	08/15/2018.
134429	AY	5	CAMPBELL SOUP CO.....	----	2FE	93,384	98.829	98,829	100,000	95,265	-----	756	-----	-----	2.500	3.468	FA.....	1,035	2,500	06/12/2014.	08/02/2022.
14040H	BF	1	CAPITAL ONE FINL CORP.....	----	2FE	201,295	101.302	202,604	200,000	201,159	-----	(136)	-----	-----	3.750	3.692	AO.....	1,396	7,500	01/06/2015.	04/24/2024.
14040H	BJ	3	CAPITAL ONE FINL CORP.....	----	2FE	246,838	100.333	250,832	250,000	247,102	-----	264	-----	-----	4.200	4.407	AO.....	1,808	10,500	12/09/2015.	10/29/2025.
14149Y	AU	2	CARDINAL HEALTH INC.....	----	2FE	14,975	100.274	15,041	15,000	14,998	-----	5	-----	-----	1.900	1.944	JD.....	13	285	05/16/2012.	06/15/2017.
14149Y	AW	8	CARDINAL HEALTH INC.....	----	2FE	32,682	98.823	34,588	35,000	32,796	-----	40	-----	-----	4.600	5.099	MS.....	474	1,610	02/19/2013.	03/15/2043.
14149Y	BB	3	CARDINAL HEALTH INC.....	----	2FE	24,130	99.130	24,783	25,000	24,145	-----	15	-----	-----	4.500	4.778	MN.....	144	1,125	11/07/2014.	11/15/2044.
14149Y	BE	7	CARDINAL HEALTH INC.....	----	2FE	99,928	103.283	103,283	100,000	99,937	-----	6	-----	-----	3.750	3.794	MS.....	1,104	3,750	06/16/2015.	09/15/2025.
144141	DA	3	CAROLINA PWR & LT CO.....	----	1FE	48,967	102.569	51,285	50,000	49,338	-----	128	-----	-----	3.000	3.333	MS.....	442	1,500	09/12/2011.	09/15/2021.
144141	DD	7	CAROLINA PWR & LT CO.....	----	1FE	46,117	99.988	49,994	50,000	46,322	-----	71	-----	-----	4.100	4.638	MS.....	604	2,050	03/07/2013.	03/15/2043.



**SCHEDULE D - PART 1**

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

E10.19

1	2				6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value													
CUSIP Identification	Description				NAIC Design- nation	Actual Cost			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14912L 3K 5	CATERPILLAR FINL SVCS MTNS BE.....	Code	4 F o r e i g n	Bond CHAR	1FE	99,978	102.922	102,922	100,000	99,998		3			5.850	5.939	MS.....	1,950	5,850	08/29/2007.	09/01/2017.
14912L 5Q 0	CATERPILLAR FINL SVCS MTNS BE.....				1FE	147,527	98.351	147,527	150,000	147,527		(151)	6,696		2.625	2.940	MS.....	1,313		10/06/2016.	03/01/2023.
149123 BS 9	CATERPILLAR INC DEL.....				1FE	49,895	115.981	57,990	50,000	49,904		2			5.200	5.282	MN.....	246	2,600	05/24/2011.	05/27/2041.
149123 BX 8	CATERPILLAR INC DEL.....				1FE	92,707	99.630	99,630	100,000	95,037		804			2.600	3.638	JD.....	36	2,600	06/21/2012.	06/26/2022.
149123 CB 5	CATERPILLAR INC DEL.....				1FE	57,183	96.082	65,336	68,000	57,753		199			3.803	4.893	FA.....	977	2,586	12/06/2012.	08/15/2042.
12505B AD 2	CBRE SVCS INC.....				2FE	249,094	99.638	249,094	250,000	249,094		(24)	4,110		4.875	4.985	MS.....	4,063		11/30/2016.	03/01/2026.
124857 AM 5	CBS CORP NEW.....				2FE	145,876	100.731	151,097	150,000	146,284		408			3.700	4.123	FA.....	2,097	5,550	10/22/2015.	08/15/2024.
151020 AK 0	CELGENE CORP.....				2FE	14,918	100.611	15,092	15,000	14,970		18			2.300	2.441	FA.....	130	345	08/01/2013.	08/15/2018.
151020 AL 8	CELGENE CORP.....				2FE	14,872	105.488	15,823	15,000	14,879		2			5.250	5.378	FA.....	298	788	08/01/2013.	08/15/2043.
151020 AN 4	CELGENE CORP.....				2FE	14,868	100.057	15,009	15,000	14,906		38			2.250	2.539	MN.....	43	338	05/06/2014.	05/15/2019.
151020 AQ 7	CELGENE CORP.....				2FE	101,146	101.146	101,146	100,000	101,146		(197)	1,996		2.875	2.558	FA.....	1,086		10/06/2016.	08/15/2020.
151020 AS 3	CELGENE CORP.....				2FE	258,649	101.431	258,649	255,000	258,649		(436)	3,195		3.875	3.714	FA.....	3,733	7,009	04/28/2016.	08/15/2025.
151020 AT 1	CELGENE CORP.....				2FE	34,998	100.402	35,141	35,000	34,999		1			2.125	2.138	FA.....	281	750	08/03/2015.	08/15/2018.
15189W AH 3	CENTERPOINT ENERGY RES CORP.....			2	2FE	27,614	113.144	28,286	25,000	27,559		(55)			5.850	5.163	JJ.....	674	1,463	09/15/2011.	01/15/2041.
161175 AX 2	CHARTER COMMUNICATIONS OPER.....				2FE	90,032	102.024	91,821	90,000	90,032		(1)			3.579	3.600	JJ.....	1,414		12/06/2016.	07/23/2020.
161175 AY 0	CHARTER COMMUNICATIONS OPER.....				2FE	171,376	105.393	173,898	165,000	171,333		(43)			4.908	4.414	JJ.....	3,554		12/06/2016.	07/23/2025.
161175 BB 9	CHARTER COMMUNICATIONS OPER.....				2FE	135,948	104.503	141,079	135,000	135,937		(10)			4.464	4.369	JJ.....	2,645		12/06/2016.	07/23/2022.
166764 AB 6	CHEVRON CORP NEW.....				1FE	58,882	98.136	58,882	60,000	58,882		(58)	1,624		2.355	2.716	JD.....	102	1,413	04/06/2016.	12/05/2022.
166764 AG 5	CHEVRON CORP NEW.....				1FE	165,166	100.965	166,593	165,000	165,130		(36)			2.427	2.418	JD.....	78	4,005	08/31/2015.	06/24/2020.
166764 AN 0	CHEVRON CORP NEW.....				1FE	109,496	100.997	111,097	110,000	109,609		114			2.193	2.335	MN.....	308	2,412	02/17/2016.	11/15/2019.
166764 AR 1	CHEVRON CORP NEW.....				1FE	99,667	99.667	99,667	100,000	99,667		(82)	1,465		1.961	2.081	MS.....	643		10/06/2016.	03/03/2020.
166764 AV 2	CHEVRON CORP NEW.....				1FE	24,800	99.902	24,975	25,000	24,891		91			1.365	1.750	MS.....	113	341	02/24/2015.	03/02/2018.
166764 BG 4	CHEVRON CORP NEW.....				1FE	223,071	99.143	223,071	225,000	223,071		(447)	7,114		2.100	2.320	MN.....	591	2,363	08/10/2016.	05/16/2021.
166764 BH 2	CHEVRON CORP NEW.....				1FE	174,281	99.589	174,281	175,000	174,281			719		1.561	1.746	MN.....	341	1,366	05/09/2016.	05/16/2019.
171232 AR 2	CHUBB CORP.....				1FE	24,777	105.527	26,382	25,000	24,961		26			5.750	5.955	MN.....	184	1,438	05/01/2008.	05/15/2018.
171232 AS 0	CHUBB CORP.....				1FE	24,704	134.035	33,509	25,000	24,741		5			6.500	6.700	MN.....	208	1,625	05/01/2008.	05/15/2038.
17275R AD 4	CISCO SYS INC.....				1FE	97,316	126.998	126,998	100,000	97,637		50			5.900	6.189	FA.....	2,229	5,900	02/13/2009.	02/15/2039.
17275R AH 5	CISCO SYS INC.....				1FE	160,761	107.174	160,761	150,000	160,761		(971)	2,040		4.450	2.015	JJ.....	3,078		10/06/2016.	01/15/2020.
17275R AP 7	CISCO SYS INC.....				1FE	99,818	102.328	102,328	100,000	99,887		25			2.900	2.950	MS.....	943	2,900	02/24/2014.	03/04/2021.
17275R AX 0	CISCO SYS INC.....				1FE	14,980	101.009	15,151	15,000	14,986		4			2.450	2.494	JD.....	16	368	06/10/2015.	06/15/2020.
17275R BB 7	CISCO SYS INC.....				1FE	498,861	99.772	498,861	500,000	498,861		(1,479)	5,995		1.600	1.715	FA.....	2,733	3,956	04/28/2016.	02/28/2019.
17275R BH 4	CISCO SYS INC.....				1FE	48,098	96.195	48,098	50,000	48,098		1	1,852		2.200	2.846	MS.....	309		11/02/2016.	09/20/2023.
17275R BJ 0	CISCO SYS INC.....				1FE	34,159	97.597	34,159	35,000	34,159		(3)	915		1.850	2.406	MS.....	182		10/13/2016.	09/20/2021.
172967 DR 9	CITIGROUP INC.....				2FE	22,738	116.035	23,207	20,000	22,661		(78)			6.125	5.113	FA.....	429	1,225	08/12/2014.	08/25/2036.
172967 EW 7	CITIGROUP INC.....				2FE	126,242	148.593	133,734	90,000	124,029		(776)			8.125	5.314	JJ.....	3,372	7,313	03/14/2013.	07/15/2039.
172967 FW 6	CITIGROUP INC.....				1FE	49,932	100.043	50,021	50,000	50,000		15			4.450	4.531	JJ.....	1,057	2,225	01/03/2012.	01/10/2017.
172967 FX 4	CITIGROUP INC.....				2FE	19,709	118.477	23,695	20,000	19,729		5			5.875	6.069	JJ.....	490	1,175	01/19/2012.	01/30/2042.
172967 GL 9	CITIGROUP INC.....				2FE	95,052	100.502	100,502	100,000	96,476		494			3.375	4.066	MS.....	1,125	3,375	02/14/2013.	03/01/2023.
172967 GS 4	CITIGROUP INC.....				2FE	196,659	99.787	199,574	200,000	198,938		776			1.750	2.167	MN.....	583	3,500	04/24/2013.	05/01/2018.
172967 HS 3	CITIGROUP INC.....				2FE	24,896	107.718	26,929	25,000	24,900		2			5.300	5.399	MN.....	202	1,325	04/29/2014.	05/06/2044.
172967 HU 8	CITIGROUP INC.....				2FE	49,925	100.686	50,343	50,000	49,945		20			2.500	2.561	JJ.....	528	1,250	07/22/2014.	07/29/2019.
172967 HV 6	CITIGROUP INC.....				2FE	99,039	100.775	100,775	100,000	99,134		95			4.000	4.177	FA.....	1,622	4,000	07/29/2014.	08/05/2024.
172967 JE 2	CITIGROUP INC.....				2FE	99,852	100.189	100,189	100,000	99,930		77			1.850	1.939	MN.....	190	1,850	11/18/2014.	11/24/2017.

**SCHEDULE D - PART 1**

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

E10.20

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967	JJ 1	CITIGROUP INC.....	.....	..	.....	2FE	.....103,772	...99.797	.....104,787	.....105,000	.....104,057	.....	.....285	.....	.....	.....2.400	.....2.719	FA.....	.....931	.....2,520	02/10/2015.	02/18/2020.
172967	JL 6	CITIGROUP INC.....	.....	..	.....	2FE	.....48,664	...99.340	.....49,670	.....50,000	.....48,785	.....	.....121	.....	.....	.....3.950	.....4.350	MS.....	.....521	.....1,938	03/19/2015.	03/26/2025.
172967	JN 2	CITIGROUP INC.....	.....	..	.....	2FE	.....59,405	...99.780	.....59,868	.....60,000	.....59,658	.....	.....252	.....	.....	.....1.700	.....2.151	AO.....	.....181	.....1,020	04/22/2015.	04/27/2018.
172967	JP 7	CITIGROUP INC.....	.....	..	.....	2FE	.....146,958	...97.972	.....146,958	.....150,000	.....146,958	.....	.....(77)	.....6.150	.....	.....3.300	.....3.616	AO.....	.....880	.....2,475	10/06/2016.	04/27/2025.
172967	KA 8	CITIGROUP INC.....	.....	..	.....	2FE	.....101,585	...101.585	.....101,585	.....100,000	.....101,585	.....	.....(73)	.....2.610	.....	.....4.450	.....4.310	MS.....	.....1,137	.....	10/06/2016.	09/29/2027.
172967	KG 5	CITIGROUP INC.....	.....	..	.....	2FE	.....298,456	...99.485	.....298,456	.....300,000	.....298,456	.....	.....33	.....1,179	.....	.....3.700	.....3.803	JJ.....	.....5,211	.....5,550	01/05/2016.	01/12/2026.
172967	KJ 9	CITIGROUP INC.....	.....	..	.....	2FE	.....84,832	...103.358	.....87,855	.....85,000	.....84,843	.....	.....11	.....	.....	.....4.600	.....4.678	MS.....	.....1,216	.....1,955	03/01/2016.	03/09/2026.
172967	KK 6	CITIGROUP INC.....	.....	..	.....	2FE	.....194,554	...99.771	.....194,554	.....195,000	.....194,554	.....	.....(9)	.....567	.....	.....2.700	.....2.776	MS.....	.....1,316	.....2,633	06/02/2016.	03/30/2021.
189054	AN 9	CLOROX CO DEL.....	.....	..	.....	2FE	.....24,912	...103.612	.....25,903	.....25,000	.....24,991	.....	.....11	.....	.....	.....5.950	.....6.087	AO.....	.....314	.....1,488	10/03/2007.	10/15/2017.
12572Q	AF 2	CME GROUP INC.....	.....	..	.....	1FE	.....24,955	...117.150	.....29,287	.....25,000	.....24,957	.....	.....1	.....	.....	.....5.300	.....5.383	MS.....	.....390	.....1,325	09/04/2013.	09/15/2043.
125896	BN 9	CMS ENERGY CORP.....	.....	..	.....	2FE	.....34,934	...107.204	.....37,521	.....35,000	.....34,937	.....	.....1	.....	.....	.....4.875	.....4.947	MS.....	.....569	.....1,706	02/24/2014.	03/01/2044.
126117	AP 5	CNA FINL CORP.....	.....	..	.....	2FE	.....121,221	...113.412	.....113,412	.....100,000	.....110,897	.....	.....(3,556)	.....	.....	.....7.350	.....3.369	MN.....	.....939	.....7,350	06/19/2013.	11/15/2019.
191216	AR 1	COCA COLA CO.....	.....	..	.....	1FE	.....51,606	...103.885	.....57,137	.....55,000	.....53,512	.....	.....349	.....	.....	.....3.150	.....3.948	MN.....	.....221	.....1,733	11/04/2010.	11/15/2020.
191216	AZ 3	COCA COLA CO.....	.....	..	.....	1FE	.....29,684	...98.948	.....29,684	.....30,000	.....29,684	.....	.....24	.....152	.....	.....2.500	.....2.702	AO.....	.....188	.....750	04/08/2015.	04/01/2023.
191216	BA 7	COCA COLA CO.....	.....	..	.....	1FE	.....68,005	...99.773	.....69,841	.....70,000	.....69,397	.....	.....473	.....	.....	.....1.150	.....1.859	AO.....	.....201	.....805	02/28/2013.	04/01/2018.
191216	BG 4	COCA COLA CO.....	.....	..	.....	1FE	.....505,163	...101.033	.....505,163	.....500,000	.....505,163	.....	.....(157)	.....2.125	.....	.....2.450	.....2.180	MN.....	.....2,042	.....	11/30/2016.	11/01/2020.
191216	BW 9	COCA COLA CO.....	.....	..	.....	1FE	.....37,914	...94.784	.....37,914	.....40,000	.....37,914	.....	.....(2)	.....2.077	.....	.....2.552	.....3.223	JD.....	.....85	.....513	05/25/2016.	06/01/2026.
191216	BZ 2	COCA COLA CO.....	.....	..	.....	1FE	.....94,177	...94.177	.....94,177	.....100,000	.....94,177	.....	.....28	.....4,545	.....	.....2.250	.....2.968	MS.....	.....750	.....	10/06/2016.	09/01/2026.
19416Q	EF 3	COLGATE PALMOLIVE CO MTNS BE.....	.....	..	.....	1FE	.....99,313	...100.377	.....100,377	.....100,000	.....99,633	.....	.....162	.....	.....	.....1.750	.....1.930	MS.....	.....515	.....1,750	02/26/2014.	03/15/2019.
20030N	AM 3	COMCAST CORP NEW.....	.....	..	.....	1FE	.....101,393	...129.115	.....101,178	.....100,000	.....101,178	.....	.....(28)	.....	.....	.....6.450	.....6.446	MS.....	.....1,899	.....6,450	01/23/2007.	03/15/2037.
20030N	BL 4	COMCAST CORP NEW.....	.....	..	.....	1FE	.....206,891	...101.055	.....207,162	.....205,000	.....206,709	.....	.....(181)	.....	.....	.....3.375	.....3.284	FA.....	.....2,614	.....6,919	05/15/2015.	02/15/2025.
20030N	BN 0	COMCAST CORP NEW.....	.....	..	.....	1FE	.....100,604	...100.604	.....100,604	.....100,000	.....100,604	.....	.....(444)	.....8.423	.....	.....3.375	.....3.321	FA.....	.....1,275	.....1,688	07/12/2016.	08/15/2025.
20030N	BS 9	COMCAST CORP NEW.....	.....	..	.....	1FE	.....98,667	...98.667	.....98,667	.....100,000	.....98,667	.....	.....(116)	.....6.397	.....	.....3.150	.....3.347	MS.....	.....1,050	.....	10/06/2016.	03/01/2026.
202795	HS 2	COMMONWEALTH EDISON CO.....	.....	..	.....	1FE	.....49,859	...103.286	.....51,643	.....50,000	.....49,987	.....	.....17	.....	.....	.....6.150	.....6.284	MS.....	.....905	.....3,075	09/04/2007.	09/15/2017.
202795	JA 9	COMMONWEALTH EDISON CO.....	.....	..	.....	1FE	.....23,060	...95.940	.....23,985	.....25,000	.....23,100	.....	.....40	.....	.....	.....3.800	.....4.337	AO.....	.....238	.....950	12/12/2014.	10/01/2042.
202795	JD 3	COMMONWEALTH EDISON CO.....	.....	..	.....	1FE	.....73,976	...110.153	.....81,513	.....74,000	.....73,977	.....	.....0	.....	.....	.....4.700	.....4.757	JJ.....	.....1,604	.....3,478	01/06/2014.	01/15/2044.
203233	AA 9	COMMONWEALTH REIT.....	.....	..	.....	2FE	.....107,469	...106.864	.....106,864	.....100,000	.....106,000	.....	.....(1,469)	.....	.....	.....5.875	.....4.156	MS.....	.....1,730	.....5,875	10/15/2015.	09/15/2020.
20826F	AA 4	CONOCOPHILLIPS CO.....	.....	..	.....	1FE	.....192,521	...96.692	.....198,219	.....205,000	.....194,005	.....	.....1,484	.....	.....	.....2.400	.....3.441	JD.....	.....219	.....4,920	05/09/2016.	12/15/2022.
209111	FD 0	CONS EDISON CO N Y INC 4.45 DUE.....	.....	..	.....	1FE	.....49,959	...104.110	.....52,055	.....50,000	.....49,960	.....	.....1	.....	.....	.....4.450	.....4.505	MS.....	.....655	.....2,225	03/03/2014.	03/15/2044.
209111	FE 8	CONSOLIDATED EDISON CO N Y INC.....	.....	..	.....	1FE	.....299,604	...101.643	.....304,928	.....300,000	.....299,643	.....	.....39	.....	.....	.....3.300	.....3.345	JD.....	.....825	.....9,900	01/06/2015.	12/01/2024.
210518	CR 5	CONSUMERS ENERGY CO.....	.....	..	.....	1FE	.....124,913	...109.058	.....136,323	.....125,000	.....124,977	.....	.....10	.....	.....	.....6.125	.....6.228	MS.....	.....2,254	.....7,656	09/08/2008.	03/15/2019.
219350	AX 3	CORNING INC.....	.....	..	.....	2FE	.....96,580	...101.316	.....101,316	.....100,000	.....96,674	.....	.....94	.....	.....	.....4.700	.....5.024	MS.....	.....1,384	.....4,700	02/07/2014.	03/15/2037.
22003B	AG 1	CORPORATE OFFICE PPTYS L P.....	.....	..	.....	2FE	.....32,249	...96.224	.....33,678	.....35,000	.....32,567	.....	.....318	.....	.....	.....3.600	.....4.942	MN.....	.....161	.....1,260	06/11/2014.	05/15/2023.
22160K	AC 9	COSTCO WHSL CORP NEW.....	.....	..	.....	1FE	.....406,626	...100.923	.....418,830	.....415,000	.....414,766	.....	.....1,089	.....	.....	.....5.500	.....5.861	MS.....	.....6,721	.....22,825	08/08/2007.	03/15/2017.
222862	AJ 3	COVENTRY HEALTH CARE INC.....	.....	..	.....	2FE	.....149,111	...111.051	.....149,919	.....135,000	.....146,712	.....	.....(2,399)	.....	.....	.....5.450	.....3.366	JD.....	.....327	.....7,358	03/18/2015.	06/15/2021.
126408	GV 9	CSX CORP.....	.....	..	.....	2FE	.....149,249	...106.827	.....160,241	.....150,000	.....149,629	.....	.....75	.....	.....	.....4.250	.....4.359	JD.....	.....531	.....6,375	05/20/2011.	06/01/2021.
126408	HE 6	CSX CORP.....	.....	..	.....	2FE	.....93,612	...93.612	.....93,612	.....100,000	.....93,612	.....	.....5	.....6.112	.....	.....2.600	.....3.397	MN.....	.....527	.....	10/18/2016.	11/01/2026.
126650	BW 9	CVS CAREMARK CORPORATION.....	.....	..	.....	2FE	.....159,128	...105.812	.....158,717	.....150,000	.....156,712	.....	.....(1,442)	.....	.....	.....4.125	.....3.068	MN.....	.....791	.....6,188	02/27/2015.	05/15/2021.
126650	CC 2	CVS HEALTH CORP.....	.....	..	.....	2FE	.....105,365	...105.365	.....105,365	.....100,000	.....105,365	.....	.....(298)	.....4.192	.....	.....4.000	.....3.157	JD.....	.....289	.....2,000	10/06/2016.	12/05/2023.
126650	CH 1	CVS HEALTH CORP.....	.....	..	.....	2FE	.....39,976	...100.384	.....40,154	.....40,000	.....39,985	.....	.....9	.....	.....	.....1.900	.....1.933	JJ.....	.....340	.....760	07/13/2015.	07/20/2018.
126650	CJ 7	CVS HEALTH CORP.....	.....	..	.....	2FE	.....152,191	...101.461	.....152,191	.....150,000	.....152,191	.....	.....(305)	.....2.556	.....	.....2.800	.....2.383	JJ.....	.....1,878	.....	10/06/2016.	07/20/2020.
126650	CL 2	CVS HEALTH CORP.....	.....	..	.....	2FE	.....271,474	...103.160	.....274,406	.....266,000	.....270,985	.....	.....(489)	.....	.....	.....3.875	.....3.651	JJ.....	.....4,610	.....10,733	12/09/2015.	07/20/2025.
126650	CN 8	CVS HEALTH CORP.....	.....	..	.....	2FE	.....29,891	...111.445	.....33,433	.....30,000	.....29,893	.....	.....2	.....	.....	.....5.125	.....5.215	JJ.....	.....688	.....1,538	07/13/2015.	07/20/2045.

**SCHEDULE D - PART 1**

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

E10.21

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	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233835	AQ	0	DAIMLER CHRYSLER NORTH AMER HL.....						1FE	59,762	150.615	75,308	50,000	57,401		(306)			8.500	6.960	JJ	1,924	4,250	08/23/2006.	01/18/2031.
235851	AP	7	DANAHER CORP DEL.....						1FE	19,951	100.211	20,042	20,000	19,964		.9			2.400	2.467	MS	141	480	09/10/2015.	09/15/2020.
23317H	AC	6	DDR CORP.....						2FE	97,335	101.520	101,520	100,000	98,382		363			3.500	3.976	JJ	1,614	3,500	11/21/2013.	01/15/2021.
24422E	RT	8	DEERE JOHN CAP CORP MTNS BE.....						1FE	93,445	99.963	99,963	100,000	95,379		668			2.800	3.689	JJ	1,198	2,800	06/26/2012.	01/27/2023.
24422E	RW	1	DEERE JOHN CAP CORP MTNS BE.....						1FE	48,757	99.935	49,967	50,000	49,737		333			1.200	1.894	AO	135	600	09/04/2012.	10/10/2017.
24422E	SB	6	DEERE JOHN CAP CORP MTNS BE.....						1FE	97,727	99.731	99,731	100,000	99,333		545			1.300	1.874	MS	394	1,300	03/06/2013.	03/12/2018.
24422E	SL	4	DEERE JOHN CAP CORP MTNS BE.....						1FE	34,956	101.429	35,500	35,000	34,973		.6			2.800	2.840	MS	319	980	02/25/2014.	03/04/2021.
24422E	SW	0	DEERE JOHN CAP CORP MTNS BE.....						1FE	98,776	99.702	99,702	100,000	99,057		281			2.050	2.372	MS	632	2,050	03/05/2015.	03/10/2020.
24422E	SX	8	DEERE JOHN CAP CORP MTNS BE.....						1FE	39,819	99.967	39,987	40,000	39,889		71			1.600	1.792	JJ	299	638	07/09/2015.	07/13/2018.
24422E	TB	5	DEERE JOHN CAP CORP MTNS BE.....						1FE	49,893	100.415	50,207	50,000	49,915		22			2.450	2.514	MS	374	1,225	09/08/2015.	09/11/2020.
24422E	TG	4	DEERE JOHN CAP CORP MTNS BE.....						1FE	100,003	100.003	100,003	100,000	100,003		(120)	3,385		2.800	2.819	MS	894		10/06/2016.	03/06/2023.
247126	AJ	4	DELPHI CORP.....						2FE	19,930	103.073	20,615	20,000	19,947		.6			4.150	4.237	MS	244	830	02/24/2014.	03/15/2024.
250847	EB	2	DETROIT EDISON CO.....						1FE	53,231	131.817	65,908	50,000	52,676		(70)			6.625	6.244	JD	276	3,313	09/11/2006.	06/01/2036.
250847	ED	8	DETROIT EDISON CO.....						1FE	49,928	105.641	52,821	50,000	49,987		.8			5.600	5.698	JD	124	2,800	06/04/2008.	06/15/2018.
251799	AA	0	DEVON ENERGY CORP.....						3FE	20,667	126.622	25,324	20,000	20,645		(22)			7.950	7.734	AO	336	1,590	09/01/2015.	04/15/2032.
25179S	AD	2	DEVON FING CORP U L C.....					2	3FE	83,079	126.884	102,776	81,000	83,007		(72)			7.875	7.737	MS	1,595	6,379	10/31/2003.	09/30/2031.
25272K	AD	5	DIAMOND 1 FIN CORP/DIAMOND 2.....						2FE	84,975	103.475	87,953	85,000	84,978		.3			4.420	4.475	JD	167	2,025	05/17/2016.	06/15/2021.
25272K	AG	8	DIAMOND 1 FIN CORP/DIAMOND 2.....						2FE	255,418	106.074	265,185	250,000	255,030		(387)			5.450	5.145	JD	606	7,342	05/26/2016.	06/15/2023.
25389J	AQ	9	DIGITAL RLTY TR LP.....						2FE	253,040	103.792	259,479	250,000	252,834		(206)			4.750	4.644	AO	2,969	11,875	03/15/2016.	10/01/2025.
25466A	AC	5	DISCOVER BK.....						2FE	496,620	99.982	499,909	500,000	498,179		1,559			2.000	2.339	FA	3,611	10,000	01/06/2015.	02/21/2018.
25470D	AD	1	DISCOVERY COMMUNICATIONS LLC.....						2FE	41,797	106.190	42,476	40,000	41,778		(19)			6.350	6.084	JD	212	1,270	06/14/2016.	06/01/2040.
25468P	CL	8	DISNEY WALT CO MTNS BE.....						1FE	224,645	106.182	228,292	215,000	221,572		(1,386)			3.750	3.036	JD	672	8,063	09/26/2014.	06/01/2021.
25468P	CT	1	DISNEY WALT CO MTNS BE.....						1FE	24,809	100.406	25,102	25,000	24,864		24			2.550	2.682	FA	241	638	09/05/2014.	02/15/2022.
25468P	DM	5	DISNEY WALT CO MTNS BE.....						1FE	135,044	90.029	135,044	150,000	135,044		163	7,495		1.850	3.082	JJ	1,295		10/06/2016.	07/30/2026.
25468P	DN	3	DISNEY WALT CO MTNS BE.....						1FE	72,289	85.046	72,289	85,000	72,289		31	9,522		3.000	3.888	JJ	1,190		07/07/2016.	07/30/2046.
25746U	BE	8	DOMINION RES INC VA NEW.....						2FE	19,981	106.058	21,212	20,000	19,997		.2			6.400	6.516	JD	57	1,280	06/12/2008.	06/15/2018.
25746U	CB	3	DOMINION RES INC VA NEW.....						2FE	198,080	100.626	201,251	200,000	198,265		185			3.625	3.788	JD	604	7,250	01/06/2015.	12/01/2024.
257559	AK	0	DOMTAR CORP.....						2FE	97,774	101.578	101,578	100,000	97,801		27			6.750	7.051	FA	2,550	6,750	11/20/2013.	02/15/2044.
260543	BJ	1	DOW CHEM CO.....						2FE	141,944	131.400	170,820	130,000	139,314		(452)			7.375	6.648	MN	1,598	9,588	08/03/2005.	11/01/2029.
260543	CC	5	DOW CHEM CO.....						2FE	105,908	105.908	105,908	100,000	105,908		(454)	1,877		4.250	2.653	MN	543	2,125	10/06/2016.	11/15/2020.
260543	CH	4	DOW CHEM CO.....						2FE	93,264	100.046	100,046	100,000	95,288		701			3.000	3.944	MN	383	3,000	11/06/2012.	11/15/2022.
26138E	AJ	8	DR PEPPER SNAPPLE GROUP INC.....						2FE	9,998	139.192	13,919	10,000	9,998					7.450	7.591	MN	124	745	04/25/2008.	05/01/2038.
26138E	AN	9	DR PEPPER SNAPPLE GROUP INC.....						2FE	34,800	101.464	35,512	35,000	34,938		29			2.600	2.708	JJ	420	910	11/07/2011.	01/15/2019.
26138E	AW	9	DR PEPPER SNAPPLE GROUP INC.....						2FE	44,983	100.023	45,010	45,000	44,983		.0			3.130	3.161	JD	67		12/05/2016.	12/15/2023.
263534	BR	9	DU PONT E I DE NEMOURS & CO.....						1FE	49,356	111.948	55,974	50,000	49,467		14			5.600	5.771	JD	124	2,800	12/12/2006.	12/15/2036.
263534	BT	5	DU PONT E I DE NEMOURS & CO.....						1FE	29,987	106.266	31,880	30,000	29,998		.1			6.000	6.096	JJ	830	1,800	07/23/2008.	07/15/2018.
263534	BZ	1	DU PONT E I DE NEMOURS & CO.....						1FE	106,815	106.815	106,815	100,000	106,815		(672)	2,054		4.625	2.304	JJ	2,133		10/06/2016.	01/15/2020.
263534	CK	3	DU PONT E I DE NEMOURS & CO.....						1FE	45,792	98.293	49,146	50,000	47,016		424			2.800	3.944	FA	529	1,400	02/12/2013.	02/15/2023.
26442C	AK	0	DUKE ENERGY CAROLINAS LLC.....						1FE	49,949	106.144	53,072	50,000	49,975		.5			3.900	3.951	JD	87	1,950	05/16/2011.	06/15/2021.
26441C	AB	1	DUKE ENERGY CORP NEW.....						2FE	99,743	106.272	106,272	100,000	99,952		31			6.250	6.384	JD	278	6,250	06/11/2008.	06/15/2018.
26441C	AL	9	DUKE ENERGY CORP NEW.....						2FE	49,898	104.888	52,444	50,000	49,926		.9			3.950	4.014	AO	417	1,975	10/08/2013.	10/15/2023.
26441C	AN	5	DUKE ENERGY CORP NEW.....						2FE	151,980	103.123	154,684	150,000	151,770		(209)			3.750	3.596	AO	1,188	5,625	04/08/2015.	04/15/2024.

**SCHEDULE D - PART 1**

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

E10.22

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
26441C	AR	6	DUKE ENERGY CORP NEW.....			.....	..	.....	2FE	38,532	96.330	38,532	40,000	38,532	.....	.....0	1,464	.....	1.800	2.658	MS.....	278	.....	.....	08/09/2016	09/01/2021
26441C	AS	4	DUKE ENERGY CORP NEW.....			.....	..	.....	2FE	278,514	93.333	279,998	300,000	278,530	.....	.....16	.....	.....	2.650	3.561	MS.....	3,070	.....	.....	12/28/2016	09/01/2026
26442E	AD	2	DUKE ENERGY OHIO.....			.....	..	.....	1FE	49,975	104.963	52,482	50,000	49,982	.....	.....2	.....	3.800	3.842	MS.....	633	.....	1,900	09/03/2013	09/01/2023	
264411	AD	1	DUKE REALTY CORP.....			.....	..	.....	2FE	203,924	104.217	208,434	200,000	203,211	.....	.....(713)	.....	3.875	3.484	FA.....	2,928	.....	7,750	04/30/2015	02/15/2021	
277432	AQ	3	EASTMAN CHEM CO.....			.....	..	.....	2FE	59,407	100.585	60,351	60,000	59,548	.....	.....140	.....	2.700	2.983	JJ.....	747	.....	1,620	11/10/2014	01/15/2020	
278058	DD	1	EATON CORP.....			.....	..	.....	2FE	336,439	105.119	315,358	300,000	311,893	.....	.....(8,397)	.....	5.600	2.658	MN.....	2,147	.....	16,800	06/06/2013	05/15/2018	
278062	AD	6	EATON CORP PLC.....			.....	..	.....	2FE	50,513	98.584	54,221	55,000	50,994	.....	.....168	.....	4.000	4.709	MN.....	361	.....	2,200	11/14/2013	11/02/2032	
278642	AF	0	EBAY INC.....			.....	..	.....	2FE	158,049	83.469	166,939	200,000	158,774	.....	.....725	.....	4.000	5.590	JJ.....	3,689	.....	8,000	01/06/2015	07/15/2042	
278642	AH	6	EBAY INC.....			.....	..	.....	2FE	49,432	99.954	49,977	50,000	49,585	.....	.....153	.....	2.200	2.550	FA.....	458	.....	1,100	07/23/2014	08/01/2019	
278865	AR	1	ECOLAB INC.....			.....	..	.....	2FE	64,626	99.971	64,981	65,000	64,715	.....	.....89	.....	2.250	2.415	JJ.....	687	.....	1,463	01/12/2015	01/12/2020	
278865	AV	2	ECOLAB INC.....			.....	..	.....	2FE	28,564	95.212	28,564	30,000	28,564	.....	.....2	1,344	.....	2.700	3.300	MN.....	164	.....	.....	10/13/2016	11/01/2026
28336L	BV	0	EL PASO CORP.....			.....	..	.....	2FE	39,824	112.111	44,844	40,000	39,857	.....	.....33	.....	6.500	6.719	MS.....	766	.....	2,600	11/13/2015	09/15/2020	
283695	AZ	7	EL PASO NAT GAS CO.....			.....	..	.....	2FE	12,232	122.318	12,232	10,000	12,232	.....	.....(151)	.....22	8.625	3.761	JJ.....	398	.....	.....	08/17/2016	01/15/2022	
28370T	AG	4	EL PASO PIPELINE PARTNERS OPER.....			.....	..	.....	2FE	51,160	102.320	51,160	50,000	51,160	.....	.....(33)	542	4.300	3.971	MN.....	358	.....	.....	11/01/2016	05/01/2024	
291011	BE	3	EMERSON ELEC CO.....			.....	..	.....	1FE	56,040	99.226	59,536	60,000	57,207	.....	.....403	.....	2.625	3.506	FA.....	595	.....	1,575	02/14/2013	02/15/2023	
291011	BF	0	EMERSON ELEC CO.....			.....	..	.....	1FE	49,657	101.048	50,524	50,000	49,711	.....	.....54	.....	2.625	2.770	JD.....	109	.....	1,313	05/18/2015	12/01/2021	
29250R	AS	5	ENBRIDGE ENERGY PARTNERS L P.....			.....	..	.....	2FE	60,338	106.493	63,896	60,000	60,325	.....	.....(25)	.....	5.200	5.086	MS.....	919	.....	2,860	09/20/2016	03/15/2020	
29273R	AF	6	ENERGY TRANSFER PRTNRS L P.....			.....	..	.....	2FE	142,886	108.357	178,789	165,000	143,328	.....	.....442	.....	6.625	8.112	AO.....	2,308	.....	10,931	10/01/2015	10/15/2036	
29273R	AY	5	ENERGY TRANSFER PRTNRS L P.....			.....	..	.....	2FE	71,726	103.434	72,404	70,000	71,668	.....	.....(58)	.....	4.900	4.554	FA.....	1,429	.....	.....	09/16/2016	02/01/2024	
29273R	BH	1	ENERGY TRANSFER PRTNRS L P.....			.....	..	.....	2FE	478,923	100.367	501,833	500,000	487,238	.....	.....8,315	.....	2.500	4.375	JD.....	556	.....	12,500	06/30/2015	06/15/2018	
29364W	AJ	7	ENTERGY LOUISIANA LLC.....			.....	..	.....	1FE	74,948	107.498	80,623	75,000	74,989	.....	.....6	.....	6.500	6.615	MS.....	1,625	.....	4,875	08/11/2008	09/01/2018	
29379V	AA	1	ENTERPRISE PRODS OPER LLC.....			.....	..	.....	2FE	24,988	103.136	25,784	25,000	24,999	.....	.....1	.....	6.300	6.406	MS.....	464	.....	1,575	08/27/2007	09/15/2017	
29379V	AM	5	ENTERPRISE PRODS OPER LLC.....			.....	..	.....	2FE	85,555	129.218	103,374	80,000	85,445	.....	.....(110)	.....	7.550	7.054	AO.....	1,275	.....	6,040	03/11/2013	04/15/2038	
29379V	AZ	6	ENTERPRISE PRODS OPER LLC.....			.....	..	.....	2FE	27,154	101.236	30,371	30,000	27,469	.....	.....315	.....	3.350	5.006	MS.....	296	.....	1,005	01/29/2016	03/15/2023	
29379V	BB	8	ENTERPRISE PRODS OPER LLC.....			.....	..	.....	2FE	88,599	103.138	92,824	90,000	88,824	.....	.....225	.....	3.900	4.185	FA.....	1,326	.....	2,730	06/21/2016	02/15/2024	
29379V	BH	5	ENTERPRISE PRODS OPER LLC.....			.....	..	.....	2FE	120,435	100.363	120,435	120,000	120,435	.....	.....30	1,591	3.700	3.686	FA.....	1,677	.....	740	08/23/2016	02/15/2026	
293791	AF	6	ENTERPRISE PRODS OPER LP.....			.....	..	.....	2FE	52,194	122.209	61,105	50,000	52,121	.....	.....(73)	.....	6.875	6.553	MS.....	1,146	.....	3,438	07/14/2005	03/01/2033	
293791	AT	6	ENTERPRISE PRODS OPER LP.....			.....	..	.....	2FE	45,208	109.219	54,610	50,000	46,020	.....	.....112	.....	5.750	6.609	MS.....	958	.....	2,875	09/10/2007	03/01/2035	
26875P	AG	6	EOG RES INC.....			.....	..	.....	2FE	245,881	105.387	263,467	250,000	248,116	.....	.....413	.....	4.100	4.349	FA.....	4,271	.....	10,250	11/18/2010	02/01/2021	
294429	AJ	4	EQUIFAX INC.....			.....	..	.....	2FE	91,769	101.669	101,669	100,000	94,326	.....	.....817	.....	3.300	4.441	JD.....	147	.....	3,300	09/18/2013	12/15/2022	
294752	AH	3	EQUITY ONE.....			.....	..	.....	2FE	46,912	102.134	51,067	50,000	47,820	.....	.....317	.....	3.750	4.659	MN.....	240	.....	1,875	10/22/2012	11/15/2022	
26884A	AZ	6	ERP OPER LTD PARTNERSHIP.....			.....	..	.....	2FE	47,442	108.621	48,879	45,000	46,606	.....	.....(289)	.....	4.625	3.864	JD.....	93	.....	2,188	04/03/2013	12/15/2021	
26884A	BE	2	ERP OPER LTD PARTNERSHIP.....			.....	..	.....	2FE	9,962	100.435	10,043	10,000	9,963	.....	.....1	.....	4.500	4.574	JD.....	38	.....	450	05/11/2015	06/01/2045	
29717P	AE	7	ESSEX PORTFOLIO L P.....			.....	..	.....	2FE	97,029	99.627	99,627	100,000	97,388	.....	.....359	.....	3.250	3.751	MN.....	542	.....	3,250	09/23/2014	05/01/2023	
30040W	AB	4	EVERSOURCE ENERGY.....			.....	..	.....	2FE	64,268	98.874	64,268	65,000	64,268	.....	.....14	548	3.350	3.525	MS.....	641	.....	1,119	03/07/2016	03/15/2026	
30161N	AH	4	EXELON CORP.....			.....	..	.....	2FE	59,672	101.068	60,641	60,000	59,742	.....	.....70	.....	2.850	3.004	JD.....	76	.....	1,710	06/08/2015	06/15/2020	
30219G	AF	5	EXPRESS SCRIPTS HLDG CO.....			.....	..	.....	2FE	256,796	104.014	260,035	250,000	255,779	.....	.....(1,016)	.....	3.900	3.433	FA.....	3,683	.....	9,750	09/30/2014	02/15/2022	
30219G	AL	2	EXPRESS SCRIPTS HLDG CO.....			.....	..	.....	2FE	24,948	101.877	25,469	25,000	24,956	.....	.....8	.....	3.300	3.374	FA.....	289	.....	413	02/22/2016	02/25/2021	
30231G	AG	7	EXXON MOBIL CORP.....			.....	..	.....	1FE	178,578	99.895	179,811	180,000	178,907	.....	.....329	.....	1.912	2.122	MS.....	1,099	.....	3,442	03/03/2015	03/06/2020	
30231G	AN	2	EXXON MOBIL CORP.....			.....	..	.....	1FE	13,974	93.162	13,974	15,000	13,974	.....	.....17	140	3.567	4.012	MS.....	171	.....	535	03/03/2015	03/06/2045	
30231G	AR	3	EXXON MOBIL CORP.....			.....	..	.....	1FE	125,000	100.340	125,425	125,000	125,000	.....	.....	.....	2.726	2.745	MS.....	1,136	.....	1,685	02/29/2016	03/01/2023	
30231G	AW	2	EXXON MOBIL CORP.....			.....	..	.....	1FE	153,641	102.427	153,641	150,000	153,641	.....	.....(160)	19,917	4.114	4.012	MS.....	2,057	.....	.....	08/31/2016	03/01/2046	
313747	AS	6	FEDERAL REALTY INVT TR.....			.....	..	.....	1FE	23,362	100.197	25,049	25,000	23,874	.....	.....177	.....	3.000	3.944	FA.....	313	.....	750	07/16/2012	08/01/2022	

**SCHEDULE D - PART 1**

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

E10.23

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
			F	o	r			R	F			U	C	C	T	R	E	W	A	A	A	S
CUSIP Identification	Description		Code	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31428X AR 7	FEDEX CORP.....		.....	..	.....	2FE	50,000	...111.930	55,965	50,000	50,000					8.000	8.160	JJ	1,844	4,000	01/13/2009.	01/15/2019.
31428X AV 8	FEDEX CORP.....		.....	..	.....	2FE	13,483	98.666	14,800	15,000	13,913		149			2.700	4.056	AO	86	405	04/08/2013.	04/15/2023.
31428X AZ 9	FEDEX CORP.....		.....	..	.....	2FE	49,910	100.118	50,059	50,000	49,944		17			2.300	2.352	FA	479	1,150	01/06/2015.	02/01/2020.
31428X BA 3	FEDEX CORP.....		.....	..	.....	2FE	45,515	96.023	48,011	50,000	45,665		151			3.900	4.665	FA	813	1,950	09/25/2015.	02/01/2035.
31620M AH 9	FIDELITY NATL INFORMATION SVCS.....		.....	..	.....	2FE	51,063	102.761	51,381	50,000	50,720		(120)			5.000	4.740	MS	736	2,500	02/05/2013.	03/15/2022.
31620M AJ 5	FIDELITY NATL INFORMATION SVCS.....		.....	..	.....	2FE	9,832	100.305	10,030	10,000	9,904		72			2.000	2.780	AO	42	200	04/10/2013.	04/15/2018.
31620M AK 2	FIDELITY NATL INFORMATION SVCS.....		.....	..	.....	2FE	101,273	101.273	101,273	100,000	101,273		(166)	3,571		3.500	3.301	AO	739	1,750	10/06/2016.	04/15/2023.
316773 AD 2	FIFTH THIRD BANCORP.....		.....	..	.....	2FE	61,183	103.155	77,366	75,000	72,036		1,912			4.500	7.630	JD	281	3,375	09/05/2006.	06/01/2018.
316773 CP 3	FIFTH THIRD BANCORP.....		.....	..	.....	2FE	97,944	102.716	102,716	100,000	98,464		181			4.300	4.609	JJ	1,971	4,300	11/18/2013.	01/16/2024.
31677Q BH 1	FIFTH THIRD BK CIN OHIO MTN BE.....		.....	..	.....	1FE	197,608	98.804	197,608	200,000	197,608		30	2,089		1.625	2.087	MS	849		09/22/2016.	09/27/2019.
337738 AM 0	FISERV INC.....		.....	..	.....	2FE	23,215	101.840	25,460	25,000	23,751		186			3.500	4.546	AO	219	875	01/18/2013.	10/01/2022.
341099 CH 0	FLORIDA POWER CORP.....		.....	..	.....	1FE	24,967	128.859	32,215	25,000	24,972		1			6.350	6.461	MS	467	1,588	09/13/2007.	09/15/2037.
341099 CK 3	FLORIDA POWER CORP.....		.....	..	.....	1FE	24,910	105.719	26,430	25,000	24,983		11			5.650	5.779	JD	63	1,413	06/11/2008.	06/15/2018.
341099 CP 2	FLORIDA POWER CORP.....		.....	..	.....	1FE	49,212	102.548	51,274	50,000	49,498		99			3.100	3.364	FA	586	1,550	08/15/2011.	08/15/2021.
341081 EV 5	FLORIDA PWR & LT CO.....		.....	..	.....	1FE	47,140	121.180	58,166	48,000	47,277		19			5.650	5.861	FA	1,130	2,712	11/19/2007.	02/01/2037.
341081 EZ 6	FLORIDA PWR & LT CO.....		.....	..	.....	1FE	89,975	103.510	93,159	90,000	89,997		3			5.550	5.631	MN	828	4,995	10/03/2007.	11/01/2017.
341081 FM 4	FLORIDA PWR & LT CO.....		.....	..	.....	1FE	49,919	101.104	50,552	50,000	49,926		7			3.125	3.169	JD	130	1,615	11/16/2015.	12/01/2025.
343412 AC 6	FLUOR CORP NEW.....		.....	..	.....	1FE	49,460	101.121	50,561	50,000	49,557		47			3.500	3.662	JD	78	1,750	11/18/2014.	12/15/2024.
345397 VX 8	FORD MOTOR CREDIT CO LLC.....		.....	..	.....	2FE	424,960	100.197	400,788	400,000	400,508		(5,600)			4.250	2.837	FA	6,989	17,000	06/05/2012.	02/03/2017.
345397 WD 1	FORD MOTOR CREDIT CO LLC.....		.....	..	.....	2FE	84,969	100.582	85,495	85,000	84,997		7			3.000	3.031	JD	135	2,550	06/07/2012.	06/12/2017.
345397 WY 5	FORD MOTOR CREDIT CO LLC.....		.....	..	.....	2FE	199,703	99.852	199,703	200,000	199,703		(196)	2,735		2.597	2.669	MN	822	2,597	10/06/2016.	11/04/2019.
345397 XA 6	FORD MOTOR CREDIT CO LLC.....		.....	..	.....	2FE	195,750	98.880	197,759	200,000	196,394		644			3.219	3.647	JJ	3,076	6,438	01/06/2015.	01/09/2022.
345370 CA 6	FORD MTR CO DEL.....		.....	..	.....	2FE	30,617	125.505	31,376	25,000	29,990		(220)			7.450	5.520	JJ	854	1,863	05/31/2012.	07/16/2031.
345370 CQ 1	FORD MTR CO DEL.....		.....	..	.....	2FE	90,187	94.941	94,941	100,000	90,645		161			4.750	5.499	JJ	2,190	4,750	04/10/2013.	01/15/2043.
345370 CS 7	FORD MTR CO DEL.....		.....	..	.....	2FE	30,000	101.299	30,390	30,000	30,000					5.291	5.361	JD	101		12/05/2016.	12/08/2046.
345397 XQ 1	FORD MTR CR CO LLC FIXED 3.2% DUE.....		.....	..	.....	2FE	198,647	100.146	200,292	200,000	198,898		251			3.200	3.375	JJ	2,951	4,373	11/04/2015.	01/15/2021.
302570 AX 4	FPL GROUP CAP INC.....		.....	..	2	2FE	76,088	87.000	87,000	100,000	76,114		26			6.650	8.966	JD	296	6,650	06/06/2007.	06/15/2067.
302570 BD 7	FPL GROUP CAP INC.....		.....	..	.....	2FE	113,289	108.140	108,140	100,000	105,840		(2,562)			6.000	3.216	MS	2,000	6,000	06/27/2012.	03/01/2019.
361448 AP 8	GATX CORP.....		.....	..	.....	2FE	34,747	100.443	35,155	35,000	34,843		96			2.375	2.685	JJ	346	831	03/14/2013.	07/30/2018.
361448 AS 2	GATX CORP.....		.....	..	.....	2FE	98,998	99.973	99,973	100,000	99,849		851			1.250	2.128	MS	406	1,250	02/27/2014.	03/04/2017.
369550 AX 6	GENERAL DYNAMICS CORP.....		.....	..	.....	1FE	92,379	92.379	92,379	100,000	92,379		37	6,614		2.125	3.068	FA	820		08/09/2016.	08/15/2026.
36962G 3A 0	GENERAL ELEC CAP CORP MTN BE.....		.....	..	.....	1FE	70,824	129.072	96,804	75,000	71,305		83			6.150	6.699	FA	1,845	4,613	11/08/2007.	08/07/2037.
36962G 3P 7	GENERAL ELEC CAP CORP MTN BE.....		.....	..	.....	1FE	162,030	125.853	220,243	175,000	163,502		252			5.875	6.554	JJ	4,769	10,281	05/30/2008.	01/14/2038.
36962G 3U 6	GENERAL ELEC CAP CORP MTN BE.....		.....	..	.....	1FE	626,955	105.540	659,622	625,000	625,327		(230)			5.625	5.662	MN	5,859	35,156	05/06/2008.	05/01/2018.
36962G 4B 7	GENERAL ELEC CAP CORP MTN BE.....		.....	..	.....	1FE	49,239	140.994	70,497	50,000	49,320		13			6.875	7.119	JJ	1,633	3,438	01/06/2009.	01/10/2039.
36962G 4R 2	GENERAL ELEC CAP CORP MTN BE.....		.....	..	.....	1FE	98,680	107.485	96,737	90,000	95,137		(1,298)			4.375	2.765	MS	1,148	3,938	03/14/2014.	09/16/2020.
36962G 7K 4	GENERAL ELEC CAP CORP MTN BE.....		.....	..	.....	1FE	49,791	102.793	51,397	50,000	49,839		19			3.450	3.531	MN	220	1,725	05/12/2014.	05/15/2024.
369604 BH 5	GENERAL ELEC CO 4.5% DUE 03-11-20.....		.....	..	.....	1FE	24,772	107.348	26,837	25,000	24,783		4			4.500	4.608	MS	344	1,125	03/06/2014.	03/11/2044.
369604 BD 4	GENERAL ELECTRIC CO.....		.....	..	.....	1FE	32,760	99.982	34,994	35,000	33,449		238			2.700	3.587	AO	215	945	10/01/2012.	10/09/2022.
370334 BJ 2	GENERAL MLS INC.....		.....	..	.....	2FE	34,911	113.429	39,700	35,000	34,921		2			5.400	5.491	JD	84	1,890	05/26/2010.	06/15/2040.
370334 BT 0	GENERAL MLS INC.....		.....	..	.....	2FE	49,920	103.956	51,978	50,000	49,940		7			3.650	3.703	FA	689	1,825	01/21/2014.	02/15/2024.
37045V AD 2	GENERAL MTRS CO.....		.....	..	.....	2FE	202,008	101.990	203,980	200,000	201,299		(710)			3.500	3.141	AO	1,731	7,000	06/24/2015.	10/02/2018.
37045V AF 7	GENERAL MTRS CO.....		.....	..	.....	2FE	52,827	110.548	55,274	50,000	52,784		(43)			6.250	5.921	AO	773	3,125	06/24/2015.	10/02/2043.

**SCHEDULE D - PART 1**

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

E10.24

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				
		F o r e i g n	B o n d C H A R	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized		Total Foreign Exchange Change in B./A.C.V.	Rate of													Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year
CUSIP Identification			Description	Code		NAIC Designation	Actual Cost			Par Value	Book/Adjusted Carrying Value																
37045X	AQ	9	GENERAL MTRS FINL CO INC.....			2FE	50,703	103.731	51,866	50,000	50,592		(111)			4.375	4.140	MS	583	2,188	06/23/2015.	09/25/2021.					
37045X	AW	6	GENERAL MTRS FINL CO INC.....			2FE	71,944	98.894	74,170	75,000	72,380		435			3.450	4.239	AO	582	2,588	06/24/2015.	04/10/2022.					
37045X	AY	2	GENERAL MTRS FINL CO INC.....			2FE	78,768	100.301	80,241	80,000	79,023		255			3.200	3.603	JJ	1,195	2,560	07/08/2015.	07/13/2020.					
37045X	BD	7	GENERAL MTRS FINL CO INC.....			2FE	199,856	101.725	203,450	200,000	199,886		27			3.700	3.750	MN	761	7,400	11/19/2015.	11/24/2020.					
37045X	BF	2	GENERAL MTRS FINL CO INC.....			2FE	69,950	103.175	72,222	70,000	69,958		8			4.200	4.260	MS	980	1,470	02/25/2016.	03/01/2021.					
37045X	BM	7	GENERAL MTRS FINL CO INC.....			2FE	49,583	99.166	49,583	50,000	49,583		9	334		3.200	3.430	JJ	782		06/29/2016.	07/06/2021.					
37045X	BQ	8	GENERAL MTRS FINL CO INC.....			2FE	48,076	96.152	48,076	50,000	48,076		1	1,856		4.000	4.542	AO	472		10/03/2016.	10/06/2026.					
373334	KF	7	GEORGIA PWR CO.....			1FE	99,360	99.360	99,360	100,000	99,360		32	467		2.400	2.576	AO	600	1,353	03/02/2016.	04/01/2021.					
375558	AV	5	GILEAD SCIENCES 2.05% DUE 04-01-2.....			1FE	79,862	100.319	80,255	80,000	79,937		27			2.050	2.097	AO	410	1,640	03/04/2014.	04/01/2019.					
375558	BA	0	GILEAD SCIENCES INC.....			1FE	48,908	99.916	49,958	50,000	48,927		18			4.500	4.691	FA	938	2,250	11/12/2014.	02/01/2045.					
375558	BB	8	GILEAD SCIENCES INC.....			1FE	50,527	101.054	50,527	50,000	50,527		(85)	842		2.550	2.262	MS	425		10/06/2016.	09/01/2020.					
375558	BC	6	GILEAD SCIENCES INC.....			1FE	44,937	102.073	45,933	45,000	44,947		8			3.250	3.300	MS	488	1,410	09/09/2015.	09/01/2022.					
375558	BD	4	GILEAD SCIENCES INC.....			1FE	54,773	103.467	56,907	55,000	54,777		3			4.750	4.833	MS	871	2,518	09/09/2015.	03/01/2046.					
375558	BE	2	GILEAD SCIENCES INC.....			1FE	502,176	100.378	501,888	500,000	501,374		(802)			1.850	1.690	MS	3,006	8,993	12/09/2015.	09/04/2018.					
377372	AB	3	GLAXOSMITHKLINE CAP INC.....			1FE	48,577	117.030	58,515	50,000	48,815		40			5.375	5.669	AO	567	2,688	07/14/2005.	04/15/2034.					
377372	AD	9	GLAXOSMITHKLINE CAP INC.....			1FE	101,255	105.401	105,401	100,000	100,220		(150)			5.650	5.557	MN	722	5,650	09/05/2008.	05/15/2018.					
377372	AE	7	GLAXOSMITHKLINE CAP INC.....			1FE	49,847	131.525	65,763	50,000	49,867		3			6.375	6.500	MN	407	3,188	05/06/2008.	05/15/2038.					
38141G	CU	6	GOLDMAN SACHS GROUP INC.....			1FE	96,898	120.863	120,863	100,000	97,311		93			6.125	6.497	FA	2,314	6,125	09/29/2005.	02/15/2033.					
38141G	ES	9	GOLDMAN SACHS GROUP INC.....			2FE	161,514	113.967	199,443	175,000	165,913		617			5.950	6.781	JJ	4,801	10,413	12/10/2007.	01/15/2027.					
38141G	FD	1	GOLDMAN SACHS GROUP INC.....			2FE	139,577	123.485	185,227	150,000	140,413		192			6.750	7.491	AO	2,531	10,125	04/09/2008.	10/01/2037.					
38141G	FG	4	GOLDMAN SACHS GROUP INC.....			1FE	29,957	104.174	31,252	30,000	29,994		5			5.950	6.058	JJ	808	1,785	01/11/2008.	01/18/2018.					
38141G	FM	1	GOLDMAN SACHS GROUP INC.....			1FE	75,732	105.192	78,894	75,000	75,118		(88)			6.150	6.109	AO	1,153	4,613	04/30/2008.	04/01/2018.					
38141G	GQ	1	GOLDMAN SACHS GROUP INC.....			1FE	97,554	109.599	109,599	100,000	98,671		249			5.250	5.661	JJ	2,246	5,250	07/22/2011.	07/27/2021.					
38141G	GS	7	GOLDMAN SACHS GROUP INC.....			1FE	249,663	112.422	281,054	250,000	249,805		32			5.750	5.851	JJ	6,269	14,375	01/19/2012.	01/24/2022.					
38141G	RD	8	GOLDMAN SACHS GROUP INC.....			1FE	102,141	102.141	102,141	100,000	102,141		(176)	2,787		3.625	3.259	JJ	1,601		10/06/2016.	01/22/2023.					
38141G	VP	6	GOLDMAN SACHS GROUP INC.....			1FE	59,878	100.432	60,259	60,000	59,908		23			2.750	2.813	MS	486	1,650	09/08/2015.	09/15/2020.					
38141G	VU	5	GOLDMAN SACHS GROUP INC.....			1FE	34,746	99.274	34,746	35,000	34,746		3	234		2.625	2.824	AO	168	459	04/20/2016.	04/25/2021.					
38143U	8H	7	GOLDMAN SACHS GROUP INC.....			1FE	74,827	100.294	75,220	75,000	74,839		12			3.750	3.814	FA	984	1,406	02/22/2016.	02/25/2026.					
38145G	AJ	9	GOLDMAN SACHS GROUP INC.....			1FE	54,938	99.887	54,938	55,000	54,938		1	22		2.300	2.354	JD	63		12/08/2016.	12/13/2019.					
38145X	AA	1	GOLDMAN SACHS GROUP INC.....			1FE	503,575	101.075	505,376	500,000	502,443		(1,132)			2.625	2.397	JJ	5,469	13,125	12/09/2015.	01/31/2019.					
38148F	AB	5	GOLDMAN SACHS GROUP INC.....			1FE	151,101	100.734	151,101	150,000	151,101		(234)	1,771		2.550	2.292	AO	723	1,913	10/06/2016.	10/23/2019.					
38141E	A5	8	GOLDMAN SACHS GRP INC MTN BE.....			1FE	44,416	108.499	48,824	45,000	44,740		72			5.375	5.652	MS	712	2,419	03/01/2010.	03/15/2020.					
38141E	C3	1	GOLDMAN SACHS GRP INC MTN BE.....			1FE	19,884	104.983	20,997	20,000	19,886		2			4.800	4.896	JJ	461	960	06/30/2014.	07/08/2044.					
386088	AH	1	GRAND MET INVT CORP.....			1FE	119,341	139.706	139,706	100,000	115,680		(461)			7.450	6.115	AO	1,573	7,450	09/07/2006.	04/15/2035.					
406216	AY	7	HALLIBURTON CO.....			2FE	121,486	134.324	127,608	95,000	120,912		(575)			7.450	5.431	MS	2,084	7,078	01/31/2014.	09/15/2039.					
406216	BD	2	HALLIBURTON CO.....			2FE	25,385	101.541	25,385	25,000	25,385		(32)	353		3.500	3.264	FA	365		09/08/2016.	08/01/2023.					
406216	BJ	9	HALLIBURTON CO.....			2FE	14,735	105.463	15,819	15,000	14,743		8			4.850	5.053	MN	93	732	11/05/2015.	11/15/2035.					
416515	AZ	7	HARTFORD FINL SVCS GROUP INC.....			2FE	99,755	109.193	109,193	100,000	99,900		27			5.500	5.611	MS	1,375	5,500	03/18/2010.	03/30/2020.					
418056	AS	6	HASBRO INC.....			2FE	24,903	116.542	29,136	25,000	24,912		2			6.350	6.481	MS	467	1,588	03/08/2010.	03/15/2040.					
40414L	AJ	8	HCP INC.....			2FE	30,807	102.689	30,807	30,000	30,807		(79)	411		4.250	3.838	MN	163	638	06/28/2016.	11/15/2023.					
40414L	AL	3	HCP INC.....			2FE	82,384	99.950	84,958	85,000	82,641		256			3.875	4.352	FA	1,244	3,294	11/06/2015.	08/15/2024.					
40414L	AM	1	HCP INC.....			2FE	66,978	95.682	66,978	70,000	66,978		83	1,471		3.400	4.072	FA	992	1,190	06/28/2016.	02/01/2025.					

**SCHEDULE D - PART 1**

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

E10.25

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
40414L	AN	9	HCP INC.....	.....	..	.....	..	.....	2FE	.....244,103	...99.406	.....248,515	.....250,000	.....244,623	.....	.....520	.....	.....	.....4.000	....4.354	JD.....	.....833	.....10,000	12/09/2015.	06/01/2025.
42217K	BA	3	HEALTH CARE REIT INC.....	.....	..	.....	..	.....	2FE	.....91,810	...102.011	.....91,810	.....90,000	.....91,810	.....	.....(175)	.....2,423	.....	.....3.750	....3.417	MS.....	.....994	.....	09/19/2016.	03/15/2023.
427866	AX	6	HERSHEY CO.....	.....	..	.....	..	.....	1FE	.....69,753	...93.004	.....69,753	.....75,000	.....69,753	.....	.....9	.....5,009	.....	.....2.300	....3.173	FA.....	.....680	.....	08/02/2016.	08/15/2026.
428236	BM	4	HEWLETT PACKARD CO.....	.....	..	.....	..	.....	2FE	.....99,028	...104.658	.....104,658	.....100,000	.....99,190	.....	.....162	.....	.....	.....4.300	....4.555	JD.....	.....358	.....4,300	05/25/2011.	06/01/2021.
428236	BV	4	HEWLETT PACKARD CO.....	.....	..	.....	..	.....	2FE	.....259,017	...106.740	.....277,523	.....260,000	.....259,164	.....	.....147	.....	.....	.....4.650	....4.780	JD.....	.....739	.....12,090	05/20/2014.	12/09/2021.
428236	BX	0	HEWLETT PACKARD CO.....	.....	..	.....	..	.....	2FE	.....31,048	...103.493	.....31,048	.....30,000	.....31,048	.....	.....(23)	.....122	.....	.....4.050	....3.400	MS.....	.....358	.....	11/16/2016.	09/15/2022.
42824C	AG	4	HEWLETT PACKARD ENTERPRISE CO.....	.....	..	.....	..	.....	2FE	.....125,835	...100.668	.....125,835	.....125,000	.....125,834	.....	.....(1)	.....	.....	.....3.600	....3.440	AO.....	.....950	.....	12/30/2016.	10/15/2020.
42824C	AW	9	HEWLETT PACKARD ENTERPRISE CO.....	.....	..	.....	..	.....	2FE	.....301,247	...103.878	.....301,247	.....290,000	.....301,244	.....	.....(3)	.....	.....	.....4.900	....4.412	AO.....	.....3,000	.....	12/30/2016.	10/15/2025.
437076	AV	4	HOME DEPOT INC.....	.....	..	.....	..	.....	1FE	.....12,444	...127.127	.....12,713	.....10,000	.....12,389	.....	.....(55)	.....	.....	.....5.950	....4.393	AO.....	.....149	.....595	04/10/2015.	04/01/2041.
437076	AW	2	HOME DEPOT INC.....	.....	..	.....	..	2	1FE	.....99,824	...108.430	.....108,430	.....100,000	.....99,910	.....	.....19	.....	.....	.....4.400	....4.472	AO.....	.....1,100	.....4,400	03/28/2011.	04/01/2021.
437076	BA	9	HOME DEPOT INC.....	.....	..	.....	..	.....	1FE	.....18,226	...103.035	.....20,607	.....20,000	.....18,317	.....	.....32	.....	.....	.....4.200	....4.822	AO.....	.....210	.....840	04/02/2013.	04/01/2043.
437076	BB	7	HOME DEPOT INC.....	.....	..	.....	..	.....	1FE	.....34,951	...101.352	.....35,473	.....35,000	.....34,983	.....	.....10	.....	.....	.....2.250	....2.293	MS.....	.....243	.....788	09/03/2013.	09/10/2018.
437076	BD	3	HOME DEPOT INC.....	.....	..	.....	..	.....	1FE	.....29,552	...112.358	.....33,708	.....30,000	.....29,575	.....	.....7	.....	.....	.....4.875	....5.032	FA.....	.....553	.....1,463	09/03/2013.	02/15/2044.
437076	BF	8	HOME DEPOT INC.....	.....	..	.....	..	.....	1FE	.....99,945	...106.570	.....106,570	.....100,000	.....99,946	.....	.....1	.....	.....	.....4.400	....4.452	MS.....	.....1,296	.....4,400	06/30/2015.	03/15/2045.
437076	BN	1	HOME DEPOT INC.....	.....	..	.....	..	.....	1FE	.....73,793	...92.241	.....73,793	.....80,000	.....73,793	.....	.....25	.....5,356	.....	.....2.125	....3.078	MS.....	.....501	.....	09/06/2016.	09/15/2026.
438516	BD	7	HONEYWELL INTL INC.....	.....	..	.....	..	.....	1FE	.....238,920	...102.835	.....241,663	.....235,000	.....238,089	.....	.....(397)	.....	.....	.....3.350	....3.163	JD.....	.....656	.....7,873	09/30/2014.	12/01/2023.
44106M	AR	3	HOSPITALITY PPTYS TR.....	.....	..	.....	..	.....	2FE	.....119,640	...99.700	.....119,640	.....120,000	.....119,640	.....	.....(197)	.....4,697	.....	.....4.500	....4.606	JD.....	.....240	.....2,700	09/01/2016.	06/15/2023.
44107T	AV	8	HOST HOTELS & RESORTS LP.....	.....	..	.....	..	.....	2FE	.....43,137	...98.492	.....44,321	.....45,000	.....43,299	.....	.....162	.....	.....	.....4.000	....4.595	JD.....	.....80	.....1,800	05/06/2015.	06/15/2025.
40434C	AC	9	HSBC USA INC.....	.....	..	.....	..	.....	1FE	.....497,830	...100.054	.....500,268	.....500,000	.....498,435	.....	.....606	.....	.....	.....2.250	....2.395	JD.....	.....250	.....11,250	01/06/2015.	06/23/2019.
40428H	PJ	5	HSBC USA INC NEW.....	.....	..	.....	..	.....	1FE	.....49,914	...101.024	.....50,512	.....50,000	.....49,969	.....	.....17	.....	.....	.....2.625	....2.680	MS.....	.....354	.....1,313	09/17/2013.	09/24/2018.
444859	BD	3	HUMANA INC.....	.....	..	.....	..	.....	2FE	.....102,370	...102.370	.....102,370	.....100,000	.....102,370	.....	.....(265)	.....942	.....	.....3.850	....3.529	AO.....	.....963	.....1,925	04/13/2016.	10/01/2024.
444859	BE	1	HUMANA INC.....	.....	..	.....	..	.....	2FE	.....99,341	...105.107	.....105,107	.....100,000	.....99,352	.....	.....11	.....	.....	.....4.950	....5.056	AO.....	.....1,238	.....4,950	01/12/2015.	10/01/2044.
445658	CD	7	HUNT J B TRANS SVCS INC.....	.....	..	.....	..	.....	2FE	.....76,316	...101.439	.....76,079	.....75,000	.....76,008	.....	.....(120)	.....	.....	.....3.850	....3.669	MS.....	.....850	.....2,888	05/12/2014.	03/15/2024.
448579	AE	2	HYATT HOTELS CORP.....	.....	..	.....	..	.....	2FE	.....18,336	...98.622	.....19,724	.....20,000	.....18,786	.....	.....157	.....	.....	.....3.375	....4.505	JJ.....	.....311	.....675	05/07/2013.	07/15/2023.
452308	AU	3	ILLINOIS TOOL WKS INC.....	.....	..	.....	..	.....	1FE	.....49,936	...100.516	.....50,258	.....50,000	.....49,971	.....	.....13	.....	.....	.....1.950	....1.987	MS.....	.....325	.....975	02/18/2014.	03/01/2019.
45665Q	AF	0	INFINITY PPTY & CAS CORP.....	.....	..	.....	..	.....	2FE	.....20,008	...101.931	.....20,386	.....20,000	.....20,005	.....	.....(1)	.....	.....	.....5.000	....5.057	MS.....	.....283	.....1,000	07/02/2013.	09/19/2022.
45687A	AA	0	INGERSOLL-RAND GLOBAL HLDG CO.....	.....	..	.....	..	.....	2FE	.....99,857	...108.028	.....108,028	.....100,000	.....99,970	.....	.....17	.....	.....	.....6.875	....7.014	FA.....	.....2,597	.....6,875	08/12/2008.	08/15/2018.
458140	AM	2	INTEL CORP.....	.....	..	.....	..	.....	1FE	.....89,040	...100.451	.....90,406	.....90,000	.....89,166	.....	.....127	.....	.....	.....2.700	....2.891	JD.....	.....108	.....2,430	11/17/2015.	12/15/2022.
458140	AS	9	INTEL CORP.....	.....	..	.....	..	.....	1FE	.....105,476	...105.476	.....105,476	.....100,000	.....105,476	.....	.....(254)	.....4,783	.....	.....3.700	....2.994	JJ.....	.....1,562	.....	10/06/2016.	07/29/2025.
45866F	AB	0	INTERCONTINENTAL EXCHANGE INC.....	.....	..	.....	..	.....	1FE	.....252,190	...101.281	.....253,201	.....250,000	.....251,420	.....	.....(770)	.....	.....	.....2.500	....2.187	AO.....	.....1,319	.....6,250	01/07/2015.	10/15/2018.
459200	AM	3	INTERNATIONAL BUSINESS MACHS.....	.....	..	.....	..	.....	1FE	.....121,714	...128.655	.....122,222	.....95,000	.....118,895	.....	.....(2,256)	.....	.....	.....7.000	....3.677	AO.....	.....1,108	.....6,650	09/29/2015.	10/30/2025.
459200	GM	7	INTERNATIONAL BUSINESS MACHS.....	.....	..	.....	..	.....	1FE	.....288,175	...110.404	.....276,011	.....250,000	.....274,730	.....	.....(13,446)	.....	.....	.....7.625	....1.982	AO.....	.....4,024	.....19,063	03/03/2015.	10/15/2018.
459200	HA	2	INTERNATIONAL BUSINESS MACHS.....	.....	..	.....	..	.....	1FE	.....50,587	...102.032	.....51,016	.....50,000	.....50,420	.....	.....(80)	.....	.....	.....2.900	....2.732	MN.....	.....242	.....1,450	11/20/2014.	11/01/2021.
459200	HP	9	INTERNATIONAL BUSINESS MACHS.....	.....	..	.....	..	.....	1FE	.....99,949	...102.719	.....102,719	.....100,000	.....99,962	.....	.....5	.....	.....	.....3.375	....3.410	FA.....	.....1,406	.....3,375	04/24/2014.	08/01/2023.
459200	HU	8	INTERNATIONAL BUSINESS MACHS.....	.....	..	.....	..	.....	1FE	.....102,619	...104.135	.....104,135	.....100,000	.....102,313	.....	.....(285)	.....	.....	.....3.625	....3.285	FA.....	.....1,400	.....3,625	12/04/2015.	02/12/2024.
459200	JG	7	INTERNATIONAL BUSINESS MACHS.....	.....	..	.....	..	.....	1FE	.....204,617	...102.308	.....204,617	.....200,000	.....204,617	.....	.....(272)	.....9,340	.....	.....3.450	....3.182	FA.....	.....2,530	.....	11/04/2016.	02/19/2026.
460690	BJ	8	INTERPUBLIC GROUP COS INC.....	.....	..	.....	..	.....	2FE	.....34,506	...100.621	.....35,217	.....35,000	.....34,884	.....	.....129	.....	.....	.....2.250	....2.653	MN.....	.....101	.....788	11/05/2012.	11/15/2017.
460690	BL	3	INTERPUBLIC GROUP COS INC.....	.....	..	.....	..	.....	2FE	.....49,538	...102.750	.....51,375	.....50,000	.....49,586	.....	.....47	.....	.....	.....4.200	....4.381	AO.....	.....443	.....2,100	06/19/2015.	04/15/2024.
460146	CN	1	INTL PAPER CO.....	.....	..	.....	..	.....	2FE	.....47,569	...104.287	.....52,143	.....50,000	.....47,602	.....	.....32	.....	.....	.....5.150	....5.555	MN.....	.....329	.....2,575	05/14/2015.	05/15/2046.
460146	CP	6	INTL PAPER CO.....	.....	..	.....	..	.....	2FE	.....141,516	...94.344	.....141,516	.....150,000	.....141,516	.....	.....19	.....7,939	.....							

**SCHEDULE D - PART 1**

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

E10.26

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						NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
478160	AN	4	JOHNSON & JOHNSON.....	.....	..	.....	1FE	.....	49,744	...131.189	.....65,595	.....50,000	.....49,783	.....	.....5	.....	5.950	6.077	FA.....	.....1,124	.....2,975	08/16/2007.	08/15/2037.
478160	AQ	7	JOHNSON & JOHNSON.....	.....	..	.....	1FE	.....	50,000	...102.756	.....51,378	.....50,000	.....50,000	.....	.....	.....	5.550	5.627	FA.....	.....1,048	.....2,775	08/16/2007.	08/15/2017.
478160	AU	8	JOHNSON & JOHNSON.....	.....	..	.....	1FE	.....	74,846	...105.722	.....79,292	.....75,000	.....74,971	.....	.....18	.....	5.150	5.244	JJ.....	.....1,781	.....3,863	06/18/2008.	07/15/2018.
478160	AZ	7	JOHNSON & JOHNSON.....	.....	..	.....	1FE	.....	99,038	...105.988	.....105,988	.....100,000	.....99,536	.....	.....96	.....	3.550	3.699	MN.....	.....454	.....3,550	05/17/2011.	05/15/2021.
478160	BV	5	JOHNSON & JOHNSON.....	.....	..	.....	1FE	.....	197,073	...98.536	.....197,073	.....200,000	.....197,073	.....	.....(228)	.....34,439	3.700	3.819	MS.....	.....2,467	.....	08/31/2016.	03/01/2046.
46625H	GY	0	JP MORGAN CHASE & CO.....	.....	..	.....	1FE	.....	301,375	...104.313	.....312,938	.....300,000	.....300,185	.....	.....(169)	.....	6.000	6.027	JJ.....	.....8,300	.....18,000	05/05/2008.	01/15/2018.
46625H	HF	0	JP MORGAN CHASE & CO.....	.....	..	.....	1FE	.....	74,135	...129.578	.....97,184	.....75,000	.....74,244	.....	.....16	.....	6.400	6.593	MN.....	.....613	.....4,800	05/16/2008.	05/15/2038.
46625H	HQ	6	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	79,969	...107.746	.....86,197	.....80,000	.....79,988	.....	.....3	.....	4.950	5.016	MS.....	.....1,056	.....3,960	03/18/2010.	03/25/2020.
46625H	HZ	6	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	99,889	...107.673	.....107,673	.....100,000	.....99,945	.....	.....11	.....	4.625	4.693	MN.....	.....655	.....4,625	05/05/2011.	05/10/2021.
46625H	JB	7	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	49,785	...119.580	.....59,790	.....50,000	.....49,802	.....	.....4	.....	5.600	5.709	JJ.....	.....1,291	.....2,800	07/14/2011.	07/15/2041.
46625H	JC	5	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	74,951	...106.980	.....80,235	.....75,000	.....74,975	.....	.....5	.....	4.350	4.406	FA.....	.....1,233	.....3,263	08/03/2011.	08/15/2021.
46625H	JD	3	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	49,734	...107.843	.....53,922	.....50,000	.....49,850	.....	.....26	.....	4.500	4.619	JJ.....	.....981	.....2,250	01/13/2012.	01/24/2022.
46625H	JH	4	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	151,670	...101.113	.....151,670	.....150,000	.....151,670	.....	.....(203)	.....3,974	3.200	3.020	JJ.....	.....2,080	.....	10/06/2016.	01/25/2023.
46625H	JL	5	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	97,920	...99.872	.....99,872	.....100,000	.....99,326	.....	.....479	.....	1.625	2.137	MN.....	.....208	.....1,625	05/08/2013.	05/15/2018.
46625H	JR	2	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	99,953	...100.828	.....100,828	.....100,000	.....99,980	.....	.....9	.....	2.350	2.374	JJ.....	.....999	.....2,350	01/21/2014.	01/28/2019.
46625H	JU	5	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	99,827	...111.276	.....111,276	.....100,000	.....99,835	.....	.....3	.....	4.850	4.920	FA.....	.....2,021	.....4,850	01/21/2014.	02/01/2044.
46625H	JY	7	JPMORGAN CHASE & CO.....	.....	..	.....	2FE	.....	198,949	...101.184	.....202,367	.....200,000	.....199,052	.....	.....104	.....	3.875	3.986	MS.....	.....2,390	.....7,750	01/06/2015.	09/10/2024.
46625H	KA	7	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	737,836	...99.765	.....748,235	.....750,000	.....740,710	.....	.....2,874	.....	2.250	2.692	JJ.....	.....7,406	.....16,875	08/19/2015.	01/23/2020.
46625H	LL	2	JPMORGAN CHASE & CO.....	.....	..	.....	2FE	.....	159,946	...106.631	.....159,946	.....150,000	.....159,946	.....	.....(2)	.....584	4.950	4.584	JD.....	.....619	.....	12/28/2016.	06/01/2045.
46625H	LW	8	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	49,914	...100.904	.....50,452	.....50,000	.....49,939	.....	.....16	.....	2.750	2.806	JD.....	.....31	.....1,375	06/18/2015.	06/23/2020.
46625H	NX	4	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	99,926	...99.926	.....99,926	.....100,000	.....99,926	.....	.....(92)	.....1,628	2.550	2.587	AO.....	.....439	.....1,275	10/06/2016.	10/29/2020.
46625H	RS	1	JPMORGAN CHASE & CO.....	.....	..	.....	1FE	.....	97,875	...97.875	.....97,875	.....100,000	.....97,875	.....	.....2	.....2,084	3.200	3.495	JD.....	.....142	.....1,671	05/31/2016.	06/15/2026.
487836	BE	7	KELLOGG CO.....	.....	..	.....	2FE	.....	44,888	...102.114	.....45,951	.....45,000	.....44,976	.....	.....17	.....	3.250	3.317	MN.....	.....163	.....1,463	05/16/2011.	05/21/2018.
487836	BL	1	KELLOGG CO.....	.....	..	.....	2FE	.....	90,231	...97.864	.....97,864	.....100,000	.....93,043	.....	.....975	.....	2.750	4.076	MS.....	.....917	.....2,750	02/11/2013.	03/01/2023.
487836	BP	2	KELLOGG CO.....	.....	..	.....	2FE	.....	97,617	...97.617	.....97,617	.....100,000	.....97,617	.....	.....7	.....2,286	3.250	3.586	AO.....	.....813	.....1,842	02/25/2016.	04/01/2026.
492386	AT	4	KERR MCGEE CORP.....	.....	..	.....	3FE	.....	5,394	...128.052	.....6,403	.....5,000	.....5,380	.....	.....(14)	.....	7.875	7.161	MS.....	.....116	.....394	03/12/2014.	09/15/2031.
49326E	EE	9	KEYCORP MEDIUM TERM NTS BE.....	.....	..	.....	2FE	.....	99,275	...100.596	.....100,596	.....100,000	.....99,704	.....	.....147	.....	2.300	2.472	JD.....	.....115	.....2,300	11/05/2013.	12/13/2018.
49337W	AJ	9	KEYSPAN CORP.....	.....	..	.....	2FE	.....	71,300	...113.358	.....85,019	.....75,000	.....71,838	.....	.....92	.....	5.803	6.288	AO.....	.....1,088	.....4,352	11/06/2007.	04/01/2035.
494368	BB	8	KIMBERLY CLARK CORP.....	.....	..	.....	1FE	.....	99,697	...102.885	.....102,885	.....100,000	.....99,977	.....	.....38	.....	6.125	6.261	FA.....	.....2,552	.....6,125	07/25/2007.	08/01/2017.
494368	BL	6	KIMBERLY CLARK CORP.....	.....	..	.....	1FE	.....	20,985	...95.094	.....23,774	.....25,000	.....21,190	.....	.....72	.....	3.700	4.771	JD.....	.....77	.....925	05/20/2013.	06/01/2043.
494368	BU	6	KIMBERLY CLARK CORP.....	.....	..	.....	1FE	.....	68,203	...97.433	.....68,203	.....70,000	.....68,203	.....	.....20	.....1,557	2.750	3.098	FA.....	.....727	.....925	02/17/2016.	02/15/2026.
494550	AQ	9	KINDER MORGAN ENERGY PARTNERS.....	.....	..	.....	2FE	.....	15,575	...117.354	.....19,950	.....17,000	.....15,613	.....	.....38	.....	7.300	8.376	FA.....	.....469	.....1,241	01/14/2015.	08/15/2033.
494550	BQ	8	KINDER MORGAN ENERGY PARTNERS.....	.....	..	.....	2FE	.....	41,456	...98.630	.....49,315	.....50,000	.....42,352	.....	.....896	.....	3.500	6.450	MS.....	.....583	.....1,750	02/21/2013.	09/01/2023.
494550	BR	6	KINDER MORGAN ENERGY PARTNERS.....	.....	..	.....	2FE	.....	272,720	...100.526	.....296,552	.....295,000	.....279,551	.....	.....6,831	.....	2.650	5.410	FA.....	.....3,257	.....7,818	01/07/2015.	02/01/2019.
494550	BU	9	KINDER MORGAN ENERGY PARTNERS.....	.....	..	.....	2FE	.....	163,810	...101.951	.....214,098	.....210,000	.....164,330	.....	.....520	.....	5.500	7.498	MS.....	.....3,850	.....11,550	02/27/2015.	03/01/2044.
482480	AE	0	KLA-TENCOR CORP.....	.....	..	.....	2FE	.....	100,708	...105.861	.....105,861	.....100,000	.....100,642	.....	.....(66)	.....	4.650	4.603	MN.....	.....775	.....4,650	01/05/2016.	11/01/2024.
500255	AR	5	KOHL'S CORP.....	.....	..	.....	2FE	.....	49,979	...104.871	.....52,435	.....50,000	.....49,986	.....	.....3	.....	4.000	4.047	MN.....	.....333	.....2,000	01/11/2012.	11/01/2021.
500255	AT	1	KOHL'S CORP.....	.....	..	.....	2FE	.....	99,750	...103.772	.....103,772	.....100,000	.....99,818	.....	.....22	.....	4.750	4.838	JD.....	.....211	.....4,750	09/05/2013.	12/15/2023.
50076Q	AE	6	KRAFT FOODS GROUP INC.....	.....	..	.....	2FE	.....	103,508	...102.394	.....107,513	.....105,000	.....103,585	.....	.....27	.....	5.000	5.160	JD.....	.....394	.....5,250	01/18/2013.	06/04/2042.
50076Q	AZ	9	KRAFT FOODS GROUP INC.....	.....	..	.....	2FE	.....	82,840	...101.697	.....86,443	.....85,000	.....83,531	.....	.....239	.....	3.500	3.893	JD.....	.....207	.....2,975	01/18/2013.	06/06/2022.
50077L	AB	2	KRAFT HEINZ FOODS CO.....	.....	..	.....	2FE	.....	47,049	...94.098	.....47,049	.....50,000	.....47,049	.....	.....1	.....2,794	4.375	4.806	JD.....	.....182	.....1,136	08/19/2016.	06/01/2046.
50077L	AD	8	KRAFT HEINZ FOODS CO.....	.....	..	.....	2FE	.....	93,884	...93.884	.....93,884	.....100,000	.....93,884	.....	.....14	.....5,693	3.000	3.814	JD.....	.....250	.....1,558	08/19/2016.	06/01/2026.
50077L	AK	2	KRAFT HEINZ FOODS CO.....	.....	..	.....	2FE	.....	79,894	...101.304	.....81,043	.....80,000	.....79,897	.....	.....4	.....	3.950	4.007	JJ.....	.....1,457	.....	08/19/2016.	07/15/2025.



**SCHEDULE D - PART 1**

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

E10.27

1			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				F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501044	BM	2	KROGER CO.....	.....	.....	2FE	78,284	109.470	82,102	75,000	75,703		(328)			6.800	6.382	JD	227	5,100	09/07/2006	12/15/2018
501044	CK	5	KROGER CO.....	.....	.....	2FE	34,805	127.865	44,753	35,000	34,828		3			6.900	7.065	AO	510	2,415	03/19/2008	04/15/2038
501044	DC	2	KROGER CO.....	.....	.....	2FE	251,152	100.461	251,152	250,000	251,152		(798)	11,224		3.500	3.470	FA	3,646	4,764	04/28/2016	02/01/2026
502413	BA	4	L-3 COMMUNICATIONS CORP.....	.....	.....	2FE	39,642	106.835	42,734	40,000	39,818		39			4.950	5.138	FA	748	1,980	02/02/2011	02/15/2021
50540R	AR	3	LABORATORY CORP AMER HLDGS.....	.....	.....	2FE	49,363	99.902	49,951	50,000	49,512		149			2.625	2.981	FA	547	1,313	01/21/2015	02/01/2020
50540R	AS	1	LABORATORY CORP AMER HLDGS.....	.....	.....	2FE	45,683	98.774	49,387	50,000	45,748		65			4.700	5.354	FA	979	2,350	01/21/2015	02/01/2045
524901	AS	4	LEGG MASON INC.....	.....	.....	2FE	4,986	100.712	5,036	5,000	4,990		4			2.700	2.803	JJ	62	135	06/23/2014	07/15/2019
53117C	AN	2	LIBERTY PPTY LTD PARTNERSHIP.....	.....	.....	2FE	49,213	104.154	52,077	50,000	49,460		86			4.125	4.397	JD	92	2,063	06/06/2012	06/15/2022
532457	BB	3	LILLY ELI & CO.....	.....	.....	1FE	204,383	100.813	201,626	200,000	200,136		(640)			5.200	4.925	MS	3,062	10,400	04/24/2009	03/15/2017
532457	BK	3	LILLY ELI & CO.....	.....	.....	1FE	64,840	100.024	65,015	65,000	64,914		74				0.114	MS		813	02/24/2015	03/01/2018
534187	BD	0	LINCOLN NATL CORP IND.....	.....	.....	2FE	98,687	104.247	104,247	100,000	99,040		123			4.000	4.210	MS	1,333	4,000	08/13/2013	09/01/2023
539830	BB	4	LOCKHEED MARTIN CORP.....	.....	.....	2FE	74,325	98.705	83,899	85,000	74,872		191			4.070	4.945	JD	154	3,460	05/30/2013	12/15/2042
539830	BE	8	LOCKHEED MARTIN CORP.....	.....	.....	2FE	57,557	97.903	58,742	60,000	57,788		231			2.900	3.450	MS	580	1,740	02/12/2015	03/01/2025
539830	BF	5	LOCKHEED MARTIN CORP.....	.....	.....	2FE	94,437	100.845	95,803	95,000	94,546		109			2.500	2.647	MN	251	2,375	11/16/2015	11/23/2020
548661	CT	2	LOWES COS INC.....	.....	.....	1FE	209,976	105.739	211,478	200,000	208,198		(1,778)			3.750	2.750	AO	1,583	7,500	12/09/2015	04/15/2021
548661	CZ	8	LOWES COS INC.....	.....	.....	1FE	99,401	106.174	106,174	100,000	99,574		54			3.875	3.987	MS	1,141	3,875	09/04/2013	09/15/2023
548661	DM	6	LOWES COS INC.....	.....	.....	1FE	94,966	94.966	94,966	100,000	94,966		29	4,607		2.500	3.153	AO	528	1,215	04/11/2016	04/15/2026
55616X	AF	4	MACYS RETAIL HLDGS INC.....	.....	.....	2FE	64,005	102.423	66,575	65,000	64,153		148			3.875	4.208	JJ	1,161	2,519	01/10/2012	01/15/2022
55907R	AA	6	MAGELLAN MIDSTREAM HLDGS LP.....	.....	.....	2FE	99,971	106.018	106,018	100,000	99,976		5			4.250	4.302	FA	1,771	4,250	08/17/2011	02/01/2021
565849	AK	2	MARATHON OIL CORP.....	.....	.....	2FE	6,781	95.626	9,563	10,000	7,113		332			2.800	9.545	MN	47	280	01/29/2016	11/01/2022
565849	AM	8	MARATHON OIL CORP.....	.....	.....	2FE	106,764	94.255	141,383	150,000	107,178		413			5.200	7.833	JD	650	7,800	06/30/2015	06/01/2045
56585A	AG	7	MARATHON PETE CORP.....	.....	.....	2FE	76,651	98.760	79,008	80,000	76,976		325			3.625	4.258	MS	854	1,813	09/16/2016	09/15/2024
571903	AL	7	MARRIOTT INTL INC NEW.....	.....	.....	2FE	49,515	102.587	51,294	50,000	49,715		69			3.375	3.568	AO	356	1,688	09/24/2013	10/15/2020
571903	AM	5	MARRIOTT INTL INC NEW.....	.....	.....	2FE	49,657	101.104	50,552	50,000	49,758		46			3.125	3.261	AO	330	1,563	10/06/2014	10/15/2021
571903	AS	2	MARRIOTT INTL INC NEW.....	.....	.....	2FE	23,663	94.653	23,663	25,000	23,663		4	1,257		3.125	3.840	JD	35	401	06/07/2016	06/15/2026
571748	AW	2	MARSH & MCLENNAN COS INC.....	.....	.....	1FE	99,766	100.562	100,562	100,000	99,828		61			2.350	2.431	MS	725	2,350	04/08/2015	09/10/2019
571748	AX	0	MARSH & MCLENNAN COS INC.....	.....	.....	1FE	24,612	100.681	25,170	25,000	24,648		36			3.500	3.735	MS	270	875	09/03/2014	03/10/2025
573284	AK	2	MARTIN MARIETTA MATLS INC.....	.....	4	2FE	29,979	105.590	31,677	30,000	29,996		3			6.600	6.719	AO	418	1,980	04/16/2008	04/15/2018
57636Q	AF	1	MASTERCARD INCORPORATED.....	.....	.....	1FE	19,830	99.152	19,830	20,000	19,830		3	58		2.000	2.196	MN	44		11/16/2016	11/21/2021
577081	AX	0	MATTEL INC.....	.....	.....	2FE	14,801	99.775	14,966	15,000	14,890		89			1.700	2.335	MS	75	255	03/04/2013	03/15/2018
58013M	EB	6	MCDONALDS CORP MED TERM NT BE.....	.....	.....	2FE	51,036	103.415	51,708	50,000	50,104		(126)			5.800	5.603	AO	612	2,900	11/02/2007	10/15/2017
58013M	EC	4	MCDONALDS CORP MED TERM NT BE.....	.....	.....	2FE	51,746	125.638	62,819	50,000	51,490		(35)			6.300	6.138	AO	665	3,150	11/02/2007	10/15/2037
58013M	EL	4	MCDONALDS CORP MED TERM NT BE.....	.....	.....	2FE	99,411	104.187	104,187	100,000	99,715		59			3.625	3.730	MN	413	3,625	05/17/2011	05/20/2021
58013M	ET	7	MCDONALDS CORP MED TERM NT BE.....	.....	.....	2FE	150,038	100.025	150,038	150,000	150,038		(162)	2,370		2.200	2.204	MN	321	1,650	10/06/2016	05/26/2020
58013M	EX	8	MCDONALDS CORP MED TERM NT BE.....	.....	.....	2FE	9,982	101.115	10,111	10,000	9,985		3			2.750	2.809	JD	17	275	12/02/2015	12/09/2020
58155Q	AF	0	MCKESSON CORP.....	.....	.....	2FE	33,628	99.593	34,857	35,000	34,592		329			1.400	2.399	MS	144	490	03/05/2013	03/15/2018
581557	AV	7	MCKESSON CORP NEW.....	.....	.....	2FE	99,607	100.691	100,691	100,000	99,991		50			5.700	5.835	MS	1,900	5,700	04/02/2007	03/01/2017
581557	BE	4	MCKESSON CORP NEW 3.796% DUE 03-1.....	.....	.....	2FE	130,000	103.067	133,987	130,000	130,000					3.796	3.832	MS	1,453	4,935	03/05/2014	03/15/2024
585055	BB	1	MEDTRONIC INC.....	.....	.....	1FE	299,829	99.943	299,829	300,000	299,829		920	27		0.875	1.246	FA	904	2,625	01/07/2015	02/27/2017
585055	BG	0	MEDTRONIC INC.....	.....	.....	1FE	101,119	101.119	101,119	100,000	101,119		(204)	1,735		2.500	2.148	MS	736		10/06/2016	03/15/2020
585055	BS	4	MEDTRONIC INC.....	.....	.....	1FE	49,797	102.971	51,486	50,000	49,821		18			3.500	3.582	MS	515	1,750	09/02/2015	03/15/2025
585055	BU	9	MEDTRONIC INC.....	.....	.....	1FE	255,633	108.142	270,355	250,000	255,507		(96)			4.625	4.537	MS	3,405	11,563	09/02/2015	03/15/2045

**SCHEDULE D - PART 1**

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

E10.28

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58933Y	AF	2	MERCK & CO INC.....	.....	..	.....	1FE	.....	100,387	...100.387	.....100,387	.....100,000	.....100,387	.....	.....(132)	.....3,434	.....	.....2.800	.....2.752	MN.....	.....334	.....1,400	10/06/2016.	05/18/2023.
58933Y	AR	6	MERCK & CO INC NEW.....	.....	..	.....	1FE	.....	340,728	...98.186	.....343,652	.....350,000	.....341,624	.....	.....896	.....	.....	.....2.750	.....3.110	FA.....	.....3,770	.....9,625	12/09/2015.	02/10/2025.
59022C	CS	0	MERRILL LYNCH & CO INC.....	.....	..	.....	2FE	.....	22,960	...101.363	.....25,341	.....25,000	.....24,845	.....	.....435	.....	.....	.....5.700	.....7.732	MN.....	.....234	.....1,425	04/25/2007.	05/02/2017.
59023V	AA	8	MERRILL LYNCH & CO INC.....	.....	..	.....	2FE	.....	47,506	...137.680	.....68,840	.....50,000	.....47,674	.....	.....39	.....	.....	.....7.750	.....8.384	MN.....	.....506	.....3,875	05/07/2008.	05/14/2038.
59018Y	J6	9	MERRILL LYNCH CO INC MTN BE.....	.....	..	.....	2FE	.....	48,415	...103.067	.....51,533	.....50,000	.....49,798	.....	.....316	.....	.....	.....6.400	.....7.221	FA.....	.....1,093	.....3,200	10/03/2007.	08/28/2017.
59018Y	N6	4	MERRILL LYNCH CO INC MTN BE.....	.....	..	.....	2FE	.....	251,414	...106.291	.....271,042	.....255,000	.....254,115	.....	.....619	.....	.....	.....6.875	.....7.284	AO.....	.....3,214	.....17,531	06/17/2008.	04/25/2018.
59156R	AM	0	METLIFE INC.....	.....	..	.....	1FE	.....	14,814	...117.664	.....17,650	.....15,000	.....14,842	.....	.....5	.....	.....	.....5.700	.....5.878	JD.....	.....38	.....855	06/20/2005.	06/15/2035.
59156R	BB	3	METLIFE INC.....	.....	..	.....	1FE	.....	100,500	...107.610	.....107,610	.....100,000	.....100,357	.....	.....(45)	.....	.....	.....4.368	.....4.376	MJSD.....	.....194	.....4,368	09/03/2013.	09/15/2023.
59156R	BF	4	METLIFE INC.....	.....	..	.....	1FE	.....	227,175	...100.967	.....227,175	.....225,000	.....227,175	.....	.....(48)	.....1,326	.....	.....3.048	.....2.902	MJSD.....	.....305	.....1,715	11/29/2016.	12/15/2022.
59156R	AJ	7	METLIFE INC 6.375% DUE 06-15-2034.....	.....	..	.....	1FE	.....	12,295	...125.841	.....12,584	.....10,000	.....12,213	.....	.....(82)	.....	.....	.....6.375	.....4.578	JD.....	.....28	.....638	11/04/2015.	06/15/2034.
594918	AJ	3	MICROSOFT CORP.....	.....	..	.....	1FE	.....	93,498	...106.259	.....106,259	.....100,000	.....93,913	.....	.....133	.....	.....	.....4.500	.....4.999	AO.....	.....1,125	.....4,500	09/10/2013.	10/01/2040.
594918	AP	9	MICROSOFT CORP.....	.....	..	.....	1FE	.....	14,768	...99.940	.....14,991	.....15,000	.....14,947	.....	.....60	.....	.....	.....0.875	.....1.290	MN.....	.....17	.....131	11/02/2012.	11/15/2017.
594918	AS	3	MICROSOFT CORP.....	.....	..	.....	1FE	.....	34,145	...99.735	.....34,907	.....35,000	.....34,731	.....	.....198	.....	.....	.....1.000	.....1.592	MN.....	.....58	.....350	04/25/2013.	05/01/2018.
594918	AW	4	MICROSOFT CORP.....	.....	..	.....	1FE	.....	263,311	...105.324	.....263,311	.....250,000	.....263,311	.....	.....(495)	.....5,641	.....	.....3.625	.....2.797	JD.....	.....403	.....4,531	12/01/2016.	12/15/2023.
594918	AX	2	MICROSOFT CORP.....	.....	..	.....	1FE	.....	29,896	...110.999	.....33,300	.....30,000	.....29,901	.....	.....2	.....	.....	.....4.875	.....4.957	JD.....	.....65	.....1,463	12/03/2013.	12/15/2043.
594918	BB	9	MICROSOFT CORP.....	.....	..	.....	1FE	.....	487,846	...97.987	.....489,936	.....500,000	.....489,024	.....	.....1,178	.....	.....	.....2.700	.....3.029	FA.....	.....5,213	.....13,500	12/09/2015.	02/12/2025.
594918	BC	7	MICROSOFT CORP.....	.....	..	.....	1FE	.....	9,424	...96.258	.....9,626	.....10,000	.....9,425	.....	.....1	.....	.....	.....3.500	.....3.986	FA.....	.....135	.....	12/14/2016.	02/12/2035.
594918	BG	8	MICROSOFT CORP.....	.....	..	.....	1FE	.....	44,964	...100.104	.....45,047	.....45,000	.....44,972	.....	.....7	.....	.....	.....2.000	.....2.027	MN.....	.....145	.....900	10/29/2015.	11/03/2020.
594918	BH	6	MICROSOFT CORP.....	.....	..	.....	1FE	.....	170,989	...100.582	.....170,989	.....170,000	.....170,989	.....	.....(488)	.....4,800	.....	.....2.650	.....2.558	MN.....	.....726	.....2,253	06/22/2016.	11/03/2022.
594918	BK	9	MICROSOFT CORP.....	.....	..	.....	1FE	.....	9,227	...105.231	.....9,471	.....9,000	.....9,220	.....	.....(7)	.....	.....	.....4.200	.....4.054	MN.....	.....61	.....378	02/22/2016.	11/03/2035.
594918	BP	8	MICROSOFT CORP.....	.....	..	.....	1FE	.....	48,496	...96.991	.....48,496	.....50,000	.....48,496	.....	.....4	.....1,456	.....	.....1.550	.....2.254	FA.....	.....308	.....	08/01/2016.	08/08/2021.
594918	BR	4	MICROSOFT CORP.....	.....	..	.....	1FE	.....	33,064	...94.470	.....33,064	.....35,000	.....33,064	.....	.....(10)	.....2,211	.....	.....2.400	.....3.093	FA.....	.....334	.....	08/16/2016.	08/08/2026.
594918	BT	0	MICROSOFT CORP.....	.....	..	.....	1FE	.....	47,073	...94.147	.....47,073	.....50,000	.....47,073	.....	.....(2)	.....3,272	.....	.....3.700	.....4.082	FA.....	.....735	.....	10/06/2016.	08/08/2046.
594918	BU	7	MICROSOFT CORP.....	.....	..	.....	1FE	.....	33,057	...94.448	.....33,057	.....35,000	.....33,057	.....	.....4	.....1,074	.....	.....3.950	.....4.286	FA.....	.....549	.....	08/01/2016.	08/08/2056.
594918	BJ	2	MICROSOFT CORP 3.125% DUE 11-03-2.....	.....	..	.....	1FE	.....	70,371	...101.117	.....70,782	.....70,000	.....70,338	.....	.....(33)	.....	.....	.....3.125	.....3.086	MN.....	.....352	.....2,188	11/04/2015.	11/03/2025.
59562V	AM	9	MIDAMERICAN ENERGY HLDGS NEW.....	.....	..	.....	1FE	.....	49,979	...124.888	.....62,444	.....50,000	.....49,982	.....	.....0	.....	.....	.....6.125	.....6.222	AO.....	.....766	.....3,063	03/21/2006.	04/01/2036.
59562V	AR	8	MIDAMERICAN ENERGY HLDGS NEW.....	.....	..	.....	1FE	.....	24,787	...130.168	.....32,542	.....25,000	.....24,816	.....	.....4	.....	.....	.....6.500	.....6.673	MS.....	.....478	.....1,625	08/23/2007.	09/15/2037.
60871R	AH	3	MOLSON COORS BREWING CO.....	.....	..	.....	2FE	.....	51,278	...93.233	.....51,278	.....55,000	.....51,278	.....	.....3	.....3,371	.....	.....4.200	.....4.676	JJ.....	.....1,117	.....	06/28/2016.	07/15/2046.
61166W	AF	8	MONSANTO CO NEW.....	.....	..	.....	2FE	.....	79,066	...104.030	.....83,224	.....80,000	.....79,849	.....	.....110	.....	.....	.....5.125	.....5.347	AO.....	.....866	.....4,100	05/07/2008.	04/15/2018.
61166W	AS	0	MONSANTO CO NEW.....	.....	..	.....	1FE	.....	14,945	...99.841	.....14,976	.....15,000	.....14,968	.....	.....12	.....	.....	.....2.125	.....2.223	JJ.....	.....147	.....319	06/26/2014.	07/15/2019.
615369	AC	9	MOODYS CORP.....	.....	..	.....	2FE	.....	49,716	...108.109	.....54,054	.....50,000	.....49,792	.....	.....24	.....	.....	.....4.875	.....5.006	FA.....	.....921	.....2,438	08/07/2013.	02/15/2024.
617446	6Q	7	MORGAN STANLEY.....	.....	..	.....	1FE	.....	472,236	...105.753	.....475,888	.....450,000	.....456,757	.....	.....(5,221)	.....	.....	.....6.625	.....5.473	AO.....	.....7,453	.....29,813	06/20/2013.	04/01/2018.
617446	7X	1	MORGAN STANLEY.....	.....	..	.....	2FE	.....	39,818	...106.829	.....42,731	.....40,000	.....39,855	.....	.....13	.....	.....	.....5.000	.....5.115	MN.....	.....206	.....2,000	11/19/2013.	11/24/2025.
617446	7Y	9	MORGAN STANLEY.....	.....	..	.....	2FE	.....	256,187	...102.475	.....256,187	.....250,000	.....256,187	.....	.....(488)	.....2,430	.....	.....4.350	.....4.080	MS.....	.....3,414	.....5,438	04/28/2016.	09/08/2026.
617446	8C	6	MORGAN STANLEY.....	.....	..	.....	1FE	.....	51,251	...102.502	.....51,251	.....50,000	.....51,251	.....	.....(153)	.....1,212	.....	.....4.000	.....3.690	JJ.....	.....878	.....1,000	05/17/2016.	07/23/2025.
617446	HD	4	MORGAN STANLEY.....	.....	..	.....	1FE	.....	50,986	...135.492	.....67,746	.....50,000	.....50,853	.....	.....(30)	.....	.....	.....7.250	.....7.190	AO.....	.....906	.....3,625	05/30/2007.	04/01/2032.
617446	V7	1	MORGAN STANLEY.....	.....	..	.....	1FE	.....	97,865	...103.036	.....103,036	.....100,000	.....99,740	.....	.....426	.....	.....	.....6.250	.....6.828	FA.....	.....2,135	.....6,250	10/03/2007.	08/28/2017.
61746B	CY	0	MORGAN STANLEY.....	.....	..	.....	1FE	.....	92,062	...119.506	.....119,506	.....100,000	.....93,930	.....	.....428	.....	.....	.....6.250	.....7.261	FA.....	.....2,465	.....6,250	11/07/2006.	08/09/2026.
61746B	DJ	2	MORGAN STANLEY.....	.....	..	.....	1FE	.....	102,714	...102.714	.....102,714	.....100,000	.....102,714	.....	.....(196)	.....2,870	.....	.....3.750	.....3.286	FA.....	.....1,313	.....	10/06/2016.	02/25/2023.
61746B	DM	5	MORGAN STANLEY.....	.....	..	.....	1FE	.....	99,632	...101.051	.....101,051	.....100,000	.....99,843	.....	.....73	.....	.....	.....2.500	.....2.595	JJ.....	.....1,090	.....2,500	01/21/2014.	01/24/2019.
61746B	DQ	6	MORGAN STANLEY.....	.....	..	.....	1FE	.....	79,299	...102.557	.....82,046	.....80,000	.....79,461	.....	.....62	.....	.....	.....3.875	.....4.022	AO.....	.....534	.....3,100	04/23/2014.	04/29/2024.
61746B	DX	1	MORGAN STANLEY.....	.....	..	.....	1FE	.....	19,987	...100.687	.....20,137	.....20,000	.....19,991	.....	.....4	.....	.....	.....2.450	.....2.488	FA.....	.....204	.....250	01/22/2016.	02/01/2019.
61746B	EA	0	MORGAN STANLEY.....	.....	..	.....	1FE	.....	9,891	...98.913	.....9,891	.....10,000	.....9,891	.....	.....4	.....80	.....	.....2.500	.....2.789	AO.....	.....49	.....125	04/18/2016.	04/21/2021.

**SCHEDULE D - PART 1**

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

E10.29

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61747W	AL	3	MORGAN STANLEY.....					1FE	124,826	110.814	149,599	135,000	129,355		1,027			5.500	6.681	JJ	3,156	7,425	07/21/2011.	07/28/2021.
61747Y	DU	6	MORGAN STANLEY.....					2FE	107,785	102.652	107,785	105,000	107,785		(340)	4,085		4.100	3.664	MN	466	2,153	08/25/2016.	05/22/2023.
61747Y	DW	2	MORGAN STANLEY.....					1FE	747,961	100.471	753,533	750,000	748,441		480			2.650	2.739	JJ	8,502	19,875	10/14/2015.	01/27/2020.
61761J	3R	8	MORGAN STANLEY.....					1FE	23,884	95.538	23,884	25,000	23,884		.6	952		3.125	3.716	JJ	339		07/20/2016.	07/27/2026.
61761J	VL	0	MORGAN STANLEY.....					1FE	64,887	101.191	65,774	65,000	64,908		10			3.700	3.756	AO	454	2,405	10/20/2014.	10/23/2024.
61945C	AD	5	MOSAIC CO NEW.....					2FE	9,918	99.181	9,918	10,000	9,918		.1	48		5.450	5.602	MN	70	545	11/07/2013.	11/15/2033.
620076	AH	2	MOTOROLA INC.....					2FE	47,843	119.115	59,558	50,000	48,517		121			7.500	8.152	MN	479	3,750	12/05/2006.	05/15/2025.
620076	BA	6	MOTOROLA INC.....					2FE	1,740	101.165	2,023	2,000	1,765		.4			6.625	7.923	MN	17	133	10/29/2007.	11/15/2037.
553794	AB	4	MUFG AMERICAS HOLDINGS CORP.....					1FE	63,912	98.935	64,308	65,000	64,166		254			2.250	2.701	FA	573	1,463	02/05/2015.	02/10/2020.
629568	AX	4	NABORS INDS INC.....					3FE	45,197	101.652	55,909	55,000	46,591		1,394			4.625	8.834	MS	749	2,544	02/17/2012.	09/15/2021.
629568	BC	9	NABORS INDS INC.....					2FE	45,563	104.125	46,856	45,000	45,557		(6)			5.500	5.327	JJ	151		12/05/2016.	01/15/2023.
631103	AG	3	NASDAQ INC.....					2FE	24,835	99.340	24,835	25,000	24,835		.1	143		3.850	3.973	JD		543	06/02/2016.	06/30/2026.
636180	BL	4	NATIONAL FUEL GAS CO N J.....					2FE	46,309	97.513	48,757	50,000	46,749		440			3.750	5.050	MS	625	1,875	02/12/2013.	03/01/2023.
637432	HT	5	NATIONAL RURAL UTILS COOP FIN.....					1FE	55,707	101.132	50,566	50,000	50,493		(1,770)			5.450	1.852	AO	613	2,725	11/26/2012.	04/10/2017.
637432	MQ	5	NATIONAL RURAL UTILS COOP FIN.....					1FE	24,287	102.216	25,554	25,000	24,527		83			3.050	3.486	FA	288	763	01/26/2012.	02/15/2022.
637432	MX	0	NATIONAL RURAL UTILS COOP FIN.....					1FE	64,972	100.765	65,497	65,000	64,988		.6			2.150	2.171	FA	582	1,398	01/21/2014.	02/01/2019.
637432	NC	5	NATIONAL RURAL UTILS COOP FIN.....					1FE	24,575	99.277	24,819	25,000	24,675		101			2.000	2.456	JJ	214	500	01/20/2015.	01/27/2020.
63946B	AD	2	NBCUNIVERSAL MEDIA LLC.....					1FE	109,352	109.352	109,352	100,000	109,352		(766)	1,795		5.150	2.234	AO	858	2,575	10/06/2016.	04/30/2020.
63946B	AH	3	NBCUNIVERSAL MEDIA LLC.....					1FE	474,918	99.765	478,873	480,000	475,999		593			2.875	3.051	JJ	6,363	13,800	11/20/2015.	01/15/2023.
64110D	AD	6	NETAPP INC.....					2FE	45,039	99.045	49,522	50,000	46,480		503			3.250	4.668	JD	72	1,625	04/09/2013.	12/15/2022.
641423	CA	4	NEVADA POWER CO.....				2	1FE	19,994	117.128	23,426	20,000	19,995		.0			5.450	5.526	MN	139	1,090	05/09/2011.	05/15/2041.
651229	AP	1	NEWELL BRANDS INC.....					2FE	101,783	101.783	101,783	100,000	101,783		(224)	1,066		2.875	2.253	JD	240	1,438	10/06/2016.	12/01/2019.
651229	AS	5	NEWELL RUBBERMAID INC.....					2FE	225,575	100.916	252,290	250,000	227,536		1,961			3.900	5.248	MN	1,625	10,075	12/09/2015.	11/01/2025.
654106	AD	5	NIKE INC.....					1FE	33,556	94.165	37,666	40,000	33,891		117			3.625	4.689	MN	242	1,450	04/23/2013.	05/01/2043.
65473Q	BC	6	NISOURCE FIN CORP.....					2FE	36,091	105.279	42,112	40,000	36,259		59			4.800	5.540	FA	725	1,920	04/09/2013.	02/15/2044.
655044	AK	1	NOBLE ENERGY INC.....					2FE	45,975	104.328	49,034	47,000	46,143		168			5.625	6.204	MN	441	3,181	11/30/2015.	05/01/2021.
655664	AL	4	NORDSTROM INC.....					2FE	24,453	117.443	29,361	25,000	24,520		10			7.000	7.307	JJ	807	1,750	11/28/2007.	01/15/2038.
655664	AK	6	NORDSTROM INC NORDSTROM INC 6 25.....					2FE	49,694	104.679	52,339	50,000	49,959		37			6.250	6.433	JJ	1,441	3,125	11/28/2007.	01/15/2018.
655844	AQ	1	NORFOLK SOUTHERN CORP.....				2	2FE	74,389	134.343	88,667	66,000	72,002		(258)			7.250	6.368	FA	1,808	4,785	12/11/2003.	02/15/2031.
655844	AW	8	NORFOLK SOUTHERN CORP.....					2FE	57,356	114.387	67,489	59,000	57,928		97			5.590	5.954	MN	403	3,298	05/17/2005.	05/17/2025.
655844	BL	1	NORFOLK SOUTHERN CORP.....					2FE	96,580	99.384	99,384	100,000	97,012		431			2.903	3.478	FA	1,097	2,903	07/06/2015.	02/15/2023.
664397	AK	2	NORTHEAST UTILS.....					2FE	67,401	97.815	68,471	70,000	67,719		318			2.800	3.404	MN	327	1,960	11/10/2014.	05/01/2023.
664397	AM	8	NORTHEAST UTILS.....					2FE	48,803	98.731	49,366	50,000	48,918		115			3.150	3.491	JJ	726	1,575	01/12/2015.	01/15/2025.
666807	BF	8	NORTHROP GRUMMAN CORP.....					2FE	48,778	100.275	50,137	50,000	49,594		278			1.750	2.349	JD	73	875	05/28/2013.	06/01/2018.
666807	BG	6	NORTHROP GRUMMAN CORP.....					2FE	152,918	101.945	152,918	150,000	152,918		(661)	4,135		3.250	2.944	FA	2,031	2,438	04/28/2016.	08/01/2023.
66989H	AD	0	NOVARTIS CAPITAL CORP.....					1FE	104,199	107.265	112,628	105,000	104,697		83			4.400	4.545	AO	860	4,620	03/09/2010.	04/24/2020.
66989H	AG	3	NOVARTIS CAPITAL CORP.....					1FE	198,574	103.050	206,100	200,000	198,925		126			3.400	3.514	MN	1,039	6,800	02/18/2014.	05/06/2024.
66989H	AJ	7	NOVARTIS CAPITAL CORP.....					1FE	49,302	99.298	49,649	50,000	49,363		61			3.000	3.191	MN	171	1,500	11/17/2015.	11/20/2025.
670346	AM	7	NUCOR CORP.....					2FE	48,479	105.121	52,561	50,000	48,652		173			4.000	4.527	FA	833	2,000	07/24/2013.	08/01/2023.
674599	CC	7	OCCIDENTAL PETE CORP DEL.....					1FE	64,269	102.210	66,437	65,000	64,366		97			3.125	3.362	FA	767	1,016	02/19/2016.	02/15/2022.
674599	CH	6	OCCIDENTAL PETE CORP DEL.....					1FE	251,886	100.754	251,886	250,000	251,886		(479)	5,805		3.400	3.332	AO	1,794	4,510	04/28/2016.	04/15/2026.
677050	AG	1	OGLETHORPE PWR 5.95% DUE 11-01-20.....					1FE	54,578	118.277	59,139	50,000	54,306		(95)			5.950	5.366	MN	496	2,975	08/17/2012.	11/01/2039.

**SCHEDULE D - PART 1**

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

E10.30

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
681919	AZ	9	OMNICOM GROUP INC.....	.....	..	.....	..	.....	2FE	96,840	102.701	102,701	100,000	97,857	.....	353	.....	.....	3.625	4.118	MN.....	604	3,625	06/20/2013.	05/01/2022.
68233J	AX	2	ONCOR ELEC DELIVERY CO LLC.....	.....	..	.....	..	.....	1FE	491,955	100.203	501,014	500,000	494,235	.....	2,280	.....	.....	2.150	2.663	JD.....	896	10,750	12/09/2015.	06/01/2019.
68268N	AC	7	ONEOK PARTNERS LP.....	.....	..	.....	..	.....	2FE	20,666	113.441	28,360	25,000	20,748	.....	82	.....	.....	6.650	8.611	AO.....	416	1,663	09/20/2006.	10/01/2036.
68389X	AC	9	ORACLE CORP.....	.....	..	.....	..	.....	1FE	132,890	105.646	121,492	115,000	120,536	.....	(4,198)	.....	.....	5.750	1.961	AO.....	1,396	6,613	11/20/2013.	04/15/2018.
68389X	AG	0	ORACLE CORP.....	.....	..	.....	..	.....	1FE	5,541	107.842	5,392	5,000	5,359	.....	(137)	.....	.....	5.000	2.072	JJ.....	120	250	09/03/2015.	07/08/2019.
68389X	AH	8	ORACLE CORP.....	.....	..	.....	..	.....	1FE	48,479	125.839	50,336	40,000	48,337	.....	(142)	.....	.....	6.125	4.758	JJ.....	1,177	1,378	07/13/2016.	07/08/2039.
68389X	AM	7	ORACLE CORP.....	.....	..	.....	..	.....	1FE	81,348	116.211	81,348	70,000	81,348	.....	(111)	1,990	.....	5.375	4.322	JJ.....	1,735	806	11/01/2016.	07/15/2040.
68389X	AU	9	ORACLE CORP.....	.....	..	.....	..	.....	1FE	76,159	101.891	76,418	75,000	76,039	.....	(120)	.....	.....	3.400	3.217	JJ.....	1,225	2,550	04/01/2015.	07/08/2024.
68389X	AV	7	ORACLE CORP.....	.....	..	.....	..	.....	1FE	49,740	103.398	51,699	50,000	49,750	.....	9	.....	.....	4.300	4.388	JJ.....	1,033	2,150	06/30/2014.	07/08/2034.
68389X	AX	3	ORACLE CORP.....	.....	..	.....	..	.....	1FE	20,243	101.213	20,243	20,000	20,243	.....	(115)	241	.....	2.250	1.807	AO.....	104	225	04/28/2016.	10/08/2019.
68389X	BB	0	ORACLE CORP.....	.....	..	.....	..	.....	1FE	103,845	99.306	104,271	105,000	104,003	.....	158	.....	.....	2.500	2.709	MN.....	335	2,625	01/28/2016.	05/15/2022.
68389X	BG	9	ORACLE CORP.....	.....	..	.....	..	.....	1FE	4,973	99.462	4,973	5,000	4,973	.....	(1)	175	.....	4.375	4.453	MN.....	28	219	04/13/2016.	05/15/2055.
68389X	BJ	3	ORACLE CORP.....	.....	..	.....	..	.....	1FE	47,825	95.650	47,825	50,000	47,825	.....	(5)	3,414	.....	4.000	4.306	JJ.....	967	.....	10/06/2016.	07/15/2046.
68389X	BK	0	ORACLE CORP.....	.....	..	.....	..	.....	1FE	429,965	97.719	429,965	440,000	429,965	.....	(98)	11,104	.....	1.900	2.430	MS.....	4,041	.....	07/14/2016.	09/15/2021.
68389X	BL	8	ORACLE CORP.....	.....	..	.....	..	.....	1FE	213,136	96.880	213,136	220,000	213,136	.....	(38)	8,223	.....	2.400	2.937	MS.....	2,552	.....	10/18/2016.	09/15/2023.
68389X	BM	6	ORACLE CORP.....	.....	..	.....	..	.....	1FE	80,683	94.921	80,683	85,000	80,683	.....	(25)	5,051	.....	2.650	3.301	JJ.....	1,089	.....	08/17/2016.	07/15/2026.
690742	AF	8	OWENS CORNING NEW.....	.....	..	.....	..	.....	2FE	14,249	94.993	14,249	15,000	14,249	.....	2	691	.....	3.400	4.074	FA.....	203	.....	08/03/2016.	08/15/2026.
69371R	M6	0	PACCAR FINL CORP SR MTNS BK EN.....	.....	..	.....	..	.....	1FE	39,864	100.425	40,170	40,000	39,915	.....	51	.....	.....	1.750	1.893	FA.....	266	700	08/10/2015.	08/14/2018.
694032	AT	0	PACIFIC BELL.....	.....	..	.....	..	.....	2FE	224,817	121.397	224,585	185,000	221,662	.....	(3,155)	.....	.....	7.125	4.525	MS.....	3,881	13,181	10/14/2015.	03/15/2026.
694308	GE	1	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	.....	1FE	124,437	125.147	156,434	125,000	124,540	.....	15	.....	.....	6.050	6.177	MS.....	2,521	7,563	04/08/2009.	03/01/2034.
694308	GL	5	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	.....	2FE	19,892	103.710	20,742	20,000	19,987	.....	13	.....	.....	5.625	5.778	MN.....	94	1,125	11/28/2007.	11/30/2017.
694308	GV	3	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	2	2FE	99,919	106.469	106,469	100,000	99,960	.....	8	.....	.....	4.250	4.305	MN.....	543	4,250	05/10/2011.	05/15/2021.
694308	GW	1	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	.....	2FE	19,643	102.821	20,564	20,000	19,771	.....	44	.....	.....	3.250	3.547	MS.....	191	650	09/07/2011.	09/15/2021.
694308	HL	4	PACIFIC GAS & ELEC CO.....	.....	..	.....	..	.....	1FE	49,325	102.275	51,138	50,000	49,336	.....	12	.....	.....	4.300	4.430	MS.....	633	2,150	11/03/2014.	03/15/2045.
695114	CL	0	PACIFICORP.....	.....	..	.....	..	.....	1FE	9,905	127.241	12,724	10,000	9,917	.....	2	.....	.....	6.000	6.161	JJ.....	277	600	01/05/2009.	01/15/2039.
695114	CM	8	PACIFICORP.....	.....	..	.....	..	2	1FE	99,814	105.982	105,982	100,000	99,909	.....	18	.....	.....	3.850	3.910	JD.....	171	3,850	05/09/2011.	06/15/2021.
70109H	AL	9	PARKER-HANNIFIN CORP MTNS BE.....	.....	..	.....	..	.....	1FE	69,846	101.268	70,887	70,000	69,874	.....	14	.....	.....	3.300	3.354	MN.....	257	2,310	11/18/2014.	11/21/2024.
693304	AL	1	PECO ENERGY CO.....	.....	..	.....	..	.....	1FE	59,899	104.294	62,577	60,000	59,985	.....	12	.....	.....	5.350	5.444	MS.....	1,070	3,210	02/25/2008.	03/01/2018.
693304	AR	8	PECO ENERGY CO.....	.....	..	.....	..	.....	1FE	49,817	111.673	55,837	50,000	49,826	.....	3	.....	.....	4.800	4.881	AO.....	507	2,400	09/16/2013.	10/15/2043.
71343P	AC	5	PEPSIAMERICAS INC.....	.....	..	.....	..	.....	1FE	107,542	116.907	116,907	100,000	106,894	.....	(227)	.....	.....	5.500	4.986	MN.....	703	5,500	01/25/2012.	05/15/2035.
713448	BH	0	PEPSICO INC.....	.....	..	.....	..	.....	1FE	74,615	105.018	78,763	75,000	74,933	.....	44	.....	.....	5.000	5.130	JD.....	313	3,750	05/19/2008.	06/01/2018.
713448	CL	0	PEPSICO INC.....	.....	..	.....	..	.....	1FE	99,961	99.961	99,961	100,000	99,961	.....	165	15	.....	0.950	1.229	FA.....	340	950	02/25/2014.	02/22/2017.
713448	CT	3	PEPSICO INC.....	.....	..	.....	..	.....	1FE	96,997	97.979	97,979	100,000	97,279	.....	282	.....	.....	2.750	3.148	AO.....	458	2,750	04/27/2015.	04/30/2025.
713448	CW	6	PEPSICO INC.....	.....	..	.....	..	.....	1FE	299,935	99.978	299,935	300,000	299,935	.....	48	39	.....	1.125	1.168	JJ.....	1,538	3,375	07/14/2015.	07/17/2017.
713448	DF	2	PEPSICO INC.....	.....	..	.....	..	.....	1FE	44,356	98.570	44,356	45,000	44,356	.....	3	611	.....	2.850	3.053	FA.....	452	641	02/19/2016.	02/24/2026.
717081	CY	7	PFIZER INC.....	.....	..	.....	..	2	1FE	49,971	144.449	72,224	50,000	50,000	.....	.....	.....	.....	7.200	7.330	MS.....	1,060	3,600	03/17/2009.	03/15/2039.
717081	DJ	9	PFIZER INC.....	.....	..	.....	..	.....	1FE	49,960	100.001	50,001	50,000	49,989	.....	29	.....	.....	1.100	1.163	MN.....	70	550	05/12/2014.	05/15/2017.
717081	DM	2	PFIZER INC.....	.....	..	.....	..	.....	1FE	49,799	103.363	51,682	50,000	49,845	.....	18	.....	.....	3.400	3.478	MN.....	217	1,700	05/12/2014.	05/15/2024.
717081	DX	8	PFIZER INC.....	.....	..	.....	..	.....	1FE	98,903	98.903	98,903	100,000	98,903	.....	16	966	.....	1.950	2.224	JD.....	152	975	05/31/2016.	06/03/2021.
717081	ED	1	PFIZER INC.....	.....	..	.....	..	.....	1FE	99,826	101.726	101,726	100,000	99,826	.....	0	.....	.....	4.125	4.178	JD.....	458	.....	11/14/2016.	12/15/2046.
718172	AK	5	PHILIP MORRIS INTL INC.....	.....	..	.....	..	.....	1FE	198,866	106.798	213,595	200,000	199,446	.....	113	.....	.....	4.125	4.239	MN.....	1,008	8,250	05/10/2011.	05/17/2021.
718172	AL	3	PHILIP MORRIS INTL INC.....	.....	..	.....	..	.....	1FE	95,466	101.341	101,341	100,000	97,046	.....	546	.....	.....	2.900	3.597	MN.....	371	2,900	11/08/2011.	11/15/2021.
718172	AV	1	PHILIP MORRIS INTL INC.....	.....	..	.....	..	.....	1FE	45,281	98.378	49,189	50,000	46,645	.....	472	.....	.....	2.625	3.893	MS.....	419	1,313	02/26/2013.	03/06/2023.

**SCHEDULE D - PART 1**

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

E10.31

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718172	BN	8	PHILIP MORRIS INTL INC.....	.....	.....	..	.....	....1FE	.....99,415	.....99.905	.....99,905	.....100,000	.....99,822	.....	.....205	.....	.....	.....1.250	.....1.465	MN.....	.....181	.....1,250	11/03/2014.	11/09/2017.
718172	BT	5	PHILIP MORRIS INTL INC.....	.....	.....	..	.....	....1FE	.....96,130	.....96.130	.....96,130	.....100,000	.....96,130	.....	.....61	.....3,127	.....	.....2.750	.....3.268	FA.....	.....963	.....1,375	02/18/2016.	02/25/2026.
718172	AC	3	PHILIP MORRIS INTL INC 6 375 DUE.....	.....	.....	..	.....	....1FE	.....19,910	.....128.224	.....25,645	.....20,000	.....19,921	.....	.....2	.....	.....	.....6.375	.....6.512	MN.....	.....159	.....1,275	05/13/2008.	05/16/2038.
718546	AC	8	PHILLIPS 66.....	.....	.....	..	.....	....2FE	.....101,622	.....107.372	.....107,372	.....100,000	.....101,093	.....	.....(183)	.....	.....	.....4.300	.....4.108	AO.....	.....1,075	.....4,300	01/29/2013.	04/01/2022.
718549	AB	4	PHILLIPS 66 PARTNERS LP.....	.....	.....	..	.....	....2FE	.....97,804	.....97.937	.....97,937	.....100,000	.....97,824	.....	.....20	.....	.....	.....3.605	.....3.959	FA.....	.....1,362	.....	11/29/2016.	02/15/2025.
718507	BH	8	PHILLIPS PETE CO.....	.....	.....	..	.....	....2FE	.....59,876	.....107.079	.....53,539	.....50,000	.....52,331	.....	.....(1,449)	.....	.....	.....6.650	.....3.543	JJ.....	.....1,533	.....3,325	05/12/2011.	07/15/2018.
720198	AD	2	PIEDMONT OPER PARTNERSHIP LP.....	.....	.....	..	.....	....2FE	.....49,803	.....99.606	.....49,803	.....50,000	.....49,803	.....	.....9	.....118	.....	.....4.450	.....4.566	MS.....	.....655	.....2,225	02/25/2014.	03/15/2024.
723787	AF	4	PIONEER NAT RES CO.....	.....	.....	..	.....	....2FE	.....53,118	.....106.163	.....53,082	.....50,000	.....51,818	.....	.....(1,300)	.....	.....	.....6.875	.....4.090	MN.....	.....573	.....3,438	06/04/2012.	05/01/2018.
72650R	BJ	0	PLAINS ALL AMERN PIPELINE L P.....	.....	.....	..	.....	....2FE	.....205,777	.....103.313	.....211,792	.....205,000	.....205,745	.....	.....(32)	.....	.....	.....4.650	.....4.652	AO.....	.....2,012	.....4,766	07/29/2016.	10/15/2025.
69349L	AK	4	PNC BK N A PITTSBURGH PA.....	.....	.....	..	.....	....1FE	.....230,079	.....98.555	.....246,386	.....250,000	.....235,884	.....	.....2,012	.....	.....	.....2.950	.....4.045	JJ.....	.....3,073	.....7,375	01/23/2013.	01/30/2023.
69353R	EP	9	PNC BK N A PITTSBURGH PA.....	.....	.....	..	.....	....1FE	.....247,762	.....99.957	.....249,893	.....250,000	.....248,247	.....	.....485	.....	.....	.....2.300	.....2.531	JD.....	.....479	.....5,750	05/27/2015.	06/01/2020.
693476	BL	6	PNC FUNDING CORP.....	.....	.....	..	.....	....1FE	.....197,660	.....106.486	.....212,972	.....200,000	.....199,001	.....	.....249	.....	.....	.....4.375	.....4.578	FA.....	.....3,403	.....8,750	08/04/2010.	08/11/2020.
737679	DG	2	POTOMAC ELEC PWR CO.....	.....	.....	..	.....	....1FE	.....49,934	.....103.394	.....51,697	.....50,000	.....49,950	.....	.....6	.....	.....	.....3.600	.....3.649	MS.....	.....530	.....1,800	03/11/2014.	03/15/2024.
69352P	AD	5	PPL CAP FDG INC.....	.....	.....	..	.....	....2FE	.....49,834	.....105.391	.....52,696	.....50,000	.....49,901	.....	.....16	.....	.....	.....4.200	.....4.286	JD.....	.....93	.....2,100	06/11/2012.	06/15/2022.
69352P	AE	3	PPL CAP FDG INC.....	.....	.....	..	.....	....2FE	.....14,166	.....102.269	.....15,340	.....15,000	.....14,413	.....	.....86	.....	.....	.....3.500	.....4.301	JD.....	.....44	.....525	10/10/2012.	12/01/2022.
69352P	AK	9	PPL CAP FDG INC 3.95% DUE 03-15-2.....	.....	.....	..	.....	....2FE	.....49,836	.....103.491	.....51,745	.....50,000	.....49,876	.....	.....15	.....	.....	.....3.950	.....4.030	MS.....	.....582	.....1,975	03/05/2014.	03/15/2024.
74005P	AY	0	PRAXAIR INC.....	.....	.....	..	.....	....1FE	.....260,197	.....106.302	.....265,754	.....250,000	.....256,251	.....	.....(1,360)	.....	.....	.....4.050	.....3.436	MS.....	.....2,981	.....10,125	06/05/2012.	03/15/2021.
740189	AL	9	PRECISION CASTPARTS CORP.....	.....	.....	..	.....	....1FE	.....99,429	.....100.369	.....100,369	.....100,000	.....99,552	.....	.....123	.....	.....	.....2.250	.....2.400	JD.....	.....100	.....2,250	06/01/2015.	06/15/2020.
742718	EB	1	PROCTER & GAMBLE CO.....	.....	.....	..	.....	....1FE	.....192,309	.....102.959	.....205,919	.....200,000	.....194,432	.....	.....733	.....	.....	.....3.100	.....3.608	FA.....	.....2,342	.....6,200	08/08/2013.	08/15/2023.
743315	AJ	2	PROGRESSIVE CORP OHIO.....	.....	.....	..	.....	....1FE	.....125,238	.....126.912	.....126,912	.....100,000	.....123,760	.....	.....(1,478)	.....	.....	.....6.625	.....4.165	MS.....	.....2,208	.....6,625	02/11/2014.	03/01/2029.
743315	AN	3	PROGRESSIVE CORP OHIO.....	.....	.....	..	.....	....1FE	.....34,962	.....105.856	.....37,050	.....35,000	.....34,981	.....	.....4	.....	.....	.....3.750	.....3.798	FA.....	.....467	.....1,313	08/17/2011.	08/23/2021.
743674	AY	9	PROTECTIVE LIFE CORP.....	.....	.....	..	.....	....2FE	.....76,376	.....132.474	.....79,484	.....60,000	.....75,528	.....	.....(300)	.....	.....	.....8.450	.....6.395	AO.....	.....1,070	.....5,070	08/13/2013.	10/15/2039.
744320	AN	2	PRUDENTIAL FINL INC.....	.....	.....	..	.....	....2FE	.....24,138	.....98.817	.....24,704	.....25,000	.....24,151	.....	.....13	.....	.....	.....5.200	.....5.515	MS.....	.....383	.....1,300	01/15/2015.	03/15/2044.
74432Q	AQ	8	PRUDENTIAL FINL INC MTNS BOOK.....	.....	.....	..	.....	....1FE	.....226,234	.....115.562	.....231,123	.....200,000	.....225,477	.....	.....(757)	.....	.....	.....5.700	.....4.764	JD.....	.....538	.....11,400	12/23/2014.	12/14/2036.
74432Q	BM	6	PRUDENTIAL FINL INC MTNS BOOK.....	.....	.....	..	.....	....1FE	.....24,848	.....109.535	.....27,384	.....25,000	.....24,938	.....	.....16	.....	.....	.....5.375	.....5.529	JD.....	.....37	.....1,344	06/16/2010.	06/21/2020.
74432Q	BP	9	PRUDENTIAL FINL INC MTNS BOOK.....	.....	.....	..	.....	....1FE	.....37,985	.....107.153	.....37,503	.....35,000	.....37,025	.....	.....(487)	.....	.....	.....4.500	.....2.931	MN.....	.....201	.....1,575	10/14/2014.	11/15/2020.
74432Q	BW	4	PRUDENTIAL FINL INC MTNS BOOK.....	.....	.....	..	.....	....1FE	.....15,107	.....100.837	.....15,125	.....15,000	.....15,067	.....	.....(40)	.....	.....	.....2.300	.....2.029	FA.....	.....130	.....345	02/25/2014.	08/15/2018.
74432Q	BZ	7	PRUDENTIAL FINL INC MTNS BOOK.....	.....	.....	..	.....	....1FE	.....24,877	.....102.172	.....25,543	.....25,000	.....24,905	.....	.....11	.....	.....	.....3.500	.....3.591	MN.....	.....112	.....875	05/12/2014.	05/15/2024.
69362B	AJ	1	PSEG PWR LLC.....	.....	.....	..	.....	....2FE	.....91,559	.....122.079	.....91,559	.....75,000	.....91,559	.....	.....(739)	.....781	.....	.....8.625	.....6.362	AO.....	.....1,366	.....6,469	02/02/2006.	04/15/2031.
69362B	BB	7	PSEG PWR LLC.....	.....	.....	..	.....	....2FE	.....59,891	.....100.307	.....60,184	.....60,000	.....59,903	.....	.....11	.....	.....	.....3.000	.....3.062	JD.....	.....80	.....930	06/06/2016.	06/15/2021.
744533	BL	3	PUBLIC SERVICE CO OKLA.....	.....	.....	..	.....	....2FE	.....84,359	.....106.473	.....90,502	.....85,000	.....84,705	.....	.....65	.....	.....	.....4.400	.....4.545	FA.....	.....1,558	.....3,740	01/13/2011.	02/01/2021.
74456Q	AS	5	PUBLIC SVC ELEC GAS CO MTN BE.....	.....	.....	..	.....2	....1FE	.....24,980	.....104.873	.....26,218	.....25,000	.....25,000	.....	.....	.....	.....	.....5.300	.....5.370	MN.....	.....221	.....1,325	04/10/2008.	05/01/2018.
74456Q	BP	0	PUBLIC SVC ELEC GAS CO MTN BE.....	.....	.....	..	.....	....1FE	.....54,019	.....98.217	.....54,019	.....55,000	.....54,019	.....	.....14	.....908	.....	.....1.900	.....2.361	MS.....	.....308	.....557	02/29/2016.	03/15/2021.
745332	CD	6	PUGET SOUND ENERGY INC.....	.....	.....	..	.....2	....1FE	.....64,997	.....120.945	.....78,614	.....65,000	.....64,997	.....	.....0	.....	.....	.....5.638	.....5.718	AO.....	.....774	.....3,665	03/22/2011.	04/15/2041.
747525	AE	3	QUALCOMM INC.....	.....	.....	..	.....	....1FE	.....101,329	.....101.329	.....101,329	.....100,000	.....101,329	.....	.....(419)	.....2,458	.....	.....3.000	.....2.752	MN.....	.....342	.....3,000	05/11/2016.	05/20/2022.
747525	AJ	2	QUALCOMM INC.....	.....	.....	..	.....	....1FE	.....139,137	.....105.712	.....158,568	.....150,000	.....139,471	.....	.....334	.....	.....	.....4.650	.....5.319	MN.....	.....794	.....6,975	05/28/2015.	05/20/2035.
74834L	AU	4	QUEST DIAGNOSTICS INC.....	.....	.....	..	.....	....2FE	.....49,967	.....100.981	.....50,490	.....50,000	.....49,985	.....	.....6	.....	.....	.....2.700	.....2.732	AO.....	.....338	.....1,350	03/12/2014.	04/01/2019.
74834L	AZ	3	QUEST DIAGNOSTICS INC.....	.....	.....	..	.....	....2FE	.....49,317	.....98.634	.....49,317	.....50,000	.....49,317	.....	.....7	.....552	.....	.....3.450	.....3.655	JD.....	.....144	.....886	05/23/2016.	06/01/2026.
747262	AU	7	QVC INC.....	.....	.....	..	.....	....2FE	.....32,460	.....96.123	.....33,643	.....35,000	.....32,682	.....	.....221	.....	.....	.....4.450	.....5.546	FA.....	.....588	.....1,558	12/05/2014.	02/15/2025.
755111	BT	7	RAYTHEON CO.....	.....	.....	..	.....	....1FE	.....310,975	.....103.239	.....309,718	.....300,000	.....308,782	.....	.....(2,193)	.....	.....	.....3.125	.....2.327	AO.....	.....1,979	.....9,375	04/30/2015.	10/15/2020.
756109	AM	6	REALTY INCOME CORP.....	.....	.....	..	.....	....2FE	.....90,051	.....100.282	.....90,254	.....90,000	.....90,027	.....	.....(24)	.....	.....	.....2.000	.....1.982	JJ.....	.....750	.....1,800	06/30/2015.	01/31/2018.
756109	AP	9	REALTY INCOME CORP.....	.....	.....	..	.....	....2FE	.....14,966	.....107.213	.....16,082	.....15,000	.....14,976	.....	.....3	.....	.....	.....4.650	.....4.733	FA.....	.....291	.....698	07/09/2013.	08/01/2023.
75886A	AF	5	REGENCY ENERGY PARTNERS LP.....	.....	.....	..	.....	....2FE	.....97,375	.....103.278	.....98,114	.....95,000	.....97,118	.....	.....(257)	.....	.....	.....6.500	.....6.021	JJ.....	.....2,847	.....3,088	05/10/2016.	07/15/2021.

**SCHEDULE D - PART 1**

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

E10.32

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75886A	AG	3	REGENCY ENERGY PARTNERS LP.....	.....	.....	.....	.....	2FE	14,373	103.250	15,488	15,000	14,421	.....	48	.....	.....	5.500	6.349	AO.....	174	413	05/05/2016	04/15/2023
759351	AJ	8	REINSURANCE GROUP AMER INC.....	.....	.....	.....	.....	2FE	49,724	108.065	54,033	50,000	49,861	.....	27	.....	.....	5.000	5.135	JD.....	208	2,500	05/24/2011	06/01/2021
759351	AL	3	REINSURANCE GROUP AMER INC.....	.....	.....	.....	.....	2FE	49,812	106.035	53,017	50,000	49,864	.....	17	.....	.....	4.700	4.804	MS.....	692	2,350	09/19/2013	09/15/2023
760759	AH	3	REPUBLIC SVCS INC.....	.....	.....	.....	.....	2FE	104,778	107.948	107,948	100,000	101,805	.....	(520)	.....	.....	5.000	4.431	MS.....	1,667	5,000	08/05/2010	03/01/2020
760759	AL	4	REPUBLIC SVCS INC.....	.....	.....	.....	.....	2FE	64,980	102.781	66,807	65,000	64,996	.....	3	.....	.....	3.800	3.841	MN.....	316	2,470	05/02/2011	05/15/2018
760759	AQ	3	REPUBLIC SVCS INC.....	.....	.....	.....	.....	2FE	28,881	99.186	29,756	30,000	28,985	.....	104	.....	.....	3.200	3.715	MS.....	283	960	03/04/2015	03/15/2025
760761	AB	2	REPUBLIC SVCS INC.....	.....	.....	.....	.....	2FE	53,992	108.825	54,412	50,000	51,355	.....	(461)	.....	.....	5.500	4.475	MS.....	810	2,750	08/03/2010	09/15/2019
761713	AZ	9	REYNOLDS AMERICAN INC.....	.....	.....	.....	.....	2FE	64,709	120.662	78,431	65,000	64,722	.....	4	.....	.....	6.150	6.279	MS.....	1,177	3,998	09/12/2013	09/15/2043
761713	BC	9	REYNOLDS AMERICAN INC.....	.....	.....	.....	.....	2FE	503,141	100.634	503,170	500,000	501,876	.....	(1,264)	.....	.....	2.300	2.046	JD.....	607	11,500	06/30/2015	06/12/2018
761713	BG	0	REYNOLDS AMERICAN INC.....	.....	.....	.....	.....	2FE	59,818	105.581	63,349	60,000	59,842	.....	15	.....	.....	4.450	4.538	JD.....	141	2,670	06/09/2015	06/12/2025
775371	AV	9	ROHM & HAAS CO.....	.....	.....	.....	2	2FE	43,173	103.120	45,373	44,000	43,919	.....	109	.....	.....	6.000	6.369	MS.....	777	2,640	06/17/2008	09/15/2017
776743	AC	0	ROPER TECHNOLOGIES INC.....	.....	.....	.....	.....	2FE	19,969	99.952	19,990	20,000	19,969	.....	0	.....	.....	2.800	2.854	JD.....	19	.....	12/08/2016	12/15/2021
78355H	JR	1	RYDER SYS MTN BE.....	.....	.....	.....	.....	2FE	44,920	100.846	45,381	45,000	44,994	.....	14	.....	.....	3.500	3.564	JD.....	131	1,575	05/17/2011	06/01/2017
78355H	JV	2	RYDER SYS MTN BE.....	.....	.....	.....	.....	2FE	24,732	100.893	25,223	25,000	24,893	.....	55	.....	.....	2.450	2.704	MN.....	78	613	11/04/2013	11/15/2018
78409V	AD	6	S&P GLOBAL INC.....	.....	.....	.....	.....	2FE	102,738	102.738	102,738	100,000	102,738	.....	(318)	.....	6,316	4.000	3.654	JD.....	178	2,000	08/30/2016	06/15/2025
797440	BN	3	SAN DIEGO GAS & ELEC CO.....	.....	.....	.....	.....	1FE	49,275	102.883	51,442	50,000	49,540	.....	91	.....	.....	3.000	3.242	FA.....	567	1,500	08/15/2011	08/15/2021
797440	BR	4	SAN DIEGO GAS & ELEC CO.....	.....	.....	.....	.....	1FE	99,950	104.683	104,683	100,000	99,964	.....	5	.....	.....	3.600	3.639	MS.....	1,200	3,600	09/04/2013	09/01/2023
80589M	AD	4	SCANA CORP NEW.....	.....	.....	.....	2	2FE	49,870	104.570	52,285	50,000	49,935	.....	13	.....	.....	4.750	4.840	MN.....	303	2,375	05/05/2011	05/15/2021
80589M	AE	2	SCANA CORP NEW.....	.....	.....	.....	.....	2FE	53,412	101.039	55,571	55,000	53,935	.....	182	.....	.....	4.125	4.608	FA.....	945	2,269	01/18/2012	02/01/2022
806605	AG	6	SCHERING PLOUGH CORP.....	.....	.....	.....	.....	1FE	50,547	130.068	58,530	45,000	49,613	.....	(157)	.....	.....	6.750	5.875	JD.....	253	2,925	09/07/2005	12/01/2033
806605	AH	4	SCHERING PLOUGH CORP SCHERING PLO.....	.....	.....	.....	.....	1FE	24,848	134.291	33,573	25,000	24,869	.....	3	.....	.....	6.550	6.706	MS.....	482	1,638	09/12/2007	09/15/2037
808513	AJ	4	SCHWAB CHARLES CORP NEW.....	.....	.....	.....	.....	1FE	34,990	100.753	35,263	35,000	34,997	.....	2	.....	.....	2.200	2.218	JJ.....	334	770	07/22/2013	07/25/2018
811065	AB	7	SCRIPPS NETWORKS INTERACT INC.....	.....	.....	.....	.....	2FE	98,362	101.418	101,418	100,000	98,766	.....	404	.....	.....	2.750	3.229	MN.....	351	2,750	07/08/2015	11/15/2019
816851	AW	9	SEMPRA ENERGY.....	.....	.....	.....	.....	2FE	237,182	99.852	241,643	242,000	238,275	.....	1,093	.....	.....	2.400	2.927	MS.....	1,710	5,808	12/09/2015	03/15/2020
816851	AX	7	SEMPRA ENERGY.....	.....	.....	.....	.....	2FE	49,947	100.770	50,385	50,000	49,958	.....	10	.....	.....	2.850	2.894	MN.....	182	1,417	11/12/2015	11/15/2020
81721M	AK	5	SENIOR HSG PPTYS TR.....	.....	.....	.....	.....	2FE	38,951	100.435	40,174	40,000	39,055	.....	104	.....	.....	4.750	5.207	MN.....	317	1,900	08/12/2015	05/01/2024
824348	AS	5	SHERWIN WILLIAMS CO.....	.....	.....	.....	.....	1FE	29,776	99.252	29,776	30,000	29,776	.....	2	45	.....	4.550	4.650	FA.....	569	1,369	07/28/2015	08/01/2045
828807	CL	9	SIMON PPTY GROUP LP.....	.....	.....	.....	.....	1FE	238,857	106.159	238,857	225,000	238,857	.....	(323)	1,100	.....	4.750	4.393	MS.....	3,147	10,688	02/27/2015	03/15/2042
828807	CN	5	SIMON PPTY GROUP LP.....	.....	.....	.....	.....	1FE	91,380	98.605	98,605	100,000	93,901	.....	873	.....	.....	2.750	3.923	FA.....	1,146	2,750	08/07/2013	02/01/2023
828807	CU	9	SIMON PPTY GROUP LP.....	.....	.....	.....	.....	1FE	70,456	100.652	70,456	70,000	70,456	.....	(104)	1,212	.....	2.500	2.327	MS.....	583	.....	10/06/2016	09/01/2020
835495	AJ	1	SONOCO PRODS CO.....	.....	.....	.....	2	2FE	96,404	111.947	111,947	100,000	100,000	.....	10	.....	.....	5.750	5.833	MN.....	958	5,750	10/25/2010	11/01/2040
837004	CB	4	SOUTH CAROLINA ELEC & GAS CO.....	.....	.....	.....	.....	1FE	51,640	123.651	61,826	50,000	51,423	.....	(34)	.....	.....	6.050	5.898	JJ.....	1,395	3,025	04/20/2009	01/15/2038
842400	FF	5	SOUTHERN CALIF EDISON CO.....	.....	.....	.....	.....	1FE	17,424	119.488	17,923	15,000	17,352	.....	(72)	.....	.....	5.550	4.416	JJ.....	384	833	11/21/2014	01/15/2037
842400	FR	9	SOUTHERN CALIF EDISON CO.....	.....	.....	.....	.....	1FE	99,423	105.836	105,836	100,000	99,718	.....	57	.....	.....	3.875	3.984	JD.....	323	3,875	05/12/2011	06/01/2021
842434	CQ	3	SOUTHERN CALIF GAS CO.....	.....	.....	.....	.....	1FE	96,004	96.004	96,004	100,000	96,004	.....	10	3,812	.....	2.600	3.114	JD.....	116	1,387	05/31/2016	06/15/2026
842587	CJ	4	SOUTHERN CO.....	.....	.....	.....	.....	2FE	14,970	101.027	15,154	15,000	14,990	.....	6	.....	.....	2.450	2.508	MS.....	123	368	08/21/2013	09/01/2018
842587	CX	3	SOUTHERN CO.....	.....	.....	.....	.....	2FE	494,558	98.912	494,558	500,000	494,558	.....	(151)	21,231	.....	4.400	4.517	JJ.....	13,261	.....	06/08/2016	07/01/2046
84265V	AH	8	SOUTHERN COPPER CORP.....	.....	.....	.....	.....	2FE	22,419	98.603	24,651	25,000	22,640	.....	221	.....	.....	3.875	5.364	AO.....	183	969	04/20/2015	04/23/2025
843646	AL	4	SOUTHERN PWR CO.....	.....	.....	.....	.....	2FE	14,581	99.238	14,886	15,000	14,671	.....	90	.....	.....	2.375	3.078	JD.....	30	356	05/14/2015	06/01/2020
844741	AX	6	SOUTHWEST AIRLS CO.....	.....	.....	.....	.....	2FE	363,754	100.581	352,035	350,000	351,986	.....	(11,768)	.....	.....	5.125	1.717	MS.....	5,979	17,938	01/06/2015	03/01/2017
845437	BJ	0	SOUTHWESTERN ELEC PWR CO.....	.....	.....	.....	.....	2FE	49,818	104.708	52,354	50,000	49,973	.....	21	.....	.....	5.875	6.011	MS.....	979	2,938	11/29/2007	03/01/2018
84755T	AA	5	SPECTRA ENERGY CAP LLC SR NT 6 2%.....	.....	.....	.....	.....	2FE	124,778	104.542	130,678	125,000	124,963	.....	27	.....	.....	6.200	6.321	AO.....	1,636	7,750	04/07/2008	04/15/2018
84756N	AC	3	SPECTRA ENERGY PARTNERS LP.....	.....	.....	.....	.....	2FE	54,041	101.578	55,868	55,000	54,381	.....	340	.....	.....	2.950	3.659	MS.....	433	1,623	09/16/2013	09/25/2018

**SCHEDULE D - PART 1**

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

E10.33

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84756N	AE	9	SPECTRA ENERGY PARTNERS LP.....	.....	.....	.....	..	.....	2FE	16,637	113.177	16,977	15,000	16,634	.....	(3)	.....	.....	5.950	5.259	MS.....	238	.....	11/18/2016	09/25/2043
84756N	AF	6	SPECTRA ENERGY PARTNERS LP.....	.....	.....	.....	..	.....	2FE	43,735	97.673	48,837	50,000	44,280	.....	545	.....	.....	3.500	5.301	MS.....	515	1,750	10/01/2015	03/15/2025
84756N	AH	2	SPECTRA ENERGY PARTNERS LP.....	.....	.....	.....	..	.....	2FE	19,129	95.647	19,129	20,000	19,129	.....	1	844	.....	3.375	3.953	AO.....	139	.....	10/05/2016	10/15/2026
790849	AJ	2	ST JUDE MED INC.....	.....	.....	.....	..	.....	2FE	172,602	99.383	183,858	185,000	176,104	.....	1,215	.....	.....	3.250	4.168	AO.....	1,269	6,013	03/21/2013	04/15/2023
792860	AK	4	ST PAUL TRAVELERS INC.....	.....	.....	.....	..	.....	1FE	49,279	133.632	66,816	50,000	49,393	.....	15	.....	.....	6.750	6.982	JD.....	103	3,375	06/15/2006	06/20/2036
854502	AC	5	STANLEY BLACK & DECKER INC.....	.....	.....	.....	..	.....	1FE	34,389	103.182	36,114	35,000	34,600	.....	73	.....	.....	3.400	3.689	JD.....	99	1,190	11/17/2011	12/01/2021
855244	AD	1	STARBUCKS CORP.....	.....	.....	.....	..	.....	1FE	99,964	106.697	106,697	100,000	99,974	.....	3	.....	.....	3.850	3.891	AO.....	963	3,850	09/03/2013	10/01/2023
857477	AL	7	STATE STR CORP.....	.....	.....	.....	..	.....	1FE	41,841	99.804	44,912	45,000	42,728	.....	307	.....	.....	3.100	4.046	MN.....	178	1,395	05/08/2013	05/15/2023
857477	AM	5	STATE STR CORP.....	.....	.....	.....	..	.....	1FE	99,214	104.107	104,107	100,000	99,422	.....	72	.....	.....	3.700	3.832	MN.....	421	3,700	11/14/2013	11/20/2023
863667	AN	1	STRYKER CORP.....	.....	.....	.....	..	.....	1FE	252,360	100.944	252,360	250,000	252,360	.....	(731)	9,182	.....	3.500	3.408	MS.....	2,576	4,497	04/28/2016	03/15/2026
86765B	AN	9	SUNOCO LOGISTICS PARTNERS.....	.....	.....	.....	..	.....	2FE	30,271	100.773	35,270	35,000	30,722	.....	451	.....	.....	4.250	6.483	AO.....	372	1,488	11/12/2014	04/01/2024
86765B	AS	8	SUNOCO LOGISTICS PARTNERS.....	.....	.....	.....	..	.....	2FE	38,993	111.410	38,993	35,000	38,993	.....	(159)	220	.....	5.950	4.438	JD.....	174	1,041	08/02/2016	12/01/2025
867914	BF	9	SUNTRUST BKS INC.....	.....	.....	.....	..	.....	2FE	19,894	100.886	20,177	20,000	19,958	.....	22	.....	.....	2.350	2.482	MN.....	78	470	10/22/2013	11/01/2018
867914	BG	7	SUNTRUST BKS INC.....	.....	.....	.....	..	.....	2FE	99,911	100.853	100,853	100,000	99,957	.....	18	.....	.....	2.500	2.535	MN.....	417	2,500	04/24/2014	05/01/2019
871503	AH	1	SYMANTEC CORP.....	.....	.....	.....	..	.....	2FE	35,497	102.585	35,905	35,000	35,291	.....	(72)	.....	.....	4.200	3.996	MS.....	433	1,470	03/21/2012	09/15/2020
871503	AJ	7	SYMANTEC CORP.....	.....	.....	.....	..	.....	2FE	39,948	100.343	40,137	40,000	39,983	.....	36	.....	.....	2.750	2.863	JD.....	49	1,100	06/12/2012	06/15/2017
87165B	AG	8	SYNCHRONY FINL.....	.....	.....	.....	..	.....	2FE	199,526	102.717	205,433	200,000	199,567	.....	41	.....	.....	4.500	4.582	JJ.....	3,950	9,000	12/09/2015	07/23/2025
871829	AQ	0	SYS CO CORP.....	.....	.....	.....	..	.....	1FE	27,348	98.451	29,535	30,000	28,194	.....	293	.....	.....	2.600	3.872	JD.....	41	780	06/06/2012	06/12/2022
871829	BC	0	SYS CO CORP.....	.....	.....	.....	..	.....	2FE	29,440	98.133	29,440	30,000	29,440	.....	7	454	.....	3.300	3.563	JJ.....	457	286	03/22/2016	07/15/2026
875127	BA	9	TAMPA ELEC CO.....	.....	.....	.....	..	.....	2FE	13,498	96.587	14,488	15,000	13,579	.....	28	.....	.....	4.100	4.801	JD.....	27	615	05/31/2012	06/15/2042
87612E	AP	1	TARGET CORP.....	.....	.....	.....	..	.....	1FE	100,162	101.370	101,370	100,000	100,008	.....	(22)	.....	.....	5.375	5.423	MN.....	896	5,375	02/06/2008	05/01/2017
87612E	AZ	9	TARGET CORP.....	.....	.....	.....	..	.....	1FE	100,722	101.903	106,998	105,000	102,181	.....	503	.....	.....	2.900	3.516	JJ.....	1,404	3,045	01/09/2012	01/15/2022
87612E	BA	3	TARGET CORP.....	.....	.....	.....	..	.....	1FE	43,370	99.444	49,722	50,000	43,721	.....	122	.....	.....	4.000	4.924	JJ.....	1,000	2,000	06/21/2012	07/01/2042
87612E	BE	5	TARGET CORP.....	.....	.....	.....	..	.....	1FE	95,404	95.404	95,404	100,000	95,404	.....	(28)	5,839	.....	2.500	3.096	AO.....	528	1,278	10/06/2016	04/15/2026
87236Y	AE	8	TD AMERITRADE HLDG CORP.....	.....	.....	.....	..	.....	1FE	34,669	101.245	35,436	35,000	34,718	.....	49	.....	.....	2.950	3.142	AO.....	258	1,033	03/04/2015	04/01/2022
880451	AS	8	TENNESSEE GAS PIPELINE CO.....	.....	.....	.....	..	.....	2FE	17,458	116.388	17,458	15,000	17,458	.....	(49)	533	.....	7.000	4.998	MS.....	309	.....	10/14/2016	03/15/2027
880591	EA	6	TENNESSEE VALLEY AUTH.....	.....	.....	.....	..	.....	1FE	1,041,642	102.585	1,077,143	1,050,000	1,049,413	.....	1,027	.....	.....	5.500	5.684	JJ.....	26,148	57,750	07/12/2007	07/18/2017
88163V	AD	1	TEVA PHARMACEUTICAL FIN LLC.....	.....	.....	.....	..	.....	2FE	24,997	111.639	27,910	25,000	24,994	.....	0	.....	.....	6.150	6.247	FA.....	641	1,538	01/27/2006	02/01/2036
882508	AZ	7	TEXAS INSTRS INC.....	.....	.....	.....	..	.....	1FE	243,525	98.895	247,237	250,000	244,961	.....	1,436	.....	.....	1.750	2.397	MN.....	729	4,375	04/30/2015	05/01/2020
38147M	AA	3	THE GOLDMAN SACHS GROUP INC.....	.....	.....	.....	..	.....	1FE	199,834	101.381	202,762	200,000	199,946	.....	34	.....	.....	2.900	2.939	JJ.....	2,610	5,800	07/16/2013	07/19/2018
38148L	AA	4	THE GOLDMAN SACHS GROUP INC.....	.....	.....	.....	..	.....	1FE	74,430	100.105	75,079	75,000	74,557	.....	126	.....	.....	2.600	2.808	AO.....	368	1,950	03/25/2015	04/23/2020
38148L	AE	6	THE GOLDMAN SACHS GROUP INC.....	.....	.....	.....	..	.....	1FE	44,855	100.260	45,117	45,000	44,875	.....	12	.....	.....	3.750	3.825	MN.....	183	1,688	05/19/2015	05/22/2025
883556	BE	1	THERMO FISHER SCIENTIFIC INC.....	.....	.....	.....	..	.....	2FE	178,324	100.760	181,368	180,000	179,286	.....	329	.....	.....	2.400	2.614	FA.....	1,800	4,320	12/04/2013	02/01/2019
883556	BR	2	THERMO FISHER SCIENTIFIC INC.....	.....	.....	.....	..	.....	2FE	28,328	94.425	28,328	30,000	28,328	.....	9	1,318	.....	2.950	3.669	MS.....	251	.....	09/14/2016	09/19/2026
88732J	AN	8	TIME WARNER CABLE INC.....	.....	.....	.....	..	.....	2FE	24,929	123.014	30,754	25,000	24,933	.....	1	.....	.....	7.300	7.459	JJ.....	913	1,825	06/16/2008	07/01/2038
88732J	AU	2	TIME WARNER CABLE INC.....	.....	.....	.....	..	.....	2FE	23,543	116.258	29,065	25,000	23,610	.....	24	.....	.....	6.750	7.387	JD.....	75	1,688	06/24/2009	06/15/2039
88732J	BA	5	TIME WARNER CABLE INC.....	.....	.....	.....	..	.....	2FE	403,892	102.693	410,773	400,000	403,265	.....	(628)	.....	.....	4.000	3.844	MS.....	5,333	16,000	12/09/2015	09/01/2021
88731E	AJ	9	TIME WARNER ENTMT CO LP.....	.....	.....	.....	..	.....	2FE	65,369	131.021	78,613	60,000	64,956	.....	(148)	.....	.....	8.375	7.636	JJ.....	2,317	5,025	08/14/2013	07/15/2033
887317	AD	7	TIME WARNER INC.....	.....	.....	.....	..	.....	2FE	24,980	120.948	30,237	25,000	24,983	.....	0	.....	.....	6.500	6.612	MN.....	208	1,625	11/08/2006	11/15/2036
887317	AE	5	TIME WARNER INC.....	.....	.....	.....	..	.....	2FE	109,816	115.434	115,434	100,000	109,614	.....	(202)	.....	.....	6.200	5.539	MS.....	1,826	6,200	11/19/2015	03/15/2040
887317	AF	2	TIME WARNER INC.....	.....	.....	.....	..	.....	2FE	39,868	106.747	42,699	40,000	39,951	.....	14	.....	.....	4.875	4.978	MS.....	574	1,950	03/03/2010	03/15/2020
887317	AH	8	TIME WARNER INC.....	.....	.....	.....	..	.....	2FE	108,014	114.153	114,153	100,000	107,854	.....	(160)	.....	.....	6.100	5.577	JJ.....	2,813	6,100	11/20/2014	07/15/2040

**SCHEDULE D - PART 1**

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

E10.34

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
887317	AW	5		TIME WARNER INC.....	.....	..	.....	.....2FE	.....253,572	.....99.440	.....253,572	.....255,000	.....253,572	.....	.....(614)	.....19,144	.....	.....3.600	.....3.711	JJ.....	.....4,233	.....	.....	09/01/2016.	07/15/2025.
887317	AZ	8		TIME WARNER INC.....	.....	..	.....	.....2FE	.....64,441	.....100.108	.....65,070	.....65,000	.....64,487	.....	.....46	.....	.....	.....3.875	.....4.019	JJ.....	.....1,161	.....1,644	.....	11/17/2015.	01/15/2026.
872540	AQ	2		TJX COS INC NEW.....	.....	..	.....	.....1FE	.....46,049	.....92.099	.....46,049	.....50,000	.....46,049	.....	.....10	.....3,588	.....	.....2.250	.....3.229	MS.....	.....341	.....	.....	09/07/2016.	09/15/2026.
891027	AQ	7		TORCHMARK CORP.....	.....	..	.....	.....2FE	.....48,532	.....102.195	.....51,097	.....50,000	.....48,979	.....	.....155	.....	.....	.....3.800	.....4.250	MS.....	.....559	.....1,900	.....	08/15/2013.	09/15/2022.
891490	AT	1		TOSCO CORP.....	.....	..	.....	.....2FE	.....62,511	.....137.013	.....68,507	.....50,000	.....61,907	.....	.....(604)	.....	.....	.....8.125	.....5.623	FA.....	.....1,535	.....4,063	.....	07/11/2014.	02/15/2030.
891906	AA	7		TOTAL SYS SVCS INC.....	.....	..	.....	.....2FE	.....98,961	.....100.414	.....100,414	.....100,000	.....99,383	.....	.....421	.....	.....	.....2.375	.....2.842	JD.....	.....198	.....2,375	.....	04/04/2014.	06/01/2018.
89236T	BB	0		TOYOTA MOTOR CRED.....	.....	..	.....	.....1FE	.....99,915	.....100.549	.....100,549	.....100,000	.....99,964	.....	.....17	.....	.....	.....2.100	.....2.129	JJ.....	.....957	.....2,100	.....	01/14/2014.	01/17/2019.
89236T	CP	8		TOYOTA MOTOR CRED.....	.....	..	.....	.....1FE	.....19,953	.....99.975	.....19,995	.....20,000	.....19,971	.....	.....18	.....	.....	.....1.550	.....1.652	JJ.....	.....145	.....310	.....	07/08/2015.	07/13/2018.
89236T	CU	7		TOYOTA MOTOR CRED.....	.....	..	.....	.....1FE	.....164,479	.....99.684	.....164,479	.....165,000	.....164,479	.....	.....(159)	.....1,070	.....	.....1.700	.....1.860	FA.....	.....1,029	.....1,403	.....	05/13/2016.	02/19/2019.
89236T	CZ	6		TOYOTA MOTOR CRED.....	.....	..	.....	.....1FE	.....29,394	.....97.981	.....29,394	.....30,000	.....29,394	.....	.....8	.....558	.....	.....1.900	.....2.415	AO.....	.....131	.....285	.....	04/05/2016.	04/08/2021.
89236T	DK	8		TOYOTA MOTOR CRED.....	.....	..	.....	.....1FE	.....53,021	.....96.402	.....53,021	.....55,000	.....53,021	.....	.....4	.....1,838	.....	.....2.250	.....2.856	AO.....	.....251	.....	.....	10/13/2016.	10/18/2023.
89233P	4C	7		TOYOTA MTR CRD CORP MTN BE.....	.....	..	.....	.....1FE	.....149,415	.....107.449	.....161,174	.....150,000	.....149,767	.....	.....61	.....	.....	.....4.500	.....4.601	JD.....	.....263	.....6,750	.....	06/14/2010.	06/17/2020.
89233P	5S	1		TOYOTA MTR CRD CORP MTN BE.....	.....	..	.....	.....1FE	.....99,835	.....100.019	.....100,019	.....100,000	.....99,999	.....	.....34	.....	.....	.....2.050	.....2.096	JJ.....	.....962	.....2,050	.....	01/09/2012.	01/12/2017.
89233P	6S	0		TOYOTA MTR CRD CORP MTN BE.....	.....	..	.....	.....1FE	.....34,359	.....99.987	.....34,995	.....35,000	.....34,867	.....	.....172	.....	.....	.....1.250	.....1.763	AO.....	.....105	.....438	.....	10/02/2012.	10/05/2017.
89417E	AD	1		TRAVELERS COMPANIES INC.....	.....	..	.....	.....1FE	.....24,662	.....128.502	.....32,126	.....25,000	.....24,712	.....	.....7	.....	.....	.....6.250	.....6.452	JD.....	.....69	.....1,563	.....	05/23/2007.	06/15/2037.
89417E	AE	9		TRAVELERS COMPANIES INC.....	.....	..	.....	.....1FE	.....24,977	.....105.493	.....26,373	.....25,000	.....24,996	.....	.....3	.....	.....	.....5.800	.....5.897	MN.....	.....185	.....1,450	.....	05/08/2008.	05/15/2018.
89417E	AH	2		TRAVELERS COMPANIES INC.....	.....	..	.....2	.....1FE	.....49,263	.....117.795	.....58,897	.....50,000	.....50,000	.....	.....	.....	.....	.....5.350	.....5.422	MN.....	.....446	.....2,675	.....	10/27/2010.	11/01/2040.
902494	AT	0		TYSON FOODS INC.....	.....	..	.....	.....2FE	.....29,837	.....106.413	.....31,924	.....30,000	.....29,902	.....	.....15	.....	.....	.....4.500	.....4.620	JD.....	.....60	.....1,350	.....	06/06/2012.	06/15/2022.
91159H	HA	1		U S BANCORP MTNS BK ENT.....	.....	..	.....	.....1FE	.....14,943	.....107.010	.....16,052	.....15,000	.....14,972	.....	.....6	.....	.....	.....4.125	.....4.215	MN.....	.....64	.....619	.....	05/19/2011.	05/24/2021.
91159H	HC	7		U S BANCORP MTNS BK ENT.....	.....	..	.....	.....1FE	.....241,743	.....101.956	.....254,890	.....250,000	.....244,495	.....	.....949	.....	.....	.....3.000	.....3.496	MS.....	.....2,208	.....7,500	.....	06/05/2012.	03/15/2022.
90265E	AG	5		UDR INC MEDIUM TERM NTS BK ENT.....	.....	..	.....	.....2FE	.....34,685	.....107.122	.....37,493	.....35,000	.....34,824	.....	.....30	.....	.....	.....4.625	.....4.795	JJ.....	.....769	.....1,619	.....	01/05/2012.	01/10/2022.
904764	AM	9		UNILEVER CAP CORP.....	.....	..	.....	.....1FE	.....99,661	.....107.393	.....107,393	.....100,000	.....99,843	.....	.....34	.....	.....	.....4.250	.....4.338	FA.....	.....1,665	.....4,250	.....	02/07/2011.	02/10/2021.
904764	AQ	0		UNILEVER CAP CORP.....	.....	..	.....	.....1FE	.....98,853	.....101.012	.....101,012	.....100,000	.....99,528	.....	.....208	.....	.....	.....2.200	.....2.438	MS.....	.....703	.....2,200	.....	09/03/2013.	03/06/2019.
906548	CE	0		UNION ELEC CO.....	.....	..	.....	.....1FE	.....74,934	.....102.253	.....76,689	.....75,000	.....74,996	.....	.....8	.....	.....	.....6.400	.....6.515	JD.....	.....213	.....4,800	.....	06/12/2007.	06/15/2017.
907818	DM	7		UNION PAC CORP.....	.....	..	.....	.....1FE	.....23,105	.....100.883	.....25,221	.....25,000	.....23,661	.....	.....193	.....	.....	.....2.950	.....3.994	JJ.....	.....340	.....738	.....	06/06/2012.	01/15/2023.
907818	DT	2		UNION PAC CORP.....	.....	..	.....	.....1FE	.....50,000	.....110.812	.....55,406	.....50,000	.....50,000	.....	.....	.....	.....	.....4.821	.....4.879	FA.....	.....1,004	.....2,411	.....	01/21/2014.	02/01/2044.
907818	DW	5		UNION PAC CORP.....	.....	..	.....	.....1FE	.....49,935	.....100.788	.....50,394	.....50,000	.....49,972	.....	.....13	.....	.....	.....2.250	.....2.290	FA.....	.....425	.....1,125	.....	01/07/2014.	02/15/2019.
908906	AC	4		UNIONBANCAL CORP.....	.....	..	.....	.....1FE	.....24,522	.....102.243	.....25,561	.....25,000	.....24,675	.....	.....53	.....	.....	.....3.500	.....3.801	JD.....	.....32	.....875	.....	06/11/2012.	06/18/2022.
91019P	CS	9		UNITED DOMINION RLTY TR MTNSBE.....	.....	..	.....	.....2FE	.....19,798	.....103.299	.....20,660	.....20,000	.....19,954	.....	.....31	.....	.....	.....4.250	.....4.468	JD.....	.....71	.....850	.....	05/18/2011.	06/01/2018.
911312	AH	9		UNITED PARCEL SERVICE INC.....	.....	..	.....	.....1FE	.....84,832	.....104.220	.....88,587	.....85,000	.....84,978	.....	.....20	.....	.....	.....5.500	.....5.602	JJ.....	.....2,156	.....4,675	.....	01/10/2008.	01/15/2018.
911312	AQ	9		UNITED PARCEL SERVICE INC.....	.....	..	.....	.....1FE	.....127,525	.....99.587	.....129,463	.....130,000	.....127,993	.....	.....318	.....	.....	.....2.450	.....2.761	AO.....	.....796	.....3,185	.....	07/07/2015.	10/01/2022.
911312	AZ	9		UNITED PARCEL SERVICE INC.....	.....	..	.....	.....1FE	.....13,827	.....92.182	.....13,827	.....15,000	.....13,827	.....	.....1	.....1,042	.....	.....3.400	.....3.879	MN.....	.....95	.....	.....	10/19/2016.	11/15/2046.
913017	BA	6		UNITED TECHNOLOGIES CORP.....	.....	..	.....	.....1FE	.....42,672	.....139.105	.....48,687	.....35,000	.....40,840	.....	.....(307)	.....	.....	.....7.500	.....5.722	MS.....	.....773	.....2,625	.....	08/04/2005.	09/15/2029.
913017	BT	5		UNITED TECHNOLOGIES CORP.....	.....	..	.....	.....1FE	.....48,554	.....107.040	.....53,520	.....50,000	.....48,633	.....	.....28	.....	.....	.....4.500	.....4.740	JD.....	.....188	.....2,250	.....	09/26/2012.	06/01/2042.
913017	BV	0		UNITED TECHNOLOGIES CORP.....	.....	..	.....	.....1FE	.....24,445	.....102.784	.....25,696	.....25,000	.....24,625	.....	.....62	.....	.....	.....3.100	.....3.435	JD.....	.....65	.....775	.....	05/24/2012.	06/01/2022.
913017	CJ	6		UNITED TECHNOLOGIES CORP.....	.....	..	.....	.....1FE	.....95,169	.....95.169	.....95,169	.....100,000	.....95,169	.....	.....2	.....4,262	.....	.....3.750	.....4.070	MN.....	.....625	.....	.....	10/27/2016.	11/01/2046.
91324P	AR	3		UNITEDHEALTH GROUP INC.....	.....	..	.....	.....1FE	.....105,096	.....121.689	.....121,689	.....100,000	.....105,404	.....	.....(214)	.....	.....	.....5.800	.....5.535	MS.....	.....1,708	.....5,800	.....	12/01/2015.	03/15/2036.
91324P	BE	1		UNITEDHEALTH GROUP INC.....	.....	..	.....	.....1FE	.....12,748	.....130.806	.....13,081	.....10,000	.....12,673	.....	.....(75)	.....	.....	.....6.625	.....4.670	MN.....	.....85	.....663	.....	10/29/2015.	11/15/2037.
91324P	BP	6		UNITEDHEALTH GROUP INC.....	.....	..	.....2	.....1FE	.....59,891	.....108.271	.....64,963	.....60,000	.....59,949	.....	.....11	.....	.....	.....4.700	.....4.779	FA.....	.....1,065	.....2,820	.....	02/14/2011.	02/15/2021.
91324P	CL	4		UNITEDHEALTH GROUP INC.....	.....	..	.....	.....1FE	.....49,937	.....100.444	.....50,222	.....50,000	.....49,967	.....	.....21	.....	.....	.....1.900	.....1.953	JJ.....	.....435	.....932	.....	07/20/2015.	07/16/2018.
91324P	CM	2		UNITEDHEALTH GROUP INC.....	.....	..	.....	.....1FE	.....70,612	.....101.505	.....71,053	.....70,000	.....70,444	.....	.....(119)	.....	.....	.....2.700	.....2.527	JJ.....	.....872	.....1,848	.....	07/30/2015.	07/15/2020.
91324P	CN	0		UNITEDHEALTH GROUP INC.....	.....	..	.....	.....1FE	.....132,969	.....103.031	.....133,940	.....130,000	.....132,551	.....	.....(418)	.....	.....	.....3.350	.....2.985	JJ.....	.....2,008	.....4,258	.....	10/22/2015.	07/15/2022.
91324P	CP	5																							



**SCHEDULE D - PART 1**

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

E10.35

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				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90331H MQ 3	US BK NATL ASSN MINNEAPOLISMTN.....	.....	..	.....	.....	1FE	.....249,146	...99.826	.....249,564	.....250,000	.....249,555	.....	.....410	.....	.....	.....1.350	.....1.524	JJ.....	.....1,453	.....3,375	01/22/2015.	01/26/2018.
913017 BP 3	UTD TECHNOLOGIES CORP NT 6 125 DU.....	.....	..	.....	.....	1FE	.....49,854	...127.209	.....63,605	.....50,000	.....49,873	.....	.....3	.....	.....	.....6.125	.....6.241	JJ.....	.....1,412	.....3,063	05/13/2008.	07/15/2038.
918204 AV 0	V F CORP.....	.....	..	.....	.....	1FE	.....49,845	...103.936	.....51,968	.....50,000	.....49,921	.....	.....15	.....	.....	.....3.500	.....3.568	MS.....	.....583	.....1,750	08/17/2011.	09/01/2021.
91913Y AE 0	VALERO ENERGY CORP NEW.....	.....	..	.....	.....	2FE	.....55,088	...122.803	.....61,401	.....50,000	.....54,904	.....	.....(183)	.....	.....	.....7.500	.....6.585	AO.....	.....792	.....3,750	06/28/2013.	04/15/2032.
91913Y AN 0	VALERO ENERGY CORP NEW.....	.....	..	.....	.....	2FE	.....118,143	...115.160	.....115,160	.....100,000	.....112,691	.....	.....(5,452)	.....	.....	.....9.375	.....3.388	MS.....	.....2,760	.....9,375	12/07/2012.	03/15/2019.
92276M AX 3	VENTAS RLTY LTD PARTNERSHIP.....	.....	..	.....	.....	2FE	.....30,929	...105.718	.....31,715	.....30,000	.....30,792	.....	.....(137)	.....	.....	.....4.250	.....3.718	MS.....	.....425	.....1,275	11/20/2014.	03/01/2022.
92276M BA 2	VENTAS RLTY LTD PARTNERSHIP.....	.....	..	.....	.....	2FE	.....248,779	...100.206	.....250,515	.....250,000	.....249,347	.....	.....568	.....	.....	.....2.000	.....2.249	FA.....	.....1,889	.....5,000	04/30/2015.	02/15/2018.
92343V AF 1	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....28,120	...118.560	.....29,640	.....25,000	.....28,041	.....	.....(80)	.....	.....	.....6.250	.....5.336	AO.....	.....391	.....1,563	03/02/2016.	04/01/2037.
92343V AK 0	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....5,711	...120.745	.....6,037	.....5,000	.....5,664	.....	.....(17)	.....	.....	.....6.400	.....5.415	FA.....	.....121	.....320	01/15/2014.	02/15/2038.
92343V AU 8	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....211,028	...129.039	.....219,367	.....170,000	.....208,494	.....	.....(866)	.....	.....	.....7.350	.....5.648	AO.....	.....3,124	.....12,495	02/04/2015.	04/01/2039.
92343V AW 4	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....5,597	...114.858	.....5,743	.....5,000	.....5,587	.....	.....(10)	.....	.....	.....6.000	.....5.214	AO.....	.....75	.....300	03/02/2016.	04/01/2041.
92343V AX 2	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....348,582	...107.222	.....353,831	.....330,000	.....341,489	.....	.....(2,452)	.....	.....	.....4.600	.....3.742	AO.....	.....3,795	.....15,180	09/27/2013.	04/01/2021.
92343V BC 7	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....10,210	...103.217	.....10,322	.....10,000	.....10,177	.....	.....(33)	.....	.....	.....3.500	.....3.128	MN.....	.....58	.....350	04/02/2015.	11/01/2021.
92343V BR 4	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....1,007,956	...110.574	.....1,011,755	.....915,000	.....997,433	.....	.....(10,523)	.....	.....	.....5.150	.....3.658	MS.....	.....13,875	.....45,964	03/15/2016.	09/15/2023.
92343V BS 2	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....57,146	...120.651	.....66,358	.....55,000	.....57,034	.....	.....(75)	.....	.....	.....6.400	.....6.160	MS.....	.....1,036	.....3,520	06/24/2015.	09/15/2033.
92343V CH 5	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....100,959	...100.959	.....100,959	.....100,000	.....100,959	.....	.....(175)	.....1,440	.....	.....2.625	.....2.320	FA.....	.....948	.....	10/06/2016.	02/21/2020.
92343V CM 4	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....46,426	...99.476	.....49,738	.....50,000	.....46,454	.....	.....28	.....	.....	.....5.012	.....5.540	FA.....	.....905	.....2,381	04/08/2016.	08/21/2054.
92343V CN 2	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....49,859	...100.729	.....50,365	.....50,000	.....49,882	.....	.....22	.....	.....	.....3.000	.....3.076	MN.....	.....250	.....1,500	10/14/2015.	11/01/2021.
92343V CQ 5	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....4,623	...98.699	.....4,935	.....5,000	.....4,633	.....	.....11	.....	.....	.....4.400	.....5.091	MN.....	.....37	.....220	02/16/2016.	11/01/2034.
92343V CZ 5	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....4,217	...93.911	.....4,696	.....5,000	.....4,222	.....	.....5	.....	.....	.....4.672	.....5.754	MS.....	.....69	.....234	02/17/2016.	03/15/2055.
92343V DD 3	VERIZON COMMUNICATIONS INC.....	.....	..	.....	.....	2FE	.....124,275	...92.055	.....124,275	.....135,000	.....124,275	.....	.....5	.....10,587	.....	.....2.625	.....3.642	FA.....	.....1,477	.....	08/18/2016.	08/15/2026.
92344G AX 4	VERIZON GLOBAL FDG CORP.....	.....	..	.....	.....	2FE	.....53,083	...114.207	.....57,103	.....50,000	.....52,837	.....	.....(86)	.....	.....	.....5.850	.....5.438	MS.....	.....861	.....2,925	01/19/2012.	09/15/2035.
925524 AU 4	VIACOM INC.....	.....	..	.....	.....	2FE	.....16,261	...103.675	.....15,551	.....15,000	.....15,411	.....	.....(291)	.....	.....	.....4.625	.....2.596	MN.....	.....89	.....694	08/05/2013.	05/15/2018.
925524 AX 8	VIACOM INC.....	.....	..	.....	.....	2FE	.....49,530	...109.045	.....54,522	.....50,000	.....49,541	.....	.....11	.....	.....	.....6.875	.....7.083	AO.....	.....573	.....3,438	04/05/2006.	04/30/2036.
92553P AX 0	VIACOM INC NEW.....	.....	..	.....	.....	2FE	.....98,390	...97.052	.....101,905	.....105,000	.....99,060	.....	.....670	.....	.....	.....3.875	.....4.866	AO.....	.....1,017	.....4,069	11/24/2015.	04/01/2024.
92553P AV 4	VIACOM INC NEW 2.2% DUE 04-01-201.....	.....	..	.....	.....	2FE	.....54,025	...99.173	.....54,545	.....55,000	.....54,316	.....	.....291	.....	.....	.....2.200	.....2.793	AO.....	.....303	.....1,210	03/04/2014.	04/01/2019.
927804 FG 4	VIRGINIA ELEC & PWR CO.....	.....	..	.....	.....	2FE	.....24,999	...159.184	.....39,796	.....25,000	.....24,999	.....	.....	.....	.....	.....8.875	.....9.072	MN.....	.....284	.....2,219	11/03/2008.	11/15/2038.
927804 FK 5	VIRGINIA ELEC & PWR CO.....	.....	..	.....	.....	2FE	.....33,815	...101.372	.....35,480	.....35,000	.....34,220	.....	.....140	.....	.....	.....2.950	.....3.465	JJ.....	.....476	.....1,033	01/09/2012.	01/15/2022.
92826C AC 6	VISA INC.....	.....	..	.....	.....	1FE	.....502,802	...100.560	.....502,802	.....500,000	.....502,802	.....	.....(1,880)	.....15,004	.....	.....2.800	.....2.716	JD.....	.....661	.....14,000	04/28/2016.	12/14/2022.
929043 AG 2	VORNADO RLTY L P.....	.....	..	.....	.....	2FE	.....64,705	...108.150	.....70,298	.....65,000	.....64,835	.....	.....28	.....	.....	.....5.000	.....5.122	JJ.....	.....1,499	.....3,250	11/30/2011.	01/15/2022.
92976W BH 8	WACHOVIA CORP GLOBAL MTN.....	.....	..	.....	.....	1FE	.....54,765	...104.260	.....57,343	.....55,000	.....54,966	.....	.....29	.....	.....	.....5.750	.....5.894	FA.....	.....1,318	.....3,163	01/28/2008.	02/01/2018.
929903 AM 4	WACHOVIA CORP NEW.....	.....	..	.....	.....	1FE	.....84,997	...110.725	.....110,725	.....100,000	.....87,332	.....	.....336	.....	.....	.....5.500	.....6.814	FA.....	.....2,292	.....5,500	02/13/2008.	08/01/2035.
929903 DT 6	WACHOVIA CORP NEW.....	.....	..	.....	.....	1FE	.....49,789	...101.905	.....50,952	.....50,000	.....49,988	.....	.....26	.....	.....	.....5.750	.....5.891	JD.....	.....128	.....2,875	06/05/2007.	06/15/2017.
931142 CB 7	WAL MART STORES INC.....	.....	..	.....	.....	1FE	.....184,079	...119.603	.....239,205	.....200,000	.....186,888	.....	.....372	.....	.....	.....5.250	.....5.926	MS.....	.....3,500	.....10,500	09/07/2007.	09/01/2035.
931142 CM 3	WAL MART STORES INC.....	.....	..	.....	.....	1FE	.....24,926	...131.819	.....32,955	.....25,000	.....24,936	.....	.....1	.....	.....	.....6.200	.....6.319	AO.....	.....327	.....1,550	04/08/2008.	04/15/2038.
931142 CS 0	WAL MART STORES INC.....	.....	..	.....	.....	1FE	.....29,747	...123.705	.....37,112	.....30,000	.....29,773	.....	.....5	.....	.....	.....5.625	.....5.765	AO.....	.....422	.....1,688	03/24/2010.	04/01/2040.
931142 DD 2	WAL MART STORES INC.....	.....	..	.....	.....	1FE	.....198,698	...108.147	.....216,293	.....200,000	.....199,373	.....	.....130	.....	.....	.....4.250	.....4.378	AO.....	.....1,794	.....8,500	04/11/2011.	04/15/2021.
931142 DG 5	WAL-MART STORES INC.....	.....	..	.....	.....	1FE	.....50,229	...100.457	.....50,229	.....50,000	.....50,229	.....	.....(58)	.....6,631	.....	.....4.000	.....4.011	AO.....	.....444	.....1,000	08/24/2016.	04/11/2043.
931142 DP 5	WAL-MART STORES INC.....	.....	..	.....	.....	1FE	.....51,035	...102.825	.....51,413	.....50,000	.....50,819	.....	.....(99)	.....	.....	.....3.300	.....3.072	AO.....	.....316	.....1,650	10/07/2014.	04/22/2024.
931422 AE 9	WALGREEN CO.....	.....	..	.....	.....	2FE	.....11,937	...105.834	.....12,700	.....12,000	.....11,984	.....	.....7	.....	.....	.....5.250	.....5.389	JJ.....	.....291	.....630	01/08/2009.	01/15/2019.
931427 AA 6	WALGREENS BOOTS ALLIANCE INC.....	.....	..	.....	.....	2FE	.....19,962	...101.327	.....20,265	.....20,000	.....19,972	.....	.....9	.....	.....	.....2.700	.....2.770	MN.....	.....65	.....540	11/06/2014.	11/18/2019.
931427 AB 4	WALGREENS BOOTS ALLIANCE INC.....	.....	..	.....	.....	2FE	.....22,830	...100.625	.....25,156	.....25,000	.....22,900	.....	.....70	.....	.....	.....4.500	.....5.297	MN.....	.....134	.....1,125	11/06/2014.	11/18/2034.
931427 AQ 1	WALGREENS BOOTS ALLIANCE INC.....	.....	..	.....	.....	2FE	.....319,020	...98.160	.....319,020	.....325,000	.....319,020	.....	.....(321)	.....16,589	.....	.....3.450	.....3.717	JD.....	.....934	.....5,606	08/31/2016.	06/01/2026.

**SCHEDULE D - PART 1**

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

E10.36

1		2			Codes		6	7			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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
939653	AL	5	WASHINGTON REAL ESTATE INVT TR.....	.....	..	.....	.....	2FE	.....5,403	...105.025	.....5,251	.....5,000	.....5,250	.....	.....(61)	.....	.....	.....4.950	....3.544	AO.....	.....62	.....248	06/13/2014.	10/01/2020.
94106L	AS	8	WASTE MGMT INC DEL.....	.....	..	.....	.....	2FE	.....24,900	...105.323	.....26,331	.....25,000	.....24,984	.....	.....12	.....	.....	.....6.100	....6.249	MS.....	.....449	.....1,525	03/03/2008.	03/15/2018.
94106L	AY	5	WASTE MGMT INC DEL.....	.....	..	.....	.....	2FE	.....9,264	...100.521	.....10,052	.....10,000	.....9,490	.....	.....78	.....	.....	.....2.900	....3.944	MS.....	.....85	.....290	09/05/2012.	09/15/2022.
94106L	AZ	2	WASTE MGMT INC DEL.....	.....	..	.....	.....	2FE	.....99,748	...103.104	.....103,104	.....100,000	.....99,806	.....	.....23	.....	.....	.....3.500	....3.561	MN.....	.....447	.....3,500	05/05/2014.	05/15/2024.
94106L	BA	6	WASTE MGMT INC DEL.....	.....	..	.....	.....	2FE	.....43,795	...100.129	.....45,058	.....45,000	.....43,909	.....	.....114	.....	.....	.....3.125	....3.499	MS.....	.....469	.....1,406	02/18/2015.	03/01/2025.
94973V	AH	0	WELLPOINT INC.....	.....	..	.....	.....	2FE	.....27,815	...114.197	.....28,549	.....25,000	.....27,724	.....	.....(92)	.....	.....	.....5.950	....5.085	JD.....	.....66	.....1,488	11/30/2015.	12/15/2034.
94973V	AM	9	WELLPOINT INC.....	.....	..	.....2	.....	2FE	.....49,641	...102.024	.....51,012	.....50,000	.....49,979	.....	.....45	.....	.....	.....5.875	....6.060	JD.....	.....131	.....2,938	06/05/2007.	06/15/2017.
94973V	AN	7	WELLPOINT INC.....	.....	..	.....	.....	2FE	.....25,886	...120.130	.....31,234	.....26,000	.....25,903	.....	.....2	.....	.....	.....6.375	....6.511	JD.....	.....74	.....1,658	06/05/2007.	06/15/2037.
94973V	AS	6	WELLPOINT INC.....	.....	..	.....	.....	2FE	.....105,538	...105.538	.....105,538	.....100,000	.....105,538	.....	.....(1,304)	.....1,371	.....	.....4.350	....2.753	FA.....	.....1,643	.....2,175	04/12/2016.	08/15/2020.
94973V	AV	9	WELLPOINT INC.....	.....	..	.....	.....	2FE	.....49,765	...100.111	.....50,056	.....50,000	.....49,994	.....	.....45	.....	.....	.....2.375	....2.482	FA.....	.....449	.....1,188	08/10/2011.	02/15/2017.
94973V	BE	6	WELLPOINT INC.....	.....	..	.....	.....	2FE	.....34,722	...100.654	.....35,229	.....35,000	.....34,902	.....	.....62	.....	.....	.....2.300	....2.501	JJ.....	.....371	.....805	07/30/2013.	07/15/2018.
94973V	AL	1	WELLPOINT INC WELLPOINT INC.....	.....	..	.....	.....	2FE	.....47,017	...112.404	.....56,202	.....50,000	.....47,418	.....	.....69	.....	.....	.....5.850	....6.420	JJ.....	.....1,349	.....2,925	01/05/2006.	01/15/2036.
949746	JM	4	WELLS FARGO & CO NEW.....	.....	..	.....	.....	1FE	.....45,528	...113.616	.....56,808	.....50,000	.....46,299	.....	.....110	.....	.....	.....5.375	....6.145	FA.....	.....1,075	.....2,688	04/16/2008.	02/07/2035.
949746	RF	0	WELLS FARGO & CO NEW.....	.....	..	.....	.....	1FE	.....113,304	...113.304	.....113,304	.....100,000	.....113,304	.....	.....(79)	.....4,108	.....	.....5.606	....4.785	JJ.....	.....2,585	.....10,06/2016.	01/15/2044.	
949746	RW	3	WELLS FARGO & CO NEW.....	.....	..	.....	.....	1FE	.....190,846	...95.423	.....190,846	.....200,000	.....190,846	.....	.....42	.....8,510	.....	.....3.000	....3.615	AO.....	.....1,150	.....3,000	04/15/2016.	04/22/2026.
949746	SA	0	WELLS FARGO & CO NEW.....	.....	..	.....	.....	1FE	.....48,653	...97.306	.....48,653	.....50,000	.....48,653	.....	.....4	.....1,304	.....	.....2.100	....2.750	JJ.....	.....455	.....	07/18/2016.	07/26/2021.
94974B	FG	0	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....298,722	...99.880	.....299,641	.....300,000	.....299,342	.....	.....620	.....	.....	.....1.500	....1.721	JJ.....	.....2,063	.....4,500	12/09/2015.	01/16/2018.
94974B	FJ	4	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....23,636	...100.360	.....25,090	.....25,000	.....24,029	.....	.....137	.....	.....	.....3.450	....4.219	FA.....	.....331	.....863	02/06/2013.	02/13/2023.
94974B	FP	0	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....249,260	...110.365	.....275,912	.....250,000	.....249,295	.....	.....12	.....	.....	.....5.375	....5.468	MN.....	.....2,202	.....13,438	10/21/2013.	11/02/2043.
94974B	FQ	8	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....54,828	...100.550	.....55,303	.....55,000	.....54,928	.....	.....34	.....	.....	.....2.150	....2.228	JJ.....	.....545	.....1,183	01/21/2013.	01/15/2019.
94974B	GH	7	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....48,032	...96.064	.....48,032	.....50,000	.....48,032	.....	.....130	.....731	.....	.....3.000	....3.593	FA.....	.....550	.....1,500	02/11/2015.	02/19/2025.
94974B	GK	0	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....46,105	...94.851	.....47,425	.....50,000	.....46,172	.....	.....67	.....	.....	.....3.900	....4.422	MN.....	.....325	.....1,950	04/23/2015.	05/01/2045.
94974B	GM	6	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....134,654	...100.578	.....135,780	.....135,000	.....134,726	.....	.....72	.....	.....	.....2.600	....2.678	JJ.....	.....1,550	.....3,510	07/15/2015.	07/22/2020.
94974B	GR	5	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....99,508	...100.114	.....100,114	.....100,000	.....99,603	.....	.....95	.....	.....	.....2.550	....2.675	JD.....	.....170	.....2,550	11/30/2015.	12/07/2020.
94974B	GT	1	WELLS FARGO CO MTN BE.....	.....	..	.....	.....	1FE	.....47,853	...95.705	.....47,853	.....50,000	.....47,853	.....	.....1	.....2,090	.....	.....4.400	....4.724	JD.....	.....104	.....1,100	06/07/2016.	06/14/2046.
95709T	AJ	9	WESTAR ENERGY INC.....	.....	..	.....	.....	1FE	.....18,117	...100.143	.....20,029	.....20,000	.....18,214	.....	.....34	.....	.....	.....4.100	....4.750	AO.....	.....205	.....820	03/21/2013.	04/01/2043.
95709T	AK	6	WESTAR ENERGY INC.....	.....	..	.....	.....	1FE	.....49,204	...107.160	.....53,580	.....50,000	.....49,244	.....	.....14	.....	.....	.....4.625	....4.781	MS.....	.....771	.....2,313	08/12/2013.	09/01/2043.
961548	AY	0	WESTVACO CORP.....	.....	..	.....	.....	2FE	.....29,007	...131.602	.....32,900	.....25,000	.....28,577	.....	.....(152)	.....	.....	.....7.950	....6.498	FA.....	.....751	.....1,988	09/06/2012.	02/15/2031.
962166	BW	3	WEYERHAEUSER CO.....	.....	..	.....	.....	2FE	.....74,924	...107.375	.....80,531	.....75,000	.....74,945	.....	.....7	.....	.....	.....4.625	....4.692	MS.....	.....1,021	.....3,469	09/12/2013.	09/15/2023.
963320	AQ	9	WHIRLPOOL CORP.....	.....	..	.....	.....	2FE	.....39,755	...100.386	.....40,154	.....40,000	.....39,869	.....	.....58	.....	.....	.....2.400	....2.573	MS.....	.....320	.....960	02/20/2014.	03/01/2019.
963320	AV	8	WHIRLPOOL CORP.....	.....	..	.....	.....	2FE	.....14,626	...97.506	.....14,626	.....15,000	.....14,626	.....	.....1	.....255	.....	.....4.500	....4.711	JD.....	.....56	.....353	05/18/2016.	06/01/2046.
96332H	CE	7	WHIRLPOOL CORP SERA MTN BE.....	.....	..	.....	.....	2FE	.....99,850	...109.154	.....109,154	.....100,000	.....99,910	.....	.....14	.....	.....	.....4.700	....4.775	JD.....	.....392	.....4,700	05/29/2012.	06/01/2022.
96332H	CG	2	WHIRLPOOL CORP SERA MTN BE.....	.....	..	.....	.....	2FE	.....14,462	...106.691	.....16,004	.....15,000	.....14,487	.....	.....9	.....	.....	.....5.150	....5.468	MS.....	.....258	.....773	02/22/2013.	03/01/2043.
96950F	AG	9	WILLIAMS PARTNERS L P.....	.....	..	.....	.....	2FE	.....519,827	...103.965	.....519,827	.....500,000	.....519,827	.....	.....(875)	.....1,804	.....	.....4.125	....3.055	MN.....	.....2,635	.....10,313	10/31/2016.	11/15/2020.
96950F	AK	0	WILLIAMS PARTNERS L P.....	.....	..	.....	.....	2FE	.....69,905	...102.277	.....102,277	.....100,000	.....70,181	.....	.....276	.....	.....	.....5.800	....8.871	MN.....	.....741	.....5,800	11/12/2013.	11/15/2043.
96950F	AN	4	WILLIAMS PARTNERS L P.....	.....	..	.....	.....	2FE	.....16,756	...96.914	.....24,229	.....25,000	.....16,832	.....	.....76	.....	.....	.....5.400	....8.681	MS.....	.....439	.....1,350	02/27/2014.	03/04/2044.
976843	BJ	0	WISCONSIN PUB SVC CORP.....	.....	..	.....	.....	1FE	.....50,000	...110.434	.....55,217	.....50,000	.....50,000	.....	.....	.....	.....	.....4.752	....4.808	MN.....	.....396	.....2,376	11/14/2013.	11/01/2044.
983024	AN	0	WYETH.....	.....	..	.....	.....	1FE	.....23,699	...125.845	.....31,461	.....25,000	.....23,894	.....	.....26	.....	.....	.....5.950	....6.441	AO.....	.....372	.....1,488	06/28/2007.	04/01/2037.
98310W	AJ	7	WYNDHAM WORLDWIDE CORP.....	.....	..	.....	.....	2FE	.....24,399	...103.406	.....25,851	.....25,000	.....24,595	.....	.....68	.....	.....	.....4.250	....4.659	MS.....	.....354	.....1,063	11/14/2012.	03/01/2022.
98389B	AM	2	XCEL ENERGY INC.....	.....	..	.....2	.....	2FE	.....249,190	...106.350	.....265,875	.....250,000	.....249,684	.....	.....85	.....	.....	.....4.700	....4.797	MN.....	.....1,501	.....11,750	05/10/2010.	05/15/2020.
984121	BQ	5	XEROX CORP.....	.....	..	.....	.....	2FE	.....106,591	...100.361	.....100,361	.....100,000	.....100,072	.....	.....(830)	.....	.....	.....6.750	....5.965	FA.....	.....2,813	.....6,750	12/06/2006.	02/01/2017.
984121	CJ	0	XEROX CORP.....	.....	..	.....	.....	2FE	.....27,869	...96.331	.....28,899	.....30,000	.....28,081	.....	.....212	.....	.....	.....3.800	....4.900	MN.....	.....146	.....1,140	07/07/2014.	05/15/2024.

**SCHEDULE D - PART 1**

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

E10.37

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98956P	AC	6	ZIMMER HLDGS INC.....	.....	.....	..	.....	2FE	95,758	100.966	100,966	100,000	97,212	.....	504	.....	.....	3.375	4.046	MN.....	281	3,375	11/07/2011.	11/30/2021.
98956P	AF	9	ZIMMER HLDGS INC.....	.....	.....	..	.....	2FE	92,529	97.399	92,529	95,000	92,529	.....	246	.....	31	3.550	3.961	AO.....	843	3,373	03/10/2015.	04/01/2025.
98978V	AJ	2	ZOETIS INC.....	.....	.....	..	.....	2FE	24,967	102.636	25,659	25,000	24,974	.....	6	.....	.....	3.450	3.509	MN.....	115	863	11/09/2015.	11/13/2020.
008916	AK	4	AGRIUM INC.....	.....	.....	A	.....	2FE	45,824	99.419	49,709	50,000	47,084	.....	438	.....	.....	3.150	4.352	AO.....	394	1,575	09/24/2012.	10/01/2022.
008916	AN	8	AGRIUM INC.....	.....	.....	A	.....	2FE	139,823	104.138	156,207	150,000	139,965	.....	142	.....	.....	5.250	5.815	JJ.....	3,631	7,875	01/07/2015.	01/15/2045.
013716	AQ	8	ALCAN INC.....	.....	.....	A	.....	1FE	112,227	119.110	119,110	100,000	109,155	.....	(390)	.....	.....	7.250	6.365	MS.....	2,135	7,250	09/08/2006.	03/15/2031.
064149	C8	8	BANK NOVA SCOTIA HALIFAX.....	.....	.....	A	.....	1FE	299,520	106.737	320,212	300,000	299,781	.....	49	.....	.....	4.375	4.443	JJ.....	6,125	13,125	01/06/2011.	01/13/2021.
06367T	HQ	6	BANK OF MONTREAL.....	.....	.....	A	.....	1FE	69,083	98.690	69,083	70,000	69,083	.....	10	.....	860	1.500	2.040	JJ.....	475	.....	07/13/2016.	07/18/2019.
06367T	PX	2	BANK OF MONTREAL.....	.....	.....	A	.....	1FE	69,970	100.000	70,000	70,000	69,971	.....	1	.....	.....	2.100	2.126	JD.....	78	.....	12/07/2016.	12/12/2019.
06367V	HL	2	BANK OF MONTREAL.....	.....	.....	A	.....	1FE	34,899	100.866	35,303	35,000	34,957	.....	20	.....	.....	2.375	2.451	JJ.....	360	831	09/25/2013.	01/25/2019.
064159	HM	1	BANK OF NOVA SCOTIA.....	.....	.....	A	.....	1FE	49,795	99.590	49,795	50,000	49,795	.....	15	.....	118	2.450	2.569	MS.....	337	613	03/17/2016.	03/22/2021.
06366Q	W8	6	BMO BANK OF MONTREAL.....	.....	.....	A	.....	1FE	99,795	100.024	100,024	100,000	99,999	.....	43	.....	.....	2.500	2.560	JJ.....	1,181	2,500	01/06/2012.	01/11/2017.
06366R	MS	1	BMO BANK OF MONTREAL.....	.....	.....	A	.....	1FE	97,375	99.764	99,764	100,000	99,193	.....	619	.....	.....	1.450	2.106	AO.....	330	1,450	04/04/2013.	04/09/2018.
12201P	AB	2	BURLINGTON RES FIN CO.....	.....	.....	A	.....	2FE	74,396	128.902	83,786	65,000	74,013	.....	(384)	.....	.....	7.200	5.866	FA.....	1,768	4,680	04/15/2015.	08/15/2031.
12201P	AN	6	BURLINGTON RES FIN CO.....	.....	.....	A	.....	2FE	47,641	130.422	52,169	40,000	47,332	.....	(309)	.....	.....	7.400	5.652	JD.....	247	2,960	04/09/2015.	12/01/2031.
136385	AG	6	CANADIAN NAT RES LTD.....	.....	.....	A	.....	2FE	44,343	106.433	53,216	50,000	44,492	.....	149	.....	.....	5.850	7.048	FA.....	1,219	2,925	04/08/2005.	02/01/2035.
136385	AP	6	CANADIAN NAT RES LTD.....	.....	.....	A	.....	2FE	32,968	116.688	40,841	35,000	33,003	.....	36	.....	.....	6.750	7.405	FA.....	984	2,363	06/08/2015.	02/01/2039.
136385	AT	8	CANADIAN NAT RES LTD.....	.....	.....	A	.....	2FE	38,570	99.657	51,822	52,000	39,606	.....	1,036	.....	.....	3.800	8.377	AO.....	417	1,976	02/22/2016.	04/15/2024.
136375	BN	1	CANADIAN NATL RY CO.....	.....	.....	A	.....	1FE	105,166	129.402	129,402	100,000	104,245	.....	(116)	.....	.....	6.200	5.917	JD.....	517	6,200	10/20/2006.	06/01/2036.
136375	BV	3	CANADIAN NATL RY CO.....	.....	.....	A	.....	1FE	33,655	101.498	35,524	35,000	34,120	.....	160	.....	.....	2.850	3.435	JD.....	44	998	11/07/2011.	12/15/2021.
13645R	AH	7	CANADIAN PAC RY CO NEW.....	.....	.....	A	.....	2FE	49,794	106.093	53,046	50,000	49,963	.....	25	.....	.....	6.500	6.664	MN.....	415	3,250	05/14/2008.	05/15/2018.
13645R	AQ	7	CANADIAN PAC RY CO NEW.....	.....	.....	A	.....	2FE	86,788	120.170	96,136	80,000	86,660	.....	(128)	.....	.....	5.750	5.221	JJ.....	2,121	4,600	09/18/2015.	01/15/2042.
380956	AF	9	GOLDCORP INC NEW.....	.....	.....	A	.....	2FE	28,171	101.591	30,477	30,000	28,472	.....	301	.....	.....	3.625	4.976	JD.....	66	1,088	06/04/2014.	06/09/2021.
448055	AB	9	HUSKY ENERGY INC.....	.....	.....	A	.....	2FE	25,879	108.955	27,239	25,000	25,676	.....	(202)	.....	.....	6.150	5.028	JD.....	68	1,538	03/15/2016.	06/15/2019.
448055	AF	0	HUSKY ENERGY INC.....	.....	.....	A	.....	2FE	5,523	113.697	5,685	5,000	5,399	.....	(124)	.....	.....	7.250	4.393	JD.....	16	363	09/13/2013.	12/15/2019.
65334H	AE	2	NEXEN INC.....	.....	.....	A	.....	1FE	53,398	112.322	56,161	50,000	53,115	.....	(99)	.....	.....	5.875	5.407	MS.....	906	2,938	04/16/2013.	03/10/2035.
65334H	AK	8	NEXEN INC.....	.....	.....	A	.....	1FE	97,989	108.701	92,396	85,000	91,292	.....	(2,303)	.....	.....	6.200	3.215	JJ.....	2,196	5,270	06/12/2013.	07/30/2019.
71644E	AG	7	PETRO-CDA.....	.....	.....	A	.....	1FE	49,345	117.674	58,837	50,000	49,441	.....	16	.....	.....	5.950	6.143	MN.....	380	2,975	07/05/2005.	05/15/2035.
71644E	AH	5	PETRO-CDA.....	.....	.....	A	.....	1FE	49,915	105.680	52,840	50,000	49,985	.....	10	.....	.....	6.050	6.165	MN.....	387	3,025	05/12/2008.	05/15/2018.
71644E	AJ	1	PETRO-CDA.....	.....	.....	A	.....	1FE	19,957	129.677	25,935	20,000	19,962	.....	1	.....	.....	6.800	6.933	MN.....	174	1,360	05/12/2008.	05/15/2038.
73755L	AL	1	POTASH CORP SASK 3.625 DUE 03-15-.....	.....	.....	A	.....	2FE	97,248	99.193	99,193	100,000	97,538	.....	289	.....	.....	3.625	4.062	MS.....	1,067	3,625	03/04/2014.	03/15/2024.
73755L	AF	4	POTASH CORP SASK INC.....	.....	.....	A	.....	2FE	44,962	109.230	49,154	45,000	44,989	.....	4	.....	.....	6.500	6.618	MN.....	374	2,925	04/28/2009.	05/15/2019.
775109	AW	1	ROGERS COMMUNICATIONS INC.....	.....	.....	A	.....	2FE	59,961	99.351	64,578	65,000	61,405	.....	501	.....	.....	3.000	4.056	MS.....	574	1,950	02/28/2013.	03/15/2023.
775109	AY	7	ROGERS COMMUNICATIONS INC.....	.....	.....	A	.....	2FE	34,935	104.432	36,551	35,000	34,953	.....	6	.....	.....	4.100	4.165	AO.....	359	1,435	09/25/2013.	10/01/2023.
775109	AZ	4	ROGERS COMMUNICATIONS INC.....	.....	.....	A	.....	2FE	24,850	110.329	27,582	25,000	24,857	.....	2	.....	.....	5.450	5.566	AO.....	341	1,363	09/25/2013.	10/01/2043.
780082	AA	1	ROYAL BANK OF CANADA.....	.....	.....	A	.....	1FE	99,508	99.508	99,508	100,000	99,508	.....	(66)	.....	906	1.875	2.011	FA.....	760	938	04/28/2016.	02/05/2021.
780082	AE	3	ROYAL BANK OF CANADA.....	.....	.....	A	.....	1FE	49,650	99.300	49,650	50,000	49,650	.....	(106)	.....	1,190	2.300	2.458	MS.....	316	575	04/19/2016.	03/22/2022.
78010U	SN	8	ROYAL BANK OF CANADA 2.15 DUE.....	.....	.....	A	.....	1FE	49,981	100.394	50,197	50,000	49,991	.....	4	.....	.....	2.150	2.170	MS.....	317	1,075	03/04/2014.	03/15/2019.
78011D	AF	1	ROYAL BK CDA.....	.....	.....	A	.....	1FE	50,339	100.679	50,339	50,000	50,339	.....	(129)	.....	202	2.000	1.754	AO.....	250	500	04/28/2016.	10/01/2019.
78012K	KU	0	ROYAL BK CDA.....	.....	.....	A	.....	1FE	199,776	100.245	200,489	200,000	199,817	.....	41	.....	.....	2.500	2.540	JJ.....	2,250	2,500	01/11/2016.	01/19/2021.
78012K	NL	7	ROYAL BK CDA.....	.....	.....	A	.....	1FE	99,448	99.448	99,448	100,000	99,448	.....	13	.....	510	1.625	1.881	AO.....	343	813	04/11/2016.	04/15/2019.
78008S	7D	2	ROYAL BK OF CDA BD CDS.....	.....	.....	A	.....	1FE	50,000	100.668	50,334	50,000	50,000	.....	.....	.....	.....	2.200	2.212	JJ.....	471	1,100	07/24/2013.	07/27/2018.
86722T	AA	0	SUNCOR ENERGY INC.....	.....	.....	A	.....	2FE	49,942	105.874	52,937	50,000	49,989	.....	7	.....	.....	6.100	6.209	JD.....	254	3,050	06/03/2008.	06/01/2018.

**SCHEDULE D - PART 1**

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

E10.38

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
884903	BP	9	THOMSON REUTERS CORP.....	.....	.....	A	.....	.....	2FE	14,707	110.155	16,523	15,000	14,720	.....	4	.....	.....	5.650	5.872	MN.....	89	848	11/14/2013.	11/23/2043.
89114Q	AG	3	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	34,054	99.759	34,915	35,000	34,700	.....	220	.....	.....	1.400	2.066	AO.....	82	490	04/23/2013.	04/30/2018.
89114Q	AM	0	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	99,819	101.533	101,533	100,000	99,936	.....	36	.....	.....	2.625	2.682	MS.....	809	2,625	09/05/2013.	09/10/2018.
89114Q	AQ	1	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	49,708	99.993	49,997	50,000	49,957	.....	125	.....	.....	1.125	1.384	MN.....	92	563	04/28/2014.	05/02/2017.
89114Q	AV	0	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	59,893	100.595	60,357	60,000	59,938	.....	21	.....	.....	2.250	2.301	MN.....	210	1,350	10/30/2014.	11/05/2019.
89114Q	B6	4	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	74,889	100.157	75,117	75,000	74,932	.....	43	.....	.....	1.750	1.817	JJ.....	576	1,313	07/16/2015.	07/23/2018.
89114Q	BE	7	TORONTO DOMINION BANK.....	.....	.....	A	.....	.....	1FE	99,913	100.154	100,154	100,000	99,940	.....	27	.....	.....	1.950	1.990	JJ.....	861	975	01/14/2016.	01/22/2019.
89352H	AC	3	TRANSCANADA PIPELINES LTD.....	.....	.....	A	.....	.....	2FE	75,500	83.250	83,250	100,000	75,531	.....	31	.....	.....	6.350	8.629	MN.....	811	6,350	12/10/2007.	05/15/2067.
89352H	AD	1	TRANSCANADA PIPELINES LTD.....	.....	.....	A	.....	.....	1FE	189,395	123.990	223,182	180,000	189,171	.....	(224)	.....	.....	6.200	5.859	AO.....	2,356	11,160	07/30/2015.	10/15/2037.
89352H	AS	8	TRANSCANADA PIPELINES LTD.....	.....	.....	A	.....	.....	1FE	55,042	102.086	56,148	55,000	55,029	.....	(13)	.....	.....	3.125	3.122	JJ.....	793	802	01/25/2016.	01/15/2019.
00254E	LM	2	AB SVENSK EXPORTKREDIT.....	.....	.....	C	.....	.....	1FE	99,653	100.263	100,263	100,000	99,970	.....	71	.....	.....	1.750	1.831	MN.....	146	1,750	05/23/2012.	05/30/2017.
00507U	AS	0	ACTAVIS FDG SCS.....	.....	.....	C	.....	.....	2FE	542,217	100.118	545,642	545,000	542,474	.....	257	.....	.....	3.800	3.904	MS.....	6,098	20,710	03/31/2015.	03/15/2025.
00507U	AD	3	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	58,506	100.423	60,254	60,000	59,174	.....	319	.....	.....	2.450	3.059	JD.....	65	1,470	11/14/2014.	06/15/2019.
00507U	AF	8	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	250,445	100.892	252,229	250,000	250,400	.....	(46)	.....	.....	3.850	3.862	JD.....	428	9,625	01/06/2015.	06/15/2024.
00507U	AP	6	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	39,968	101.386	40,555	40,000	39,976	.....	7	.....	.....	3.000	3.043	MS.....	363	1,200	03/03/2015.	03/12/2020.
00507U	AU	5	ACTAVIS FUNDING SCS.....	.....	.....	C	.....	.....	2FE	14,626	98.173	14,726	15,000	14,632	.....	6	.....	.....	4.750	4.972	MS.....	210	713	03/03/2015.	03/15/2045.
00772B	AQ	4	AERCAP IRELAND CAPITAL LIMITED.....	.....	.....	C	.....	.....	2FE	520,000	104.000	520,000	500,000	520,000	.....	(450)	1,485	.....	4.625	3.531	AO.....	3,854	.....	11/30/2016.	10/30/2020.
01609W	AQ	5	ALIBABA GROUP HLDG LTD.....	.....	.....	C	.....	.....	1FE	247,526	99.011	247,526	250,000	247,526	.....	(211)	5,338	.....	3.600	3.781	MN.....	825	9,000	04/28/2016.	11/28/2024.
02364W	AJ	4	AMERICA MOVIL S A DE C V.....	.....	.....	C	.....	.....	1FE	24,917	116.115	29,029	25,000	24,933	.....	2	.....	.....	6.375	6.503	MS.....	531	1,594	02/17/2005.	03/01/2035.
02364W	BD	6	AMERICA MOVIL SAB DE CV.....	.....	.....	C	.....	.....	1FE	295,412	98.471	295,412	300,000	295,412	.....	724	97	.....	3.125	3.460	JJ.....	4,297	9,375	04/30/2015.	07/16/2022.
00185A	AK	0	AON PLC.....	.....	.....	C	.....	.....	2FE	254,821	101.929	254,821	250,000	254,821	.....	(623)	6,764	.....	3.875	3.654	JD.....	431	7,642	06/08/2016.	12/15/2025.
04530D	AC	6	ASPEN INS HLDGS LTD.....	.....	.....	C	.....	.....	2FE	109,357	108.980	108,980	100,000	107,610	.....	(1,746)	.....	.....	6.000	3.943	JD.....	267	6,000	10/29/2015.	12/15/2020.
04530D	AD	4	ASPEN INS HLDGS LTD.....	.....	.....	C	.....	.....	2FE	54,963	102.926	56,609	55,000	54,973	.....	3	.....	.....	4.650	4.713	MN.....	327	2,558	01/09/2014.	11/15/2023.
046353	AD	0	ASTRAZENECA PLC.....	.....	.....	C	.....	.....	1FE	49,789	129.369	64,684	50,000	49,819	.....	4	.....	.....	6.450	6.587	MS.....	950	3,225	09/05/2007.	09/15/2037.
046353	AF	5	ASTRAZENECA PLC.....	.....	.....	C	.....	.....	1FE	315,776	100.140	325,456	325,000	320,456	.....	1,599	.....	.....	1.950	2.501	MS.....	1,813	6,338	10/11/2012.	09/18/2019.
05253J	AG	6	AUSTRALIA & NEW ZEALA BKG.....	.....	.....	C	.....	.....	1FE	249,501	100.324	250,809	250,000	249,642	.....	141	.....	.....	2.250	2.324	JD.....	281	5,625	06/30/2015.	06/13/2019.
06738E	AN	5	BARCLAYS PLC.....	.....	.....	C	.....	.....	2FE	505,690	101.282	506,411	500,000	505,364	.....	(326)	.....	.....	4.375	4.276	JJ.....	10,269	10,938	04/28/2016.	01/12/2026.
055451	AH	1	BHP BILLITON FIN USA LTD.....	.....	.....	C	.....	.....	1FE	220,308	109.772	219,545	200,000	214,282	.....	(6,026)	.....	.....	6.500	3.213	AO.....	3,250	13,000	06/05/2012.	04/01/2019.
055451	AU	2	BHP BILLITON FIN USA LTD.....	.....	.....	C	.....	.....	1FE	52,075	105.834	58,209	55,000	52,396	.....	321	.....	.....	3.850	4.731	MS.....	529	2,118	09/25/2013.	09/30/2023.
05574L	FY	9	BNP PARIBAS / BNP PARIBAS US.....	.....	.....	C	.....	.....	1FE	189,228	100.912	201,824	200,000	192,335	.....	1,076	.....	.....	3.250	3.995	MS.....	2,131	6,500	02/25/2013.	03/03/2023.
05574L	XG	8	BNP PARIBAS / BNP PARIBAS US.....	.....	.....	C	.....	.....	1FE	499,516	100.015	500,077	500,000	499,915	.....	399	.....	.....	1.375	1.461	MS.....	1,986	6,875	01/06/2015.	03/17/2017.
05574L	XH	6	BNP PARIBAS / BNP PARIBAS US.....	.....	.....	C	.....	.....	1FE	69,863	100.793	70,555	70,000	69,937	.....	27	.....	.....	2.450	2.507	MS.....	495	1,715	03/10/2014.	03/17/2019.
05565Q	CB	2	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	104,277	98.019	107,821	110,000	105,603	.....	672	.....	.....	2.500	3.289	MN.....	420	2,438	06/30/2016.	11/06/2022.
05565Q	CD	8	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	107,984	98.175	112,901	115,000	108,830	.....	846	.....	.....	2.750	3.739	MN.....	448	3,163	10/22/2015.	05/10/2023.
05565Q	CP	1	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	394,794	103.886	410,351	395,000	394,816	.....	22	.....	.....	3.814	3.858	FA.....	5,901	15,065	02/05/2015.	02/10/2024.
05565Q	CS	5	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	71,046	101.495	71,046	70,000	71,046	.....	(215)	4,028	.....	3.535	3.344	MN.....	392	1,237	08/18/2016.	11/04/2024.
05565Q	CT	3	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	4,984	100.581	5,029	5,000	4,988	.....	4	.....	.....	2.521	2.623	JJ.....	58	126	09/01/2015.	01/15/2020.
05565Q	CX	4	BP CAP MKTS P L C.....	.....	.....	C	.....	.....	1FE	100,014	100.014	100,014	100,000	100,014	.....	(114)	1,531	.....	2.315	2.324	FA.....	887	.....	10/06/2016.	02/13/2020.
05578D	AU	6	BPCE SA.....	.....	.....	C	.....	.....	1FE	249,595	99.838	249,595	250,000	249,595	.....	75	51	.....	2.650	2.710	FA.....	2,724	3,313	01/27/2016.	02/03/2021.
111021	AE	1	BRITISH TELECOMMUNICATIONS PLC.....	.....	.....	C	.....	.....	2FE	127,422	152.568	152,568	100,000	121,915	.....	(944)	.....	.....	8.875	6.572	JD.....	394	9,625	12/01/2005.	12/15/2030.
11102A	AA	9	BRITISH TELECOMMUNICATIONS PLC.....	.....	.....	C	.....	.....	2FE	99,736	104.220	104,220	100,000	99,965	.....	32	.....	.....	5.950	6.075	JJ.....	2,744	5,950	12/05/2007.	01/15/2018.
20271R	AC	4	COMMONWEALTH BK AUSTRALIA.....	.....	.....	C	.....	.....	1FE	502,579	100.461	502,304	500,000	501,083	.....	(1,496)	.....	.....	1.900	1.600	MS.....	2,718	9,500	01/06/2015.	09/18/2017.

**SCHEDULE D - PART 1**

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

E10.39

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21684A	AA	4	COOPERATIEVE CENTRALE RAIFFEIS.....	.....	C	.....	.....	1FE	.....519,400	...105.209	.....526,045	.....500,000	.....515,282	.....	.....(1,874)	.....	.....	.....4.625	.....4.155	JD.....	.....1,927	.....23,125	09/30/2014.	12/01/2023.
225433	AR	2	CREDIT SUISSE GRP FDG GUERNSEY.....	.....	C	.....	.....	2FE	.....258,273	...103.858	.....259,644	.....250,000	.....258,266	.....	.....(6)	.....	.....	.....4.550	.....4.161	AO.....	.....2,307	.....	12/28/2016.	04/17/2026.
22546Q	AC	1	CREDIT SUISSE NEW YORK BRANCH.....	.....	C	.....	.....	1FE	.....168,381	...107.903	.....161,855	.....150,000	.....158,937	.....	.....(3,240)	.....	.....	.....5.300	.....2.940	FA.....	.....3,048	.....7,950	10/01/2012.	08/13/2019.
22546Q	AN	7	CREDIT SUISSE NEW YORK BRANCH.....	.....	C	.....	.....	1FE	.....300,258	...100.245	.....300,734	.....300,000	.....300,184	.....	.....(74)	.....	.....	.....2.300	.....2.287	MN.....	.....633	.....6,900	12/09/2015.	05/28/2019.
22546Q	AP	2	CREDIT SUISSE NEW YORK BRANCH.....	.....	C	.....	.....	1FE	.....302,004	...100.668	.....302,004	.....300,000	.....302,004	.....	.....(237)	.....118	.....	.....3.625	.....3.556	MS.....	.....3,383	.....10,875	01/06/2015.	09/09/2024.
22541H	CC	4	CREDIT SUISSE NY BRH.....	.....	C	.....	.....	2FE	.....53,732	...104.010	.....52,005	.....50,000	.....51,997	.....	.....(1,735)	.....	.....	.....6.000	.....2.387	FA.....	.....1,133	.....3,000	04/04/2014.	02/15/2018.
24713G	AA	0	DELPHI AUTOMOTIVE PLC.....	.....	C	.....	.....	2FE	.....54,881	...101.601	.....55,881	.....55,000	.....54,907	.....	.....22	.....	.....	.....3.150	.....3.222	MN.....	.....202	.....1,733	11/09/2015.	11/19/2020.
25152R	2Y	8	DEUTSCHE BK AG.....	.....	C	.....	.....	2FE	.....146,664	...98.478	.....147,717	.....150,000	.....146,667	.....	.....3	.....	.....	.....4.100	.....4.449	JJ.....	.....2,870	.....	12/28/2016.	01/13/2026.
25152C	MN	3	DEUTSCHE BK AG LONDON.....	.....	C	.....	2	2FE	.....518,316	...102.366	.....511,831	.....500,000	.....500,000	.....	.....	.....	.....	.....6.000	.....6.090	MS.....	.....10,000	.....30,000	02/04/2008.	09/01/2017.
25156P	AD	5	DEUTSCHE TELEKOM INTL FIN B V.....	.....	C	.....	.....	2FE	.....207,584	...154.255	.....215,957	.....140,000	.....200,156	.....	.....(2,501)	.....	.....	.....9.250	.....5.239	JD.....	.....1,079	.....12,950	11/13/2013.	06/01/2032.
25243Y	AM	1	DIAGEO CAP PLC.....	.....	C	.....	.....	1FE	.....150,707	...103.390	.....155,085	.....150,000	.....150,076	.....	.....(89)	.....	.....	.....5.750	.....5.767	AO.....	.....1,629	.....8,625	04/08/2008.	10/23/2017.
25243Y	AT	6	DIAGEO CAP PLC.....	.....	C	.....	.....	1FE	.....96,409	...99.372	.....99,372	.....100,000	.....98,865	.....	.....835	.....	.....	.....1.125	.....2.005	AO.....	.....194	.....1,125	04/24/2013.	04/29/2018.
279158	AK	5	ECOPETROL S A.....	.....	C	.....	.....	2FE	.....80,000	...93.650	.....93,650	.....100,000	.....81,639	.....	.....1,639	.....	.....	.....4.125	.....7.297	JJ.....	.....1,891	.....4,125	09/09/2014.	01/16/2025.
35177P	AL	1	FRANCE TELECOM SA.....	.....	C	.....	2	2FE	.....101,508	...150.352	.....112,764	.....75,000	.....94,407	.....	.....(819)	.....	.....	.....9.250	.....6.542	MS.....	.....2,313	.....6,750	01/06/2005.	03/01/2031.
36164Q	6M	5	GE CAPITAL INTERNATIONAL FDG.....	.....	C	.....	.....	1FE	.....508,288	...101.658	.....508,288	.....500,000	.....508,288	.....	.....(1,540)	.....23,792	.....	.....3.373	.....3.182	MN.....	.....2,155	.....8,433	07/08/2016.	11/15/2025.
404280	AK	5	HSBC HLDGS PLC.....	.....	C	.....	.....	1FE	.....550,210	...108.071	.....540,353	.....500,000	.....526,283	.....	.....(5,586)	.....	.....	.....5.100	.....3.789	AO.....	.....6,092	.....25,500	06/05/2012.	04/05/2021.
404280	AW	9	HSBC HLDGS PLC.....	.....	C	.....	.....	1FE	.....518,434	...103.687	.....518,434	.....500,000	.....518,434	.....	.....(1,424)	.....4,902	.....	.....4.300	.....3.857	MS.....	.....6,749	.....10,750	04/28/2016.	03/08/2026.
46132F	AB	6	INVESCO FIN PLC.....	.....	C	.....	.....	1FE	.....24,780	...104.198	.....26,049	.....25,000	.....24,836	.....	.....20	.....	.....	.....4.000	.....4.150	JJ.....	.....417	.....1,000	11/06/2013.	01/30/2024.
478375	AH	1	JOHNSON CONTROLS INTERNATION.....	.....	C	.....	.....	2FE	.....28,731	...114.926	.....28,731	.....25,000	.....28,730	.....	.....(1)	.....	.....	.....6.000	.....4.853	JJ.....	.....692	.....	12/28/2016.	01/15/2036.
478375	AL	2	JOHNSON CONTROLS INTERNATION.....	.....	C	.....	.....	2FE	.....148,152	...98.768	.....148,152	.....150,000	.....148,152	.....	.....0	.....0	.....	.....4.625	.....4.761	JJ.....	.....3,449	.....	12/28/2016.	07/02/2044.
53944Y	AB	9	LLOYDS BKG GROUP PLC.....	.....	C	.....	.....	2FE	.....496,205	...101.289	.....506,446	.....500,000	.....496,233	.....	.....28	.....	.....	.....4.650	.....4.808	MS.....	.....6,265	.....	11/30/2016.	03/24/2026.
50247V	AA	7	LYB INTERNATIONAL FINANCE B.V.....	.....	C	.....	.....	2FE	.....24,676	...104.479	.....26,120	.....25,000	.....24,765	.....	.....31	.....	.....	.....4.000	.....4.209	JJ.....	.....461	.....1,000	07/11/2013.	07/15/2023.
50247V	AB	5	LYB INTERNATIONAL FINANCE B.V.....	.....	C	.....	.....	2FE	.....69,884	...107.514	.....69,884	.....65,000	.....69,884	.....	.....(60)	.....3,635	.....	.....5.250	.....4.805	JJ.....	.....1,574	.....	08/23/2016.	07/15/2043.
552081	AG	6	LYONDELLBASELL INDUSTRIES NV.....	.....	C	.....	.....	2FE	.....212,760	...105.665	.....211,330	.....200,000	.....209,010	.....	.....(3,749)	.....	.....	.....5.000	.....2.973	AO.....	.....2,111	.....10,000	01/07/2015.	04/15/2019.
552081	AM	3	LYONDELLBASELL INDUSTRIES NV.....	.....	C	.....	.....	2FE	.....12,165	...92.924	.....13,939	.....15,000	.....12,184	.....	.....20	.....	.....	.....4.625	.....5.948	FA.....	.....241	.....694	02/26/2015.	02/26/2055.
606822	AD	6	MITSUBISHI UFJ FINL GROUP INC.....	.....	C	.....	.....	1FE	.....256,811	...102.725	.....256,811	.....250,000	.....256,811	.....	.....(292)	.....11,627	.....	.....3.850	.....3.531	MS.....	.....3,208	.....	10/31/2016.	03/01/2026.
62854A	AD	6	MYLAN NV.....	.....	C	.....	.....	2FE	.....107,623	...93.585	.....107,623	.....115,000	.....107,623	.....	.....42	.....6,535	.....	.....3.950	.....4.860	JD.....	.....202	.....2,347	05/31/2016.	06/15/2026.
63254A	AS	7	NATIONAL AUSTRALIA BK LIMITED.....	.....	C	.....	.....	1FE	.....464,290	...92.858	.....464,290	.....500,000	.....464,290	.....	.....70	.....33,435	.....	.....2.500	.....3.412	JJ.....	.....5,868	.....	08/31/2016.	07/12/2026.
65535H	AG	4	NOMURA HLDGS INC.....	.....	C	.....	.....	2FE	.....251,349	...100.946	.....252,366	.....250,000	.....250,941	.....	.....(407)	.....	.....	.....2.750	.....2.591	MS.....	.....1,948	.....6,875	01/07/2015.	03/19/2019.
656531	AJ	9	NORSK HYDRO A S.....	.....	C	.....	.....	1FE	.....64,202	...133.357	.....66,679	.....50,000	.....62,077	.....	.....(740)	.....	.....	.....7.150	.....4.577	JJ.....	.....1,648	.....3,575	05/31/2012.	01/15/2029.
66989G	AA	8	NOVARTIS SECURITIES INVESTMENT.....	.....	C	.....	.....	1FE	.....101,699	...107.079	.....107,079	.....100,000	.....100,435	.....	.....(191)	.....	.....	.....5.125	.....4.965	FA.....	.....2,007	.....5,125	04/09/2009.	02/10/2019.
709629	AP	4	PENTAIR FINANCE SA.....	.....	C	.....	.....	2FE	.....204,874	...102.571	.....205,141	.....200,000	.....204,461	.....	.....(414)	.....	.....	.....4.650	.....4.387	MS.....	.....2,738	.....9,274	12/09/2015.	09/15/2025.
71654Q	AZ	5	PETROLEOS MEXICANOS.....	.....	C	.....	.....	2FE	.....82,128	...93.655	.....88,972	.....95,000	.....82,300	.....	.....173	.....	.....	.....6.500	.....7.874	JD.....	.....497	.....6,175	09/04/2013.	06/02/2041.
21688A	AA	0	RABOBANK NEDERLAND NY.....	.....	C	.....	.....	1FE	.....248,570	...100.535	.....251,339	.....250,000	.....249,399	.....	.....285	.....	.....	.....2.250	.....2.386	JJ.....	.....2,609	.....5,625	01/07/2014.	01/14/2019.
767201	AH	9	RIO TINTO FIN USA LTD.....	.....	C	.....	.....	1FE	.....15,614	...115.305	.....18,449	.....16,000	.....15,876	.....	.....45	.....	.....	.....9.000	.....9.596	MN.....	.....240	.....1,826	04/14/2009.	05/01/2019.
767201	AL	0	RIO TINTO FIN USA LTD.....	.....	C	.....	.....	2FE	.....151,408	...113.776	.....187,731	.....165,000	.....151,662	.....	.....254	.....	.....	.....5.200	.....5.917	MN.....	.....1,406	.....8,580	10/28/2010.	11/02/2040.
80105N	AG	0	SANOFI AVENTIS.....	.....	C	.....	.....	1FE	.....98,976	...106.464	.....106,464	.....100,000	.....99,515	.....	.....103	.....	.....	.....4.000	.....4.168	MS.....	.....1,022	.....4,000	03/22/2011.	03/29/2021.
80283L	AH	6	SANTANDER UK PLC.....	.....	C	.....	.....	1FE	.....49,799	...100.063	.....50,032	.....50,000	.....49,833	.....	.....35	.....	.....	.....2.350	.....2.494	MS.....	.....362	.....588	06/01/2016.	09/10/2019.
80283L	AJ	2	SANTANDER UK PLC.....	.....	C	.....	.....	1FE	.....49,666	...103.988	.....51,994	.....50,000	.....49,688	.....	.....22	.....	.....	.....4.000	.....4.143	MS.....	.....600	.....1,000	06/01/2016.	03/13/2024.
80283L	AM	5	SANTANDER UK PLC.....	.....	C	.....	.....	1FE	.....49,890	...101.579	.....50,789	.....50,000	.....49,918	.....	.....28	.....	.....	.....3.050	.....3.178	FA.....	.....542	.....763	06/01/2016.	08/23/2018.
80283L	AN	3	SANTANDER UK PLC.....	.....	C	.....	.....	1FE	.....497,246	...99.449	.....497,246	.....500,000	.....497,246	.....	.....159	.....1,838	.....	.....2.375	.....2.571	MS.....	.....3,464	.....5,938	06/01/2016.	03/16/2020.
822582	AD	4	SHELL INTERNATIONAL FIN BV.....	.....	C	.....	.....	1FE	.....138,464	...128.958	.....161,198	.....125,000	.....136,708	.....	.....(265)	.....	.....	.....6.375	.....5.706	JD.....	.....354	.....7,969	01/15/2009.	12/15/2038.
822582	AT	9	SHELL INTERNATIONAL FIN BV.....	.....	C	.....	.....	1FE	.....86,777	...90.407	.....94,023	.....104,000	.....87,110	.....	.....333	.....	.....	.....3.625	.....4.780	FA.....	.....1,361	.....3,770	08/26/2015.	08/21/2042.

**SCHEDULE D - PART 1**

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

E10.40

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	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
822582	BA	9	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....105,703	...100.669	.....105,703	.....105,000	.....105,703	.....	.....(34)	.....17	.....	.....2.000	.....1.642	MN.....	.....268	.....	11/29/2016.	11/15/2018.
822582	BD	3	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....73,198	...99.918	.....74,939	.....75,000	.....73,364	.....	.....165	.....	.....	.....3.250	.....3.586	MN.....	.....339	.....2,438	05/27/2015.	05/11/2025.
822582	BG	6	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....44,269	...99.881	.....44,946	.....45,000	.....44,430	.....	.....161	.....	.....	.....2.125	.....2.536	MN.....	.....133	.....956	05/06/2015.	05/11/2020.
822582	BQ	4	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....47,813	...95.626	.....47,813	.....50,000	.....47,813	.....	.....(5)	.....3,311	.....	.....4.000	.....4.308	MN.....	.....283	.....1,000	10/06/2016.	05/10/2046.
822582	BR	2	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....74,324	...99.098	.....74,324	.....75,000	.....74,324	.....	.....36	.....546	.....	.....1.375	.....1.775	MN.....	.....146	.....516	05/05/2016.	05/10/2019.
822582	BS	0	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....146,658	...97.772	.....146,658	.....150,000	.....146,658	.....	.....236	.....1,481	.....	.....1.875	.....2.431	MN.....	.....398	.....1,406	05/31/2016.	05/10/2021.
822582	BT	8	SHELL INTERNATIONAL FIN BV.....	.....	.....	C	.....	.....	1FE	.....96,679	...96.679	.....96,679	.....100,000	.....96,679	.....	.....(47)	.....4,532	.....	.....2.875	.....3.317	MN.....	.....407	.....1,438	08/03/2016.	05/10/2026.
85771P	AE	2	STATOIL ASA.....	.....	.....	C	.....	.....	1FE	.....91,663	...99.808	.....99,808	.....100,000	.....92,126	.....	.....162	.....	.....	.....4.250	.....4.853	MN.....	.....449	.....4,250	07/11/2013.	11/23/2041.
85771P	AN	2	STATOIL ASA.....	.....	.....	C	.....	.....	1FE	.....116,511	...104.669	.....120,369	.....115,000	.....116,348	.....	.....(163)	.....	.....	.....3.700	.....3.544	MS.....	.....1,418	.....4,255	02/24/2015.	03/01/2024.
85771P	AV	4	STATOIL ASA.....	.....	.....	C	.....	.....	1FE	.....64,206	...100.997	.....65,648	.....65,000	.....64,325	.....	.....119	.....	.....	.....2.750	.....3.003	MN.....	.....253	.....1,788	01/25/2016.	11/10/2021.
85771P	AX	0	STATOIL ASA.....	.....	.....	C	.....	.....	1FE	.....49,039	...101.357	.....50,679	.....50,000	.....49,134	.....	.....94	.....	.....	.....3.250	.....3.535	MN.....	.....230	.....1,625	11/03/2014.	11/10/2024.
85771S	AA	4	STATOIL HYDRO ASA.....	.....	.....	C	.....	.....	1FE	.....39,668	...107.371	.....37,580	.....35,000	.....37,097	.....	.....(879)	.....	.....	.....5.250	.....2.556	AO.....	.....388	.....1,838	06/25/2012.	04/15/2019.
865622	BG	8	SUMITOMO MITSUI BANKING CORP.....	.....	.....	C	.....	.....	1FE	.....249,685	...100.547	.....251,369	.....250,000	.....249,868	.....	.....63	.....	.....	.....2.450	.....2.492	JJ.....	.....2,909	.....6,125	01/07/2014.	01/10/2019.
865622	BW	3	SUMITOMO MITSUI BANKING CORP.....	.....	.....	C	.....	.....	1FE	.....252,437	...101.957	.....254,894	.....250,000	.....252,218	.....	.....(218)	.....	.....	.....3.650	.....3.560	JJ.....	.....4,005	.....9,125	12/09/2015.	07/23/2025.
86562M	AE	0	SUMITOMO MITSUI FINL GROUP INC.....	.....	.....	C	.....	.....	1FE	.....48,360	...96.719	.....48,360	.....50,000	.....48,360	.....	.....	.....1,641	.....	.....2.058	.....2.854	JJ.....	.....477	.....	07/07/2016.	07/14/2021.
86960B	AL	6	SVENSKA HANDELSBANKEN AB.....	.....	.....	C	.....	.....	1FE	.....248,309	...99.324	.....248,309	.....250,000	.....248,309	.....	.....	.....1,691	.....	.....2.450	.....2.636	MS.....	.....1,531	.....3,063	03/23/2016.	03/30/2021.
87938W	AP	8	TELEFONICA EMISIONES S A U.....	.....	.....	C	.....	.....	2FE	.....38,153	...109.007	.....38,153	.....35,000	.....38,153	.....	.....(722)	.....72	.....	.....5.462	.....3.143	FA.....	.....717	.....1,912	08/11/2015.	02/16/2021.
87938W	AR	4	TELEFONICA EMISIONES S A U.....	.....	.....	C	.....	.....	2FE	.....267,529	...104.913	.....267,529	.....255,000	.....267,529	.....	.....(1,123)	.....15,977	.....	.....4.570	.....3.726	AO.....	.....2,072	.....5,827	09/23/2016.	04/27/2023.
88167A	AE	1	TEVA 3.15% DUE 10-01-2026.....	.....	.....	C	.....	.....	2FE	.....32,267	...92.193	.....32,267	.....35,000	.....32,267	.....	.....4	.....2,643	.....	.....3.150	.....4.173	JJ.....	.....551	.....	07/18/2016.	10/01/2026.
88165F	AF	9	TEVA PHARMACEUTICAL FIN CO B.V.....	.....	.....	C	.....	.....	2FE	.....40,565	...101.285	.....40,514	.....40,000	.....40,476	.....	.....(89)	.....	.....	.....3.650	.....3.411	MN.....	.....207	.....1,460	07/06/2015.	11/10/2021.
88167A	AF	8	TEVA PHARMACEUTICAL INDST LTD 4.1.....	.....	.....	C	.....	.....	2FE	.....42,843	...85.686	.....42,843	.....50,000	.....42,843	.....	.....3	.....6,744	.....	.....4.100	.....5.096	JJ.....	.....1,025	.....	07/18/2016.	10/01/2046.
89153V	AB	5	TOTAL CAPITAL.....	.....	.....	C	.....	.....	1FE	.....251,976	...100.790	.....251,976	.....250,000	.....251,976	.....	.....(895)	.....5,749	.....	.....2.875	.....2.727	FA.....	.....2,675	.....3,594	05/13/2016.	02/17/2022.
89153V	AP	4	TOTAL CAPITAL.....	.....	.....	C	.....	.....	1FE	.....261,703	...101.181	.....268,129	.....265,000	.....262,207	.....	.....504	.....	.....	.....2.750	.....3.026	JD.....	.....243	.....7,288	02/17/2016.	06/19/2021.
902133	AF	4	TYCO ELECTRONICS GROUP S A.....	.....	.....	C	.....	.....	1FE	.....103,568	...103.725	.....103,725	.....100,000	.....100,351	.....	.....(443)	.....	.....	.....6.550	.....6.158	AO.....	.....1,638	.....6,550	11/02/2007.	10/01/2017.
90261X	HK	1	UBS AG STAMFORD BRH.....	.....	.....	C	.....	.....	1FE	.....248,977	...99.591	.....248,977	.....250,000	.....248,977	.....	.....67	.....797	.....	.....2.350	.....2.498	MS.....	.....1,550	.....5,875	04/30/2015.	03/26/2020.
91911T	AH	6	VALE OVERSEAS LTD.....	.....	.....	C	.....	.....	2FE	.....34,952	...98.500	.....49,250	.....50,000	.....35,170	.....	.....218	.....	.....	.....6.875	.....10.716	MN.....	.....382	.....3,438	05/07/2007.	11/21/2036.
92857T	AH	0	VODAFONE AIRTOUCH PLC.....	.....	.....	C	.....	.....	2FE	.....11,930	...130.417	.....13,042	.....10,000	.....11,854	.....	.....(76)	.....	.....	.....7.875	.....5.919	FA.....	.....298	.....394	03/03/2016.	02/15/2030.
92857W	AB	6	VODAFONE GROUP PLC NEW.....	.....	.....	C	.....	.....	2FE	.....10,360	...114.759	.....11,476	.....10,000	.....10,347	.....	.....(13)	.....	.....	.....6.250	.....5.997	MN.....	.....52	.....625	11/10/2015.	11/30/2032.
92857W	AP	5	VODAFONE GROUP PLC NEW.....	.....	.....	C	.....	.....	2FE	.....17,933	...100.575	.....18,104	.....18,000	.....17,999	.....	.....8	.....	.....	.....5.625	.....5.755	FA.....	.....349	.....1,013	02/20/2007.	02/27/2017.
92857W	AQ	3	VODAFONE GROUP PLC NEW.....	.....	.....	C	.....	.....	2FE	.....9,868	...112.137	.....11,214	.....10,000	.....9,871	.....	.....3	.....	.....	.....6.150	.....6.361	FA.....	.....212	.....615	04/30/2014.	02/27/2037.
92857W	BC	3	VODAFONE GROUP PLC NEW.....	.....	.....	C	.....	.....	2FE	.....225,838	...96.962	.....233,677	.....241,000	.....227,716	.....	.....1,878	.....	.....	.....2.950	.....4.011	FA.....	.....2,607	.....7,110	02/02/2015.	02/19/2023.
961214	CC	5	WESTPAC BKG CORP.....	.....	.....	C	.....	.....	1FE	.....249,260	...100.646	.....251,615	.....250,000	.....249,758	.....	.....149	.....	.....	.....2.250	.....2.326	JJ.....	.....2,344	.....5,625	07/24/2013.	07/30/2018.
961214	CF	8	WESTPAC BKG CORP.....	.....	.....	C	.....	.....	1FE	.....99,864	...100.386	.....100,386	.....100,000	.....99,943	.....	.....27	.....	.....	.....2.250	.....2.292	JJ.....	.....1,025	.....2,250	01/13/2014.	01/17/2019.
961214	CV	3	WESTPAC BKG CORP.....	.....	.....	C	.....	.....	1FE	.....73,332	...97.776	.....73,332	.....75,000	.....73,332	.....	.....16	.....1,551	.....	.....2.100	.....2.660	MN.....	.....210	.....788	05/09/2016.	05/13/2021.
961214	DA	8	WESTPAC BKG CORP.....	.....	.....	C	.....	.....	1FE	.....48,538	...97.076	.....48,538	.....50,000	.....48,538	.....	.....3	.....1,429	.....	.....2.000	.....2.693	FA.....	.....367	.....	08/11/2016.	08/19/2021.
97063P	AB	0	WILLIS GROUP HLDGS PUBLIC LTD.....	.....	.....	C	.....	.....	2FE	.....134,464	...109.273	.....136,591	.....125,000	.....130,890	.....	.....(1,245)	.....	.....	.....5.750	.....4.559	MS.....	.....2,116	.....7,188	01/31/2013.	03/15/2021.
92936M	AC	1	WPP FIN 2010.....	.....	.....	C	.....	.....	2FE	.....96,445	...102.253	.....102,253	.....100,000	.....97,534	.....	.....378	.....	.....	.....3.625	.....4.158	MS.....	.....1,148	.....3,625	02/27/2013.	09/07/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....										.....118,688,646	XXX	.....122,659,223	.....118,545,000	.....118,550,989	.....0	.....(89,927)	.....887,258	.....0	XXX	XXX	XXX	.....1,232,485	.....3,743,698	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
06742L	AH	6	BARCLAYS DRYROCK TR 2015-1.....	.....	.....	..	.....	4	1FM	.....174,319	...100.442	.....175,773	.....175,000	.....174,479	.....	.....159	.....	.....	.....2.200	.....2.323	MON...	.....171	.....3,850	12/09/2015.	12/15/2022.
161571	GY	4	CHASE ISSUANCE TRUST 2015-5A.....	.....	.....	..	.....	4	1AM	.....149,142	...99.941	.....149,912	.....150,000	.....149,513	.....	.....371	.....	.....	.....1.360	.....1.627	MON...	.....91	.....2,040	12/09/2015.	04/15/2020.
17322A	AB	8																							

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 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12624K	AD	8	COMM MTG TR 2012-CCRE2.....			.....4	.....1FM	.....96,573	...103.148	.....103,148	.....100,000	.....97,662	.....	.....377	.....	.....	.....3.147	.....3.677	MON...	.....280	.....3,147	11/21/2013.	08/17/2045.
12591Y	AZ	8	COMM MTG TR 2014-UBS3.....			.....4	.....2FM	.....101,570	...101.953	.....101,953	.....100,000	.....101,138	.....	.....(432)	.....	.....	.....2.844	.....2.345	MON...	.....237	.....2,844	05/21/2014.	06/12/2047.
12591Y	BC	8	COMM MTG TR 2014-UBS3.....			.....4	.....3FM	.....154,488	...104.365	.....156,547	.....150,000	.....153,585	.....	.....(439)	.....	.....	.....3.819	.....3.483	MON...	.....477	.....5,729	05/21/2014.	06/12/2047.
12593J	BF	2	COMM MTG TR 2015-CCRE24.....			.....4	.....2FM	.....101,643	...103.804	.....103,804	.....100,000	.....101,488	.....	.....(155)	.....	.....	.....3.969	.....3.820	MON...	.....353	.....3,696	08/07/2015.	08/12/2048.
12629N	AF	2	COMM MTG TR 2015-DC1.....			.....4	.....1FM	.....99,095	...100.817	.....100,817	.....100,000	.....99,182	.....	.....88	.....	.....	.....3.350	.....3.523	MON...	.....279	.....3,350	02/24/2015.	02/12/2048.
34530P	AE	2	FORD CREDIT AUTO OWN TR 2014-C.....			.....4	.....1AM	.....199,613	...100.119	.....200,237	.....200,000	.....199,788	.....	.....175	.....	.....	.....1.560	.....1.659	MON...	.....139	.....3,120	12/09/2015.	02/15/2020.
36192B	AY	3	GS MTG SECS TR 2012-GC6.....			.....4	.....1FM	.....99,441	...104.655	.....104,261	.....99,624	.....99,503	.....	.....15	.....	.....	.....3.482	.....3.581	MON...	.....308	.....3,470	01/24/2012.	01/12/2045.
36250V	AD	4	GS MTG SECS TR 2015-GC34.....			.....4	.....1FM	.....100,021	...102.056	.....102,056	.....100,000	.....100,019	.....	.....(2)	.....	.....	.....3.506	.....3.560	MON...	.....321	.....3,506	10/14/2015.	10/10/2048.
46640J	AR	8	J P MORGAN CHASE 3.9936% DUE 01-1.....			.....4	.....1FM	.....100,588	...106.738	.....106,738	.....100,000	.....100,421	.....	.....(58)	.....	.....	.....3.994	.....3.989	MON...	.....333	.....3,994	06/28/2013.	01/15/2046.
46634S	AC	9	JP MORGAN CHASE CMBS 2012-C6.....			.....4	.....4FM	.....104,938	...104.615	.....104,615	.....100,000	.....104,299	.....	.....(638)	.....	.....	.....3.507	.....2.628	MON...	.....292	.....3,215	01/14/2016.	05/17/2045.
46637W	AD	5	JP MORGAN CHASE CMBS 2012-CIBX.....			.....4	.....4FM	.....104,666	...104.666	.....104,666	.....100,000	.....104,666	.....	.....(772)	.....77	.....	.....3.483	.....2.444	MON...	.....310	.....3,193	01/21/2016.	06/16/2045.
46590K	AB	0	JPMCC COML MTG SEC TR 2015-JP1.....			.....4	.....3FM	.....118,978	...103.065	.....119,555	.....116,000	.....118,394	.....	.....(584)	.....	.....	.....3.144	.....2.610	MON...	.....304	.....3,647	12/15/2015.	01/15/2049.
61763B	AU	8	MS BOFA ML TRUST 2013-C13.....			.....4	.....1FM	.....100,787	...105.987	.....105,987	.....100,000	.....100,634	.....	.....(90)	.....	.....	.....4.039	.....3.982	MON...	.....337	.....4,039	11/26/2013.	11/16/2046.
61761Q	AE	3	MS BOFA ML TRUST 2013-C8.....			.....4	.....1FM	.....95,181	...101.367	.....101,367	.....100,000	.....96,624	.....	.....500	.....	.....	.....3.134	.....3.837	MON...	.....261	.....3,134	02/05/2013.	12/17/2048.
61765T	AF	0	MS BOFA ML TRUST 2015-C25.....			.....4	.....2FM	.....100,815	...102.612	.....102,612	.....100,000	.....100,742	.....	.....(73)	.....	.....	.....3.635	.....3.592	MON...	.....333	.....3,635	10/07/2015.	10/15/2048.
94989A	AU	9	WELLS FARGO COML TR 2014-LC18.....			.....4	.....1FM	.....99,649	...101.658	.....101,658	.....100,000	.....99,676	.....	.....28	.....	.....	.....3.405	.....3.489	MON...	.....284	.....3,405	12/12/2014.	12/15/2047.
95000M	BP	5	WELLS FARGO COML TR 2016-C36.....			.....4	.....1AM	.....97,950	...97.950	.....97,950	.....100,000	.....97,950	.....	.....(32)	.....4,666	.....	.....3.065	.....3.316	MON...	.....255	.....255	10/26/2016.	11/15/2059.
92938C	AD	9	WFRBS COML MTG TR 2013-C15.....			.....4	.....3FM	.....102,290	...107.298	.....107,298	.....100,000	.....101,655	.....	.....(220)	.....	.....	.....4.153	.....3.934	MON...	.....346	.....4,153	08/05/2013.	08/15/2046.
96221T	AB	3	WFRBS COML MTG TR 2014-LC14.....			.....4	.....1FM	.....101,657	...101.916	.....101,916	.....100,000	.....101,118	.....	.....(538)	.....	.....	.....2.862	.....2.316	MON...	.....254	.....2,862	02/04/2014.	03/15/2047.
96221T	AE	7	WFRBS COML MTG TR 2014-LC14.....			.....4	.....2FM	.....102,994	...106.265	.....106,265	.....100,000	.....102,250	.....	.....(288)	.....	.....	.....4.045	.....3.731	MON...	.....360	.....4,045	02/04/2014.	03/15/2047.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							.....2,707,664	XXX	.....2,760,409	.....2,690,624	.....2,705,510	.....0	.....(3,258)	.....8,000	.....0	XXX	XXX	XXX	.....6,825	.....78,991	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							.....121,396,310	XXX	.....125,419,632	.....121,235,624	.....121,256,499	.....0	.....(93,186)	.....895,258	.....0	XXX	XXX	XXX	.....1,239,310	.....3,822,689	XXX	XXX
Totals																							
7799999.	Total - Issuer Obligations.....							.....521,539,648	XXX	.....536,278,784	.....520,041,800	.....523,487,652	.....856,937	.....(81,277)	.....1,150,449	.....0	XXX	XXX	XXX	.....3,110,576	.....9,267,445	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....							.....57,669,468	XXX	.....58,732,958	.....56,626,506	.....57,587,933	.....0	.....(39,613)	.....224,796	.....0	XXX	XXX	XXX	.....168,922	.....1,762,944	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....							.....4,127,919	XXX	.....4,188,802	.....4,104,338	.....4,124,461	.....0	.....(6,511)	.....16,815	.....0	XXX	XXX	XXX	.....9,671	.....112,336	XXX	XXX
8399999.	Grand Total - Bonds.....							.....583,337,035	XXX	.....599,200,544	.....580,772,643	.....585,200,046	.....856,937	.....(127,400)	.....1,392,060	.....0	XXX	XXX	XXX	.....3,289,169	.....11,142,726	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

NONE



SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y	10	1	3M Co.				1,433.000	255,891	178.570	255,891	102,920		6,277		39,325		39,325		L	11/07/2016
002824	10	0	Abbott Laboratories				3,530.000	135,587	38.410	135,587	99,419		3,592		(22,665)		(22,665)		L	12/16/2016
00287Y	10	9	ABBVIE INC				3,878.000	242,840	62.620	242,840	118,779		8,619		12,908		12,908		L	11/07/2016
00434H	10	8	ACCELERON PHARMA INC				555.000	14,164	25.520	14,164	14,164				(181)	8,089	(8,271)		L	10/14/2016
00461U	10	5	ACLARIS THERAPEUTICS INC				775.000	21,034	27.140	21,034	19,009				2,024		2,024		L	11/18/2016
00484M	10	6	ACORDA THERAPEUTICS INC				565.000	10,622	18.800	10,622	10,622				(4,823)	8,725	(13,549)		L	12/31/2015
00507V	10	9	ACTIVISION BLIZZARD INC				1,648.000	59,509	36.110	59,509	55,267		304		(6,611)		(6,611)		L	12/16/2016
00508Y	10	2	ACUITY BRANDS INC				107.000	24,702	230.860	24,702	24,702		27			1,548	(1,548)		L	12/16/2016
00724F	10	1	Adobe Systems Inc				1,185.000	121,996	102.950	121,996	39,521				10,646		10,646		L	08/02/2016
00751Y	10	6	ADVANCE AUTO PARTS INC				174.000	29,427	169.120	29,427	26,209	10	41		3,218		3,218		L	06/17/2016
007903	10	7	Advanced Micro Devices				4,467.000	50,656	11.340	50,656	29,985				20,671		20,671		L	11/11/2016
00766T	10	0	AECOM TECHNOLOGY CORP DELAWARE				1,835.000	66,721	36.360	66,721	64,085				2,636		2,636		L	12/30/2016
00130H	10	5	AES Corp				1,601.000	18,604	11.620	18,604	15,582		675		3,021		3,021		L	09/16/2016
00817Y	10	8	Aetna Inc				842.000	104,416	124.010	104,416	55,018		820		12,999		12,999		L	12/16/2016
008252	10	8	AFFILIATED MANAGERS GROUP				133.000	19,325	145.300	19,325	19,325					1,844	(1,844)		L	12/16/2016
001055	10	2	Aflac Inc				969.000	67,442	69.600	67,442	47,619		1,595		9,216		9,216		L	08/02/2016
001084	10	2	AGCO CORP				1,430.000	82,740	57.860	82,740	73,622		186		9,118		9,118		L	10/27/2016
00846U	10	1	Agilent Technologies Inc				785.000	35,765	45.560	35,765	14,563	104	342		2,716		2,716		L	12/16/2016
00900T	10	7	AIMMUNE THERAPEUTICS INC				1,309.000	26,769	20.450	26,769	24,151				2,618		2,618		L	11/09/2015
00912X	30	2	AIR LEASE CORP				749.000	25,713	34.330	25,713	24,734	49	131		323		323		L	12/09/2016
009158	10	6	Air Products & Chemicals Inc				516.000	74,211	143.820	74,211	34,957	444	1,591		9,520		9,520		L	09/16/2016
00971T	10	1	Akamai Technologies				422.000	28,139	66.680	28,139	12,188				5,701		5,701		L	11/07/2016
00972D	10	5	AKEBIA THERAPEUTICS INC				3,259.000	33,926	10.410	33,926	32,254				(8,180)		(8,180)		L	10/06/2015
011659	10	9	ALASKA AIR GROUP INC				2,015.000	178,791	88.730	178,791	139,375		1,361		39,415		39,415		L	09/27/2016
012653	10	1	ALBEMARLE CORP				262.000	22,553	86.080	22,553	20,866	84	76		1,687		1,687		L	11/07/2016
014339	10	5	ALDER BIOPHARMACEUTICALS INC				739.000	15,371	20.800	15,371	15,371					9,038	(9,038)		L	10/15/2015
015351	10	9	ALEXION PHARMACEUTICALS INC				534.000	65,335	122.350	65,335	58,919				(35,490)		(35,490)		L	09/16/2016
01741R	10	2	Allegheny Technologies Inc				4,230.000	67,384	15.930	67,384	67,384					7,239	(7,239)		L	10/11/2016
018581	10	8	ALLIANCE DATA SYSTEMS CORP				887.000	202,680	228.500	202,680	178,572		479		(33,870)		(33,870)		L	11/07/2016
018802	10	8	ALLIANT ENERGY CORP				531.000	20,120	37.890	20,120	20,120		312			961	(961)		L	06/30/2016
020002	10	1	Allstate Corp				876.000	64,929	74.120	64,929	25,201		1,130		10,441		10,441		L	08/02/2016
02079K	10	7	ALPHABET INC				708.000	546,449	771.820	546,449	225,330				8,975		8,975		L	12/16/2016
02079K	30	5	ALPHABET INC				707.000	560,262	792.450	560,262	228,576				10,403		10,403		L	12/16/2016
02209S	10	3	Altria Group Inc				4,652.000	314,568	67.620	314,568	129,419	2,838	10,515		43,032		43,032		L	11/07/2016
023135	10	6	AMAZON COM INC				942.000	706,378	749.870	706,378	156,450				67,946		67,946		L	12/16/2016
023608	10	2	Ameren Corporation				575.000	30,165	52.460	30,165	16,929		973		5,179		5,179		L	06/17/2016
02376R	10	2	AMERICAN AIRLS GROUP INC				1,238.000	57,802	46.690	57,802	52,429		505		5,373		5,373		L	08/25/2015
024061	10	3	AMERICAN AXLE & MFG HLDGS INC				6,592.000	127,226	19.300	127,226	62,548				5,460		5,460		L	08/16/2016
025537	10	1	American Electric Power				1,168.000	73,537	62.960	73,537	45,186		2,618		5,139		5,139		L	08/02/2016
025816	10	9	American Express Co				1,832.000	135,715	74.080	135,715	42,624		2,164		8,414		8,414		L	08/02/2016
026874	78	4	American International Group				2,330.000	152,172	65.310	152,172	83,624		2,990		8,400		8,400		L	08/02/2016
03027X	10	0	AMERICAN TOWER CORP NEW				1,014.000	107,160	105.680	107,160	57,125	588	2,044		8,543		8,543		L	11/07/2016

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
030420	10	3	AMERICAN WTR WKS CO INC NEW .....		.....	...	.....431.000	.....31,187	.....72.360	.....31,187	.....29,342	.....	.....467	.....	.....1,845	.....	.....1,845	.....	.....L	12/16/2016.
03076C	10	6	AMERIPRISE FINL INC. ....		.....	...	.....374.000	.....41,492	.....110.940	.....41,492	.....11,753	.....	.....1,074	.....	.....1,850	.....	.....1,850	.....	.....L	08/02/2016.
03073E	10	5	Amerisourcebergen Corp.....		.....	...	.....31,120	.....398.000	.....31,120	.....31,120	.....10,610	.....112	.....547	.....	.....(9,962)	.....	.....(9,962)	.....	.....L	03/18/2016.
031100	10	0	AMETEK INC NEW.....		.....	...	.....2,613.000	.....126,992	.....48.600	.....126,992	.....111,216	.....	.....778	.....	.....(7,861)	.....	.....(7,861)	.....	.....L	11/29/2016.
031162	10	0	Amgen Inc.....		.....	...	.....1,776.000	.....259,669	.....146.210	.....259,669	.....116,389	.....	.....7,023	.....	.....(28,311)	.....	.....(28,311)	.....	.....L	11/07/2016.
032095	10	1	AMPHENOL CORP NEW.....		.....	...	.....2,464.000	.....165,581	.....67.200	.....165,581	.....105,218	.....397	.....1,162	.....	.....34,926	.....	.....34,926	.....	.....L	11/07/2016.
032511	10	7	Anadarko Petroleum Corp.....		.....	...	.....1,336.000	.....93,159	.....69.730	.....93,159	.....66,963	.....	.....242	.....	.....26,196	.....	.....26,196	.....	.....L	12/16/2016.
032654	10	5	Analog Devices.....		.....	...	.....1,845.000	.....133,984	.....72.620	.....133,984	.....89,498	.....	.....1,711	.....	.....23,971	.....	.....23,971	.....	.....L	12/16/2016.
036752	10	3	ANTHEM INC.....		.....	...	.....626.000	.....90,000	.....143.770	.....90,000	.....38,564	.....	.....1,598	.....	.....2,856	.....	.....2,856	.....	.....L	09/16/2016.
037411	10	5	Apache Corp.....		.....	...	.....904.000	.....57,377	.....63.470	.....57,377	.....40,577	.....	.....885	.....	.....16,800	.....	.....16,800	.....	.....L	09/16/2016.
03748R	10	1	Apartment Invt & Mgmt Co -A.....		.....	...	.....374.000	.....16,998	.....45.450	.....16,998	.....7,737	.....	.....485	.....	.....2,021	.....	.....2,021	.....	.....L	03/18/2016.
037598	10	9	APOGEE ENTERPRISES INC.....		.....	...	.....910.000	.....48,740	.....53.560	.....48,740	.....48,098	.....	.....	.....	.....642	.....	.....642	.....	.....L	12/30/2016.
037612	30	6	APOLLO GLOBAL MGMT LLC.....		.....	...	.....4,175.000	.....80,828	.....19.360	.....80,828	.....63,773	.....	.....4,872	.....	.....17,055	.....	.....17,055	.....	.....L	06/27/2016.
037833	10	0	Apple Computer Inc.....		.....	...	.....12,732.000	.....1,474,620	.....115.820	.....1,474,620	.....346,804	.....	.....28,169	.....	.....134,841	.....	.....134,841	.....	.....L	11/07/2016.
038222	10	5	Applied Materials Inc.....		.....	...	.....3,925.000	.....126,660	.....32.270	.....126,660	.....56,336	.....	.....1,506	.....	.....51,666	.....	.....51,666	.....	.....L	11/07/2016.
039380	40	7	ARCH COAL INC.....		.....	...	.....480.000	.....37,464	.....78.050	.....37,464	.....37,464	.....	.....	.....	.....	.....322	.....(322)	.....	.....L	12/29/2016.
039483	10	2	Archer Daniels Midland Co.....		.....	...	.....1,366.000	.....62,358	.....45.650	.....62,358	.....47,789	.....	.....1,595	.....	.....11,809	.....	.....11,809	.....	.....L	11/07/2016.
03965L	10	0	ARCONIC INC.....		.....	...	.....1,048.000	.....19,430	.....18.540	.....19,430	.....19,430	.....	.....94	.....	.....	.....24,441	.....(24,441)	.....	.....L	11/04/2016.
045327	10	3	ASPEN TECHNOLOGY INC.....		.....	...	.....690.000	.....37,729	.....54.680	.....37,729	.....22,339	.....	.....	.....	.....11,030	.....	.....11,030	.....	.....L	08/30/2016.
04621X	10	8	ASSURANT INC.....		.....	...	.....132.000	.....12,258	.....92.860	.....12,258	.....3,891	.....	.....268	.....	.....1,626	.....	.....1,626	.....	.....L	03/20/2009.
00206R	10	2	AT&T INC.....		.....	...	.....14,665.000	.....623,702	.....42.530	.....623,702	.....420,555	.....	.....27,612	.....	.....116,250	.....	.....116,250	.....	.....L	12/16/2016.
049164	20	5	ATLAS AIR WORLDWIDE HLDGS INC.....		.....	...	.....1,190.000	.....62,059	.....52.150	.....62,059	.....62,059	.....	.....	.....	.....	.....187	.....(187)	.....	.....L	12/21/2016.
052769	10	6	Autodesk Inc.....		.....	...	.....463.000	.....34,267	.....74.010	.....34,267	.....12,751	.....	.....	.....	.....6,108	.....	.....6,108	.....	.....L	08/02/2016.
053015	10	3	Automatic Data Processing.....		.....	...	.....1,081.000	.....111,105	.....102.780	.....111,105	.....41,967	.....616	.....2,271	.....	.....19,477	.....	.....19,477	.....	.....L	08/02/2016.
05329W	10	2	Autonation Inc.....		.....	...	.....150.000	.....7,298	.....48.650	.....7,298	.....5,722	.....	.....	.....	.....(1,652)	.....	.....(1,652)	.....	.....L	09/19/2014.
053332	10	2	Autozone Inc.....		.....	...	.....69.000	.....54,496	.....789.790	.....54,496	.....22,147	.....	.....	.....	.....3,243	.....	.....3,243	.....	.....L	08/02/2016.
053484	10	1	AVALONBAY CMNTYS INC.....		.....	...	.....325.000	.....57,574	.....177.150	.....57,574	.....38,279	.....439	.....1,691	.....	.....(2,292)	.....	.....(2,292)	.....	.....L	08/02/2016.
053611	10	9	Avery Dennison Corp.....		.....	...	.....210.000	.....14,746	.....70.220	.....14,746	.....6,023	.....	.....336	.....	.....1,588	.....	.....1,588	.....	.....L	03/20/2009.
053774	10	5	AVIS BUDGET GROUP.....		.....	...	.....2,250.000	.....82,530	.....36.680	.....82,530	.....79,596	.....	.....	.....	.....2,934	.....	.....2,934	.....	.....L	11/08/2016.
057224	10	7	Baker Hughes Inc.....		.....	...	.....2,941.000	.....191,077	.....64.970	.....191,077	.....155,771	.....	.....900	.....	.....32,543	.....	.....32,543	.....	.....L	11/30/2016.
058498	10	6	Ball Corp.....		.....	...	.....421.000	.....31,604	.....75.070	.....31,604	.....13,306	.....37	.....190	.....	.....1,000	.....	.....1,000	.....	.....L	11/07/2016.
060505	10	4	Bank of America Corp.....		.....	...	.....24,139.000	.....533,472	.....22.100	.....533,472	.....162,194	.....	.....6,021	.....	.....128,486	.....	.....128,486	.....	.....L	11/07/2016.
064058	10	0	BANK OF NEW YORK MELLON CORP.....		.....	...	.....2,525.000	.....119,634	.....47.380	.....119,634	.....55,029	.....	.....1,776	.....	.....15,589	.....	.....15,589	.....	.....L	11/07/2016.
063904	10	6	BANK OF THE OZARKS INC.....		.....	...	.....953.000	.....50,118	.....52.590	.....50,118	.....35,547	.....	.....141	.....	.....14,571	.....	.....14,571	.....	.....L	11/08/2016.
067383	10	9	Bard C.R. Inc.....		.....	...	.....177.000	.....39,765	.....224.660	.....39,765	.....13,954	.....	.....172	.....	.....6,076	.....	.....6,076	.....	.....L	12/16/2016.
067806	10	9	BARNES GROUP INC.....		.....	...	.....2,730.000	.....129,457	.....47.420	.....129,457	.....96,615	.....	.....1,385	.....	.....32,842	.....	.....32,842	.....	.....L	05/22/2015.
071813	10	9	Baxter International Inc.....		.....	...	.....1,162.000	.....51,523	.....44.340	.....51,523	.....39,361	.....151	.....565	.....	.....6,725	.....	.....6,725	.....	.....L	08/02/2016.
054937	10	7	BB&T Corporation.....		.....	...	.....1,933.000	.....90,890	.....47.020	.....90,890	.....55,351	.....	.....2,181	.....	.....18,309	.....	.....18,309	.....	.....L	06/17/2016.
075887	10	9	Becton Dickinson & Co.....		.....	...	.....504.000	.....83,437	.....165.550	.....83,437	.....42,256	.....	.....1,345	.....	.....5,628	.....	.....5,628	.....	.....L	08/02/2016.
075896	10	0	Bed Bath & Beyond Inc.....		.....	...	.....366.000	.....14,874	.....40.640	.....14,874	.....10,659	.....46	.....93	.....	.....(2,785)	.....	.....(2,785)	.....	.....L	09/21/2012.
077454	10	6	BELDEN INC.....		.....	...	.....1,045.000	.....78,135	.....74.770	.....78,135	.....77,313	.....39	.....33	.....	.....822	.....	.....822	.....	.....L	12/15/2016.
084670	70	2	BERKSHIRE HATHAWAY INC DEL.....		.....	...	.....4,533.000	.....738,788	.....162.980	.....738,788	.....394,129	.....	.....	.....	.....137,672	.....	.....137,672	.....	.....L	12/16/2016.
08579W	10	3	BERRY PLASTICS GROUP INC.....		.....	...	.....1,090.000	.....53,116	.....48.730	.....53,116	.....33,125	.....	.....	.....	.....17,899	.....	.....17,899	.....	.....L	02/19/2016.

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.2

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
	CUSIP Identification		Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
086516	10	1			Best Buy Co Inc.....	659,000	28,120	42,670	28,120	11,729	1,067		8,053		8,053		L	09/18/2015.
090572	20	7			BIO RAD LABS INC.....	300,000	54,684	182,280	54,684	52,474			2,210		2,210		L	12/14/2016.
09062X	10	3			BIOGEN IDEC INC.....	146,894	146,894	283,580	146,894	41,990			(11,421)		(11,421)		L	11/07/2016.
09238E	10	4			BLACKHAWK NETWORK HLDGS INC.....	689,000	25,958	37,675	25,958	24,461			1,497		1,497		L	11/08/2016.
09247X	10	1			BLACKROCK INC.....	290,000	110,357	380,540	110,357	57,640	2,670		11,935		11,935		L	08/02/2016.
097023	10	5			Boeing Co.....	1,371,000	213,437	155,680	213,437	78,036	5,921		15,404		15,404		L	11/07/2016.
099502	10	6			BOOZ ALLEN HAMILTON HLDG CORP.....	2,825,000	101,898	36,070	101,898	77,006	1,624		15,361		15,361		L	10/11/2016.
099724	10	6			BORGWARNER INC.....	487,000	19,207	39,440	19,207	19,207	249			1,452	(1,452)		L	08/02/2016.
101121	10	1			BOSTON PROPERTIES INC.....	368,000	46,287	125,780	46,287	27,725	276	1,376	(698)		(698)		L	09/16/2016.
101137	10	7			Boston Scientific Corp.....	11,681,000	252,660	21,630	252,660	142,439			32,756		32,756		L	12/09/2016.
109194	10	0			BRIGHT HORIZONS FAM SOL IN DEL.....	545,000	38,161	70,020	38,161	24,687			1,755		1,755		L	12/23/2014.
110122	10	8			Bristol Myers Squibb Co.....	3,992,000	233,292	58,440	233,292	115,180	5,933		(40,773)		(40,773)		L	12/16/2016.
114340	10	2			BROOKS AUTOMATION INC.....	8,420,000	143,729	17,070	143,729	61,393	3,368		53,804		53,804		L	10/29/2015.
115637	20	9			Brown Forman Corp CL B.....	2,060,000	92,535	44,920	92,535	85,903	804		(7,444)		(7,444)		L	12/27/2016.
119848	10	9			BUFFALO WILD WINGS INC.....	171,000	26,402	154,400	26,402	24,685			(644)		(644)		L	12/28/2016.
122017	10	6			BURLINGTON STORES INC.....	753,000	63,817	84,750	63,817	32,565			31,252		31,252		L	01/07/2016.
12541W	20	9			C H ROBINSON WORLDWIDE INC.....	339,000	24,835	73,260	24,835	18,580	580		3,691		3,691		L	06/17/2016.
12673P	10	5			CA INC COM.....	745,000	23,669	31,770	23,669	14,821	715		2,209		2,209		L	09/16/2016.
127097	10	3			CABOT OIL & GAS CORP.....	1,095,000	25,579	23,360	25,579	12,101	84		5,740		5,740		L	06/17/2016.
13123X	10	2			CALLON PETE CO DEL.....	6,130,000	94,218	15,370	94,218	92,586			1,632		1,632		L	11/04/2016.
134429	10	9			Campbell Soup Co.....	462,000	27,937	60,470	27,937	16,579	549		3,414		3,414		L	09/16/2016.
14040H	10	5			Capital One Financial Corp.....	1,153,000	100,588	87,240	100,588	49,316	1,831		17,469		17,469		L	08/02/2016.
14149Y	10	8			Cardinal Health Inc.....	770,000	55,417	71,970	55,417	23,361	346	1,238	(12,895)		(12,895)		L	12/16/2016.
143130	10	2			CARMAX INC.....	448,000	28,847	64,390	28,847	12,606			4,639		4,639		L	08/02/2016.
147528	10	3			CASEYS GEN STORES INC.....	313,000	37,209	118,880	37,209	29,503	300		(669)		(669)		L	07/29/2016.
149123	10	1			Caterpillar Inc.....	1,398,000	129,651	92,740	129,651	81,936	4,204		33,944		33,944		L	12/16/2016.
14964U	10	8			CAVIUM INC COM.....	880,000	54,947	62,440	54,947	29,279			(2,878)		(2,878)		L	11/09/2015.
124830	10	0			CBL & ASSOC PPTYs INC.....	7,290,000	83,835	11,500	83,835	83,835	1,932	1,308		3,819	(3,819)		L	11/02/2016.
12504L	10	9			CBRE GROUP INC.....	10,828,000	340,974	31,490	340,974	321,279			(6,132)		(6,132)		L	11/08/2016.
124857	20	2			CBS CORP NEW.....	1,346,000	85,633	63,620	85,633	29,319	249	782	22,707		22,707		L	11/07/2016.
151020	10	4			CELGENE CORP.....	1,854,000	214,601	115,750	214,601	64,269			(6,849)		(6,849)		L	12/16/2016.
15135B	10	1			CENTENE CORP DEL.....	1,712,000	96,745	56,510	96,745	56,510			(801)	12,287	(13,088)		L	11/17/2016.
15189T	10	7			Centerpoint Energy Inc.....	1,048,000	25,823	24,640	25,823	16,037	1,042		6,352		6,352		L	09/16/2016.
156700	10	6			Centurytel Inc.....	1,287,000	30,605	23,780	30,605	30,605	2,746			1,847	(1,847)		L	06/17/2016.
156782	10	4			CERNER CORP.....	718,000	34,012	47,370	34,012	19,716			(9,214)		(9,214)		L	08/02/2016.
125269	10	0			CF INDS HLDGS INC.....	576,000	18,132	31,480	18,132	11,638	642		(4,909)		(4,909)		L	12/16/2016.
808513	10	5			Charles Schwab Corp.....	2,880,000	113,674	39,470	113,674	44,634	763		19,241		19,241		L	11/07/2016.
16115Q	30	8			CHART INDS INC.....	891,000	32,094	36,020	32,094	16,939			15,155		15,155		L	05/24/2016.
16119P	10	8			CHARTER COMMUNICATIONS INC NEW.....	519,000	149,430	287,920	149,430	144,069			5,362		5,362		L	12/16/2016.
165167	10	7			CHESAPEAKE ENERGY CORP.....	1,767,000	12,404	7,020	12,404	8,888			3,516		3,516		L	10/14/2016.
166764	10	0			Chevron Texaco Corp.....	4,508,000	530,592	117,700	530,592	311,300	18,977		123,495		123,495		L	12/16/2016.
169656	10	5			CHIPOTLE MEXICAN GRILL INC.....	68,000	25,658	377,320	25,658	22,230			(6,972)		(6,972)		L	12/18/2015.

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.3

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
171340	10	2	CHURCH & DWIGHT INC.....				2,580.000	114,010	44.190	114,010	98,575		1,414		3,528		3,528		L	12/16/2016.
125509	10	9	Cigna Corp.....				611.000	81,501	133.390	81,501	17,568		24		(7,659)		(7,659)		L	09/16/2016.
171798	10	1	CIMAREX ENERGY CO.....				89,015	655.000	135.900	89,015	59,263		249		29,751		29,751		L	12/16/2016.
172062	10	1	Cincinnati Financial Corp.....				356.000	26,967	75.750	26,967	10,806		655		5,665		5,665		L	08/02/2016.
172908	10	5	Cintas Corp.....				204.000	23,574	115.560	23,574	7,007		271		5,000		5,000		L	08/25/2015.
17275R	10	2	Cisco Systems Inc.....				11,969.000	361,703	30.220	361,703	209,446		11,651		36,513		36,513		L	11/07/2016.
172967	42	4	CITIGROUP INC.....				6,811.000	404,778	59.430	404,778	206,115		2,834		52,865		52,865		L	11/07/2016.
174610	10	5	CITIZENS FINL GROUP INC.....				1,220.000	43,469	35.630	43,469	25,914		553		17,554		17,554		L	06/17/2016.
177376	10	0	Citrix Systems Inc.....				378.000	33,759	89.310	33,759	13,338				4,887		4,887		L	12/16/2016.
189054	10	9	Clorox Company.....				309.000	37,086	120.020	37,086	19,476		952		(2,132)		(2,132)		L	08/02/2016.
12572Q	10	5	CME GROUP INC COM STK.....				812.000	93,664	115.350	93,664	43,511	2,639	4,170		19,559		19,559		L	12/16/2016.
125896	10	0	CMS Energy Corp.....				680.000	28,302	41.620	28,302	10,610		808		3,616		3,616		L	12/16/2016.
189754	10	4	Coach Inc.....				658.000	23,043	35.020	23,043	16,058	222	657		1,337		1,337		L	03/18/2016.
191216	10	0	Coca Cola Co/The.....				9,276.000	384,583	41.460	384,583	245,878		12,808		(13,999)		(13,999)		L	12/16/2016.
192422	10	3	COGNEX CORP.....				838.000	53,314	63.620	53,314	18,974		247		25,014		25,014		L	08/25/2014.
192446	10	2	COGNIZANT TECHNOLOGY SOLUTIONS.....				1,454.000	81,468	56.030	81,468	25,828				(5,617)		(5,617)		L	11/07/2016.
192479	10	3	COHERENT INC.....				749.000	102,901	137.385	102,901	40,410				47,712		47,712		L	06/22/2016.
194014	10	6	COLFAX CORP.....				2,870.000	103,119	35.930	103,119	102,650				469		469		L	12/22/2016.
194162	10	3	Colgate Palmolive Co.....				2,122.000	138,864	65.440	138,864	81,576		3,239		(2,797)		(2,797)		L	09/16/2016.
20030N	10	1	Comcast Corp CL A.....				5,689.000	392,825	69.050	392,825	146,719	1,574	6,034		71,176		71,176		L	11/07/2016.
200340	10	7	Comerica Inc.....				419.000	28,538	68.110	28,538	12,482	96	352		11,004		11,004		L	06/17/2016.
199908	10	4	COMFORT SYS USA INC.....				2,606.000	86,780	33.300	86,780	28,029		711		12,717		12,717		L	10/29/2014.
205887	10	2	Conagra Foods Inc.....				2,012.000	79,575	39.550	79,575	51,746		981		6,432		6,432		L	12/09/2016.
20605P	10	1	CONCHO RES INC.....				350.000	46,410	132.600	46,410	34,188				12,222		12,222		L	12/16/2016.
20825C	10	4	Conoco Phillips.....				2,959.000	148,364	50.140	148,364	137,681		2,893		10,684		10,684		L	11/07/2016.
209115	10	4	Consolidated Edison Inc.....				725.000	53,418	73.680	53,418	32,876		1,885		6,146		6,146		L	08/02/2016.
21036P	10	8	CONSTELLATION BRANDS INC.....				425.000	65,157	153.310	65,157	18,538		624		4,334		4,334		L	12/16/2016.
216648	40	2	COOPER COS INC.....				115.000	20,117	174.930	20,117	20,117					1,101	(1,101)		L	09/22/2016.
217204	10	6	COPART INC.....				1,150.000	63,722	55.410	63,722	38,700				20,079		20,079		L	02/24/2016.
21925Y	10	3	CORNERSTONE ONDEMAND INC.....				894.000	37,825	42.310	37,825	26,430				6,426		6,426		L	08/19/2016.
219350	10	5	Corning Inc.....				2,257.000	54,777	24.270	54,777	23,483		1,219		13,519		13,519		L	08/25/2015.
22160N	10	9	COSTAR GROUP INC.....				350.000	65,972	188.490	65,972	64,150				(3,412)		(3,412)		L	10/27/2016.
22160K	10	5	CostCo Wholesale Corp.....				1,042.000	166,835	160.110	166,835	67,317		1,800		(1,283)		(1,283)		L	09/16/2016.
22164K	10	1	COTIVITI HLDGS INC.....				3,590.000	123,496	34.400	123,496	118,373				5,123		5,123		L	12/02/2016.
222070	20	3	COTY INC.....				1,118.000	20,471	18.310	20,471	20,471		140			4,319	(4,319)		L	10/07/2016.
222795	10	6	COUSINS PPTY S INC.....				6,795.000	57,825	8.510	57,825	51,959		544		5,866		5,866		L	06/30/2016.
224399	10	5	CRANE CO.....				570.000	41,108	72.120	41,108	36,929		376		4,180		4,180		L	08/10/2016.
22822V	10	1	CROWN CASTLE INTL CORP NEW.....				857.000	74,362	86.770	74,362	55,205		2,890		379		379		L	11/11/2016.
12650T	10	4	CSRA INC.....				361.000	11,494	31.840	11,494	7,101	36	128		841		841		L	09/16/2016.
126408	10	3	CSX Corp.....				2,233.000	80,232	35.930	80,232	26,371		1,571		21,996		21,996		L	11/07/2016.
229663	10	9	CUBESMART.....				972.000	26,020	26.770	26,020	26,020	262	793		(1,425)	2,369	(3,794)		L	05/24/2016.
231021	10	6	Cummins Inc.....				370.000	50,568	136.670	50,568	12,324		1,480		18,004		18,004		L	08/25/2015.
126650	10	0	CVS Corp.....				2,555.000	201,615	78.910	201,615	81,240		4,254		(47,610)		(47,610)		L	12/16/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.4

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
	CUSIP Identification			Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
232577	20	5	CYNOSURE INC.....			837,000	38,167	45,600	38,167	38,167					1,642	(1,642)		L	12/16/2016.
232806	10	9	CYPRESS SEMICONDUCTOR CORP.....			2,501,000	28,611	11,440	28,611	28,611	275	237			1,457	(1,457)		L	09/29/2016.
23331A	10	9	D R HORTON INC.....			823,000	22,493	27,330	22,493	9,633		265		(3,750)		(3,750)		L	09/16/2016.
235851	10	2	Danaher Corp.....			1,453,000	113,102	77,840	113,102	57,398	182	808		(7,011)		(7,011)		L	11/07/2016.
237194	10	5	Darden Restaurants Inc.....			300,000	21,816	72,720	21,816	12,397		571		2,732		2,732		L	09/16/2016.
23918K	10	8	DAVITA INC.....			4,228,000	271,438	64,200	271,438	219,495				(21,499)		(21,499)		L	11/30/2016.
244199	10	5	Deere & Co.....			686,000	70,685	103,040	70,685	30,095	412	1,621		18,345		18,345		L	08/02/2016.
247361	70	2	DELTA AIR LINES INC DEL.....			1,752,000	86,181	49,190	86,181	40,883		1,175		(2,241)		(2,241)		L	08/02/2016.
24906P	10	9	DENTSPLY SIRONA INC.....			549,000	31,694	57,730	31,694	24,576	43	128		7,118		7,118		L	03/01/2016.
24983L	10	4	DERMIRA INC.....			895,000	27,145	30,330	27,145	19,978				(3,831)		(3,831)		L	08/07/2015.
25179M	10	3	Devon Energy Corporation.....			1,260,000	57,544	45,670	57,544	37,267		504		20,277		20,277		L	11/07/2016.
25278X	10	9	DIAMONDBACK ENERGY INC.....			487,000	49,216	101,060	49,216	32,580				16,636		16,636		L	05/07/2015.
253868	10	3	DIGITAL RLTY TR INC.....			378,000	37,142	98,260	37,142	36,016	333	611		1,126		1,126		L	11/11/2016.
254543	10	1	DIODES INC.....			5,000,000	128,350	25,670	128,350	114,244				13,450		13,450		L	11/25/2015.
254709	10	8	DISCOVER FINL SVCS COM STK.....			948,000	68,341	72,090	68,341	11,875		1,100		17,510		17,510		L	08/25/2015.
25470F	10	4	DISCOVERY COMMUNICATNS NEW.....			362,000	9,922	27,410	9,922	7,250				166		166		L	03/18/2016.
25470F	30	2	DISCOVERY COMMUNICATNS NEW.....			513,000	13,738	26,780	13,738	11,284				800		800		L	09/19/2014.
25659T	10	7	DOLBY LABORATORIES INC.....			1,800,000	81,342	45,190	81,342	81,342		279			6,673	(6,673)		L	12/14/2016.
256677	10	5	DOLLAR GEN CORP NEW.....			615,000	45,553	74,070	45,553	30,043	154	606		1,099		1,099		L	08/02/2016.
256746	10	8	DOLLAR TREE INC.....			2,335,000	180,215	77,180	180,215	166,641				(2,830)		(2,830)		L	12/29/2016.
25746U	10	9	Dominion Resources Inc/VA.....			1,498,000	114,732	76,590	114,732	65,670		4,003		12,526		12,526		L	11/07/2016.
25754A	20	1	DOMINOS PIZZA INC.....			525,000	83,601	159,240	83,601	59,647		722		23,110		23,110		L	09/13/2016.
260003	10	8	Dover Corp.....			369,000	27,649	74,930	27,649	12,370		628		4,950		4,950		L	03/18/2016.
260543	10	3	Dow Chemical.....			2,678,000	153,235	57,220	153,235	62,629	1,232	4,836		15,277		15,277		L	09/16/2016.
26138E	10	9	DR PEPPER SNAPPLE GROUP INC.....			443,000	40,167	90,670	40,167	8,963	235	900		(1,163)		(1,163)		L	08/02/2016.
233331	10	7	DTE Energy Company.....			813,000	80,089	98,510	80,089	50,166	671	2,440		14,766		14,766		L	06/17/2016.
263534	10	9	DU Pont E.I. De Nemours.....			2,081,000	152,745	73,400	152,745	(18,368)		3,117		14,128		14,128		L	09/16/2016.
26441C	20	4	DUKE ENERGY CORP NEW.....			1,645,000	127,685	77,620	127,685	81,354		5,434		9,677		9,677		L	11/07/2016.
26483E	10	0	DUN & BRADSTREET CORP DEL NEW.....			88,000	10,676	121,320	10,676	6,937		163		1,382		1,382		L	06/17/2016.
26613Q	10	6	DUPONT FABROS TECHNOLOGY INC.....			1,650,000	72,485	43,930	72,485	59,021	825	1,335		10,897		10,897		L	12/15/2016.
267CVR	99	1	DYAX Corporation.....			777,000									0	(0)		L	01/22/2016.
278642	10	3	E Bay Inc.....			2,478,000	73,572	29,690	73,572	11,628				5,322		5,322		L	11/07/2016.
269246	40	1	E TRADE FINANCIAL CORP.....			5,335,000	184,858	34,650	184,858	137,797				30,036		30,036		L	02/24/2016.
277432	10	0	Eastman Chemical Company.....			345,000	25,947	75,210	25,947	10,020	176	635		2,657		2,657		L	08/25/2015.
27875T	10	1	ECHO GLOBAL LOGISTICS INC.....			1,103,000	27,630	25,050	27,630	22,488				5,142		5,142		L	01/04/2016.
278865	10	0	Ecolab Inc.....			1,381,000	161,881	117,220	161,881	94,926	507	1,902		4,227		4,227		L	12/16/2016.
279870	10	9	EDGE THERAPEUTICS INC.....			1,936,000	24,200	12,500	24,200	21,932				2,268		2,268		L	05/24/2016.
281020	10	7	Edison International.....			780,000	56,152	71,990	56,152	28,172	423	1,469		9,577		9,577		L	09/16/2016.
28176E	10	8	EDWARDS LIFESCIENCES CORP.....			505,000	47,319	93,700	47,319	19,046				7,013		7,013		L	09/16/2016.
285512	10	9	Electronic Arts Inc.....			1,594,000	125,543	78,760	125,543	73,865				16,423		16,423		L	11/01/2016.
28849P	10	0	ELLIE MAE INC.....			397,000	33,221	83,680	33,221	26,343				6,878		6,878		L	09/16/2016.
291011	10	4	Emerson Electric Co.....			1,533,000	85,465	55,750	85,465	65,892		2,885		12,105		12,105		L	08/02/2016.

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.5

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			Code	gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value			Actual Cost									
292562	10	5	ENCORE WIRE CORP.....		1,920,000	83,232	43.350	83,232	71,213		154		12,019		12,019		L	07/31/2015.
29265N	10	8	ENERGEN CORP.....		2,280,000	131,488	57.670	131,488	99,603				31,885		31,885		L	11/04/2016.
29364G	10	3	Entergy Corp.....		420,000	30,857	73.470	30,857	27,281		1,418		2,033		2,033			06/17/2016.
29414D	10	0	ENVISION HEALTHCARE CORP.....		2,629,000	166,389	63.290	166,389	166,389					31,196	(31,196)		L	12/02/2016.
26875P	10	1	EOG Resourced Inc.....		1,377,000	139,215	101.100	139,215	64,008		862		39,185		39,185		L	12/16/2016.
26884U	10	9	EPR PPTYS.....		1,340,000	96,172	71.770	96,172	93,663	294	258		2,508		2,508		L	12/28/2016.
26884L	10	9	EQT CORP COM.....		416,000	27,206	65.400	27,206	18,907		47		4,668		4,668		L	08/02/2016.
294429	10	5	Equifax Inc.....		1,759,000	207,967	118.230	207,967	103,936		2,283		11,916		11,916		L	12/13/2016.
29444U	70	0	EQUINIX INC.....		172,000	61,475	357.410	61,475	43,668		1,138		8,550		8,550		L	12/16/2016.
294752	10	0	EQUITY ONE.....		994,000	30,506	30.690	30,506	25,634		875		3,519		3,519		L	11/13/2015.
29476L	10	7	Equity Residential.....		871,000	56,058	64.360	56,058	38,120	439	11,106		(14,685)		(14,685)		L	08/02/2016.
297178	10	5	ESSEX PTY TR INC.....		155,000	36,038	232.500	36,038	27,725	248	955		(986)		(986)		L	06/17/2016.
30040W	10	8	EVERSOURCE ENERGY.....		761,000	42,030	55.230	42,030	26,718		1,328		3,104		3,104		L	09/16/2016.
30063P	10	5	EXACT SCIENCES CORP.....		913,000	12,198	13.360	12,198	12,198					6,106	(6,106)		L	10/24/2016.
30161N	10	1	Exelon Corp.....		8,747,000	310,431	35.490	310,431	258,284		8,884		52,147		52,147		L	12/16/2016.
30212P	30	3	EXPEDIA INC DEL.....		887,000	100,479	113.280	100,479	90,661		363		(9,812)		(9,812)		L	12/27/2016.
302130	10	9	EXPEDITORS INTL WASH INC.....		440,000	23,302	52.960	23,302	15,244		343		3,344		3,344		L	09/16/2016.
30219G	10	8	EXPRESS SCRIPTS HLDG CO.....		1,473,000	101,328	68.790	101,328	38,900				(27,104)		(27,104)		L	08/02/2016.
30225T	10	2	EXTRA SPACE STORAGE INC.....		297,000	22,940	77.240	22,940	22,940		857			2,621	(2,621)		L	06/17/2016.
30231G	10	2	Exxon Mobil Corp.....		9,902,000	893,755	90.260	893,755	634,005		29,032		119,608		119,608		L	12/16/2016.
315616	10	2	F5 NETWORKS INC.....		156,000	22,576	144.720	22,576	14,814				7,451		7,451		L	08/25/2015.
30303M	10	2	FACEBOOK INC.....		5,588,000	642,899	115.050	642,899	373,360				53,468		53,468		L	12/16/2016.
311642	10	2	FARO TECHNOLOGIES INC.....		2,280,000	82,080	36.000	82,080	67,306				14,774		14,774		L	10/21/2015.
311900	10	4	FASTENAL CO.....		685,000	32,181	46.980	32,181	17,818		811		4,150		4,150		L	06/17/2016.
313747	20	6	FEDERAL RLTY INVT TR SH BEN INT N.....		174,000	24,727	142.110	24,727	24,727	171	468			1,466	(1,466)		L	12/16/2016.
31428X	10	6	Fedex Corp.....		585,000	108,927	186.200	108,927	45,224	232	749		21,406		21,406		L	12/16/2016.
31620M	10	6	FIDELITY NATL INFORMATION SVCS.....		1,953,000	147,725	75.640	147,725	107,656		1,613		21,777		21,777		L	11/15/2016.
316773	10	0	Fifth Third Bancorp.....		1,793,000	48,357	26.970	48,357	18,843	252	909		12,412		12,412		L	08/02/2016.
336433	10	7	FIRST SOLAR INC COM.....		188,000	6,033	32.090	6,033	6,033				(3,659)	2,418	(6,076)		L	06/17/2016.
337932	10	7	Firstenergy Corp.....		1,022,000	31,651	30.970	31,651	31,651		1,428			905	(905)		L	08/02/2016.
337738	10	8	Fiserv Inc.....		519,000	55,159	106.280	55,159	11,809				7,510		7,510		L	08/02/2016.
339041	10	5	FLEETCOR TECHNOLOGIES INC.....		550,000	77,836	141.520	77,836	77,836					4,389	(4,389)			12/16/2016.
302445	10	1	FLIR SYS INC.....		311,000	11,255	36.190	11,255	6,940		149		2,525		2,525		L	03/20/2009.
343389	10	2	FLOTEK INDS INC DEL.....		4,160,000	39,062	9.390	39,062	39,062					4,938	(4,938)		L	12/21/2016.
34354P	10	5	FLOWSERVE CORP.....		303,000	14,559	48.050	14,559	12,750	58	227		1,809		1,809		L	12/20/2013.
343412	10	2	Fluor Corp.....		329,000	17,279	52.520	17,279	12,890	69	276		1,744		1,744		L	12/20/2013.
302491	30	3	FMC Corp.....		321,000	18,156	56.560	18,156	9,925	53	212		5,595		5,595		L	12/18/2015.
30249U	10	1	FMC TECHNOLOGIES INC.....		551,000	19,577	35.530	19,577	14,664				3,470		3,470			11/07/2016.
302520	10	1	FNB CORP PA.....		2,105,000	33,743	16.030	33,743	33,743					295	(295)		L	12/20/2016.
344849	10	4	FOOT LOCKER INC.....		1,347,000	95,489	70.890	95,489	89,321		506		6,168		6,168		L	10/28/2016.
345370	86	0	Ford Motor Co.....		9,346,000	113,367	12.130	113,367	81,270		7,725		(17,893)		(17,893)		L	12/16/2016.
34959J	10	8	FORTIVE CORP.....		722,000	38,721	53.630	38,721	15,262		100		23,459		23,459		L	09/16/2016.
34964C	10	6	FORTUNE BRANDS HOME & SEC INC.....		380,000	20,315	53.460	20,315	20,315		115			1,251	(1,251)		L	12/16/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.6

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
354613	10	1	Franklin Resources Inc.....				835,000	33,049	39.580	33,049	20,202	167	584		2,355		2,355		L	08/02/2016.
35671D	85	7	Freeport Mcmoran Copper B.....				5,266,000	69,459	13.190	69,459	48,550				20,908		20,908		L	12/16/2016.
35906A	10	8	FRONTIER COMMUNICATIONS CORP COM.....				2,783,000	9,407	3.380	9,407	9,407		1,149		(729)	2,978	(3,707)		L	03/18/2016.
363576	10	9	GALLAGHER ARTHUR J & CO.....				435,000	22,603	51.960	22,603	21,044		470		1,559		1,559		L	12/16/2016.
364760	10	8	Gap Inc/The.....				508,000	11,400	22.440	11,400	10,802	117	438		(1,129)		(1,129)		L	08/02/2016.
366651	10	7	GARTNER INC.....				1,275,000	128,864	101.070	128,864	81,199				13,426		13,426		L	02/04/2016.
361448	10	3	GATX CORP.....				1,305,000	80,362	61.580	80,362	77,103	336			3,259		3,259		L	12/20/2016.
369550	10	8	General Dynamics Corp.....				686,000	118,445	172.660	118,445	44,052		1,999		24,036		24,036		L	11/07/2016.
369604	10	3	General Electric Co.....				21,113,000	667,171	31.600	667,171	361,269	5,119	19,171		9,929		9,929		L	11/07/2016.
370023	10	3	GENERAL GROWTH PPTYS INC NEW.....				1,379,000	34,447	24.980	34,447	29,073	662	1,050		(3,105)		(3,105)		L	06/17/2016.
370334	10	4	General Mills Inc.....				1,408,000	86,972	61.770	86,972	43,671		2,563		5,348		5,348		L	09/16/2016.
37045V	10	0	GENERAL MTRS CO.....				3,312,000	115,390	34.840	115,390	112,219		4,934		3,171		3,171		L	09/16/2016.
371532	10	2	GENESCO INC.....				1,147,000	71,229	62.100	71,229	37,402				6,045		6,045		L	10/15/2015.
371559	10	5	GENESEE & WYO INC.....				1,100,000	76,351	69.410	76,351	59,750				16,601		16,601		L	11/02/2016.
37244C	10	1	GENOMIC HEALTH INC.....				681,000	20,015	29.390	20,015	19,573				441		441		L	10/14/2016.
372460	10	5	Genuine Parts Co.....				350,000	33,439	95.540	33,439	14,478	230	906		3,377		3,377		L	08/25/2015.
36162J	10	6	GEO GROUP INC NEW.....				599,000	21,522	35.930	21,522	11,805		1,362		3,743		3,743		L	08/03/2016.
374689	10	7	GIBRALTAR INDS INC.....				2,474,000	103,042	41.650	103,042	30,139				40,104		40,104		L	03/29/2012.
37518B	10	2	GIGAMON INC.....				774,000	35,256	45.550	35,256	32,212				3,044		3,044		L	12/28/2016.
375558	10	3	Gilead Sciences Inc.....				3,143,000	225,070	71.610	225,070	81,877		5,759		(91,684)		(91,684)		L	11/07/2016.
37940X	10	2	GLOBAL PMTS INC.....				2,534,000	175,885	69.410	175,885	128,656		69		4,316		4,316		L	12/30/2016.
38141G	10	4	Goldman Sachs Group Inc.....				884,000	211,674	239.450	211,674	87,620		2,285		52,517		52,517		L	11/07/2016.
382550	10	1	Goodyear Tire & Rubber Co.....				1,670,000	51,553	30.870	51,553	38,851		217		(2,181)		(2,181)		L	10/25/2016.
40171V	10	0	GUIDEWIRE SOFTWARE INC.....				984,000	48,541	49.330	48,541	42,795				(10,699)		(10,699)		L	08/19/2016.
093671	10	5	H&R Block Inc.....				542,000	12,461	22.990	12,461	10,520	119	455		(5,593)		(5,593)		L	10/12/2015.
406216	10	1	Halliburton Co.....				2,068,000	111,858	54.090	111,858	51,791		1,448		40,604		40,604		L	12/16/2016.
410345	10	2	HANESBRANDS INC.....				4,537,000	97,863	21.570	97,863	92,336		1,799		(32,653)		(32,653)		L	12/09/2016.
412822	10	8	Harley Davidson Inc.....				420,000	24,503	58.340	24,503	8,863	108	588		5,439		5,439		L	08/25/2015.
413086	10	9	Harman International.....				170,000	18,897	111.160	18,897	8,872		209		2,951		2,951		L	12/16/2016.
413875	10	5	HARRIS CORP DEL.....				297,000	30,434	102.470	30,434	13,723		602		4,674		4,674		L	06/17/2016.
416515	10	4	Hartford Financial Svcs Grp.....				900,000	42,885	47.650	42,885	17,306	211	756		3,771		3,771		L	08/25/2015.
418056	10	7	Hasbro Inc.....				265,000	20,614	77.790	20,614	8,986		518		2,583		2,583		L	06/17/2016.
40412C	10	1	HCA HOLDINGS INC.....				692,000	51,222	74.020	51,222	47,095				4,127		4,127		L	11/07/2016.
40414L	10	9	HCP INC.....				1,112,000	33,049	29.720	33,049	33,049		2,297		(3,182)	2,699	(5,881)		L	08/02/2016.
421924	30	9	HEALTHSOUTH CORP.....				4,860,000	200,426	41.240	200,426	144,838	1,166	3,169		19,511		19,511		L	10/28/2016.
423452	10	1	HELMERICH & PAYNE INC.....				255,000	19,737	77.400	19,737	13,334		697		5,965		5,965		L	03/18/2016.
427866	10	8	Hershey Foods Corp.....				329,000	34,028	103.430	34,028	13,889	14	790		4,659		4,659		L	12/20/2013.
42809H	10	7	Hess Corp.....				3,409,000	212,347	62.290	212,347	166,765		2,901		45,582		45,582		L	11/09/2016.
42824C	10	9	HEWLETT PACKARD ENTERPRISE CO.....				3,994,000	92,421	23.140	92,421	56,221	256	871		31,001		31,001		L	12/16/2016.
428291	10	8	HEXCEL CORP NEW.....				2,329,000	119,804	51.440	119,804	89,128		978		12,522		12,522		L	07/11/2016.
40418F	10	8	HFF INC.....				1,076,000	32,549	30.250	32,549	22,507		1,665		(560)		(560)		L	10/24/2016.
40425J	10	1	HMS HLDGS CORP.....				2,001,000	36,338	18.160	36,338	27,715				8,624		8,624		L	10/20/2016.

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.7

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
	CUSIP Identification		Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	
		Description			Number of Shares	Book/Adjusted Carrying Value			Actual Cost									Date Acquired
436440	10	1			.....657.000	.....26,359	.....40.120	.....26,359	.....22,919				.....3,440		.....3,440		.....L	09/16/2016.
437076	10	2			.....2,910.000	.....390,173	.....134.080	.....390,173	.....82,982				.....5,513		.....5,513		.....L	11/07/2016.
438516	10	6			.....1,820.000	.....210,847	.....115.850	.....210,847	.....77,773		.....4,385		.....22,202		.....22,202		.....L	12/16/2016.
440452	10	0			.....656.000	.....22,835	.....34.810	.....22,835	.....8,668		.....367		.....(3,008)		.....(3,008)		.....L	09/16/2016.
44107P	10	4			.....1,791.000	.....33,742	.....18.840	.....33,742	.....20,033	.....448	.....1,383		.....6,032		.....6,032		.....L	08/02/2016.
40434L	10	5			.....4,100.000	.....60,844	.....14.840	.....60,844	.....48,773	.....544	.....2,008		.....12,071		.....12,071		.....L	11/07/2016.
404303	10	9			.....838.000	.....28,743	.....34.300	.....28,743	.....28,743		.....759			.....8,451	.....(8,451)		.....L	12/28/2016.
443510	60	7			.....750.000	.....87,525	.....116.700	.....87,525	.....76,641		.....1,579		.....10,884		.....10,884		.....L	12/28/2016.
443573	10	0			.....584.000	.....27,448	.....47.000	.....27,448	.....27,448					.....2,961	.....(2,961)		.....L	12/16/2016.
444859	10	2			.....356.000	.....72,635	.....204.030	.....72,635	.....21,383		.....403		.....9,029		.....9,029		.....L	09/16/2016.
445658	10	7			.....1,159.000	.....112,504	.....97.070	.....112,504	.....93,354		.....536		.....19,150		.....19,150		.....L	10/18/2016.
446150	10	4			.....2,564.000	.....33,896	.....13.220	.....33,896	.....16,653	.....205	.....561		.....6,717		.....6,717		.....L	08/18/2016.
902104	10	8			.....5,770.000	.....171,081	.....29.650	.....171,081	.....79,945				.....63,989		.....63,989		.....L	10/05/2015.
452308	10	9			.....758.000	.....92,825	.....122.460	.....92,825	.....33,349	.....493	.....1,721		.....22,265		.....22,265		.....L	08/02/2016.
452327	10	9			.....354.000	.....45,326	.....128.040	.....45,326	.....45,326				.....(5,213)	.....16,569	.....(21,782)		.....L	12/16/2016.
45321L	10	0			.....721.000	.....27,686	.....38.400	.....27,686	.....23,645				.....(10,733)		.....(10,733)		.....L	12/09/2016.
45667G	10	3			.....2,270.000	.....19,272	.....8.490	.....19,272	.....19,272					.....5,620	.....(5,620)		.....L	11/23/2016.
457985	20	8			.....254.000	.....21,791	.....85.790	.....21,791	.....20,905				.....885		.....885		.....L	12/20/2016.
458140	10	0			.....11,307.000	.....410,105	.....36.270	.....410,105	.....191,897		.....11,514		.....20,874		.....20,874		.....L	12/16/2016.
45866F	10	4			.....1,425.000	.....80,399	.....56.420	.....80,399	.....52,297		.....949				.....7,354		.....L	11/07/2016.
460146	10	3			.....2,914.000	.....154,617	.....53.060	.....154,617	.....118,022		.....4,561		.....36,595		.....36,595		.....L	06/17/2016.
460690	10	0			.....934.000	.....21,865	.....23.410	.....21,865	.....6,182		.....560		.....121		.....121		.....L	06/21/2013.
459200	10	1			.....2,064.000	.....342,603	.....165.990	.....342,603	.....180,956	.....2,940	.....11,250		.....57,896		.....57,896		.....L	11/07/2016.
459506	10	1			.....188.000	.....22,152	.....117.830	.....22,152	.....8,748	.....120	.....436		.....(340)		.....(340)		.....L	08/25/2015.
461202	10	3			.....581.000	.....66,588	.....114.610	.....66,588	.....24,313		.....711		.....10,394		.....10,394		.....L	08/02/2016.
46120E	60	2			.....93.000	.....58,978	.....634.170	.....58,978	.....23,406				.....7,519		.....7,519		.....L	12/16/2016.
46284V	10	1			.....592.000	.....19,228	.....32.480	.....19,228	.....17,402		.....1,078		.....1,826		.....1,826		.....L	09/16/2016.
45073V	10	8			.....1,055.000	.....40,691	.....38.570	.....40,691	.....40,691		.....548		.....0	.....2,522	.....(2,522)		.....L	05/18/2016.
469814	10	7			.....291.000	.....16,587	.....57.000	.....16,587	.....12,207				.....4,380		.....4,380		.....L	03/21/2014.
708160	10	6			.....8,225.000	.....68,350	.....8.310	.....68,350	.....68,350					.....19,429	.....(19,429)		.....L	09/13/2016.
477143	10	1			.....3,238.000	.....72,596	.....22.420	.....72,596	.....19,977				.....(745)		.....(745)		.....L	10/08/2014.
478160	10	4			.....6,494.000	.....748,174	.....115.210	.....748,174	.....423,826		.....20,290		.....79,354		.....79,354		.....L	11/07/2016.
46625H	10	0			.....8,544.000	.....737,262	.....86.290	.....737,262	.....306,253		.....15,547		.....173,778		.....173,778		.....L	11/07/2016.
48203R	10	4			.....909.000	.....25,688	.....28.260	.....25,688	.....17,766		.....341		.....996		.....996		.....L	09/16/2016.
485170	30	2			.....254.000	.....21,552	.....84.850	.....21,552	.....18,966	.....84	.....335		.....2,586		.....2,586		.....L	07/21/2015.
48666K	10	9			.....6,325.000	.....99,998	.....15.810	.....99,998	.....93,306		.....357		.....6,692		.....6,692		.....L	12/19/2016.
48242W	10	6			.....11,300.000	.....188,597	.....16.690	.....188,597	.....183,854	.....904	.....2,689		.....4,743		.....4,743		.....L	11/09/2016.
487836	10	8			.....609.000	.....44,889	.....73.710	.....44,889	.....30,185		.....1,199		.....811		.....811		.....L	12/16/2016.
493267	10	8			.....6,909.000	.....126,227	.....18.270	.....126,227	.....72,615		.....1,933		.....43,310		.....43,310		.....L	07/29/2016.
494368	10	3			.....852.000	.....97,230	.....114.120	.....97,230	.....50,265	.....793	.....3,022		.....(11,183)		.....(11,183)		.....L	11/07/2016.
49446R	10	9			.....1,034.000	.....26,015	.....25.160	.....26,015	.....17,307	.....279	.....988		.....(1,422)		.....(1,422)		.....L	12/16/2016.
49456B	10	1			.....4,610.000	.....95,473	.....20.710	.....95,473	.....71,052		.....2,167		.....24,421		.....24,421		.....L	12/16/2016.
482480	10	0			.....380.000	.....29,898	.....78.680	.....29,898	.....11,598		.....767		.....3,413		.....3,413		.....L	12/16/2016.



**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.8

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
500255	10	4	Kohls Corp.....				427.000	21,085	49.380	21,085	16,738		855		735		735		L	03/18/2016.
500643	20	0	KORN FERRY INTL.....				1,688.000	49,678	29.430	49,678	29,465	151	606		(5,801)		(5,801)		L	12/28/2016.
500754	10	6	KRAFT HEINZ CO.....				1,424.000	124,344	87.320	124,344	104,107		4,081		20,236		20,236		L	11/07/2016.
501044	10	1	Kroger Co.....				2,268.000	78,269	34.510	78,269	29,253		1,011		(16,217)		(16,217)		L	08/02/2016.
502424	10	4	L 3 Communications Holdings.....				957.000	145,569	152.110	145,569	96,367		2,522		30,355		30,355		L	10/28/2016.
501797	10	4	L BRANDS INC.....				571.000	37,595	65.840	37,595	17,656		2,464		(16,772)		(16,772)		L	08/02/2016.
50540R	40	9	LABORATORY CORP AMER HLDGS.....				245.000	31,453	128.380	31,453	17,771				1,041		1,041		L	08/02/2016.
512807	10	8	LAM RESEARCH CORP.....				690.000	72,954	105.730	72,954	35,815	342	711		20,222		20,222		L	12/16/2016.
513272	10	4	LAMB WESTON HLDGS INC.....				2,731.000	103,368	37.850	103,368	85,078				18,290		18,290		L	12/15/2016.
518439	10	4	LAUDER ESTEE COS INC CL A.....				535.000	40,922	76.490	40,922	21,337		634		(6,137)		(6,137)		L	12/16/2016.
524660	10	7	Leggett & Platt Ince.....				309.000	15,104	48.880	15,104	7,855	105	406		2,120		2,120		L	12/18/2015.
525327	10	2	LEIDOS HLDGS INC.....				2,945.000	150,607	51.140	150,607	138,891		30,189		11,717		11,717		L	11/09/2016.
526057	10	4	LENNAR CORP.....				476.000	20,435	42.930	20,435	9,644		68		(2,559)		(2,559)		L	12/16/2016.
527288	10	4	LEUCADIA NATL CORP.....				789.000	18,344	23.250	18,344	13,721		197		4,624		4,624		L	09/18/2015.
52729N	30	8	LEVEL 3 COMMUNICATIONS INC COM NE.....				701.000	39,508	56.360	39,508	33,522				1,567		1,567		L	09/16/2016.
528872	30	2	LEXICON PHARMACEUTICALS INC.....				1,270.000	17,564	13.830	17,564	17,564					5,637	(5,637)		L	11/09/2016.
53220K	50	4	LIGAND PHARMACEUTICALS INC.....				182.000	18,493	101.610	18,493	18,493					469	(469)		L	11/22/2016.
532457	10	8	Lilly Eli Co.....				2,328.000	171,224	73.550	171,224	91,917		4,655		(24,370)		(24,370)		L	12/16/2016.
533900	10	6	LINCOLN ELEC HLDGS INC.....				650.000	49,836	76.670	49,836	38,687	228	229		11,149		11,149		L	10/20/2016.
534187	10	9	Lincoln National Corp.....				546.000	36,183	66.270	36,183	12,959		546		8,741		8,741		L	08/25/2015.
535678	10	6	Linear Technology Corp.....				570.000	35,540	62.350	35,540	16,969		709		10,957		10,957		L	08/02/2016.
537008	10	4	LITTELFUSE INC.....				170.000	25,801	151.770	25,801	21,761		56		4,040		4,040		L	10/24/2016.
501889	20	8	LKQ CORP.....				745.000	22,834	30.650	22,834	22,834					699	(699)		L	09/16/2016.
539830	10	9	Lockheed Martin Corp.....				604.000	150,964	249.940	150,964	55,276		4,065		19,479		19,479		L	12/16/2016.
540424	10	8	Loews Corp.....				661.000	30,955	46.830	30,955	20,093		157		5,497		5,497		L	09/16/2016.
54142L	10	9	LOGMEIN INC.....				480.000	46,344	96.550	46,344	27,909		480		17,835		17,835		L	08/03/2016.
548661	10	7	Lowe's Cos Inc.....				2,075.000	147,574	71.120	147,574	51,692		2,590		(9,975)		(9,975)		L	08/02/2016.
55261F	10	4	M & T Bank Corp.....				370.000	57,879	156.430	57,879	35,744		1,028		13,135		13,135		L	08/02/2016.
554382	10	1	MACERICH CO.....				280.000	19,835	70.840	19,835	16,735		1,330		(2,758)		(2,758)		L	08/25/2015.
55616P	10	4	MACY'S INC.....				720.000	25,783	35.810	25,783	10,376	283	1,025		581		581		L	09/16/2016.
556269	10	8	MADDEN STEVEN LTD.....				893.000	31,925	35.750	31,925	28,381				3,544		3,544		L	11/23/2016.
56418H	10	0	MANPOWER INC.....				890.000	79,094	88.870	79,094	63,301		765		15,793		15,793		L	08/26/2016.
565849	10	6	Marathon Oil Corp.....				1,996.000	34,551	17.310	34,551	23,438		365		11,113		11,113		L	11/07/2016.
56585A	10	2	MARATHON PETE CORP.....				1,270.000	63,945	50.350	63,945	17,077		1,693		(1,268)		(1,268)		L	11/07/2016.
567908	10	8	MARINEMAX INC.....				2,035.000	39,377	19.350	39,377	32,884				2,098		2,098		L	05/24/2016.
571903	20	2	Marriott International CL A.....				759.000	62,754	82.680	62,754	35,871		674		9,015		9,015		L	09/23/2016.
571748	10	2	Marsh & McLennan Cos.....				1,223.000	82,663	67.590	82,663	31,488		1,542		14,365		14,365		L	11/07/2016.
573284	10	6	MARTIN MARIETTA MATLS INC.....				678.000	150,197	221.530	150,197	100,970		857		49,091		49,091		L	11/30/2016.
574599	10	6	Masco Corp.....				784.000	24,790	31.620	24,790	6,140		302		2,603		2,603		L	03/20/2009.
57636Q	10	4	MASTERCARD INC.....				2,272.000	234,584	103.250	234,584	65,879		1,709		13,345		13,345		L	11/07/2016.
577081	10	2	Mattel Inc.....				827.000	22,784	27.550	22,784	14,782		1,217		172		172		L	09/16/2016.
577933	10	4	MAXIMUS INC.....				671.000	37,435	55.790	37,435	37,435		121			309	(309)		L	11/23/2015.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.9

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
579780	20	6	McCormick & Co Non VTG Shrs.....				273.000	25,479	93.330	25,479	10,362	128	465		2,024		2,024		L	03/18/2016.
580135	10	1	McDonald's Corp.....				1,982.000	241,249	121.720	241,249	95,558		7,124		7,090		7,090		L	11/07/2016.
58155Q	10	3	McKesson Corp.....				541.000	75,983	140.450	75,983	36,040	149	593		(29,673)		(29,673)		L	11/07/2016.
582839	10	6	MEAD JOHNSON NUTRITION CO.....				436.000	30,851	70.760	30,851	21,077	180	724		(3,571)		(3,571)		L	09/18/2015.
584688	10	5	MEDICINES CO.....				598.000	20,296	33.940	20,296	20,296					1,899	(1,899)		L	10/14/2016.
587200	10	6	MENTOR GRAPHICS CORP.....				2,980.000	109,932	36.890	109,932	18,061	164	656		55,041		55,041		L	03/28/2012.
58933Y	10	5	MERCK & CO INC NEW.....				6,579.000	387,306	58.870	387,306	248,371	3,092	11,924		39,378		39,378		L	11/07/2016.
589378	10	8	MERCURY COMPUTER SYS.....				3,874.000	117,072	30.220	117,072	49,687				39,208		39,208		L	11/11/2016.
59156R	10	8	MetLife Inc.....				2,618.000	141,084	53.890	141,084	90,254		4,064		15,055		15,055		L	11/07/2016.
592688	10	5	Mettler Toledo International.....				63.000	26,369	418.560	26,369	25,298				1,072		1,072		L	09/02/2016.
552953	10	1	MGM RESORTS INTERNATIONAL.....				3,635.000	104,797	28.830	104,797	73,192				28,889		28,889		L	07/08/2016.
595017	10	4	Microchip Technology Inc.....				517.000	33,166	64.150	33,166	16,838		718		8,868		8,868		L	08/02/2016.
595112	10	3	Micron Technology Inc.....				8,947.000	196,118	21.920	196,118	153,085				28,387		28,387		L	12/22/2016.
595137	10	0	MICROSEMI CORP.....				2,365.000	127,639	53.970	127,639	87,185				40,454		40,454		L	08/22/2016.
594918	10	4	Microsoft Corp.....				18,562.000	1,153,443	62.140	1,153,443	465,886		27,071		123,228		123,228		L	12/16/2016.
59522J	10	3	MID AMER APT CMNTYS INC.....				273.000	26,732	97.920	26,732	24,270				2,462		2,462		L	12/01/2016.
60740F	10	5	MOBILE MINI INC.....				2,716.000	82,159	30.250	82,159	43,722		2,238		(2,390)		(2,390)		L	10/11/2012.
608190	10	4	MOHAWK INDS INC.....				341.000	68,091	199.680	68,091	59,007				2,598		2,598		L	11/15/2016.
60871R	20	9	MOLSON COORS BREWING CO.....				441.000	42,914	97.310	42,914	25,441		708		1,646		1,646		L	08/02/2016.
609207	10	5	MONDELEZ INTL INC.....				3,697.000	163,888	44.330	163,888	63,646	702	2,549		(1,524)		(1,524)		L	09/16/2016.
61166W	10	1	Monsanto Co.....				1,048.000	110,260	105.210	110,260	74,339		2,209		7,126		7,126		L	12/16/2016.
61174X	10	9	MONSTER BEVERAGE CORP NEW.....				963.000	42,699	44.340	42,699	25,023				(5,183)		(5,183)		L	08/02/2016.
615369	10	5	Moody's Corp.....				395.000	37,237	94.270	37,237	9,673		576		(2,433)		(2,433)		L	08/02/2016.
617446	44	8	Morgan Stanley.....				3,446.000	145,594	42.250	145,594	66,475		2,379		36,617		36,617		L	08/02/2016.
61945C	10	3	MOSAIC CO NEW.....				822.000	24,109	29.330	24,109	22,792		890		1,318		1,318		L	03/18/2016.
620076	30	7	MOTOROLA SOLUTIONS INC.....				395.000	32,742	82.890	32,742	18,661	186	604		5,588		5,588		L	09/16/2016.
553498	10	6	MSA SAFETY INC.....				691.000	47,907	69.330	47,907	36,478		432		11,429		11,429		L	12/09/2016.
553777	10	3	MTS SYS CORP.....				1,900.000	107,730	56.700	107,730	91,167	570	570		16,563		16,563		L	08/15/2016.
626717	10	2	MURPHY OIL CORP.....				372.000	11,580	31.130	11,580	8,351		446		3,229		3,229		L	12/20/2013.
631103	10	8	NASDAQ OMX GROUP INC.....				1,374.000	92,223	67.120	92,223	64,632		1,644		12,055		12,055		L	11/15/2016.
637071	10	1	National Oilwell Inc.....				891.000	33,359	37.440	33,359	27,689		531		3,477		3,477		L	06/17/2016.
63938C	10	8	NAVIENT CORP.....				716.000	11,764	16.430	11,764	751		458		3,566		3,566		L	05/01/2014.
64110D	10	4	NETAPP INC.....				1,948.000	68,706	35.270	68,706	61,791		498		2,388		2,388		L	11/17/2016.
64110L	10	6	NETFLIX COM INC.....				1,022.000	126,524	123.800	126,524	24,984				10,014		10,014		L	11/07/2016.
651229	10	6	Newell Rubbermaid Inc.....				4,304.000	192,174	44.650	192,174	165,388		2,608		7,022		7,022		L	12/16/2016.
651290	10	8	Newfield Expl Co.....				461.000	18,671	40.500	18,671	13,427				3,826		3,826		L	09/16/2016.
651639	10	6	Newmont Mining Corp.....				1,257.000	42,826	34.070	42,826	23,305		156		19,521		19,521		L	08/02/2016.
65249B	10	9	NEWS CORP NEW.....				875.000	10,028	11.460	10,028	7,698		175		(1,663)		(1,663)		L	08/25/2015.
65249B	20	8	NEWS CORP NEW CL B CL B.....				251.000	2,962	11.800	2,962	2,962		50		(284)	258	(542)		L	09/18/2015.
65339F	10	1	NEXTERA ENERGY INC COM.....				1,116.000	133,317	119.460	133,317	72,243		3,777		16,270		16,270		L	11/07/2016.
654106	10	3	Nike Inc CL B.....				3,208.000	163,063	50.830	163,063	57,876	577	1,993		(36,785)		(36,785)		L	09/16/2016.
65473P	10	5	Nisource Inc.....				762.000	16,871	22.140	16,871	5,062		481		1,856		1,856		L	03/18/2016.
655044	10	5	Noble Energy Inc.....				1,013.000	38,555	38.060	38,555	32,656		401		5,106		5,106		L	06/17/2016.

**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
655664	10	0	Nordstrom Inc.....				275.000	13,181	47.930	13,181	4,530		414		(517)		(517)		L	08/25/2015.
655844	10	8	Norfolk Southern Corp.....				697.000	75,325	108.070	75,325	35,832		1,637		16,373		16,373		L	03/18/2016.
665859	10	4	Northern Trust Corp.....				2,630.000	234,202	89.050	234,202	198,213	186	715		20,097		20,097		L	12/14/2016.
666807	10	2	Northrop Grumman Corp.....				419.000	97,451	232.580	97,451	18,204		1,464		18,238		18,238		L	06/17/2016.
629377	50	8	NRG ENERGY INC.....				745.000	9,134	12.260	9,134	8,769		175		365		365		L	06/20/2014.
670346	10	5	Nucor Corp.....				766.000	45,592	59.520	45,592	31,236	289	1,122		14,356		14,356		L	12/16/2016.
670704	10	5	NUVASIVE INC.....				803.000	54,090	67.360	54,090	44,300				7,236		7,236		L	10/20/2016.
67066G	10	4	Nvidia Corp.....				1,287.000	137,374	106.740	137,374	19,374		587		91,261		91,261		L	12/16/2016.
67103H	10	7	O REILLY AUTOMOTIVE INC NEW.....				825.000	229,688	278.410	229,688	124,150				18,517		18,517		L	11/10/2016.
674215	10	8	OASIS PETE INC NEW COM STK.....				4,365.000	66,086	15.140	66,086	49,662				16,424		16,424		L	10/31/2016.
674599	10	5	Occidental Petroleum Corp.....				1,835.000	130,707	71.230	130,707	104,692	1,382	5,342		6,433		6,433		L	12/16/2016.
681116	10	9	OLLIES BARGAIN OUTLT HLDGS INC.....				1,538.000	43,756	28.450	43,756	40,517				3,239		3,239		L	12/09/2016.
681919	10	6	Omnicom Group.....				567.000	48,257	85.110	48,257	17,312	312	1,171		5,282		5,282		L	08/02/2016.
682680	10	3	ONEOK INC NEW.....				510.000	29,279	57.410	29,279	13,059		1,223		16,220		16,220		L	08/02/2016.
68389X	10	5	Oracle Corp.....				7,166.000	275,533	38.450	275,533	143,077		4,242		13,467		13,467		L	11/07/2016.
688239	20	1	OSHKOSH CORP.....				1,315.000	84,962	64.610	84,962	25,267		1,006		33,625		33,625		L	03/28/2012.
69331C	10	8	P G & E Corp.....				3,295.000	200,237	60.770	200,237	164,747	1,615	5,818		24,277		24,277		L	12/16/2016.
693718	10	8	Paccar Inc.....				834.000	53,293	63.900	53,293	27,519	500	1,933		13,560		13,560		L	08/02/2016.
700416	20	9	PARK ELECTROCHEMICAL CORP.....				1,870.000	34,876	18.650	34,876	28,162	187	748		6,713		6,713		L	02/03/2014.
701094	10	4	Parker Hannifin Corp.....				321.000	44,940	140.000	44,940	20,041		796		13,651		13,651		L	08/02/2016.
70156Q	10	7	PARKWAY INC.....				3,471.000	77,230	22.250	77,230	73,019				4,211		4,211		L	10/13/2016.
703395	10	3	PATTERSON COMPANIES INC.....				201.000	8,247	41.030	8,247	4,432		189		(840)		(840)		L	03/20/2015.
704326	10	7	Paychex Inc.....				769.000	46,817	60.880	46,817	23,076		1,321		6,022		6,022		L	09/16/2016.
70432V	10	2	PAYCOM SOFTWARE INC.....				423.000	19,242	45.490	19,242	19,242					191	(191)		L	12/16/2016.
70450Y	10	3	PAYPAL HLDGS INC.....				2,693.000	106,293	39.470	106,293	53,861				8,303		8,303		L	12/16/2016.
69327R	10	1	PDC ENERGY INC.....				1,295.000	93,991	72.580	93,991	83,536				10,455		10,455		L	11/04/2016.
707569	10	9	PENN NATL GAMING INC.....				2,685.000	37,026	13.790	37,026	34,952				2,074		2,074		L	12/09/2016.
712704	10	5	PEOPLES UNITED FINANCIAL INC.....				739.000	14,307	19.360	14,307	9,135		501		2,372		2,372		L	09/18/2015.
713448	10	8	Pepsico Inc.....				3,423.000	358,148	104.630	358,148	213,503		9,822		15,806		15,806		L	11/07/2016.
714046	10	9	Perkinelmer Inc.....				1,415.000	73,792	52.150	73,792	66,380		110		(1,760)		(1,760)		L	12/22/2016.
717081	10	3	Pfizer Inc.....				14,499.000	470,928	32.480	470,928	275,377		17,057		2,436		2,436		L	12/16/2016.
718172	10	9	PHILIP MORRIS INTL INC.....				3,703.000	338,787	91.490	338,787	140,833	3,838	14,854		12,081		12,081		L	12/16/2016.
718546	10	4	PHILLIPS 66.....				1,055.000	91,163	86.410	91,163	27,138		2,567		4,957		4,957		L	08/02/2016.
719405	10	2	PHOTRONICS INC.....				8,351.000	94,366	11.300	94,366	72,176				(9,604)		(9,604)		L	12/02/2015.
71943U	10	4	PHYSICIANS RLTY TR.....				1,591.000	30,165	18.960	30,165	30,165		273			3,961	(3,961)		L	10/24/2016.
72348P	10	4	PINNACLE FOODS INC DEL.....				4,015.000	214,602	53.450	214,602	174,954	1,094	2,895		39,410		39,410		L	12/15/2016.
723484	10	1	Pinnacle West Capital.....				259.000	20,210	78.030	20,210	10,125		655		3,509		3,509		L	08/25/2015.
723787	10	7	PIONEER NAT RES CO.....				403.000	72,568	180.070	72,568	31		31		21,086		21,086		L	09/16/2016.
724479	10	0	Pitney Bowes Inc.....				447.000	6,790	15.190	6,790	4,756		335		(2,441)		(2,441)		L	12/21/2012.
72703H	10	1	PLANET FITNESS INC.....				890.000	17,889	20.100	17,889	17,889				.657		(.657)		L	12/21/2016.
729132	10	0	PLEXUS CORP.....				2,705.000	146,178	54.040	146,178	79,659				51,720		51,720		L	11/13/2015.
693475	10	5	PNC Financial Services Group.....				1,163.000	136,024	116.960	136,024	67,296		2,422		25,348		25,348		L	11/07/2016.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
73179P	10	6	Polyone Corp.....				3,468,000	111,115	32.040	111,115	35,010	468	1,665		971		971		L	11/20/2015.
73278L	10	5	POOL CORPORATION.....				1,191,000	124,269	104.340	124,269	78,464		1,306		25,837		25,837		L	12/09/2016.
693506	10	7	PPG Industries Inc.....				631,000	59,794	94.760	59,794	18,242		976		(2,615)		(2,615)		L	08/02/2016.
69351T	10	6	PPL Corporation.....				1,615,000	54,991	34.050	54,991	46,549	614	2,372		(367)		(367)		L	08/02/2016.
69354M	10	8	PRA HEALTH SCIENCES INC.....				822,000	45,309	55.120	45,309	33,839				8,097		8,097		L	09/28/2015.
74005P	10	4	Praxair Inc.....				684,000	80,158	117.190	80,158	46,481		2,003		9,707		9,707		L	12/16/2016.
74051N	10	2	PREMIER INC.....				2,950,000	89,562	30.360	89,562	89,562				(10,402)	1,638	(12,040)		L	12/01/2016.
74112D	10	1	PRESTIGE BRANDS HLDGS INC.....				825,000	42,983	52.100	42,983	37,302				374		374		L	07/29/2016.
741503	40	3	Priceline.com Inc.....				118,000	172,995	1,466.060	172,995	45,943				22,233		22,233		L	09/16/2016.
74164F	10	3	PRIMORIS SVCS CORP.....				4,820,000	109,800	22.780	109,800	88,740	265	1,060		3,615		3,615		L	08/18/2015.
74251V	10	2	Principal Financial Group.....				645,000	37,320	57.860	37,320	16,379		1,020		8,296		8,296		L	08/02/2016.
742718	10	9	Procter & Gamble Co.....				6,387,000	537,019	84.080	537,019	368,261		16,550		28,102		28,102		L	12/16/2016.
743315	10	3	Progressive Corp.....				4,302,000	152,721	35.500	152,721	121,281		1,188		11,649		11,649		L	12/16/2016.
74340W	10	3	Prologis Inc Com.....				1,265,000	66,779	52.790	66,779	40,991		2,081		12,100		12,100		L	11/07/2016.
743424	10	3	PROOFPOINT INC.....				452,000	31,934	70.650	31,934	23,707				8,226		8,226		L	12/09/2016.
743606	10	5	PROSPERITY BANCSHARES INC.....				1,985,000	142,483	71.780	142,483	84,876	675	2,382		47,481		47,481		L	11/27/2015.
744320	10	2	Prudential Financial Inc.....				1,027,000	106,870	104.060	106,870	40,423		2,819		23,378		23,378		L	11/07/2016.
69370C	10	0	PTC INC.....				1,026,000	47,473	46.270	47,473	34,496				11,297		11,297		L	10/14/2016.
744573	10	6	Public Service Enterprise GP.....				5,680,000	249,238	43.880	249,238	236,383		6,531		2,587		2,587		L	11/16/2016.
74460D	10	9	PUBLIC STORAGE INC.....				358,000	80,013	223.500	80,013	38,375		2,533		(8,321)		(8,321)		L	12/16/2016.
745867	10	1	Pulte Homes Inc.....				697,000	12,811	18.380	12,811	6,584	64	251		390		390		L	03/21/2014.
693656	10	0	PVH CORP COM USD1.....				1,915,000	172,810	90.240	172,810	152,599		230		20,210		20,210		L	12/02/2016.
74736K	10	1	QORVO INC.....				299,000	15,766	52.730	15,766	15,219				547		547		L	09/18/2015.
747316	10	7	QUAKER CHEM CORP.....				908,000	116,170	127.940	116,170	26,715		1,172		45,281		45,281		L	08/19/2016.
747525	10	3	Qualcomm Inc.....				3,529,000	230,091	65.200	230,091	162,908		7,186		52,454		52,454		L	12/16/2016.
74762E	10	2	QUANTA SVCS INC.....				372,000	12,964	34.850	12,964					4,926		4,926		L	12/16/2016.
74834L	10	0	Quest Diagnostics.....				332,000	30,511	91.900	30,511	14,765		525		6,892		6,892		L	08/25/2015.
751212	10	1	RALPH LAUREN CORP CL A.....				135,000	12,193	90.320	12,193	10,016	68	270		(2,857)		(2,857)		L	09/19/2014.
75281A	10	9	RANGE RES CORP.....				4,827,000	165,856	34.360	165,856	158,425		243		7,430		7,430		L	12/12/2016.
755111	50	7	Raytheon Company.....				698,000	99,116	142.000	99,116	39,365	517	1,979		12,114		12,114		L	11/07/2016.
75606N	10	9	REALPAGE INC.....				2,246,000	67,380	30.000	67,380	45,989				16,295		16,295		L	11/23/2016.
756577	10	2	RED HAT INC.....				431,000	30,041	69.700	30,041	13,302				(5,528)		(5,528)		L	03/18/2016.
75886F	10	7	REGENERON PHARMACEUTICALS.....				181,000	66,443	367.090	66,443	47,004				(30,449)		(30,449)		L	12/16/2016.
7591EP	10	0	REGIONS FINANCIAL CORP NEW.....				8,353,997	119,963	14.360	119,963	68,953	543	1,341		38,977		38,977		L	06/15/2016.
760759	10	0	REPUBLIC SVCS INC.....				560,000	31,948	57.050	31,948	14,605	179	683		7,314		7,314		L	03/21/2014.
761283	10	0	RESTORATION HARDWARE HLDGS INC.....				3,040,000	93,328	30.700	93,328	93,328					35,453	(35,453)		L	11/04/2016.
761713	10	6	REYNOLDS AMERN INC COM.....				1,982,000	111,071	56.040	111,071	38,359	902	3,205		19,234		19,234		L	12/16/2016.
756109	10	4	RLTY INC CORP COM.....				622,000	35,753	57.480	35,753	31,970	126	1,429		3,070		3,070		L	09/16/2016.
770323	10	3	Robert Half Intl Inc.....				303,000	14,780	48.780	14,780	7,184		267		497		497		L	09/21/2012.
773903	10	9	Rockwell Automation Inc.....				305,000	40,992	134.400	40,992	12,028		895		9,696		9,696		L	03/21/2014.
774341	10	1	Rockwell Collins Inc.....				313,000	29,034	92.760	29,034	13,594		401		254		254		L	08/02/2016.
776696	10	6	ROPER INDS INC NEW.....				244,000	44,672	183.080	44,672	19,342		284		(1,561)		(1,561)		L	12/16/2016.
778296	10	3	Ross Stores Inc.....				2,391,000	156,850	65.600	156,850	81,887		1,208		26,820		26,820		L	11/07/2016.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
749685	10	3	RPM INTL INC.....				1,675,000	90,165	53.830	90,165	71,646		1,723		18,519		18,519		L	09/12/2016.
783549	10	8	Ryder System Inc.....				131,000	9,752	74.440	9,752	5,734		212		2,198		2,198		L	06/17/2016.
78377T	10	7	RYMAN HOSPITALITY PPTYS INC.....				130,000	8,191	63.010	8,191	6,691	214			1,501		1,501		L	09/13/2016.
78409V	10	4	S&P GLOBAL INC.....				1,742,000	187,335	107.540	187,335	101,278		1,896		86,057		86,057		L	08/02/2016.
78667J	10	8	SAGE THERAPEUTICS INC.....				443,000	22,620	51.060	22,620	22,620				(468)	1,132	(1,600)		L	10/28/2016.
79466L	30	2	SALESFORCE COM INC.....				1,527,000	104,538	68.460	104,538	50,345				(14,936)		(14,936)		L	09/16/2016.
803607	10	0	SAREPTA THERAPEUTICS INC.....				316,000	8,668	27.430	8,668	8,668					2,438	(2,438)		L	09/23/2016.
78388J	10	6	SBA COMMUNICATIONS CORP.....				2,850,000	294,291	103.260	294,291	178,000				(2,261)		(2,261)		L	11/16/2016.
80589M	10	2	SCANA CORP NEW.....				348,000	25,501	73.280	25,501	14,342	191	754		4,234		4,234		L	12/16/2016.
806407	10	2	SCHEIN HENRY INC.....				543,000	82,379	151.710	82,379	81,292				(2,549)		(2,549)		L	11/21/2016.
810186	10	6	SCOTTS MIRACLE GRO CO.....				1,131,000	108,067	95.550	108,067	60,830		2,194		35,106		35,106		L	09/25/2013.
811065	10	1	SCRIPPS NETWORKS INTERACT INC.....				225,000	16,058	71.370	16,058	10,745		221		3,480		3,480		L	03/18/2016.
81211K	10	0	Sealed Air Corp.....				2,689,000	121,919	45.340	121,919	112,990		1,179		(2,251)		(2,251)		L	11/04/2016.
81663A	10	5	SEMGROUP CORP.....				1,420,000	59,285	41.750	59,285	53,803				5,482		5,482		L	12/13/2016.
816851	10	9	Sempra Energy.....				592,000	59,579	100.640	59,579	38,252	447	1,662		3,279		3,279		L	09/16/2016.
81752R	10	0	SERITAGE GROWTH PPTYS.....				807,000	34,467	42.710	34,467	33,521	202	517		946		946		L	08/24/2016.
81761R	10	9	SERVICEMASTER GLOBAL HLDGS INC.....				2,025,000	76,282	37.670	76,282	66,041				(1,980)		(1,980)		L	07/28/2016.
824348	10	6	Sherwin Williams Co/The.....				191,000	51,329	268.740	51,329	13,572		624		1,588		1,588		L	09/16/2016.
82669G	10	4	SIGNATURE BK NEW YORK N Y.....				475,000	71,345	150.200	71,345	56,474				14,871		14,871		L	11/04/2016.
828806	10	9	Simon Property Group Inc.....				751,000	133,430	177.670	133,430	60,686		4,759		(12,873)		(12,873)		L	11/07/2016.
829073	10	5	SIMPSON MANUFACTURING CO INC.....				2,865,000	125,344	43.750	125,344	89,483		1,948		27,504		27,504		L	03/17/2015.
83088M	10	2	SKYWORKS SOLUTIONS INC.....				443,000	33,074	74.660	33,074	33,074		465		6,515	7,281	(765)		L	08/02/2016.
78440X	10	1	SL GREEN RLTY CORP.....				2,047,000	220,155	107.550	220,155	220,155	1,521	4,645			3,688	(3,688)		L	12/22/2016.
78454L	10	0	SM ENERGY CO.....				2,390,000	82,407	34.480	82,407	82,407					6,840	(6,840)		L	12/07/2016.
832696	40	5	SMUCKER J M CO.....				275,000	35,217	128.060	35,217	15,781		776		1,254		1,254		L	03/18/2016.
833034	10	1	Snap On Inc.....				141,000	24,149	171.270	24,149	7,986		350		90		90		L	08/02/2016.
833551	10	4	SNYDERS-LANCE INC.....				1,531,000	58,699	38.340	58,699	44,633		822		6,084		6,084		L	09/16/2016.
842587	10	7	Southern Co.....				2,338,000	115,006	49.190	115,006	90,151		4,882		4,463		4,463		L	11/07/2016.
844741	10	8	Southwest Airlines.....				1,471,000	73,315	49.840	73,315	15,644	147	502		10,263		10,263		L	08/02/2016.
845467	10	9	SOUTHWESTN ENERGY CO COM.....				1,177,000	12,735	10.820	12,735	10,161				2,574		2,574		L	09/16/2016.
78462F	10	3	SPDR Trust Series 1.....				2,280,000	509,648	223.530	509,648	478,144	3,030	4,202		31,505		31,505		L	09/12/2016.
847560	10	9	SPECTRA ENERGY CORP.....				1,663,000	68,333	41.090	68,333	33,352	590	2,588		26,952		26,952		L	09/16/2016.
85208M	10	2	SPROUTS FMRS MKT INC.....				3,900,000	73,788	18.920	73,788	73,788					13,447	(13,447)		L	12/30/2016.
78467J	10	0	SS&C TECHNOLOGIES HLDGS INC.....				2,575,000	73,645	28.600	73,645	73,645		459		(0)	2,952	(2,952)		L	12/01/2016.
790849	10	3	St Jude Medical Inc.....				682,000	54,690	80.190	54,690	28,259		813		12,157		12,157		L	09/16/2016.
854502	10	1	STANLEY BLACK & DECKER INC.....				364,000	41,747	114.690	41,747	18,403		794		2,852		2,852		L	12/16/2016.
855030	10	2	Staples Inc.....				1,615,000	14,616	9.050	14,616	14,616	180	719			737	(737)		L	12/16/2016.
855244	10	9	Starbucks Corp.....				3,482,000	193,321	55.520	193,321	41,828		2,925		(15,475)		(15,475)		L	09/16/2016.
857477	10	3	State Street Corp.....				870,000	67,616	77.720	67,616	36,239	331	1,201		9,903		9,903		L	08/02/2016.
858912	10	8	STERICYCLE INC.....				202,000	15,562	77.040	15,562	13,733				(8,813)		(8,813)		L	03/18/2016.
860630	10	2	STIFEL FINL CORP.....				1,343,000	67,083	49.950	67,083	55,426				11,657		11,657		L	10/28/2016.
863667	10	1	Stryker Corp.....				743,000	89,019	119.810	89,019	41,354	316	1,102		19,454		19,454		L	11/07/2016.

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E12.13

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
86614U	10	0	SUMMIT MATLS INC.....				2,730.156	64,950	23.790	64,950	56,250				8,701		8,701		L	12/09/2016.
867892	10	1	SUNSTONE HOTEL INVS INC NEW.....				1,324.000	20,191	15.250	20,191	16,381	755	836		3,810		3,810		L	05/03/2016.
867914	10	3	Suntrust Banks Inc.....				1,175.000	64,449	54.850	64,449	23,662		1,157		14,090		14,090			09/16/2016.
86881A	10	0	SURGERY PARTNERS INC.....				1,354.000	21,461	15.850	21,461	21,461				(1,918)	3,654	(5,571)		L	10/25/2016.
78486Q	10	1	SVB FINL GROUP.....				425.000	72,956	171.660	72,956	42,059				30,896		30,896		L	07/01/2016.
871503	10	8	Symantec Corp.....				1,479.000	35,333	23.890	35,333	21,277		6,281		4,089		4,089		L	09/16/2016.
87165B	10	3	SYNCHRONY FINL.....				1,883.000	68,296	36.270	68,296	57,113		490		11,183		11,183		L	06/17/2016.
87161C	50	1	SYNOVUS FINL CORP.....				2,049.000	84,173	41.080	84,173	40,822	246	921		17,040		17,040		L	11/17/2016.
871829	10	7	Sysco Corp.....				1,211.000	67,053	55.370	67,053	31,284		1,495		17,278		17,278			03/18/2016.
74144T	10	8	T Rowe Price Group Inc.....				581.000	43,726	75.260	43,726	31,711		1,237		2,262		2,262		L	09/16/2016.
87336U	10	5	TABLEAU SOFTWARE INC.....				590.000	24,869	42.150	24,869	24,869					817	(817)		L	10/28/2016.
874054	10	9	TAKE-TWO INTERACTIVE SOFTWARE.....				601.000	29,623	49.290	29,623	23,233				6,390		6,390		L	10/24/2016.
875465	10	6	TANGER FACTORY OUTLET CTRS INC.....				1,030.000	36,853	35.780	36,853	36,285				568		568		L	12/07/2016.
87612G	10	1	TARGA RES CORP.....				640.000	35,885	56.070	35,885	27,148		1,165		8,737		8,737		L	07/15/2016.
87612E	10	6	Target Corp.....				1,345.000	97,149	72.230	97,149	52,533		3,104		(538)		(538)		L	08/02/2016.
87901J	10	5	TEGNA INC.....				500.000	10,695	21.390	10,695	10,695	70	280			2,065	(2,065)		L	07/02/2015.
88023U	10	1	TEMPUR PEDIC INTL INC.....				900.000	61,452	68.280	61,452	51,203				6,639		6,639		L	10/20/2016.
88076W	10	3	TERADATA CORP DEL.....				293.000	7,961	27.170	7,961	5,554				220		220		L	06/15/2012.
880779	10	3	Terex Corp.....				4,643.000	146,394	31.530	146,394	76,329		1,300		60,591		60,591		L	10/01/2015.
881569	10	7	TESARO INC.....				152.000	20,441	134.480	20,441	18,160				2,281		2,281		L	10/10/2016.
881609	10	1	TESORO CORP.....				1,192.000	104,240	87.450	104,240	79,628		1,686		2,212		2,212		L	09/30/2016.
88224Q	10	7	TEXAS CAPITAL BANCSHARES INC.....				2,400.000	188,160	78.400	188,160	118,608				69,552		69,552		L	03/13/2015.
882508	10	4	Texas Instruments Inc.....				2,386.000	174,106	72.970	174,106	43,701		3,864		42,752		42,752		L	09/16/2016.
883203	10	1	Textron Inc.....				641.000	31,127	48.560	31,127	11,993	13	51		4,199		4,199		L	08/25/2015.
883556	10	2	Thermo Electron Corp.....				942.000	132,916	141.100	132,916	60,860	141	552		(897)		(897)		L	11/07/2016.
886547	10	8	Tiffany & Co.....				255.000	19,745	77.430	19,745	7,866	240	434		291		291			12/19/2014.
887317	30	3	TIME WARNER INC.....				1,847.000	178,291	96.530	178,291	50,703		2,962		58,682		58,682		L	08/02/2016.
872540	10	9	TJX Companies Inc.....				1,563.000	117,428	75.130	117,428	22,272		1,538		6,372		6,372		L	08/02/2016.
891027	10	4	Torchmark Corp.....				266.000	19,620	73.760	19,620	6,199		148		4,416		4,416		L	03/21/2014.
891906	10	9	TOTAL SYS SVCS INC.....				403.000	19,759	49.030	19,759	7,581	40	158		(352)		(352)		L	06/17/2016.
892356	10	6	TRACTOR SUPPLY CO.....				1,291.000	97,871	75.810	97,871	91,268		1,108		(12,301)		(12,301)		L	10/20/2016.
893641	10	0	TRANSDIGM GROUP INC.....				104.000	104,065	248.960	104,065	86,568		8,832		5,173		5,173			12/05/2016.
89417E	10	9	Travelers Cos Inc.....				674.000	82,511	122.420	82,511	31,422		1,766		6,403		6,403		L	08/02/2016.
89531P	10	5	TREX CO INC.....				2,244.000	144,514	64.400	144,514	44,882				49,748		49,748		L	11/17/2016.
896945	20	1	TRIPADVISOR INC.....				273.000	12,659	46.370	12,659	10,251				(10,326)		(10,326)		L	06/17/2016.
90130A	10	1	TWENTY FIRST CENTY FOX INC.....				2,533.000	71,025	28.040	71,025	40,668		856		2,254		2,254		L	08/02/2016.
90130A	20	0	TWENTY FIRST CENTY FOX INC.....				1,165.000	31,746	27.250	31,746	30,544		332		409		409		L	09/16/2016.
902252	10	5	TYLER TECHNOLOGIES INC.....				450.000	64,247	142.770	64,247	64,247					8,429	(8,429)			12/15/2016.
902494	10	3	TYSON FOODS INC.....				685.000	42,251	61.680	42,251	11,401		454		5,507		5,507		L	06/17/2016.
902653	10	4	UDR INC.....				634.000	23,128	36.480	23,128	22,117		561		1,012		1,012		L	03/18/2016.
90384S	30	3	ULTA SALON COSMETCS & FRAG INC.....				140.000	35,692	254.940	35,692	28,775				6,917		6,917		L	08/02/2016.
90385D	10	7	ULTIMATE SOFTWARE GROUP INC.....				294.000	53,611	182.350	53,611	39,160				(3,869)		(3,869)		L	07/31/2014.
90400D	10	8	ULTRAGENYX PHARMACEUTICAL INC.....				284.000	19,968	70.310	19,968	19,968					10,017	(10,017)		L	08/03/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.14

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
				Code	F or ei gn			Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification			Description	Code		Number of Shares	Book/Adjusted Carrying Value			Actual Cost								NAIC Market Indicator (a)	Date Acquired
902788 10 8			UMB FINL CORP.....			1,960,000	151,155	77.120	151,155	106,007	500	784		45,149		45,149		L	08/17/2016.
904311 10 7			UNDER ARMOUR INC.....			424,000	12,317	29.050	12,317	11,940				(10,494)		(10,494)		L	03/18/2016.
904311 20 6			UNDER ARMOUR INC.....			427,000	10,748	25.170	10,748						667	(667)		L	04/08/2016.
907818 10 8			Union Pacific Corp.....			1,964,000	203,628	103.680	203,628	59,632		4,421		49,801		49,801		L	08/02/2016.
90984P 30 3			UNITED CMNTY BKS BLAIRSVLE GA.....			1,520,000	45,022	29.620	45,022	32,652	122			12,371		12,371		L	11/09/2016.
910047 10 9			UNITED CONTL HLDGS INC.....			696,000	50,724	72.880	50,724	39,829				10,844		10,844		L	09/04/2015.
911312 10 6			United Parcel Service CL B.....			1,642,000	188,239	114.640	188,239	99,240		5,034		29,794		29,794		L	11/07/2016.
911363 10 9			UNITED RENTALS INC.....			197,000	20,799	105.580	20,799	14,290				6,509		6,509		L	06/19/2015.
913017 10 9			United Technologies Corp.....			1,830,000	200,605	109.620	200,605	125,908		4,798		24,936		24,936		L	09/16/2016.
91324P 10 2			Unitedhealth Group Inc.....			2,273,000	363,771	160.040	363,771	78,093		5,316		95,046		95,046		L	12/16/2016.
913483 10 3			UNIVERSAL ELECTRS INC.....			1,436,000	92,694	64.550	92,694	40,814				16,665		16,665		L	10/28/2016.
913903 10 0			UNIVERSAL HLTH SVCS INC.....			1,120,000	119,146	106.380	119,146	119,146		354			13,008	(13,008)		L	12/28/2016.
91529Y 10 6			Unumprovident Corp.....			1,320,000	57,988	43.930	57,988	45,899		435		5,470		5,470		L	12/20/2016.
917047 10 2			URBAN OUTFITTERS INC.....			211,000	6,009	28.480	6,009	5,148				862		862		L	03/18/2016.
902973 30 4			US Bancorp.....			3,820,000	196,233	51.370	196,233	91,513	1,070	3,955		33,529		33,529		L	08/02/2016.
91879Q 10 9			VAIL RESORTS INC.....			354,000	57,104	161.310	57,104	20,586	287	1,036		11,766		11,766		L	05/24/2016.
91913Y 10 0			VALERO ENERGY CORP NEW.....			1,077,000	73,581	68.320	73,581	19,022		2,558		(2,165)		(2,165)		L	08/02/2016.
922042 78 3			VANGUARD INTL EQUITY INDEX FD.....			269,665,970	23,466,333	87.020	23,466,333	19,883,554		632,031		278,438		278,438		L	12/19/2016.
92210H 10 5			VANTIV INC.....			2,030,000	121,029	59.620	121,029	78,149				19,296		19,296		L	12/30/2016.
92220P 10 5			VARIAN MED SYS INC.....			227,000	20,380	89.780	20,380	8,978				2,036		2,036		L	06/17/2016.
922417 10 0			VEECO INSTRS INC DEL.....			1,660,000	48,389	29.150	48,389	35,284				13,105		13,105		L	11/17/2016.
92276F 10 0			VENTAS INC.....			851,000	53,205	62.520	53,205	43,302		2,374		4,400		4,400		L	12/16/2016.
92343E 10 2			VERISIGN INC.....			222,000	16,888	76.070	16,888	6,922				(2,506)		(2,506)		L	09/21/2012.
92345Y 10 6			VERISK ANALYTICS INC.....			1,294,000	105,034	81.170	105,034	90,973				5,297		5,297		L	08/02/2016.
92343V 10 4			Verizon Communications Inc.....			9,733,000	519,548	53.380	519,548	386,335		21,646		67,577		67,577		L	12/16/2016.
92532W 10 3			VERSUM MATLS INC.....			3,670,000	103,017	28.070	103,017	85,458				17,559		17,559		L	11/08/2016.
92532F 10 0			VERTEX PHARMACEUTICALS INC.....			1,418,000	104,464	73.670	104,464	104,464				(26,946)	13,212	(40,158)		L	12/27/2016.
918204 10 8			VF Corp.....			787,000	41,986	53.350	41,986	17,268		1,204		(7,004)		(7,004)		L	12/18/2015.
92553P 20 1			VIACOM INC NEW.....			848,000	29,765	35.100	29,765	19,587	163	1,117		(5,008)		(5,008)		L	12/16/2016.
92826C 83 9			VISA INC.....			4,458,000	347,813	78.020	347,813	107,307		2,590		2,131		2,131		L	11/07/2016.
928298 10 8			VISHAY INTERTECHNOLOGY INC.....			10,586,000	171,493	16.200	171,493	89,147		2,647		43,932		43,932		L	11/23/2015.
92839U 20 6			VISTEON CORP.....			90,000	7,204	80.047	7,204	7,204					1	(1)		L	12/30/2016.
92849E 10 1			VITAMIN SHOPPE INC.....			4,146,000	98,467	23.750	98,467	98,467					35,206	(35,206)		L	09/16/2016.
929042 10 9			VORNADO RLTY TR.....			408,000	42,583	104.370	42,583	25,820		1,015		1,751		1,751		L	08/02/2016.
929089 10 0			VOYA FINL INC.....			5,475,000	214,730	39.220	214,730	186,742		192		27,988		27,988		L	09/29/2016.
929160 10 9			Vulcan Materials Co.....			312,000	39,047	125.150	39,047	14,116		244		9,283		9,283		L	09/16/2016.
92927K 10 2			WABCO HLDGS INC.....			875,000	92,881	106.150	92,881	80,227				4,374		4,374		L	11/28/2016.
930427 10 9			WAGEWORKS INC.....			703,000	50,968	72.500	50,968	44,132				6,835		6,835		L	12/28/2016.
931142 10 3			Wal Mart Stores Inc.....			3,592,000	248,279	69.120	248,279	198,835	1,804	7,040		27,363		27,363		L	11/07/2016.
931427 10 8			WALGREENS BOOTS ALLIANCE INC.....			2,044,000	169,161	82.760	169,161	79,386		2,960		(4,766)		(4,766)		L	12/16/2016.
254687 10 6			Walt Disney Co The.....			3,495,000	364,249	104.220	364,249	106,027	2,749	4,897		(2,239)		(2,239)		L	11/07/2016.
94106L 10 9			Waste Management Inc.....			967,000	68,570	70.910	68,570	31,998		1,572		16,652		16,652		L	08/02/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.15

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
941848	10	3	Waters Corp.....				194.000	26,072	134.390	26,072	9,306				(194)		(194)		L	08/02/2016.
94770V	10	2	WEBMD HEALTH CORP.....				827.000	40,994	49,570	40,994	32,804				1,050		1,050		L	04/08/2015.
92939U	10	6	WEC ENERGY GROUP INC.....				763.000	44,750	58,650	44,750	25,698		1,447		5,147		5,147			12/16/2016.
949746	10	1	Wells Fargo & Company.....				10,784.000	594,306	55,110	594,306	316,644		16,157		9,755		9,755		L	11/07/2016.
95040Q	10	4	WELLTOWER INC.....				870.000	58,229	66,930	58,229	50,249		2,863		(1,089)		(1,089)		L	12/16/2016.
955306	10	5	WEST PHARMACEUTICAL SVSC INC.....				431.000	36,562	84,830	36,562	25,065		211		10,607		10,607		L	11/02/2015.
958102	10	5	WESTERN DIGITAL CORP.....				2,284.000	155,198	67,950	155,198	129,283	1,142	1,653		25,915		25,915		L	10/13/2016.
959802	10	9	WESTERN UN CO.....				1,152.000	25,021	21,720	25,021	16,493		736		4,322		4,322		L	03/18/2016.
96145D	10	5	WESTROCK CO.....				600.000	30,462	50,770	30,462	23,571		915		6,891		6,891		L	08/25/2015.
962166	10	4	Weyerhaeuser Co.....				1,776.000	53,440	30,090	53,440	40,147		2,170		5,041		5,041		L	08/02/2016.
963320	10	6	Whirlpool Corp.....				726.000	131,965	181,770	131,965	31,936		2,831		25,337		25,337		L	08/25/2015.
966837	10	6	WHOLE FOODS MKT INC.....				743.000	22,855	30,760	22,855	21,405		401		(2,036)		(2,036)		L	12/19/2014.
969457	10	0	Williams Cos Inc.....				1,619.000	50,416	31,140	50,416	40,593		2,682		9,253		9,253		L	03/18/2016.
980745	10	3	WOODWARD INC.....				561.000	38,737	69,050	38,737	25,525		200		9,206		9,206		L	11/11/2016.
384802	10	4	WW Grainger Inc.....				133.000	30,889	232.250	30,889	14,316		642		3,945		3,945		L	09/18/2015.
98310W	10	8	WYNDHAM WORLDWIDE CORP.....				1,332.000	101,725	76,370	101,725	71,489	29	2,349		5,642		5,642		L	11/28/2016.
983134	10	7	WYNN RESORTS LTD.....				191.000	16,523	86,510	16,523	13,215		382		3,308		3,308		L	08/25/2015.
98389B	10	0	Xcel Energy Inc.....				1,216.000	49,491	40,700	49,491	27,800	413	1,577		5,553		5,553		L	09/16/2016.
98400J	10	8	XCERRA CORP.....				5,700.000	43,548	7,640	43,548	34,485				9,063		9,063		L	09/25/2014.
984121	10	3	Xerox Corp.....				2,023.000	17,661	8,730	17,661	14,143	157	587		(3,771)		(3,771)		L	08/02/2016.
983919	10	1	Xilinx Inc.....				2,820.000	170,243	60,370	170,243	120,208		3,418		37,947		37,947		L	04/27/2016.
98419M	10	0	XYLEM INC.....				425.000	21,046	49,520	21,046	11,315		257		5,353		5,353		L	06/17/2016.
984332	10	6	Yahoo! Inc.....				2,107.000	81,478	38,670	81,478	33,147				10,992		10,992		L	12/16/2016.
988498	10	1	Yum! Brands Inc.....				828.000	52,437	63,330	52,437	20,633		1,568		(1,876)		(1,876)		L	08/02/2016.
98919V	10	5	ZAYO GROUP HLDGS INC.....				5,980.000	196,503	32,860	196,503	180,304				16,199		16,199		L	12/01/2016.
98933Q	10	8	ZELTIQ AESTHETICS INC.....				531.000	23,109	43,520	23,109	15,600				7,509		7,509		L	10/28/2016.
98956P	10	2	Zimmer Holdings Inc.....				474.000	48,917	103.200	48,917	27,299	114	402		(483)		(483)		L	08/02/2016.
989701	10	7	Zions Bancorporation.....				3,580.000	154,083	43,040	154,083	102,439		398		47,533		47,533		L	09/23/2016.
98978V	10	3	ZOETIS INC.....				1,168.000	62,523	53,530	62,523	35,427		415		6,486		6,486		L	09/16/2016.
067901	10	8	BARRICK GOLD CORP.....			A.	2,390.000	38,192	15,980	38,192	36,416				1,776		1,776		L	12/22/2016.
575385	10	9	MASONITE INTL CORP NEW.....			A.	573.000	37,703	65,800	37,703	35,293				2,411		2,411		L	11/11/2016.
683715	10	6	OPEN TEXT CORP.....			A.	900.000	55,629	61,810	55,629	54,966				663		663		U	12/14/2016.
74022D	30	8	PRECISION DRILLING CORP.....			A.	33,710.000	183,720	5,450	183,720	146,350				37,370		37,370		L	12/22/2016.
767744	10	5	RITCHIE BROS AUCTIONEERS.....			A.	1,116.000	37,944	34,000	37,944	37,944		213			721	(721)		L	11/11/2016.
878742	20	4	TECK RESOURCES LTD.....			A.	3,625.000	72,609	20,030	72,609	72,609		79			11,636	(11,636)		L	12/20/2016.
94106B	10	1	WASTE CONNECTIONS INC.....			A.	1,007.000	79,140	78,590	79,140	18,300		245		60,840		60,840		L	06/01/2016.
G1151C	10	1	ACCENTURE PLC IRELAND.....			C	1,483.000	173,704	117,130	173,704	86,198		3,388		18,475		18,475		L	11/07/2016.
N00985	10	6	AERCAP HOLDINGS NV.....			C	2,300.000	95,703	41,610	95,703	95,703					1,182	(1,182)			09/27/2016.
G0176J	10	9	ALLEGION PUB LTD CO.....			C	228.000	14,592	64,000	14,592	6,772		107		(459)		(459)		L	06/17/2016.
G0177J	10	8	ALLERGAN PLC.....			C	893.000	187,539	210,010	187,539	187,539				(86,671)	2,463	(89,134)		L	11/07/2016.
H01531	10	4	ALLIED WRLD ASSUR COM HLDG AG.....			C	775.000	41,625	53,710	41,625	25,024		768		16,601		16,601		L	06/28/2016.
G037AX	10	1	AMBARELLA INC.....			C	404.000	21,869	54,130	21,869	21,869					3,451	(3,451)		U	11/23/2016.
G02602	10	3	AMDOCS LTD.....			C	2,300.000	133,975	58,250	133,975	62,312	449	1,570		7,607		7,607		L	11/09/2016.



**SCHEDULE D - PART 2 - SECTION 2**  
Showing all COMMON STOCKS Owned December 31 of Current Year

E12.16

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G0408V	10	2	AON PLC.....		.....	C	.....630.000	.....70,264	.....111.530	.....70,264	.....21,443	.....	.....803	.....	.....12,007	.....	.....12,007	.....	.....L	08/02/2016.
G0585R	10	6	ASSURED GUARANTY LTD COMMON STK.....		.....	C	.....2,775.000	.....104,812	.....37.770	.....104,812	.....63,854	.....	.....1,310	.....	.....31,813	.....	.....31,813	.....	.....L	06/22/2016.
Y09827	10	9	BROADCOM LTD.....		.....	C	.....950.000	.....167,932	.....176.770	.....167,932	.....91,235	.....	.....2,284	.....	.....76,696	.....	.....76,696	.....	.....L	12/16/2016.
143658	30	0	Carnival Corp.....		.....	C	.....1,002.000	.....52,164	.....52.060	.....52,164	.....28,559	.....	.....1,361	.....	.....(2,425)	.....	.....(2,425)	.....	.....L	09/18/2015.
H1467J	10	4	CHUBB LIMITED.....		.....	C	.....1,114.000	.....147,182	.....132.120	.....147,182	.....92,627	.....769	.....2,234	.....	.....54,554	.....	.....54,554	.....	.....L	12/16/2016.
G27823	10	6	DELPHI AUTOMOTIVE PLC.....		.....	C	.....650.000	.....43,778	.....67.350	.....43,778	.....28,066	.....	.....745	.....	.....(11,629)	.....	.....(11,629)	.....	.....L	08/02/2016.
G29183	10	3	EATON CORP PLC.....		.....	C	.....1,069.000	.....71,719	.....67.090	.....71,719	.....46,277	.....	.....2,418	.....	.....15,880	.....	.....15,880	.....	.....L	08/02/2016.
G30401	10	6	ENDO INTL PLC.....		.....	C	.....5,846.000	.....96,284	.....16.470	.....96,284	.....96,284	.....	.....	.....	.....	.....38,545	.....(38,545)	.....	.....L	11/14/2016.
G33856	10	8	FERROGLOBE PLC.....		.....	C	.....10,380.000	.....112,415	.....10.830	.....112,415	.....95,720	.....	.....2,245	.....	.....16,695	.....	.....16,695	.....	.....L	08/30/2016.
H2906T	10	9	GARMIN LTD.....		.....	C	.....271.000	.....13,141	.....48.490	.....13,141	.....10,073	.....	.....553	.....	.....3,068	.....	.....3,068	.....	.....L	06/20/2014.
G47791	10	1	INGERSOLL-RAND PLC.....		.....	C	.....1,687.000	.....126,592	.....75.040	.....126,592	.....87,902	.....	.....1,727	.....	.....20,889	.....	.....20,889	.....	.....L	11/07/2016.
G491BT	10	8	INVESCO LTD.....		.....	C	.....2,065.000	.....62,652	.....30.340	.....62,652	.....53,616	.....	.....2,274	.....	.....(6,294)	.....	.....(6,294)	.....	.....L	06/17/2016.
G51502	10	5	JOHNSON CTLS INTL PLC.....		.....	C	.....2,232.000	.....91,936	.....41.190	.....91,936	.....89,533	.....565	.....	.....	.....2,403	.....	.....2,403	.....	.....U	11/07/2016.
G54050	10	2	LAZARD LTD.....		.....	C	.....3,590.000	.....147,513	.....41.090	.....147,513	.....140,165	.....	.....6,179	.....	.....7,348	.....	.....7,348	.....	.....L	10/27/2016.
N53745	10	0	LYONDELLBASELL INDUSTRIES N V.....		.....	C	.....797.000	.....68,367	.....85.780	.....68,367	.....46,911	.....	.....2,630	.....	.....(681)	.....	.....(681)	.....	.....L	08/02/2016.
G5785G	10	7	MALLINCKRODT PUB LTD CO.....		.....	C	.....255.000	.....12,704	.....49.820	.....12,704	.....12,704	.....	.....	.....	.....(250)	.....6,077	.....(6,327)	.....	.....L	09/18/2015.
G5960L	10	3	MEDTRONIC PLC.....		.....	C	.....3,276.000	.....233,349	.....71.230	.....233,349	.....233,349	.....1,416	.....5,218	.....	.....(5,266)	.....13,871	.....(19,137)	.....	.....L	11/07/2016.
G60754	10	1	MICHAEL KORS HLDGS LTD.....		.....	C	.....389.000	.....16,719	.....42.980	.....16,719	.....15,817	.....	.....	.....	.....902	.....	.....902	.....	.....L	11/07/2016.
N59465	10	9	MYLAN N V.....		.....	C	.....1,101.000	.....42,003	.....38.150	.....42,003	.....42,003	.....	.....	.....	.....	.....16,412	.....(16,412)	.....	.....L	09/16/2016.
G6518L	10	8	NIELSEN HLDGS PLC.....		.....	C	.....4,248.000	.....178,204	.....41.950	.....178,204	.....150,119	.....	.....4,925	.....	.....(19,886)	.....	.....(19,886)	.....	.....L	11/18/2016.
N6596X	10	9	NXP SEMICONDUCTORS N V.....		.....	C	.....725.000	.....71,057	.....98.010	.....71,057	.....46,456	.....	.....	.....	.....11,015	.....	.....11,015	.....	.....L	06/30/2016.
M75253	10	0	ORBOTECH LTD.....		.....	C	.....975.000	.....32,575	.....33.410	.....32,575	.....25,207	.....	.....	.....	.....7,368	.....	.....7,368	.....	.....L	07/29/2016.
N6865W	10	5	PATHEON N V.....		.....	C	.....3,446.000	.....98,935	.....28.710	.....98,935	.....89,538	.....	.....	.....	.....9,397	.....	.....9,397	.....	.....U	12/01/2016.
G7S00T	10	4	PENTAIR PLC.....		.....	C	.....397.000	.....22,260	.....56.070	.....22,260	.....16,235	.....	.....525	.....	.....2,511	.....	.....2,511	.....	.....L	03/18/2016.
G97822	10	3	PERRIGO CO PLC.....		.....	C	.....343.000	.....28,548	.....83.230	.....28,548	.....28,548	.....	.....195	.....	.....	.....20,441	.....(20,441)	.....	.....L	08/02/2016.
G7496G	10	3	RENAISSANCERE HOLDINGS LTD.....		.....	C	.....725.000	.....98,760	.....136.220	.....98,760	.....61,931	.....	.....899	.....	.....16,776	.....	.....16,776	.....	.....L	04/27/2016.
V7780T	10	3	ROYAL CARIBBEAN CRUISES LTD.....		.....	C	.....406.000	.....33,308	.....82.040	.....33,308	.....31,827	.....195	.....629	.....	.....(7,435)	.....	.....(7,435)	.....	.....L	11/07/2016.
783513	20	3	RYANAIR HLDGS PLC.....		.....	C	.....1,200.000	.....99,912	.....83.260	.....99,912	.....74,536	.....	.....	.....	.....2,772	.....	.....2,772	.....	.....L	12/08/2016.
806857	10	8	Schlumberger Ltd.....		.....	C	.....3,328.000	.....279,386	.....83.950	.....279,386	.....170,096	.....1,657	.....6,166	.....	.....47,600	.....	.....47,600	.....	.....L	12/16/2016.
G7945M	10	7	SEAGATE TECHNOLOGY PLC.....		.....	C	.....694.000	.....26,490	.....38.170	.....26,490	.....21,001	.....455	.....1,273	.....	.....1,056	.....	.....1,056	.....	.....L	09/16/2016.
G81276	10	0	SIGNET JEWELERS LIMITED.....		.....	C	.....876.000	.....82,572	.....94.260	.....82,572	.....82,572	.....	.....166	.....	.....(522)	.....6,095	.....(6,617)	.....	.....L	12/07/2016.
H84989	10	4	TE CONNECTIVITY LTD.....		.....	C	.....856.000	.....59,304	.....69.280	.....59,304	.....29,466	.....	.....1,210	.....	.....3,916	.....	.....3,916	.....	.....L	12/16/2016.
H8817H	10	0	TRANSOCEAN LTD SWITZ.....		.....	C	.....922.000	.....13,590	.....14.740	.....13,590	.....11,128	.....	.....	.....	.....2,462	.....	.....2,462	.....	.....L	11/14/2016.
L9340P	10	1	TRINSEO S A.....		.....	C	.....2,155.000	.....127,792	.....59.300	.....127,792	.....117,242	.....	.....303	.....	.....10,550	.....	.....10,550	.....	.....L	12/30/2016.
G96629	10	3	WILLIS TOWERS WATSON PUB LTD.....		.....	C	.....308.000	.....37,662	.....122.280	.....37,662	.....37,662	.....148	.....443	.....	.....(0)	.....791	.....(791)	.....	.....L	03/18/2016.
G98294	10	4	XL GROUP LTD.....		.....	C	.....5,965.000	.....222,256	.....37.260	.....222,256	.....206,387	.....1,105	.....972	.....	.....15,869	.....	.....15,869	.....	.....U	12/19/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....								.....92,858,605	XXX	.....92,858,605	.....61,768,220	.....80,843	.....1,751,885	.....0	.....7,284,919	.....514,619	.....6,770,300	.....0	XXX	XXX
9799999. Total - Common Stock.....								.....92,858,605	XXX	.....92,858,605	.....61,768,220	.....80,843	.....1,751,885	.....0	.....7,284,919	.....514,619	.....6,770,300	.....0	XXX	XXX
9899999. Total Common and Preferred Stock.....								.....92,858,605	XXX	.....92,858,605	.....61,768,220	.....80,843	.....1,751,885	.....0	.....7,284,919	.....514,619	.....6,770,300	.....0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....5, the total \$ value (included in Column 8) of all such issues \$.....490,624.

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government														
36179R	VB	2	GNMA II POOL MA3310M.....			03/31/2016.....	Barclays Bank.....					1,035,786	978,310	
36179R	VM	8	GNMA II POOL MA3320M.....			01/06/2016.....	JP Morgan.....					126,836	124,750	.52
36179S	EH	6	GNMA II POOL MA3736M.....			11/30/2016.....	Wells Fargo Bank.....					1,025,781	983,373	
36179S	GK	7	GNMA II POOL MA3802M.....			07/27/2016.....	Nomura Securities International Inc.....					1,048,594	1,000,000	2,250
36179S	NU	7	GNMA II POOL MA4003M.....			10/28/2016.....	Instinet.....					1,042,813	1,000,000	2,500
912810	RK	6	US TREASURY BONDS.....			01/29/2016.....	Goldman Sachs.....					236,602	250,000	2,887
912810	RQ	3	US TREASURY BONDS.....			03/31/2016.....	BNP Paribas Securities.....					1,216,016	1,250,000	3,949
912810	RT	7	US TREASURY BONDS.....			10/06/2016.....	VARIOUS.....					1,384,287	1,410,000	2,918
912810	FH	6	US TREASURY INFLATION INDEX.....			10/06/2016.....	VARIOUS.....					258,816	125,000	.892
912810	FQ	6	US TREASURY INFLATION INDEX.....			07/28/2016.....	Barclays Bank.....					29,867	15,000	.196
912810	FR	4	US TREASURY INFLATION INDEX.....			07/28/2016.....	Bank Of America.....					53,187	35,000	.40
912810	FS	2	US TREASURY INFLATION INDEX.....			07/28/2016.....	Morgan Stanley.....					213,461	150,000	.138
912810	PV	4	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					33,394	25,000	.115
912810	PZ	5	US TREASURY INFLATION INDEX.....			07/28/2016.....	Merrill-Lynch.....					42,633	30,000	.32
912810	QF	8	US TREASURY INFLATION INDEX.....			11/29/2016.....	VARIOUS.....					57,474	40,000	.352
912810	QV	3	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					195,681	195,000	.523
912810	RA	8	US TREASURY INFLATION INDEX.....			07/28/2016.....	Bank Of America.....					20,955	20,000	.59
912810	RF	7	US TREASURY INFLATION INDEX.....			07/28/2016.....	Royal Bank Of Scotland.....					42,747	35,000	.225
912810	RR	1	US TREASURY INFLATION INDEX.....			10/31/2016.....	VARIOUS.....					1,018,369	960,000	1,964
912828	B2	5	US TREASURY INFLATION INDEX.....			11/29/2016.....	VARIOUS.....					220,198	205,000	.155
912828	C9	9	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					155,314	150,000	.45
912828	H4	5	US TREASURY INFLATION INDEX.....			10/06/2016.....	VARIOUS.....					446,629	440,000	.285
912828	JE	1	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					63,959	55,000	.193
912828	JX	9	US TREASURY INFLATION INDEX.....			07/28/2016.....	Merrill-Lynch.....					705,781	595,000	2,629
912828	K3	3	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					150,511	145,000	.56
912828	N7	1	US TREASURY INFLATION INDEX.....			10/06/2016.....	VARIOUS.....					2,472,570	2,400,000	3,403
912828	PP	9	US TREASURY INFLATION INDEX.....			08/31/2016.....	Barclays Bank.....					353,353	310,000	.187
912828	Q6	0	US TREASURY INFLATION INDEX.....			12/28/2016.....	VARIOUS.....					2,816,491	2,750,000	.688
912828	QV	5	US TREASURY INFLATION INDEX.....			07/28/2016.....	BNP Paribas Securities.....					217,378	195,000	.49
912828	S5	0	US TREASURY INFLATION INDEX.....			11/29/2016.....	VARIOUS.....					1,953,684	1,950,000	.481
912828	SA	9	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					108,094	100,000	.30
912828	TE	0	US TREASURY INFLATION INDEX.....			07/28/2016.....	VARIOUS.....					341,570	325,000	.110
912828	UH	1	US TREASURY INFLATION INDEX.....			10/06/2016.....	VARIOUS.....					78,995	75,000	.16
912828	UX	6	US TREASURY INFLATION INDEX.....			10/06/2016.....	VARIOUS.....					131,230	125,000	.68
912828	VM	9	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					42,645	40,000	.35
912828	WU	0	US TREASURY INFLATION INDEX.....			10/06/2016.....	Merrill-Lynch.....					81,769	80,000	.13
912828	XL	9	US TREASURY INFLATION INDEX.....			10/06/2016.....	VARIOUS.....					109,471	105,000	.51
912828	2A	7	US TREASURY NOTES.....			10/06/2016.....	HSBC Securities.....					1,193,217	1,220,000	2,636
912828	2B	5	US TREASURY NOTES.....			08/31/2016.....	Barclays Bank.....					6,471,563	6,500,000	2,252
912828	2G	4	US TREASURY NOTES.....			10/06/2016.....	Merrill-Lynch.....					9,417,885	9,450,000	5,025
912828	M5	6	US TREASURY NOTES.....			02/02/2016.....	Merrill-Lynch.....					3,460,368	3,355,000	16,591
912828	N6	3	US TREASURY NOTES.....			01/29/2016.....	BNP Paribas Securities.....					5,020,313	5,000,000	2,627
912828	P4	6	US TREASURY NOTES.....			02/29/2016.....	Barclays Bank.....					3,955,938	4,000,000	2,679
912828	P5	3	US TREASURY NOTES.....			02/29/2016.....	Merrill-Lynch.....					3,184,500	3,200,000	.989
912828	P8	7	US TREASURY NOTES.....			02/29/2016.....	JP Morgan.....					248,818	250,000	.8
912828	P9	5	US TREASURY NOTES.....			03/31/2016.....	CitiGroup.....					7,026,250	7,000,000	3,234

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912828	Q7	8	US TREASURY NOTES.....			04/29/2016.....	BNP Paribas Securities.....			2,511,328	2,500,000	187
912828	R4	4	US TREASURY NOTES.....			05/31/2016.....	Barclays Bank.....			9,957,813	10,000,000	4,042
912828	R6	9	US TREASURY NOTES.....			05/31/2016.....	BNP Paribas Securities.....			2,995,781	3,000,000	133
912828	R8	5	US TREASURY NOTES.....			06/30/2016.....	Barclays Bank.....			2,010,625	2,000,000	765
912828	S2	7	US TREASURY NOTES.....			06/30/2016.....	BNP Paribas Securities.....			6,539,102	6,500,000	199
912828	S4	3	US TREASURY NOTES.....			07/29/2016.....	Barclays Bank.....			5,499,570	5,500,000	1,906
912828	T3	4	US TREASURY NOTES.....			09/30/2016.....	BNP Paribas Securities.....			9,488,125	9,500,000	881
912828	T5	9	US TREASURY NOTES.....			10/31/2016.....	Barclays Bank.....			3,500,820	3,500,000	1,635
912828	U2	4	US TREASURY NOTES.....			12/30/2016.....	Barclays Bank.....			2,885,625	3,000,000	8,122
912828	U3	2	US TREASURY NOTES.....			11/30/2016.....	Barclays Bank.....			11,867,813	12,000,000	5,304
912828	U9	9	US TREASURY NOTES.....			12/30/2016.....	JP Morgan.....			10,010,938	10,000,000	1,036
0599999	Total - Bonds - U.S. Government.....									126,779,328	126,146,433	87,837

E13.1

Bonds - All Other Government												
11070T	AK	4	BRITISH COLUMBIA PROV CDA.....		A.....	08/31/2016.....	RBC Dean Rauscher.....			512,880	500,000	2,938
00828E	BP	3	AFRICAN DEV BK GLOBAL MTN SR.....		C.....	07/19/2016.....	Jackson Partners and Associates Inc.....			49,793	50,000	
00828E	BQ	1	AFRICAN DEV BK GLOBAL MTN SR.....		C.....	09/14/2016.....	Bank Of America.....			149,841	150,000	
045167	DG	5	ASIAN DEV BK.....		C.....	01/06/2016.....	MLPF & S/Fixed Income.....			99,655	100,000	
045167	DN	0	ASIAN DEV BK.....		C.....	04/19/2016.....	Goldman Sachs.....			99,335	100,000	
298785	HD	1	EUROPEAN INVT BK.....		C.....	04/06/2016.....	Merrill-Lynch.....			100,000	100,000	
445545	AK	2	HUNGARY REP.....		C.....	11/30/2016.....	Pershing LLC.....			519,320	500,000	3,889
4581X0	CS	5	INTER AMERN DEV BK GLOBAL MTN.....		C.....	01/07/2016.....	Bank Of America.....			199,688	200,000	
4581X0	CU	0	INTER AMERN DEV BK GLOBAL MTN.....		C.....	05/25/2016.....	Bank Of America.....			99,192	100,000	
459058	EJ	8	INTERNATIONAL BK FOR RECON &.....		C.....	10/31/2016.....	SOCIETE GENERALE LONDON.....			1,000,380	1,000,000	3,833
459058	FP	3	INTERNATIONAL BK FOR RECON &.....		C.....	09/13/2016.....	JP Morgan.....			199,682	200,000	
45905U	RL	0	INTL BK RECON DEV MTNS BE.....		C.....	04/28/2016.....	Goldman Sachs.....			759,615	750,000	2,656
500769	FK	5	KREDITANSTALT FUR WIEDERAUFBAU.....		C.....	10/06/2016.....	Bank Of America.....			153,933	150,000	753
500769	GS	7	KREDITANSTALT FUR WIEDERAUFBAU.....		C.....	10/31/2016.....	Merrill-Lynch.....			1,000,880	1,000,000	2,719
500769	GY	4	KREDITANSTALT FUR WIEDERAUFBAU.....		C.....	04/29/2016.....	MLPF & S/Fixed Income.....			499,275	500,000	255
676167	BS	7	OESTERREICHISCHE KONTROLLBANK.....		C.....	04/19/2016.....	JP Morgan.....			69,754	70,000	
698299	BE	3	PANAMA REP.....		C.....	10/31/2016.....	Pershing LLC.....			212,680	200,000	979
71654Q	BX	9	PETROLEOS MEXICANOS.....		C.....	10/31/2016.....	Nomura Securities International Inc.....			432,950	500,000	7,813
1099999	Total - Bonds - All Other Government.....									6,158,852	6,170,000	25,834

Bonds - U.S. Special Revenue and Special Assessment												
3130A9	EP	2	FHLB.....			09/30/2016.....	JP Morgan.....			250,149	250,000	.49
3130AA	3R	7	FHLB.....			11/30/2016.....	JP Morgan.....			998,000	1,000,000	535
3130AA	BG	2	FHLB.....			11/30/2016.....	JP Morgan.....			497,857	500,000	.26
3137EA	EC	9	FHLMC.....			10/31/2016.....	JP Morgan.....			246,394	250,000	617
3137EA	ED	7	FHLMC.....			09/30/2016.....	JP Morgan.....			250,085	250,000	103
3128P8	B3	4	FHLMC GOLD POOL C91858.....			01/06/2016.....	Direct.....			152,578	149,494	.62
3128MJ	YY	0	FHLMC GOLD POOL G08726.....			09/29/2016.....	BNP Paribas Securities.....			937,266	900,000	2,175
31307C	GW	2	FHLMC GOLD POOL J23813.....			08/26/2016.....	Nomura Securities International Inc.....			205,077	201,426	313
3128MJ	X8	8	FHLMC PC GOLD POOL G08702.....			07/27/2016.....	Nomura Securities International Inc.....			937,587	888,182	2,331
3137BN	GT	5	FHLMC REMIC SERIES K-054.....			04/06/2016.....	CitiGroup.....			102,993	100,000	145
3135G0	K3	6	FNMA.....			10/31/2016.....	JP Morgan.....			500,740	500,000	207
3135G0	N8	2	FNMA.....			09/30/2016.....	JP Morgan.....			249,519	250,000	382
3135G0	Q2	2	FNMA.....			10/31/2016.....	JP Morgan.....			493,232	500,000	521

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3135G0 Q8 9	FNMA.....				10/31/2016.....	JP Morgan.....		498,025	500,000	458
31410L TT 9	FNMA POOL 890762.....				12/28/2016.....	Raymond James and Assoc.....		993,708	994,018	1,933
3138LY 2C 0	FNMA POOL AO7970.....				10/06/2016.....	JP Morgan.....		533,514	515,862	609
3138WF 2S 4	FNMA POOL AS6184.....				04/27/2016.....	JP Morgan.....		1,035,622	981,124	2,575
3138WH BS 0	FNMA POOL AS7248.....				10/06/2016.....	JP Morgan.....		1,790,318	1,668,322	2,224
3138WH ER 9	FNMA POOL AS7343.....				11/30/2016.....	Dominion Securities New York.....		1,479,007	1,484,341	
3138WH J2 9	FNMA POOL AS7480.....				08/26/2016.....	CitiGroup.....		99,871	98,501	153
3138YT NC 4	FNMA POOL AZ2186.....				01/06/2016.....	Instinet.....		100,345	98,911	40
3140EU LG 2	FNMA POOL BC0326.....				01/08/2016.....	Wells Fargo Bank.....		155,410	149,607	145
31418B XB 7	FNMA POOL MA2473.....				01/06/2016.....	JP Morgan.....		103,880	99,317	58
31418C CH 5	FNMA POOL MA2771.....				09/29/2016.....	JP Morgan.....		1,041,172	1,000,000	2,417
31398F 2N 0	FNMA REMIC SER 2009-M1 CL A2 4.28.....				02/23/2016.....	Raymond James and Assoc.....		92,289	85,900	256
3136AQ HL 7	FNMA REMIC TRUST 2015-M13.....				12/28/2016.....	JP Morgan.....		97,719	100,000	15
3136AR XR 4	FNMA REMIC TRUST 2016-M4.....				04/12/2016.....	CS First Boston Corp.....		100,992	100,000	200
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							13,943,344	13,615,005	18,551
Bonds - Industrial and Miscellaneous										
90131H AE 5	21ST CENTY FOX AMER INC.....				02/01/2016.....	Morgan Stanley.....		131,335	130,000	1,857
002824 BB 5	ABBOTT LABS.....				10/06/2016.....	Barclays Bank.....		102,001	100,000	221
002824 BE 9	ABBOTT LABS.....				11/17/2016.....	Merrill-Lynch.....		114,458	115,000	
002824 BG 4	ABBOTT LABS.....				11/17/2016.....	Merrill-Lynch.....		54,648	55,000	
00287Y AL 3	ABBVIE INC.....				10/06/2016.....	Nomura Securities International Inc.....		102,204	100,000	1,257
00817Y AU 2	AETNA INC NEW.....				06/02/2016.....	CitiGroup.....		59,994	60,000	
00817Y AV 0	AETNA INC NEW.....				10/06/2016.....	JP Morgan.....		51,002	50,000	478
00817Y AW 8	AETNA INC NEW.....				08/31/2016.....	Morgan Stanley.....		132,626	130,000	1,005
00817Y AY 4	AETNA INC NEW.....				06/02/2016.....	UBS Securitites LLC NYC.....		19,917	20,000	
00912X AT 1	AIR LEASE CORP.....				08/08/2016.....	Merrill-Lynch.....		24,665	25,000	
02079K AA 5	ALPHABET INC.....				04/27/2016.....	Direct.....		109,640	100,000	
02079K AC 1	ALPHABET INC.....				08/02/2016.....	Morgan Stanley.....		48,960	50,000	
021441 AF 7	ALTERA CORP.....				09/14/2016.....	Morgan Stanley.....		292,809	260,000	3,672
02209S AT 0	ALTRIA GROUP INC.....				10/06/2016.....	JP Morgan.....		103,161	100,000	642
02209S AU 7	ALTRIA GROUP INC.....				09/13/2016.....	Goldman Sachs.....		39,836	40,000	
0258M0 DX 4	AMERICAN EXPRESS CR CORP MTNBE.....				10/06/2016.....	Pershing LLC.....		102,617	100,000	202
0258M0 EC 9	AMERICAN EXPRESS CR CORP MTNBE.....				10/26/2016.....	Dominion Securities New York.....		34,958	35,000	
02665W BF 7	AMERICAN HONDA FIN CORP MTN.....				07/07/2016.....	BNP Paribas Securities.....		79,974	80,000	
026874 DD 6	AMERICAN INTL GROUP INC.....				05/11/2016.....	CS First Boston Corp.....		182,260	180,000	2,325
026874 DH 7	AMERICAN INTL GROUP INC.....				10/13/2016.....	CS First Boston Corp.....		106,348	100,000	184
032511 AY 3	ANADARKO PETE CORP.....				11/30/2016.....	Barclays Bank.....		244,251	215,000	3,082
035242 AJ 5	ANHEUSER BUSCH INBEV FIN INC.....				01/13/2016.....	Deutsche Bank.....		44,859	45,000	
035242 AL 0	ANHEUSER BUSCH INBEV FIN INC.....				10/06/2016.....	Piper Jaffray.....		210,306	200,000	1,302
035242 AN 6	ANHEUSER BUSCH INBEV FIN INC.....				04/28/2016.....	VARIOUS.....		312,145	280,000	3,335
035242 AP 1	ANHEUSER BUSCH INBEV FIN INC.....				08/31/2016.....	VARIOUS.....		589,223	555,000	1,774
037833 AK 6	APPLE INC.....				06/27/2016.....	Morgan Stanley.....		86,534	85,000	323
037833 AS 9	APPLE INC.....				12/14/2016.....	VARIOUS.....		90,891	85,000	500
037833 AZ 3	APPLE INC.....				07/07/2016.....	Scott & Stringfellow Inc.....		15,382	15,000	159
037833 BU 3	APPLE INC.....				10/06/2016.....	VARIOUS.....		157,179	150,000	577
037833 BW 9	APPLE INC.....				02/16/2016.....	Goldman Sachs.....		9,953	10,000	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
037833	BX	7	APPLE INC.....		10/06/2016.....	Pershing LLC.....		57,650	50,000	316
037833	BY	5	APPLE INC.....		04/04/2016.....	Barclays Bank.....		83,834	80,000	318
037833	BZ	2	APPLE INC.....		08/12/2016.....	Pershing LLC.....		101,141	100,000	88
00206R	AX	0	AT&T INC.....		02/16/2016.....	Barclays Bank.....		197,796	185,000	2,150
00206R	BA	9	AT&T INC.....		10/28/2016.....	Morgan Stanley.....		27,202	25,000	297
00206R	CE	0	AT&T INC.....		08/04/2016.....	Wells Fargo Bank.....		69,911	65,000	1,042
00206R	CN	0	AT&T INC.....		09/09/2016.....	Barclays Bank.....		61,522	60,000	670
00206R	CR	1	AT&T INC.....		06/23/2016.....	CS First Boston Corp.....		46,026	45,000	487
00206R	CS	9	AT&T INC.....		10/06/2016.....	Bank of New York.....		157,445	150,000	825
00206R	CT	7	AT&T INC.....		11/22/2016.....	CS First Boston Corp.....		166,949	165,000	1,910
00206R	DB	5	AT&T INC.....		12/07/2016.....	Morgan Stanley.....		61,570	60,000	551
00206R	DC	3	AT&T INC.....		03/22/2016.....	Direct.....		297,269	280,000	
00206R	DE	9	AT&T INC.....		03/22/2016.....	Direct.....		33,152	30,000	
00206R	DF	6	AT&T INC.....		03/21/2016.....	Direct.....		10,695	10,000	
00206R	DG	4	AT&T INC.....		03/21/2016.....	Direct.....		48,878	45,000	
00206R	DJ	8	AT&T INC.....		12/21/2016.....	Direct.....		113,468	113,000	
053332	AU	6	AUTOZONE INC.....		04/18/2016.....	Merrill-Lynch.....		9,993	10,000	
057224	BC	0	BAKER HUGHES INC.....		04/28/2016.....	JP Morgan.....		258,983	250,000	1,733
059165	EG	1	BALTIMORE GAS & ELEC CO.....		08/15/2016.....	Merrill-Lynch.....		49,850	50,000	
06051G	EU	9	BANK AMER CORP.....		10/06/2016.....	Bank of New York.....		154,929	150,000	1,251
06051G	FS	3	BANK AMER CORP.....		10/06/2016.....	Barclays Bank.....		106,149	100,000	764
06051G	FW	4	BANK AMER CORP.....		04/14/2016.....	Merrill-Lynch.....		44,990	45,000	
06406F	AC	7	BANK NEW YORK MELLON CORP.....		06/08/2016.....	Mesirow Financial Inc.....		254,905	250,000	797
06406H	DD	8	BANK NEW YORK MTN BK ENT.....		10/06/2016.....	Pershing LLC.....		102,898	100,000	397
07177M	AD	5	BAXALTA INC.....		06/03/2016.....	Direct.....		69,978	70,000	
07330M	AA	5	BB&T BRH BKG & TR CO GLOBAL BK.....		08/31/2016.....	Pershing LLC.....		274,003	250,000	3,325
084659	AB	7	BERKSHIRE HATHAWAY ENERGY CO.....		10/06/2016.....	JP Morgan.....		204,480	200,000	947
084670	BR	8	BERKSHIRE HATHAWAY INC DEL.....		06/15/2016.....	Barclays Bank.....		46,562	45,000	327
084670	BS	6	BERKSHIRE HATHAWAY INC DEL.....		10/06/2016.....	CitiGroup.....		156,443	150,000	352
09247X	AE	1	BLACKROCK INC.....		10/06/2016.....	Pershing LLC.....		55,420	50,000	847
097023	AZ	8	BOEING CO.....		10/06/2016.....	Mitsubishi Global Custody.....		111,614	100,000	772
10112R	AR	5	BOSTON PPTYS LTD PARTNERSHIP.....		10/06/2016.....	Goldman Sachs.....		113,576	100,000	2,297
101137	AN	7	BOSTON SCIENTIFIC CORP.....		10/06/2016.....	Wells Fargo Bank.....		54,126	50,000	63
12189L	AT	8	BURLINGTON NORTHN SANTA FE CP.....		01/11/2016.....	CS First Boston Corp.....		5,025	5,000	63
14912L	5Q	0	CATERPILLAR FINL SVCS MTNS BE.....		10/06/2016.....	Pershing LLC.....		154,374	150,000	448
12505B	AD	2	CBRE SVCS INC.....		11/30/2016.....	Wells Fargo Bank.....		253,228	250,000	3,182
151020	AQ	7	CELGENE CORP.....		10/06/2016.....	Mitsubishi Global Custody.....		103,339	100,000	453
151020	AS	3	CELGENE CORP.....		04/28/2016.....	Barclays Bank.....		158,261	150,000	1,259
161175	AX	2	CHARTER COMMUNICATIONS OPER.....		12/06/2016.....	Direct.....		90,032	90,000	
161175	AY	0	CHARTER COMMUNICATIONS OPER.....		12/06/2016.....	Direct.....		171,376	165,000	
161175	BB	9	CHARTER COMMUNICATIONS OPER.....		12/06/2016.....	Direct.....		135,948	135,000	
166764	AB	6	CHEVRON CORP NEW.....		04/06/2016.....	Barclays Bank.....		60,563	60,000	495
166764	AN	0	CHEVRON CORP NEW.....		02/17/2016.....	Barclays Bank.....		94,502	95,000	561
166764	AR	1	CHEVRON CORP NEW.....		10/06/2016.....	Goldman Sachs.....		101,214	100,000	212
166764	BG	4	CHEVRON CORP NEW.....		08/10/2016.....	Barclays Bank.....		230,632	225,000	1,168
166764	BH	2	CHEVRON CORP NEW.....		05/09/2016.....	Wells Fargo Bank.....		400,000	400,000	

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
17275R AH 5	CISCO SYS INC.....				10/06/2016.....	Wells Fargo Bank.....		163,772	150,000	1,613
17275R BB 7	CISCO SYS INC.....				04/28/2016.....	Mitsubishi Global Custody.....		506,335	500,000	1,422
17275R BH 4	CISCO SYS INC.....				11/02/2016.....	CS First Boston Corp.....		49,949	50,000	144
17275R BJ 0	CISCO SYS INC.....				10/13/2016.....	Loop Capital Markets.....		40,088	40,000	58
172967 JP 7	CITIGROUP INC.....				10/06/2016.....	SMBC NIKKO CAPITAL MARKETS.....		153,186	150,000	2,269
172967 KA 8	CITIGROUP INC.....				10/06/2016.....	Keybanc Capital Markets.....		104,268	100,000	161
172967 KG 5	CITIGROUP INC.....				01/05/2016.....	CitiGroup.....		299,601	300,000	
172967 KJ 9	CITIGROUP INC.....				03/01/2016.....	CitiGroup.....		84,832	85,000	
172967 KK 6	CITIGROUP INC.....				06/02/2016.....	CitiGroup.....		195,130	195,000	362
17290Y AR 9	CITIGRP COML MTG TR 2016-C1.....				05/17/2016.....	CitiGroup.....		102,993	100,000	267
191216 BG 4	COCA COLA CO.....				11/30/2016.....	Wells Fargo Bank.....		507,445	500,000	1,157
191216 BW 9	COCA COLA CO.....				05/25/2016.....	CitiGroup.....		39,993	40,000	
191216 BZ 2	COCA COLA CO.....				10/06/2016.....	CitiGroup.....		98,694	100,000	256
20030N BN 0	COMCAST CORP NEW.....				07/12/2016.....	Scott & Stringfellow Inc.....		109,471	100,000	1,406
20030N BS 9	COMCAST CORP NEW.....				10/06/2016.....	Pershing LLC.....		105,180	100,000	359
20826F AA 4	CONOCOPHILLIPS CO.....				05/09/2016.....	Loop Capital Markets.....		97,139	100,000	980
126408 HE 6	CSX CORP.....				10/18/2016.....	CS First Boston Corp.....		99,719	100,000	22
126650 CC 2	CVS HEALTH CORP.....				10/06/2016.....	JP Morgan.....		109,855	100,000	1,411
126650 CJ 7	CVS HEALTH CORP.....				10/06/2016.....	JP Morgan.....		155,052	150,000	957
24422E TG 4	DEERE JOHN CAP CORP MTNS BE.....				10/06/2016.....	Barclays Bank.....		103,508	100,000	280
25272K AD 5	DIAMOND 1 FIN CORP/DIAMOND 2.....				05/17/2016.....	JP Morgan.....		84,975	85,000	
25272K AG 8	DIAMOND 1 FIN CORP/DIAMOND 2.....				05/26/2016.....	Pershing LLC.....		255,418	250,000	
25389J AQ 9	DIGITAL RLTY TR LP.....				03/15/2016.....	Direct.....		253,040	250,000	
25470D AD 1	DISCOVERY COMMUNICATIONS LLC.....				06/14/2016.....	First Tennessee Bank.....		41,797	40,000	113
25468P DM 5	DISNEY WALT CO MTNS BE.....				10/06/2016.....	Pershing LLC.....		142,376	150,000	694
25468P DN 3	DISNEY WALT CO MTNS BE.....				07/07/2016.....	Merrill-Lynch.....		81,780	85,000	
260543 CC 5	DOW CHEM CO.....				10/06/2016.....	Barclays Bank.....		108,239	100,000	1,735
26138E AW 9	DR PEPPER SNAPPLE GROUP INC.....				12/05/2016.....	CS First Boston Corp.....		44,983	45,000	
263534 BZ 1	DU PONT E I DE NEMOURS & CO.....				10/06/2016.....	JP Morgan.....		109,541	100,000	1,118
26441C AR 6	DUKE ENERGY CORP NEW.....				08/09/2016.....	Barclays Bank.....		39,996	40,000	
26441C AS 4	DUKE ENERGY CORP NEW.....				12/28/2016.....	Jefferies & Co Inc.....		278,514	300,000	3,114
278865 AV 2	ECOLAB INC.....				10/13/2016.....	CS First Boston Corp.....		29,906	30,000	
283695 AZ 7	EL PASO NAT GAS CO.....				08/17/2016.....	Barclays Bank.....		12,405	10,000	89
28370T AG 4	EL PASO PIPELINE PARTNERS OPER.....				11/01/2016.....	VENDOR CODE JPMO NOT IN TABLE.....		51,735	50,000	18
29250R AS 5	ENBRIDGE ENERGY PARTNERS L P.....				09/20/2016.....	Barclays Bank.....		5,361	5,000	6
29273R AY 5	ENERGY TRANSFER PRTNRS L P.....				09/16/2016.....	Barclays Bank.....		71,726	70,000	476
29379V AZ 6	ENTERPRISE PRODS OPER LLC.....				01/29/2016.....	Pershing LLC.....		27,154	30,000	385
29379V BB 8	ENTERPRISE PRODS OPER LLC.....				06/21/2016.....	Morgan Stanley.....		41,948	40,000	559
29379V BH 5	ENTERPRISE PRODS OPER LLC.....				08/23/2016.....	Pershing LLC.....		104,056	100,000	113
30040W AB 4	EVERSOURCE ENERGY.....				03/07/2016.....	Barclays Bank.....		64,802	65,000	
30219G AL 2	EXPRESS SCRIPTS HLDG CO.....				02/22/2016.....	CS First Boston Corp.....		24,948	25,000	
30231G AR 3	EXXON MOBIL CORP.....				02/29/2016.....	Merrill-Lynch.....		125,000	125,000	
30231G AW 2	EXXON MOBIL CORP.....				08/31/2016.....	Pershing LLC.....		173,718	150,000	86
31620M AK 2	FIDELITY NATL INFORMATION SVCS.....				10/06/2016.....	JP Morgan.....		105,010	100,000	1,721
31677Q BH 1	FIFTH THIRD BK CIN OHIO MTN BE.....				09/22/2016.....	Morgan Stanley.....		199,668	200,000	
345397 WY 5	FORD MOTOR CREDIT CO LLC.....				10/06/2016.....	JP Morgan.....		202,634	200,000	2,280
345370 CS 7	FORD MTR CO DEL.....				12/05/2016.....	Goldman Sachs.....		30,000	30,000	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
369550	AX	6	GENERAL DYNAMICS CORP.....	08/09/2016.....	JP Morgan.....		98,956	100,000	
37045X	BF	2	GENERAL MTRS FINL CO INC.....	02/25/2016.....	JP Morgan.....		69,950	70,000	
37045X	BM	7	GENERAL MTRS FINL CO INC.....	06/29/2016.....	CitiGroup.....		49,909	50,000	
37045X	BQ	8	GENERAL MTRS FINL CO INC.....	10/03/2016.....	Merrill-Lynch.....		49,931	50,000	
373334	KF	7	GEORGIA PWR CO.....	03/02/2016.....	Merrill-Lynch.....		99,795	100,000	
375558	BB	8	GILEAD SCIENCES INC.....	10/06/2016.....	Goldman Sachs.....		51,454	50,000	145
38141G	RD	8	GOLDMAN SACHS GROUP INC.....	10/06/2016.....	Bank of New York.....		105,105	100,000	806
38141G	VU	5	GOLDMAN SACHS GROUP INC.....	04/20/2016.....	Goldman Sachs.....		34,977	35,000	
38143U	8H	7	GOLDMAN SACHS GROUP INC.....	02/22/2016.....	Goldman Sachs.....		74,827	75,000	
38145G	AJ	9	GOLDMAN SACHS GROUP INC.....	12/08/2016.....	Goldman Sachs.....		54,959	55,000	
38148F	AB	5	GOLDMAN SACHS GROUP INC.....	10/06/2016.....	Scotiamcleaod USA Inc.....		153,107	150,000	1,796
406216	BD	2	HALLIBURTON CO.....	09/08/2016.....	Wells Fargo Bank.....		25,770	25,000	102
40414L	AJ	8	HCP INC.....	06/28/2016.....	Wells Fargo Bank.....		31,296	30,000	163
40414L	AM	1	HCP INC.....	06/28/2016.....	JP Morgan.....		68,366	70,000	992
42217K	BA	3	HEALTH CARE REIT INC.....	09/19/2016.....	CitiGroup.....		94,407	90,000	66
427866	AX	6	HERSHEY CO.....	08/02/2016.....	Jackson Partners and Associates Inc.....		74,753	75,000	
428236	BX	0	HEWLETT PACKARD CO.....	11/16/2016.....	Scott & Stringfellow Inc.....		31,194	30,000	223
42824C	AG	4	HEWLETT PACKARD ENTERPRISE CO.....	12/30/2016.....	Direct.....		125,835	125,000	
42824C	AW	9	HEWLETT PACKARD ENTERPRISE CO.....	12/30/2016.....	Direct.....		301,247	290,000	
437076	BN	1	HOME DEPOT INC.....	09/06/2016.....	Merrill-Lynch.....		79,123	80,000	
44106M	AR	3	HOSPITALITY PPTYS TR.....	09/01/2016.....	Morgan Stanley.....		124,534	120,000	1,230
444859	BD	3	HUMANA INC.....	04/13/2016.....	CS First Boston Corp.....		103,577	100,000	182
458140	AS	9	INTEL CORP.....	10/06/2016.....	CitiGroup.....		110,513	100,000	750
459200	JG	7	INTERNATIONAL BUSINESS MACHS.....	11/04/2016.....	VARIOUS.....		214,229	200,000	1,275
460146	CP	6	INTL PAPER CO.....	08/02/2016.....	JP Morgan.....		149,436	150,000	
478160	BV	5	JOHNSON & JOHNSON.....	08/31/2016.....	Merrill-Lynch.....		231,740	200,000	103
46634S	AC	9	JP MORGAN CHASE CMBS 2012-C6.....	01/14/2016.....	Standford Group Co.....		104,938	100,000	185
46637W	AD	5	JP MORGAN CHASE CMBS 2012-CIBX.....	01/21/2016.....	Morgan Stanley.....		105,516	100,000	242
46625H	JH	4	JPMORGAN CHASE & CO.....	10/06/2016.....	First Tennessee Bank.....		155,847	150,000	1,027
46625H	LL	2	JPMORGAN CHASE & CO.....	12/28/2016.....	Marketaxess Europe Limited.....		160,532	150,000	660
46625H	NX	4	JPMORGAN CHASE & CO.....	10/06/2016.....	Morgan Stanley.....		101,646	100,000	1,155
46625H	RS	1	JPMORGAN CHASE & CO.....	05/31/2016.....	JP Morgan.....		99,957	100,000	
487836	BP	2	KELLOGG CO.....	02/25/2016.....	Morgan Stanley.....		99,896	100,000	
494368	BU	6	KIMBERLY CLARK CORP.....	02/17/2016.....	CitiGroup.....		69,740	70,000	
482480	AE	0	KLA-TENCOR CORP.....	01/05/2016.....	JP Morgan.....		100,708	100,000	865
50077L	AB	2	KRAFT HEINZ FOODS CO.....	08/19/2016.....	Direct.....		49,842	50,000	
50077L	AD	8	KRAFT HEINZ FOODS CO.....	08/19/2016.....	Direct.....		99,562	100,000	
50077L	AK	2	KRAFT HEINZ FOODS CO.....	08/19/2016.....	Direct.....		79,894	80,000	
501044	DC	2	KROGER CO.....	04/28/2016.....	JP Morgan.....		263,175	250,000	2,625
548661	DM	6	LOWES COS INC.....	04/11/2016.....	Wells Fargo Bank.....		99,544	100,000	
565849	AK	2	MARATHON OIL CORP.....	01/29/2016.....	Morgan Stanley.....		6,781	10,000	72
56585A	AG	7	MARATHON PETE CORP.....	09/16/2016.....	JP Morgan.....		30,059	30,000	18
571903	AS	2	MARRIOTT INTL INC NEW.....	06/07/2016.....	Deutsche Bank.....		24,917	25,000	
57636Q	AF	1	MASTERCARD INCORPORATED.....	11/16/2016.....	CitiGroup.....		19,886	20,000	
58013M	ET	7	MCDONALDS CORP MED TERM NT BE.....	10/06/2016.....	Piper Jaffray.....		152,570	150,000	1,247
585055	BG	0	MEDTRONIC INC.....	10/06/2016.....	Goldman Sachs.....		103,058	100,000	188

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
58933Y AF 2	MERCK & CO INC.....			10/06/2016.....	Goldman Sachs.....		103,953	100,000	1,120
59156R BF 4	METLIFE INC.....			11/29/2016.....	Scott & Stringfellow Inc.....		228,548	225,000	1,467
594918 AW 4	MICROSOFT CORP.....			12/01/2016.....	VARIOUS.....		269,447	250,000	3,489
594918 BC 7	MICROSOFT CORP.....			12/14/2016.....	CitiGroup.....		9,424	10,000	123
594918 BH 6	MICROSOFT CORP.....			06/22/2016.....	Wells Fargo Bank.....		176,276	170,000	676
594918 BK 9	MICROSOFT CORP.....			02/22/2016.....	Barclays Bank.....		20,504	20,000	261
594918 BP 8	MICROSOFT CORP.....			08/01/2016.....	Merrill-Lynch.....		149,843	150,000	
594918 BR 4	MICROSOFT CORP.....			08/16/2016.....	Morgan Stanley.....		35,285	35,000	26
594918 BT 0	MICROSOFT CORP.....			10/06/2016.....	CitiGroup.....		50,347	50,000	329
594918 BU 7	MICROSOFT CORP.....			08/01/2016.....	Merrill-Lynch.....		34,127	35,000	
60871R AH 3	MOLSON COORS BREWING CO.....			06/28/2016.....	Merrill-Lynch.....		54,646	55,000	
617446 7Y 9	MORGAN STANLEY.....			04/28/2016.....	Jefferies & Co Inc.....		259,105	250,000	1,661
617446 8C 6	MORGAN STANLEY.....			05/17/2016.....	Morgan Stanley.....		52,616	50,000	650
61746B DJ 2	MORGAN STANLEY.....			10/06/2016.....	JP Morgan.....		105,780	100,000	490
61746B DX 1	MORGAN STANLEY.....			01/22/2016.....	Morgan Stanley.....		19,987	20,000	
61746B EA 0	MORGAN STANLEY.....			04/18/2016.....	Morgan Stanley.....		9,966	10,000	
61747Y DU 6	MORGAN STANLEY.....			08/25/2016.....	Morgan Stanley.....		112,210	105,000	1,172
61761J 3R 8	MORGAN STANLEY.....			07/20/2016.....	Morgan Stanley.....		24,830	25,000	
629568 BC 9	NABORS INDS INC.....			12/05/2016.....	Morgan Stanley.....		45,563	45,000	
631103 AG 3	NASDAQ INC.....			06/02/2016.....	Wells Fargo Bank.....		24,977	25,000	
63946B AD 2	NBCUNIVERSAL MEDIA LLC.....			10/06/2016.....	Wells Fargo Bank.....		111,913	100,000	2,318
651229 AP 1	NEWELL BRANDS INC.....			10/06/2016.....	JP Morgan.....		103,073	100,000	1,046
666807 BG 6	NORTHROP GRUMMAN CORP.....			04/28/2016.....	Merrill-Lynch.....		157,715	150,000	1,246
674599 CC 7	OCCIDENTAL PETE CORP DEL.....			02/19/2016.....	VARIOUS.....		64,269	65,000	48
674599 CH 6	OCCIDENTAL PETE CORP DEL.....			04/28/2016.....	UBS Securitites LLC NYC.....		258,170	250,000	685
68389X AH 8	ORACLE CORP.....			07/13/2016.....	VARIOUS.....		26,479	20,000	59
68389X AM 7	ORACLE CORP.....			11/01/2016.....	Pershing LLC.....		66,762	55,000	725
68389X AX 3	ORACLE CORP.....			04/28/2016.....	Wells Fargo Bank.....		257,483	250,000	391
68389X BB 0	ORACLE CORP.....			01/28/2016.....	CS First Boston Corp.....		103,845	105,000	561
68389X BG 9	ORACLE CORP.....			04/13/2016.....	Morgan Stanley.....		5,149	5,000	93
68389X BJ 3	ORACLE CORP.....			10/06/2016.....	Wells Fargo Bank.....		51,245	50,000	528
68389X BK 0	ORACLE CORP.....			07/14/2016.....	VARIOUS.....		441,166	440,000	152
68389X BL 8	ORACLE CORP.....			10/18/2016.....	Morgan Stanley.....		221,397	220,000	1,525
68389X BM 6	ORACLE CORP.....			08/17/2016.....	Morgan Stanley.....		85,759	85,000	282
690742 AF 8	OWENS CORNING NEW.....			08/03/2016.....	Wells Fargo Bank.....		14,938	15,000	
713448 DF 2	PEPSICO INC.....			02/19/2016.....	JP Morgan.....		44,965	45,000	
717081 DX 8	PFIZER INC.....			05/31/2016.....	JP Morgan.....		99,853	100,000	
717081 ED 1	PFIZER INC.....			11/14/2016.....	Merrill-Lynch.....		99,826	100,000	
718172 BT 5	PHILIP MORRIS INTL INC.....			02/18/2016.....	Goldman Sachs.....		99,195	100,000	
718549 AB 4	PHILLIPS 66 PARTNERS LP.....			11/29/2016.....	Pershing LLC.....		97,804	100,000	1,071
72650R BJ 0	PLAINS ALL AMERN PIPELINE L P.....			07/29/2016.....	VARIOUS.....		205,777	205,000	2,322
69362B BB 7	PSEG PWR LLC.....			06/06/2016.....	Barclays Bank.....		59,891	60,000	
74456Q BP 0	PUBLIC SVC ELEC GAS CO MTN BE.....			02/29/2016.....	Mitsubishi Global Custody.....		54,913	55,000	
747525 AE 3	QUALCOMM INC.....			05/11/2016.....	Pershing LLC.....		104,206	100,000	1,467
74834L AZ 3	QUEST DIAGNOSTICS INC.....			05/23/2016.....	Goldman Sachs.....		49,862	50,000	
75886A AF 5	REGENCY ENERGY PARTNERS LP.....			05/10/2016.....	Barclays Bank.....		97,375	95,000	2,024



SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
75886A	AG	3	REGENCY ENERGY PARTNERS LP .....		05/05/2016.....	Scott & Stringfellow Inc.....		14,373	15,000	57
776743	AC	0	ROPER TECHNOLOGIES INC.....		12/08/2016.....	Merrill-Lynch.....		19,969	20,000	
78409V	AD	6	S&P GLOBAL INC.....		08/30/2016.....	Scott & Stringfellow Inc.....		109,372	100,000	856
828807	CU	9	SIMON PPTY GROUP LP.....		10/06/2016.....	Keybanc Capital Markets.....		71,772	70,000	199
842434	CQ	3	SOUTHERN CALIF GAS CO.....		05/31/2016.....	Wells Fargo Bank.....		99,806	100,000	
842587	CX	3	SOUTHERN CO.....		06/08/2016.....	CS First Boston Corp.....		515,940	500,000	1,161
84756N	AE	9	SPECTRA ENERGY PARTNERS LP.....		11/18/2016.....	Scott & Stringfellow Inc.....		16,637	15,000	144
84756N	AH	2	SPECTRA ENERGY PARTNERS LP.....		10/05/2016.....	JP Morgan.....		19,973	20,000	
863667	AN	1	STRYKER CORP.....		04/28/2016.....	Pershing LLC.....		262,273	250,000	1,288
86765B	AS	8	SUNOCO LOGISTICS PARTNERS.....		08/02/2016.....	Barclays Bank.....		39,373	35,000	370
871829	BC	0	SYSCO CORP.....		03/22/2016.....	Goldman Sachs.....		29,887	30,000	
87612E	BE	5	TARGET CORP.....		10/06/2016.....	Pershing LLC.....		101,271	100,000	1,257
880451	AS	8	TENNESSEE GAS PIPELINE CO.....		10/14/2016.....	Morgan Stanley.....		18,041	15,000	99
883556	BR	2	THERMO FISHER SCIENTIFIC INC.....		09/14/2016.....	JP Morgan.....		29,636	30,000	
887317	AW	5	TIME WARNER INC.....		09/01/2016.....	Morgan Stanley.....		273,329	255,000	1,326
872540	AQ	2	TJX COS INC NEW.....		09/07/2016.....	Deutsche Bank.....		49,627	50,000	
89236T	CU	7	TOYOTA MOTOR CRED.....		05/13/2016.....	VARIOUS.....		165,708	165,000	273
89236T	CZ	6	TOYOTA MOTOR CRED.....		04/05/2016.....	JP Morgan.....		29,945	30,000	
89236T	DK	8	TOYOTA MOTOR CRED.....		10/13/2016.....	Merrill-Lynch.....		54,855	55,000	
911312	AZ	9	UNITED PARCEL SERVICE INC.....		10/19/2016.....	Goldman Sachs.....		14,868	15,000	
913017	CJ	6	UNITED TECHNOLOGIES CORP.....		10/27/2016.....	Goldman Sachs.....		99,429	100,000	
92343V	AF	1	VERIZON COMMUNICATIONS INC.....		03/02/2016.....	CS First Boston Corp.....		5,669	5,000	135
92343V	AW	4	VERIZON COMMUNICATIONS INC.....		03/02/2016.....	Jefferies & Co Inc.....		5,597	5,000	130
92343V	BR	4	VERIZON COMMUNICATIONS INC.....		03/15/2016.....	Morgan Stanley.....		51,543	45,000	19
92343V	CH	5	VERIZON COMMUNICATIONS INC.....		10/06/2016.....	JP Morgan.....		102,574	100,000	372
92343V	CM	4	VERIZON COMMUNICATIONS INC.....		04/08/2016.....	Morgan Stanley.....		5,224	5,000	36
92343V	CQ	5	VERIZON COMMUNICATIONS INC.....		02/16/2016.....	JP Morgan.....		4,623	5,000	66
92343V	CZ	5	VERIZON COMMUNICATIONS INC.....		02/17/2016.....	Jefferies & Co Inc.....		4,217	5,000	102
92343V	DD	3	VERIZON COMMUNICATIONS INC.....		08/18/2016.....	Barclays Bank.....		134,857	135,000	217
92826C	AC	6	VISA INC.....		04/28/2016.....	CS First Boston Corp.....		519,685	500,000	5,406
931142	DG	5	WAL-MART STORES INC.....		08/24/2016.....	Morgan Stanley.....		56,919	50,000	767
931427	AQ	1	WALGREENS BOOTS ALLIANCE INC.....		08/31/2016.....	VARIOUS.....		335,931	325,000	2,276
94973V	AS	6	WELLPOINT INC.....		04/12/2016.....	Robert W Baird & Co.....		108,213	100,000	725
949746	RF	0	WELLS FARGO & CO NEW.....		10/06/2016.....	CitiGroup.....		117,491	100,000	1,355
949746	RW	3	WELLS FARGO & CO NEW.....		04/15/2016.....	Wells Fargo Bank.....		199,314	200,000	
949746	SA	0	WELLS FARGO & CO NEW.....		07/18/2016.....	Wells Fargo Bank.....		49,953	50,000	
94974B	GT	1	WELLS FARGO CO MTN BE.....		06/07/2016.....	Wells Fargo Bank.....		49,942	50,000	
95000M	BP	5	WELLS FARGO COML TR 2016-C36.....		10/26/2016.....	Direct.....		102,648	100,000	17
963320	AV	8	WHIRLPOOL CORP.....		05/18/2016.....	CitiGroup.....		14,880	15,000	
96950F	AG	9	WILLIAMS PARTNERS L P.....		10/31/2016.....	Stifel Nicolaus & Co Inc.....		522,505	500,000	9,625
06367T	HQ	6	BANK OF MONTREAL.....	A.....	07/13/2016.....	Bank of Montreal.....		69,933	70,000	
06367T	PX	2	BANK OF MONTREAL.....	A.....	12/07/2016.....	Bank of Montreal.....		69,970	70,000	
064159	HM	1	BANK OF NOVA SCOTIA.....	A.....	03/17/2016.....	Bank of Nova Scotia.....		49,897	50,000	
136385	AT	8	CANADIAN NAT RES LTD.....	A.....	02/22/2016.....	Pershing LLC.....		38,570	52,000	714
448055	AB	9	HUSKY ENERGY INC.....	A.....	03/15/2016.....	Scott & Stringfellow Inc.....		25,879	25,000	397
780082	AA	1	ROYAL BANK OF CANADA.....	A.....	04/28/2016.....	Bank Of America.....		100,480	100,000	458

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
780082 AE 3	ROYAL BANK OF CANADA.....	A.....	04/19/2016.....	Bank of Montreal.....		50,946	50,000	96
78011D AF 1	ROYAL BK CDA.....	A.....	04/28/2016.....	JP Morgan.....		50,671	50,000	89
78012K KU 0	ROYAL BK CDA.....	A.....	01/11/2016.....	Dominion Securities New York.....		199,776	200,000	
78012K NL 7	ROYAL BK CDA.....	A.....	04/11/2016.....	Daiwa Secs America New York.....		99,945	100,000	
89114Q BE 7	TORONTO DOMINION BANK.....	A.....	01/14/2016.....	Bank Of America.....		99,913	100,000	
89352H AS 8	TRANSCANADA PIPELINES LTD.....	A.....	01/25/2016.....	Added by SunGard.....		55,042	55,000	5
00772B AQ 4	AERCAP IRELAND CAPITAL LIMITED.....	C.....	11/30/2016.....	Goldman Sachs.....		521,935	500,000	2,248
01609W AQ 5	ALIBABA GROUP HLDG LTD.....	C.....	04/28/2016.....	Mitsubishi Global Custody.....		253,075	250,000	3,875
00185A AK 0	AON PLC.....	C.....	06/08/2016.....	UBS Securitites LLC NYC.....		262,208	250,000	2,745
06738E AN 5	BARCLAYS PLC.....	C.....	04/28/2016.....	Pershing LLC.....		505,690	500,000	6,745
05565Q CB 2	BP CAP MKTS P L C.....	C.....	06/30/2016.....	VARIOUS.....		25,080	25,000	77
05565Q CS 5	BP CAP MKTS P L C.....	C.....	08/18/2016.....	Morgan Stanley.....		75,290	70,000	749
05565Q CX 4	BP CAP MKTS P L C.....	C.....	10/06/2016.....	Pershing LLC.....		101,659	100,000	379
05578D AU 6	BPCE SA.....	C.....	01/27/2016.....	Barclays Bank.....		249,570	250,000	
225433 AR 2	CREDIT SUISSE GRP FDG GUERNSEY.....	C.....	12/28/2016.....	JP Morgan.....		258,273	250,000	2,370
25152R 2Y 8	DEUTSCHE BK AG.....	C.....	12/28/2016.....	Pershing LLC.....		146,664	150,000	2,904
36164Q 6M 5	GE CAPITAL INTERNATIONAL FDG.....	C.....	07/08/2016.....	Direct.....		533,620	500,000	
404280 AW 9	HSBC HLDGS PLC.....	C.....	04/28/2016.....	Pershing LLC.....		524,760	500,000	3,285
478375 AH 1	JOHNSON CONTROLS INTERNATION.....	C.....	12/28/2016.....	Direct.....		28,731	25,000	
478375 AL 2	JOHNSON CONTROLS INTERNATION.....	C.....	12/28/2016.....	Direct.....		148,152	150,000	
53944Y AB 9	LLOYDS BKG GROUP PLC.....	C.....	11/30/2016.....	Pershing LLC.....		496,205	500,000	4,585
50247V AB 5	LYB INTERNATIONAL FINANCE B.V.....	C.....	08/23/2016.....	Scott & Stringfellow Inc.....		73,579	65,000	389
606822 AD 6	MITSUBISHI UFJ FINL GROUP INC.....	C.....	10/31/2016.....	HSBC Securities.....		268,730	250,000	1,658
62854A AD 6	MYLAN NV.....	C.....	05/31/2016.....	Deutsche Bank.....		114,116	115,000	
63254A AS 7	NATIONAL AUSTRALIA BK LIMITED.....	C.....	08/31/2016.....	BNP Paribas Securities.....		497,655	500,000	1,875
80283L AH 6	SANTANDER UK PLC.....	C.....	06/01/2016.....	Direct.....		49,799	50,000	
80283L AJ 2	SANTANDER UK PLC.....	C.....	06/01/2016.....	Direct.....		49,666	50,000	
80283L AM 5	SANTANDER UK PLC.....	C.....	06/01/2016.....	Direct.....		49,890	50,000	
80283L AN 3	SANTANDER UK PLC.....	C.....	06/01/2016.....	Direct.....		498,925	500,000	
822582 BA 9	SHELL INTERNATIONAL FIN BV.....	C.....	11/29/2016.....	Barclays Bank.....		105,754	105,000	99
822582 BQ 4	SHELL INTERNATIONAL FIN BV.....	C.....	10/06/2016.....	CitiGroup.....		51,129	50,000	844
822582 BR 2	SHELL INTERNATIONAL FIN BV.....	C.....	05/05/2016.....	Morgan Stanley.....		74,834	75,000	
822582 BS 0	SHELL INTERNATIONAL FIN BV.....	C.....	05/31/2016.....	Pershing LLC.....		147,903	150,000	180
822582 BT 8	SHELL INTERNATIONAL FIN BV.....	C.....	08/03/2016.....	Pershing LLC.....		101,258	100,000	703
85771P AV 4	STATOIL ASA.....	C.....	01/25/2016.....	Barclays Bank.....		64,206	65,000	387
86562M AE 0	SUMITOMO MITSUI FINL GROUP INC.....	C.....	07/07/2016.....	Goldman Sachs.....		50,000	50,000	
86960B AL 6	SVENSKA HANDELSBANKEN AB.....	C.....	03/23/2016.....	Deutsche Bank.....		250,000	250,000	
87938W AR 4	TELEFONICA EMISIONES S A U.....	C.....	09/23/2016.....	Barclays Bank.....		284,628	255,000	4,888
88167A AE 1	TEVA 3.15% DUE 10-01-2026.....	C.....	07/18/2016.....	Added by SunGard.....		34,907	35,000	
88167A AF 8	TEVA PHARMACEUTICAL INDST LTD 4.1.....	C.....	07/18/2016.....	Added by SunGard.....		49,584	50,000	
89153V AB 5	TOTAL CAPITAL.....	C.....	05/13/2016.....	Barclays Bank.....		258,620	250,000	1,817
89153V AP 4	TOTAL CAPITAL.....	C.....	02/17/2016.....	Barclays Bank.....		261,703	265,000	1,275
92857T AH 0	VODAFONE AIRTOUCH PLC.....	C.....	03/03/2016.....	VENDOR CODE JPMO NOT IN TABLE.....		11,930	10,000	50
961214 CV 3	WESTPAC BKG CORP.....	C.....	05/09/2016.....	Goldman Sachs.....		74,866	75,000	
961214 DA 8	WESTPAC BKG CORP.....	C.....	08/11/2016.....	CitiGroup.....		49,965	50,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					37,303,926	36,240,000	197,176
8399997.	Total - Bonds - Part 3.....					184,185,450	182,171,438	329,398

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1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399998. Total - Bonds - Summary Item from Part 5.....												4,711,390	4,568,887	26,110
8399999. Total - Bonds.....												188,896,841	186,740,325	355,508
Common Stocks - Industrial and Miscellaneous														
88579Y	10	1	3M Co.....				11/07/2016.....	VARIOUS.....			46.000	7,628	XXX	
002824	10	0	Abbott Laboratories.....				12/16/2016.....	VARIOUS.....			91.000	3,806	XXX	
00287Y	10	9	ABBVIE INC.....				11/07/2016.....	VARIOUS.....			160.000	9,678	XXX	
00434H	10	8	ACCELERON PHARMA INC.....				10/14/2016.....	VARIOUS.....			406.000	15,169	XXX	
00461U	10	5	ACLARIS THERAPEUTICS INC.....				11/18/2016.....	VARIOUS.....			775.000	19,009	XXX	
00507V	10	9	ACTIVISION BLIZZARD INC.....				12/16/2016.....	Goldman Sachs.....			479.000	20,868	XXX	
00508Y	10	2	ACUITY BRANDS INC.....				12/16/2016.....	VARIOUS.....			107.000	26,250	XXX	
00724F	10	1	Adobe Systems Inc.....				08/02/2016.....	VARIOUS.....			36.000	3,413	XXX	
00751Y	10	6	ADVANCE AUTO PARTS INC.....				06/17/2016.....	Goldman Sachs.....			5.000	773	XXX	
007903	10	7	Advanced Micro Devices.....				11/11/2016.....	VARIOUS.....			4,467.000	29,985	XXX	
00766T	10	0	AECOM TECHNOLOGY CORP DELAWARE.....				12/30/2016.....	VARIOUS.....			1,835.000	64,085	XXX	
00130H	10	5	AES Corp.....				09/16/2016.....	Goldman Sachs.....			88.000	1,103	XXX	
00817Y	10	8	Aetna Inc.....				12/16/2016.....	VARIOUS.....			35.000	4,165	XXX	
008252	10	8	AFFILIATED MANAGERS GROUP.....				12/16/2016.....	Goldman Sachs.....			7.000	1,039	XXX	
001055	10	2	Aflac Inc.....				08/02/2016.....	Investment Technology Gro.....			16.000	1,142	XXX	
001084	10	2	AGCO CORP.....				10/27/2016.....	VARIOUS.....			1,430.000	73,622	XXX	
00846U	10	1	Agilent Technologies Inc.....				12/16/2016.....	VARIOUS.....			48.000	2,234	XXX	
00912X	30	2	AIR LEASE CORP.....				12/09/2016.....	Bloomberg Tradebook LLC.....			96.000	3,528	XXX	
009158	10	6	Air Products & Chemicals Inc.....				09/16/2016.....	VARIOUS.....			68.000	9,900	XXX	
00971T	10	1	Akamai Technologies.....				11/07/2016.....	Investment Technology Gro.....			16.000	1,070	XXX	
011659	10	9	ALASKA AIR GROUP INC.....				09/27/2016.....	VARIOUS.....			2,030.000	140,532	XXX	
012653	10	1	ALBEMARLE CORP.....				11/07/2016.....	VARIOUS.....			275.000	21,897	XXX	
015351	10	9	ALEXION PHARMACEUTICALS INC.....				09/16/2016.....	Goldman Sachs.....			17.000	2,208	XXX	
01741R	10	2	Allegheny Technologies Inc.....				10/11/2016.....	VARIOUS.....			4,230.000	74,623	XXX	
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....				11/07/2016.....	VARIOUS.....			130.000	27,186	XXX	
018802	10	8	ALLIANT ENERGY CORP.....				06/30/2016.....	Merrill-Lynch.....			531.000	21,081	XXX	
020002	10	1	Allstate Corp.....				08/02/2016.....	Investment Technology Gro.....			16.000	1,091	XXX	
02079K	10	7	ALPHABET INC.....				12/16/2016.....	VARIOUS.....			24.000	18,400	XXX	
02079K	30	5	ALPHABET INC.....				12/16/2016.....	VARIOUS.....			35.000	27,036	XXX	
02209S	10	3	Altria Group Inc.....				11/07/2016.....	VARIOUS.....			135.000	8,602	XXX	
023135	10	6	AMAZON COM INC.....				12/16/2016.....	VARIOUS.....			56.000	39,593	XXX	
023608	10	2	Ameren Corporation.....				06/17/2016.....	Goldman Sachs.....			16.000	820	XXX	
024061	10	3	AMERICAN AXLE & MFG HLDGS INC.....				08/16/2016.....	VARIOUS.....			2,040.000	35,550	XXX	
025537	10	1	American Electric Power.....				08/02/2016.....	VARIOUS.....			38.000	2,553	XXX	
025816	10	9	American Express Co.....				08/02/2016.....	Investment Technology Gro.....			19.000	1,207	XXX	
026874	78	4	American International Group.....				08/02/2016.....	VARIOUS.....			75.000	4,030	XXX	
03027X	10	0	AMERICAN TOWER CORP NEW.....				11/07/2016.....	VARIOUS.....			50.000	5,157	XXX	
030420	10	3	AMERICAN WTR WKS CO INC NEW.....				12/16/2016.....	VARIOUS.....			431.000	29,342	XXX	
03076C	10	6	AMERIPRISE FINL INC.....				08/02/2016.....	Investment Technology Gro.....			12.000	1,118	XXX	
03073E	10	5	Amerisourcebergen Corp.....				03/18/2016.....	Goldman Sachs.....			12.000	1,050	XXX	
031100	10	0	AMETEK INC NEW.....				11/29/2016.....	VARIOUS.....			798.000	37,587	XXX	
031162	10	0	Amgen Inc.....				11/07/2016.....	VARIOUS.....			43.000	6,662	XXX	
032095	10	1	AMPHENOL CORP NEW.....				11/07/2016.....	VARIOUS.....			1,049.000	59,090	XXX	

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1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
032511	10	7	Anadarko Petroleum Corp.....		12/16/2016.....	VARIOUS.....	.....159.000	.....9,785	XXX	.....
032654	10	5	Analog Devices.....		12/16/2016.....	VARIOUS.....	.....1,276.000	.....79,511	XXX	.....
036752	10	3	ANTHEM INC.....		09/16/2016.....	Goldman Sachs.....	.....22.000	.....2,922	XXX	.....
037411	10	5	Apache Corp.....		09/16/2016.....	Goldman Sachs.....	.....40.000	.....2,155	XXX	.....
03748R	10	1	Apartment Inv't & Mgmt Co -A.....		03/18/2016.....	Goldman Sachs.....	.....26.000	.....1,047	XXX	.....
037598	10	9	APOGEE ENTERPRISES INC.....		12/30/2016.....	VARIOUS.....	.....910.000	.....48,098	XXX	.....
037612	30	6	APOLLO GLOBAL MGMT LLC.....		06/27/2016.....	VARIOUS.....	.....675.000	.....10,643	XXX	.....
037833	10	0	Apple Computer Inc.....		11/07/2016.....	VARIOUS.....	.....224.000	.....23,187	XXX	.....
038222	10	5	Applied Materials Inc.....		11/07/2016.....	VARIOUS.....	.....1,403.000	.....27,906	XXX	.....
039380	40	7	ARCH COAL INC.....		12/29/2016.....	VARIOUS.....	.....480.000	.....37,786	XXX	.....
039483	10	2	Archer Daniels Midland Co.....		11/07/2016.....	VARIOUS.....	.....76.000	.....3,232	XXX	.....
03965L	10	0	ARCONIC INC.....		11/04/2016.....	Direct.....	.....1,048.000	.....43,871	XXX	.....
045327	10	3	ASPEN TECHNOLOGY INC.....		08/30/2016.....	VARIOUS.....	.....276.000	.....11,066	XXX	.....
00206R	10	2	AT&T INC.....		12/16/2016.....	VARIOUS.....	.....478.000	.....19,278	XXX	.....
049164	20	5	ATLAS AIR WORLDWIDE HLDGS INC.....		12/21/2016.....	VARIOUS.....	.....1,190.000	.....62,245	XXX	.....
052769	10	6	Autodesk Inc.....		08/02/2016.....	Investment Technology Gro.....	.....19.000	.....1,105	XXX	.....
053015	10	3	Automatic Data Processing.....		08/02/2016.....	Investment Technology Gro.....	.....13.000	.....1,147	XXX	.....
053332	10	2	Autozone Inc.....		08/02/2016.....	Investment Technology Gro.....	.....1.000	.....802	XXX	.....
053484	10	1	AVALONBAY CMNTYS INC.....		08/02/2016.....	VARIOUS.....	.....12.000	.....2,233	XXX	.....
053774	10	5	AVIS BUDGET GROUP.....		11/08/2016.....	VARIOUS.....	.....500.000	.....16,089	XXX	.....
057224	10	7	Baker Hughes Inc.....		11/30/2016.....	VARIOUS.....	.....1,972.000	.....113,815	XXX	.....
058498	10	6	Ball Corp.....		11/07/2016.....	VARIOUS.....	.....114.000	.....8,276	XXX	.....
060505	10	4	Bank of America Corp.....		11/07/2016.....	Investment Technology Gro.....	.....471.000	.....6,653	XXX	.....
064058	10	0	BANK OF NEW YORK MELLON CORP.....		11/07/2016.....	VARIOUS.....	.....80.000	.....3,262	XXX	.....
063904	10	6	BANK OF THE OZARKS INC.....		11/08/2016.....	VARIOUS.....	.....953.000	.....35,547	XXX	.....
067383	10	9	Bard C.R. Inc.....		12/16/2016.....	Goldman Sachs.....	.....5.000	.....1,105	XXX	.....
071813	10	9	Baxter International Inc.....		08/02/2016.....	VARIOUS.....	.....78.000	.....3,443	XXX	.....
054937	10	7	BB&T Corporation.....		06/17/2016.....	VARIOUS.....	.....130.000	.....4,410	XXX	.....
075887	10	9	Becton Dickinson & Co.....		08/02/2016.....	VARIOUS.....	.....21.000	.....3,384	XXX	.....
077454	10	6	BELDEN INC.....		12/15/2016.....	VARIOUS.....	.....1,045.000	.....77,313	XXX	.....
084670	70	2	BERKSHIRE HATHAWAY INC DEL.....		12/16/2016.....	VARIOUS.....	.....214.000	.....30,835	XXX	.....
08579W	10	3	BERRY PLASTICS GROUP INC.....		02/19/2016.....	VARIOUS.....	.....635.000	.....18,755	XXX	.....
090572	20	7	BIO RAD LABS INC.....		12/14/2016.....	VARIOUS.....	.....300.000	.....52,474	XXX	.....
09062X	10	3	BIOGEN IDEC INC.....		11/07/2016.....	VARIOUS.....	.....13.000	.....3,609	XXX	.....
09238E	10	4	BLACKHAWK NETWORK HLDGS INC.....		11/08/2016.....	VARIOUS.....	.....689.000	.....24,461	XXX	.....
09247X	10	1	BLACKROCK INC.....		08/02/2016.....	Investment Technology Gro.....	.....12.000	.....3,757	XXX	.....
097023	10	5	Boeing Co.....		11/07/2016.....	Investment Technology Gro.....	.....22.000	.....2,982	XXX	.....
099502	10	6	BOOZ ALLEN HAMILTON HLDG CORP.....		10/11/2016.....	VARIOUS.....	.....325.000	.....9,412	XXX	.....
099724	10	6	BORGWARNER INC.....		08/02/2016.....	Investment Technology Gro.....	.....34.000	.....1,076	XXX	.....
101121	10	1	BOSTON PROPERTIES INC.....		09/16/2016.....	Goldman Sachs.....	.....16.000	.....2,091	XXX	.....
101137	10	7	Boston Scientific Corp.....		12/09/2016.....	VARIOUS.....	.....3,297.000	.....65,303	XXX	.....
110122	10	8	Bristol Myers Squibb Co.....		12/16/2016.....	VARIOUS.....	.....146.000	.....9,499	XXX	.....
115637	20	9	Brown Forman Corp CL B.....		12/27/2016.....	VARIOUS.....	.....525.000	.....23,782	XXX	.....
119848	10	9	BUFFALO WILD WINGS INC.....		12/28/2016.....	VARIOUS.....	.....48.000	.....7,410	XXX	.....
122017	10	6	BURLINGTON STORES INC.....		01/07/2016.....	JP Morgan.....	.....142.000	.....6,353	XXX	.....
12541W	20	9	C H ROBINSON WORLDWIDE INC.....		06/17/2016.....	Goldman Sachs.....	.....12.000	.....864	XXX	.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12673P 10 5	CA INC COM.....			09/16/2016.....	Goldman Sachs.....	54.000	1,725	XXX	
127097 10 3	CABOT OIL & GAS CORP.....			06/17/2016.....	VARIOUS.....	132.000	2,804	XXX	
13123X 10 2	CALLON PETE CO DEL.....			11/04/2016.....	VARIOUS.....	6,130.000	92,586	XXX	
134429 10 9	Campbell Soup Co.....			09/16/2016.....	VARIOUS.....	48.000	2,767	XXX	
14040H 10 5	Capital One Financial Corp.....			08/02/2016.....	Investment Technology Gro.....	17.000	1,123	XXX	
14149Y 10 8	Cardinal Health Inc.....			12/16/2016.....	VARIOUS.....	43.000	3,413	XXX	
143130 10 2	CARMAX INC.....			08/02/2016.....	Investment Technology Gro.....	19.000	1,055	XXX	
147528 10 3	CASEYS GEN STORES INC.....			07/29/2016.....	Janney Montgomery Scott.....	14.000	1,864	XXX	
149123 10 1	Caterpillar Inc.....			12/16/2016.....	VARIOUS.....	54.000	4,369	XXX	
124830 10 0	CBL & ASSOC PPTYS INC.....			11/02/2016.....	VARIOUS.....	7,290.000	87,654	XXX	
12504L 10 9	CBRE GROUP INC.....			11/08/2016.....	VARIOUS.....	4,125.000	115,316	XXX	
124857 20 2	CBS CORP NEW.....			11/07/2016.....	VARIOUS.....	234.000	10,517	XXX	
151020 10 4	CELGENE CORP.....			12/16/2016.....	VARIOUS.....	55.000	6,001	XXX	
15135B 10 1	CENTENE CORP DEL.....			11/17/2016.....	VARIOUS.....	1,212.100	76,934	XXX	
15189T 10 7	Centerpoint Energy Inc.....			09/16/2016.....	Goldman Sachs.....	49.000	1,129	XXX	
156700 10 6	Centurytel Inc.....			06/17/2016.....	Goldman Sachs.....	31.000	851	XXX	
156782 10 4	CERNER CORP.....			08/02/2016.....	Investment Technology Gro.....	18.000	1,107	XXX	
125269 10 0	CF INDS HLDGS INC.....			12/16/2016.....	Goldman Sachs.....	41.000	1,208	XXX	
808513 10 5	Charles Schwab Corp.....			11/07/2016.....	VARIOUS.....	114.000	3,348	XXX	
16115Q 30 8	CHART INDS INC.....			05/24/2016.....	CitiGroup.....	135.000	3,361	XXX	
16119P 10 8	CHARTER COMMUNICATIONS INC NEW.....			12/16/2016.....	Goldman Sachs.....	519.000	144,069	XXX	
165167 10 7	CHESAPEAKE ENERGY CORP.....			10/14/2016.....	VARIOUS.....	611.000	3,686	XXX	
166764 10 0	Chevron Texaco Corp.....			12/16/2016.....	VARIOUS.....	168.000	16,670	XXX	
171340 10 2	CHURCH & DWIGHT INC.....			12/16/2016.....	VARIOUS.....	651.000	29,677	XXX	
125509 10 9	Cigna Corp.....			09/16/2016.....	Goldman Sachs.....	16.000	2,094	XXX	
171798 10 1	CIMAREX ENERGY CO.....			12/16/2016.....	VARIOUS.....	483.000	43,860	XXX	
172062 10 1	Cincinnati Financial Corp.....			08/02/2016.....	Investment Technology Gro.....	15.000	1,125	XXX	
17275R 10 2	Cisco Systems Inc.....			11/07/2016.....	VARIOUS.....	366.000	10,110	XXX	
172967 42 4	CITIGROUP INC.....			11/07/2016.....	Investment Technology Gro.....	85.000	3,842	XXX	
174610 10 5	CITIZENS FINL GROUP INC.....			06/17/2016.....	VARIOUS.....	1,254.000	26,637	XXX	
177376 10 0	Citrix Systems Inc.....			12/16/2016.....	Goldman Sachs.....	23.000	2,017	XXX	
189054 10 9	Clorox Company.....			08/02/2016.....	Investment Technology Gro.....	8.000	1,042	XXX	
12572Q 10 5	CME GROUP INC COM STK.....			12/16/2016.....	Goldman Sachs.....	30.000	3,256	XXX	
125896 10 0	CMS Energy Corp.....			12/16/2016.....	Goldman Sachs.....	28.000	1,162	XXX	
189754 10 4	Coach Inc.....			03/18/2016.....	Goldman Sachs.....	26.000	1,021	XXX	
191216 10 0	Coca Cola Co/The.....			12/16/2016.....	VARIOUS.....	260.000	11,254	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTIONS.....			11/07/2016.....	VARIOUS.....	58.000	3,297	XXX	
192479 10 3	COHERENT INC.....			06/22/2016.....	VARIOUS.....	254.000	23,069	XXX	
194014 10 6	COLFAX CORP.....			12/22/2016.....	VARIOUS.....	2,870.000	102,650	XXX	
194162 10 3	Colgate Palmolive Co.....			09/16/2016.....	VARIOUS.....	49.000	3,558	XXX	
20030N 10 1	Comcast Corp CL A.....			11/07/2016.....	Investment Technology Gro.....	127.000	7,786	XXX	
200340 10 7	Comerica Inc.....			06/17/2016.....	Goldman Sachs.....	20.000	844	XXX	
205887 10 2	Conagra Foods Inc.....			12/09/2016.....	VARIOUS.....	1,272.000	45,985	XXX	
20605P 10 1	CONCHO RES INC.....			12/16/2016.....	VARIOUS.....	350.000	34,188	XXX	
20825C 10 4	Conoco Phillips.....			11/07/2016.....	VARIOUS.....	110.000	4,661	XXX	
209115 10 4	Consolidated Edison Inc.....			08/02/2016.....	VARIOUS.....	50.000	3,890	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
21036P 10 8	CONSTELLATION BRANDS INC.....			12/16/2016.....	VARIOUS.....	22.000	3,420	XXX	
216648 40 2	COOPER COS INC.....			09/22/2016.....	JP Morgan.....	115.000	21,218	XXX	
217204 10 6	COPART INC.....			02/24/2016.....	RBC Dean Rauscher.....	50.000	1,832	XXX	
21925Y 10 3	CORNERSTONE ONDEMAND INC.....			08/19/2016.....	Stephens Inc.....	55.000	2,428	XXX	
22160N 10 9	COSTAR GROUP INC.....			10/27/2016.....	VARIOUS.....	100.000	17,711	XXX	
22160K 10 5	CostCo Wholesale Corp.....			09/16/2016.....	VARIOUS.....	33.000	5,164	XXX	
22164K 10 1	COTIVITI HLDGS INC.....			12/02/2016.....	VARIOUS.....	3,590.000	118,373	XXX	
222070 20 3	COTY INC.....			10/07/2016.....	VARIOUS.....	1,118.940	24,802	XXX	
222795 10 6	COUSINS PPTYS INC.....			06/30/2016.....	VARIOUS.....	6,880.000	71,404	XXX	
224399 10 5	CRANE CO.....			08/10/2016.....	VARIOUS.....	570.000	36,929	XXX	
22822V 10 1	CROWN CASTLE INTL CORP NEW.....			11/11/2016.....	VARIOUS.....	86.000	7,330	XXX	
12650T 10 4	CSRA INC.....			09/16/2016.....	Goldman Sachs.....	41.000	1,053	XXX	
126408 10 3	CSX Corp.....			11/07/2016.....	Investment Technology Gro.....	84.000	2,470	XXX	
229663 10 9	CUBESMART.....			05/24/2016.....	CitiGroup.....	56.000	1,767	XXX	
126650 10 0	CVS Corp.....			12/16/2016.....	VARIOUS.....	78.000	7,049	XXX	
232577 20 5	CYNOSURE INC.....			12/16/2016.....	VARIOUS.....	837.000	39,809	XXX	
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....			09/29/2016.....	VARIOUS.....	2,501.000	30,068	XXX	
23331A 10 9	D R HORTON INC.....			09/16/2016.....	Goldman Sachs.....	70.000	2,124	XXX	
235851 10 2	Danaher Corp.....			11/07/2016.....	VARIOUS.....	81.000	6,838	XXX	
237194 10 5	Darden Restaurants Inc.....			09/16/2016.....	Goldman Sachs.....	52.000	3,301	XXX	
23918K 10 8	DAVITA INC.....			11/30/2016.....	VARIOUS.....	757.000	50,974	XXX	
244199 10 5	Deere & Co.....			08/02/2016.....	Investment Technology Gro.....	14.000	1,087	XXX	
247361 70 2	DELTA AIR LINES INC DEL.....			08/02/2016.....	Investment Technology Gro.....	28.000	1,033	XXX	
24906P 10 9	DENTSPLY SIRONA INC.....			03/01/2016.....	Direct.....	563.000	25,203	XXX	
25179M 10 3	Devon Energy Corporation.....			11/07/2016.....	VARIOUS.....	372.000	8,851	XXX	
253868 10 3	DIGITAL RLTY TR INC.....			11/11/2016.....	VARIOUS.....	378.000	36,016	XXX	
25470F 10 4	DISCOVERY COMMUNICATNS NEW.....			03/18/2016.....	Goldman Sachs.....	36.000	1,059	XXX	
25659T 10 7	DOLBY LABORATORIES INC.....			12/14/2016.....	VARIOUS.....	1,800.000	88,015	XXX	
256677 10 5	DOLLAR GEN CORP NEW.....			08/02/2016.....	Investment Technology Gro.....	12.000	1,117	XXX	
256746 10 8	DOLLAR TREE INC.....			12/29/2016.....	VARIOUS.....	549.000	45,130	XXX	
25746U 10 9	Dominion Resources Inc/VA.....			11/07/2016.....	VARIOUS.....	127.000	9,471	XXX	
25754A 20 1	DOMINOS PIZZA INC.....			09/13/2016.....	VARIOUS.....	150.000	18,772	XXX	
260003 10 8	Dover Corp.....			03/18/2016.....	Goldman Sachs.....	16.000	1,056	XXX	
260543 10 3	Dow Chemical.....			09/16/2016.....	VARIOUS.....	85.000	4,470	XXX	
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.....			08/02/2016.....	Investment Technology Gro.....	11.000	1,067	XXX	
233331 10 7	DTE Energy Company.....			06/17/2016.....	Goldman Sachs.....	9.000	849	XXX	
263534 10 9	DU Pont E.I. De Nemours.....			09/16/2016.....	VARIOUS.....	61.000	4,086	XXX	
26441C 20 4	DUKE ENERGY CORP NEW.....			11/07/2016.....	VARIOUS.....	57.000	4,640	XXX	
26483E 10 0	DUN & BRADSTREET CORP DEL NEW.....			06/17/2016.....	Goldman Sachs.....	7.000	875	XXX	
26613Q 10 6	DUPONT FABROS TECHNOLOGY INC.....			12/15/2016.....	VARIOUS.....	940.000	39,017	XXX	
267CVR 99 1	DYAX Corporation.....			01/22/2016.....	Direct.....	777.000	0	XXX	
278642 10 3	E Bay Inc.....			11/07/2016.....	Investment Technology Gro.....	74.000	2,188	XXX	
269246 40 1	E TRADE FINANCIAL CORP.....			02/24/2016.....	VARIOUS.....	540.000	12,698	XXX	
27875T 10 1	ECHO GLOBAL LOGISTICS INC.....			01/04/2016.....	Robert W Baird & Co.....	74.000	1,507	XXX	
278865 10 0	Ecolab Inc.....			12/16/2016.....	VARIOUS.....	47.000	5,071	XXX	
279870 10 9	EDGE THERAPEUTICS INC.....			05/24/2016.....	CitiGroup.....	543.000	4,520	XXX	
281020 10 7	Edison International.....			09/16/2016.....	Goldman Sachs.....	30.000	2,167	XXX	

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

E13.13

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
28176E	10	8	EDWARDS LIFESCIENCES CORP.....		09/16/2016.....	Goldman Sachs.....	21.000	2,079	XXX	
285512	10	9	Electronic Arts Inc.....		11/01/2016.....	VARIOUS.....	1,138.000	76,753	XXX	
28849P	10	0	ELLIE MAE INC.....		09/16/2016.....	VARIOUS.....	188.000	13,755	XXX	
291011	10	4	Emerson Electric Co.....		08/02/2016.....	VARIOUS.....	93.000	4,484	XXX	
29265N	10	8	ENERGEN CORP.....		11/04/2016.....	VARIOUS.....	1,395.000	63,327	XXX	
29364G	10	3	Entergy Corp.....		06/17/2016.....	Goldman Sachs.....	11.000	865	XXX	
29414D	10	0	ENVISION HEALTHCARE CORP.....		12/02/2016.....	Direct.....	2,629.000	197,585	XXX	
26875P	10	1	EOG Resourced Inc.....		12/16/2016.....	VARIOUS.....	106.000	10,056	XXX	
26884U	10	9	EPR PPTY.....		12/28/2016.....	VARIOUS.....	1,340.000	93,663	XXX	
26884L	10	9	EQT CORP COM.....		08/02/2016.....	VARIOUS.....	69.000	4,450	XXX	
294429	10	5	Equifax Inc.....		12/13/2016.....	VARIOUS.....	58.000	6,610	XXX	
29444U	70	0	EQUINIX INC.....		12/16/2016.....	VARIOUS.....	30.000	9,984	XXX	
29476L	10	7	Equity Residential.....		08/02/2016.....	VARIOUS.....	30.000	2,126	XXX	
297178	10	5	ESSEX PPTY TR INC.....		06/17/2016.....	Goldman Sachs.....	4.000	872	XXX	
30040W	10	8	EVERSOURCE ENERGY.....		09/16/2016.....	Goldman Sachs.....	20.000	1,083	XXX	
30063P	10	5	EXACT SCIENCES CORP.....		10/24/2016.....	VARIOUS.....	913.000	18,304	XXX	
30161N	10	1	Exelon Corp.....		12/16/2016.....	VARIOUS.....	2,173.000	75,725	XXX	
30212P	30	3	EXPEDIA INC DEL.....		12/27/2016.....	VARIOUS.....	612.000	76,108	XXX	
302130	10	9	EXPEDITORS INTL WASH INC.....		09/16/2016.....	Goldman Sachs.....	22.000	1,107	XXX	
30219G	10	8	EXPRESS SCRIPTS HLDG CO.....		08/02/2016.....	VARIOUS.....	26.000	1,949	XXX	
30225T	10	2	EXTRA SPACE STORAGE INC.....		06/17/2016.....	VARIOUS.....	297.000	25,562	XXX	
30231G	10	2	Exxon Mobil Corp.....		12/16/2016.....	VARIOUS.....	304.000	25,983	XXX	
30303M	10	2	FACEBOOK INC.....		12/16/2016.....	VARIOUS.....	354.000	41,641	XXX	
311900	10	4	FASTENAL CO.....		06/17/2016.....	Goldman Sachs.....	19.000	845	XXX	
313747	20	6	FEDERAL RLTY INVT TR SH BEN INT N.....		12/16/2016.....	VARIOUS.....	174.000	26,193	XXX	
31428X	10	6	Fedex Corp.....		12/16/2016.....	VARIOUS.....	13.000	2,298	XXX	
31620M	10	6	FIDELITY NATL INFORMATION SVCS.....		11/15/2016.....	VARIOUS.....	1,332.000	88,318	XXX	
316773	10	0	Fifth Third Bancorp.....		08/02/2016.....	Investment Technology Gro.....	59.000	1,092	XXX	
336433	10	7	FIRST SOLAR INC COM.....		06/17/2016.....	Goldman Sachs.....	17.000	825	XXX	
337932	10	7	Firstenergy Corp.....		08/02/2016.....	Investment Technology Gro.....	90.000	2,984	XXX	
337738	10	8	Fiserv Inc.....		08/02/2016.....	Investment Technology Gro.....	10.000	1,097	XXX	
339041	10	5	FLEETCOR TECHNOLOGIES INC.....		12/16/2016.....	VARIOUS.....	550.000	82,225	XXX	
343389	10	2	FLOTEK INDS INC DEL.....		12/21/2016.....	VARIOUS.....	1,640.000	15,172	XXX	
30249U	10	1	FMC TECHNOLOGIES INC.....		11/07/2016.....	Investment Technology Gro.....	33.000	1,080	XXX	
302520	10	1	FNB CORP PA.....		12/20/2016.....	VARIOUS.....	2,105.000	34,038	XXX	
344849	10	4	FOOT LOCKER INC.....		10/28/2016.....	VARIOUS.....	1,522.000	100,970	XXX	
345370	86	0	Ford Motor Co.....		12/16/2016.....	VARIOUS.....	355.000	4,576	XXX	
34959J	10	8	FORTIVE CORP.....		09/16/2016.....	VARIOUS.....	722.000	15,262	XXX	
34964C	10	6	FORTUNE BRANDS HOME & SEC INC.....		12/16/2016.....	VARIOUS.....	380.000	21,566	XXX	
354613	10	1	Franklin Resources Inc.....		08/02/2016.....	Investment Technology Gro.....	31.000	1,091	XXX	
35671D	85	7	Freeport Mcmoran Copper B.....		12/16/2016.....	VARIOUS.....	3,167.000	35,282	XXX	
35906A	10	8	FRONTIER COMMUNICATIONS CORP COM.....		03/18/2016.....	Goldman Sachs.....	193.000	1,018	XXX	
363576	10	9	GALLAGHER ARTHUR J & CO.....		12/16/2016.....	VARIOUS.....	435.000	21,044	XXX	
364760	10	8	Gap Inc/The.....		08/02/2016.....	Investment Technology Gro.....	43.000	1,043	XXX	
366651	10	7	GARTNER INC.....		02/04/2016.....	Stifel Nicolaus & Co Inc.....	25.000	2,063	XXX	
361448	10	3	GATX CORP.....		12/20/2016.....	VARIOUS.....	1,305.000	77,103	XXX	

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
369550	10	8	General Dynamics Corp.....		11/07/2016.....	Investment Technology Gro.....	15.000	2,240	XXX	
369604	10	3	General Electric Co.....		11/07/2016.....	Investment Technology Gro.....	364.000	10,911	XXX	
370023	10	3	GENERAL GROWTH PPTYS INC NEW.....		06/17/2016.....	Goldman Sachs.....	30.000	846	XXX	
370334	10	4	General Mills Inc.....		09/16/2016.....	VARIOUS.....	52.000	3,437	XXX	
37045V	10	0	GENERAL MTRS CO.....		09/16/2016.....	Goldman Sachs.....	122.000	3,727	XXX	
371559	10	5	GENESEE & WYO INC.....		11/02/2016.....	VARIOUS.....	125.000	7,402	XXX	
37244C	10	1	GENOMIC HEALTH INC.....		10/14/2016.....	VARIOUS.....	681.000	19,573	XXX	
36162J	10	6	GEO GROUP INC NEW.....		08/03/2016.....	Bank Of California.....	100.000	3,353	XXX	
37518B	10	2	GIGAMON INC.....		12/28/2016.....	VARIOUS.....	774.000	32,212	XXX	
375558	10	3	Gilead Sciences Inc.....		11/07/2016.....	VARIOUS.....	68.000	5,595	XXX	
37940X	10	2	GLOBAL PMTS INC.....		12/30/2016.....	VARIOUS.....	1,259.000	89,319	XXX	
38141G	10	4	Goldman Sachs Group Inc.....		11/07/2016.....	Investment Technology Gro.....	13.000	2,176	XXX	
382550	10	1	Goodyear Tire & Rubber Co.....		10/25/2016.....	VARIOUS.....	1,180.000	37,680	XXX	
40171V	10	0	GUIDEWIRE SOFTWARE INC.....		08/19/2016.....	Stephens Inc.....	28.000	1,727	XXX	
406216	10	1	Halliburton Co.....		12/16/2016.....	Goldman Sachs.....	96.000	4,127	XXX	
410345	10	2	HANESBRANDS INC.....		12/09/2016.....	VARIOUS.....	936.000	24,538	XXX	
413086	10	9	Harman International.....		12/16/2016.....	VARIOUS.....	36.000	3,322	XXX	
413875	10	5	HARRIS CORP DEL.....		06/17/2016.....	Goldman Sachs.....	10.000	819	XXX	
418056	10	7	Hasbro Inc.....		06/17/2016.....	Goldman Sachs.....	10.000	854	XXX	
40412C	10	1	HCA HOLDINGS INC.....		11/07/2016.....	Investment Technology Gro.....	33.000	2,527	XXX	
40414L	10	9	HCP INC.....		08/02/2016.....	Investment Technology Gro.....	28.000	1,091	XXX	
421924	30	9	HEALTHSOUTH CORP.....		10/28/2016.....	VARIOUS.....	1,770.000	73,353	XXX	
423452	10	1	HELMERICH & PAYNE INC.....		03/18/2016.....	Goldman Sachs.....	16.000	973	XXX	
42809H	10	7	Hess Corp.....		11/09/2016.....	VARIOUS.....	806.000	40,571	XXX	
42824C	10	9	HEWLETT PACKARD ENTERPRISE CO.....		12/16/2016.....	VARIOUS.....	102.000	2,262	XXX	
428291	10	8	HEXCEL CORP NEW.....		07/11/2016.....	VARIOUS.....	225.000	9,551	XXX	
40418F	10	8	HFF INC.....		10/24/2016.....	VARIOUS.....	151.000	4,369	XXX	
40425J	10	1	HMS HLDGS CORP.....		10/20/2016.....	VARIOUS.....	321.000	6,983	XXX	
436440	10	1	HOLOGIC INC COM.....		09/16/2016.....	VARIOUS.....	657.000	22,919	XXX	
437076	10	2	Home Depot Inc.....		11/07/2016.....	VARIOUS.....	68.000	8,806	XXX	
438516	10	6	Honeywell International Inc.....		12/16/2016.....	VARIOUS.....	53.000	6,068	XXX	
440452	10	0	HORMEL FOODS CORP.....		09/16/2016.....	Goldman Sachs.....	30.000	1,091	XXX	
44107P	10	4	HOST HOTELS & RESORTS INC.....		08/02/2016.....	VARIOUS.....	123.000	2,123	XXX	
40434L	10	5	HP INC.....		11/07/2016.....	Investment Technology Gro.....	73.000	1,094	XXX	
404303	10	9	HSN INC.....		12/28/2016.....	VARIOUS.....	401.000	15,052	XXX	
443510	60	7	HUBBELL INC.....		12/28/2016.....	VARIOUS.....	200.000	21,069	XXX	
443573	10	0	HUBSPOT INC.....		12/16/2016.....	VARIOUS.....	584.000	30,409	XXX	
444859	10	2	Humana Inc.....		09/16/2016.....	Goldman Sachs.....	17.000	3,091	XXX	
445658	10	7	HUNT J B TRANS SVCS INC.....		10/18/2016.....	VARIOUS.....	975.000	80,164	XXX	
446150	10	4	Huntington Bancshares Inc.....		08/18/2016.....	VARIOUS.....	748.000	7,094	XXX	
452308	10	9	Illinois Tool Works.....		08/02/2016.....	VARIOUS.....	20.000	2,162	XXX	
452327	10	9	ILLUMINA INC.....		12/16/2016.....	Goldman Sachs.....	16.000	2,231	XXX	
45321L	10	0	IMPERVA INC.....		12/09/2016.....	Bloomberg Tradebook LLC.....	302.000	11,892	XXX	
45667G	10	3	INFINERA CORPORATION.....		11/23/2016.....	VARIOUS.....	2,270.000	24,893	XXX	
457985	20	8	INTEGRA LIFESCIENCES HLDGS CP.....		12/20/2016.....	VARIOUS.....	254.000	20,905	XXX	
458140	10	0	Intel Corp.....		12/16/2016.....	VARIOUS.....	421.000	14,208	XXX	



SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP.....			11/07/2016.....	VARIOUS.....	28.000	3,086	XXX	
460146 10 3	International Paper Co.....			06/17/2016.....	VARIOUS.....	1,420.000	61,698	XXX	
459200 10 1	Intl Business Machines Corp.....			11/07/2016.....	VARIOUS.....	34.000	5,339	XXX	
461202 10 3	Intuit Inc.....			08/02/2016.....	Investment Technology Gro.....	10.000	1,093	XXX	
46120E 60 2	INTUITIVE SURGICAL INC.....			12/16/2016.....	VARIOUS.....	6.000	3,943	XXX	
46284V 10 1	IRON MTN INC NEW.....			09/16/2016.....	VARIOUS.....	163.000	5,815	XXX	
45073V 10 8	ITT INC.....			05/18/2016.....	RBC Dean Rauscher.....	3,905.000	159,951	XXX	
708160 10 6	JC Penney Co Inc.....			09/13/2016.....	VARIOUS.....	8,225.000	87,779	XXX	
478160 10 4	Johnson & Johnson.....			11/07/2016.....	VARIOUS.....	139.000	16,034	XXX	
46625H 10 0	JP Morgan Chase & Co.....			11/07/2016.....	VARIOUS.....	168.000	10,417	XXX	
48203R 10 4	Juniper Networks Inc.....			09/16/2016.....	Goldman Sachs.....	77.000	1,730	XXX	
48666K 10 9	KB Home.....			12/19/2016.....	VARIOUS.....	6,325.000	93,306	XXX	
48242W 10 6	KBR INC.....			11/09/2016.....	VARIOUS.....	3,095.000	45,025	XXX	
487836 10 8	Kellogg Co.....			12/16/2016.....	Goldman Sachs.....	27.000	2,017	XXX	
493267 10 8	Key Corp.....			07/29/2016.....	VARIOUS.....	5,221.000	59,942	XXX	
494368 10 3	Kimberly Clark Corp.....			11/07/2016.....	VARIOUS.....	26.000	3,263	XXX	
49446R 10 9	KIMCO REALTY CORP.....			12/16/2016.....	Goldman Sachs.....	86.000	2,354	XXX	
49456B 10 1	KINDER MORGAN INC DEL.....			12/16/2016.....	VARIOUS.....	387.000	8,045	XXX	
482480 10 0	KLA Tencor Corporation.....			12/16/2016.....	Goldman Sachs.....	15.000	1,173	XXX	
500255 10 4	Kohls Corp.....			03/18/2016.....	Goldman Sachs.....	22.000	1,060	XXX	
500643 20 0	KORN FERRY INTL.....			12/28/2016.....	UBSW Warburg.....	174.000	5,244	XXX	
500754 10 6	KRAFT HEINZ CO.....			11/07/2016.....	VARIOUS.....	61.000	4,936	XXX	
501044 10 1	Kroger Co.....			08/02/2016.....	VARIOUS.....	61.000	2,167	XXX	
502424 10 4	L 3 Communications Holdings.....			10/28/2016.....	VARIOUS.....	125.000	15,782	XXX	
501797 10 4	L BRANDS INC.....			08/02/2016.....	Investment Technology Gro.....	15.000	1,091	XXX	
50540R 40 9	LABORATORY CORP AMER HLDGS.....			08/02/2016.....	Investment Technology Gro.....	8.000	1,110	XXX	
512807 10 8	LAM RESEARCH CORP.....			12/16/2016.....	VARIOUS.....	318.000	23,187	XXX	
513272 10 4	LAMB WESTON HLDGS INC.....			12/15/2016.....	VARIOUS.....	2,731.670	85,099	XXX	
518439 10 4	LAUDER ESTEE COS INC CL A.....			12/16/2016.....	VARIOUS.....	38.000	3,294	XXX	
525327 10 2	LEIDOS HLDGS INC.....			11/09/2016.....	VARIOUS.....	2,945.000	138,891	XXX	
526057 10 4	LENNAR CORP.....			12/16/2016.....	Goldman Sachs.....	65.000	2,891	XXX	
52729N 30 8	LEVEL 3 COMMUNICATIONS INC COM NE.....			09/16/2016.....	Goldman Sachs.....	43.000	2,172	XXX	
528872 30 2	LEXICON PHARMACEUTICALS INC.....			11/09/2016.....	VARIOUS.....	1,270.000	23,201	XXX	
53220K 50 4	LIGAND PHARMACEUTICALS INC.....			11/22/2016.....	VARIOUS.....	182.000	18,962	XXX	
532457 10 8	Lilly Eli Co.....			12/16/2016.....	VARIOUS.....	78.000	6,009	XXX	
533900 10 6	LINCOLN ELEC HLDGS INC.....			10/20/2016.....	VARIOUS.....	675.000	40,135	XXX	
535678 10 6	Linear Technology Corp.....			08/02/2016.....	VARIOUS.....	44.000	2,243	XXX	
537008 10 4	LITTELFUSE INC.....			10/24/2016.....	VARIOUS.....	170.000	21,761	XXX	
501889 20 8	LKQ CORP.....			09/16/2016.....	VARIOUS.....	745.000	23,533	XXX	
539830 10 9	Lockheed Martin Corp.....			12/16/2016.....	VARIOUS.....	14.000	3,366	XXX	
540424 10 8	Loews Corp.....			09/16/2016.....	Goldman Sachs.....	43.000	1,727	XXX	
54142L 10 9	LOGMEIN INC.....			08/03/2016.....	VARIOUS.....	209.000	10,325	XXX	
548661 10 7	Lowe's Cos Inc.....			08/02/2016.....	Investment Technology Gro.....	55.000	3,948	XXX	
55261F 10 4	M & T Bank Corp.....			08/02/2016.....	Investment Technology Gro.....	10.000	1,119	XXX	
55616P 10 4	MACY'S INC.....			09/16/2016.....	Goldman Sachs.....	31.000	1,101	XXX	
556269 10 8	MADDEN STEVEN LTD.....			11/23/2016.....	VARIOUS.....	224.000	8,163	XXX	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
56418H 10 0	MANPOWER INC.....			08/26/2016.....	Investment Technology Gro.....	890.000	63,301	XXX	
565849 10 6	Marathon Oil Corp.....			11/07/2016.....	VARIOUS.....	531.000	4,993	XXX	
56585A 10 2	MARATHON PETE CORP.....			11/07/2016.....	VARIOUS.....	53.000	2,123	XXX	
567908 10 8	MARINEMAX INC.....			05/24/2016.....	VARIOUS.....	618.000	11,178	XXX	
571903 20 2	Marriott International CL A.....			09/23/2016.....	VARIOUS.....	333.000	25,180	XXX	
571748 10 2	Marsh & McLennan Cos.....			11/07/2016.....	VARIOUS.....	48.000	3,144	XXX	
573284 10 6	MARTIN MARIETTA MATLS INC.....			11/30/2016.....	VARIOUS.....	556.000	84,283	XXX	
57636Q 10 4	MASTERCARD INC.....			11/07/2016.....	Investment Technology Gro.....	28.000	2,764	XXX	
577081 10 2	Mattel Inc.....			09/16/2016.....	Goldman Sachs.....	35.000	1,093	XXX	
579780 20 6	McCormick & Co Non VTG Shrs.....			03/18/2016.....	Goldman Sachs.....	11.000	1,039	XXX	
580135 10 1	McDonald's Corp.....			11/07/2016.....	Investment Technology Gro.....	46.000	5,440	XXX	
58155Q 10 3	McKesson Corp.....			11/07/2016.....	Investment Technology Gro.....	26.000	4,083	XXX	
584688 10 5	MEDICINES CO.....			10/14/2016.....	Janney Montgomery Scott.....	119.000	4,309	XXX	
58933Y 10 5	MERCK & CO INC NEW.....			11/07/2016.....	VARIOUS.....	181.000	9,985	XXX	
589378 10 8	MERCURY COMPUTER SYS.....			11/11/2016.....	VARIOUS.....	1,014.000	25,354	XXX	
59156R 10 8	MetLife Inc.....			11/07/2016.....	Investment Technology Gro.....	53.000	2,370	XXX	
592688 10 5	Mettler Toledo International.....			09/02/2016.....	Goldman Sachs.....	63.000	25,298	XXX	
552953 10 1	MGM RESORTS INTERNATIONAL.....			07/08/2016.....	VARIOUS.....	2,510.000	50,348	XXX	
595017 10 4	Microchip Technology Inc.....			08/02/2016.....	VARIOUS.....	53.000	2,703	XXX	
595112 10 3	Micron Technology Inc.....			12/22/2016.....	VARIOUS.....	6,537.000	133,606	XXX	
595137 10 0	MICROSEMI CORP.....			08/22/2016.....	VARIOUS.....	2,605.000	95,755	XXX	
594918 10 4	Microsoft Corp.....			12/16/2016.....	VARIOUS.....	315.000	17,871	XXX	
59522J 10 3	MID AMER APT CMNTYS INC.....			12/01/2016.....	Merrill-Lynch.....	273.000	24,270	XXX	
608190 10 4	MOHAWK INDS INC.....			11/15/2016.....	VARIOUS.....	315.000	60,673	XXX	
60871R 20 9	MOLSON COORS BREWING CO.....			08/02/2016.....	VARIOUS.....	77.000	7,081	XXX	
609207 10 5	MONDELEZ INTL INC.....			09/16/2016.....	VARIOUS.....	109.000	4,526	XXX	
61166W 10 1	Monsanto Co.....			12/16/2016.....	VARIOUS.....	47.000	4,515	XXX	
61174X 10 9	MONSTER BEVERAGE CORP NEW.....			08/02/2016.....	Investment Technology Gro.....	7.000	1,109	XXX	
615369 10 5	Moody's Corp.....			08/02/2016.....	Investment Technology Gro.....	11.000	1,139	XXX	
617446 44 8	Morgan Stanley.....			08/02/2016.....	VARIOUS.....	128.000	3,431	XXX	
61945C 10 3	MOSAIC CO NEW.....			03/18/2016.....	Goldman Sachs.....	53.000	1,575	XXX	
620076 30 7	MOTOROLA SOLUTIONS INC.....			09/16/2016.....	Goldman Sachs.....	30.000	2,169	XXX	
553498 10 6	MSA SAFETY INC.....			12/09/2016.....	VARIOUS.....	691.000	36,478	XXX	
553777 10 3	MTS SYS CORP.....			08/15/2016.....	VARIOUS.....	1,900.000	91,167	XXX	
631103 10 8	NASDAQ OMX GROUP INC.....			11/15/2016.....	VARIOUS.....	40.000	2,569	XXX	
637071 10 1	National Oilwell Inc.....			06/17/2016.....	Goldman Sachs.....	25.000	879	XXX	
64110D 10 4	NETAPP INC.....			11/17/2016.....	VARIOUS.....	1,275.000	48,464	XXX	
64110L 10 6	NETFLIX COM INC.....			11/07/2016.....	VARIOUS.....	36.000	3,731	XXX	
651229 10 6	Newell Rubbermaid Inc.....			12/16/2016.....	VARIOUS.....	3,395.000	145,083	XXX	
651290 10 8	Newfield Expl Co.....			09/16/2016.....	VARIOUS.....	99.000	3,058	XXX	
651639 10 6	Newmont Mining Corp.....			08/02/2016.....	Investment Technology Gro.....	25.000	1,142	XXX	
65339F 10 1	NEXTERA ENERGY INC COM.....			11/07/2016.....	VARIOUS.....	57.000	7,028	XXX	
654106 10 3	Nike Inc CL B.....			09/16/2016.....	VARIOUS.....	122.000	6,973	XXX	
65473P 10 5	Nisource Inc.....			03/18/2016.....	Goldman Sachs.....	45.000	1,026	XXX	
655044 10 5	Noble Energy Inc.....			06/17/2016.....	Goldman Sachs.....	23.000	849	XXX	
655844 10 8	Norfolk Southern Corp.....			03/18/2016.....	Goldman Sachs.....	13.000	1,092	XXX	
665859 10 4	Northern Trust Corp.....			12/14/2016.....	VARIOUS.....	2,140.000	178,780	XXX	

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
666807	10	2	Northrop Grumman Corp.....	06/17/2016.....	Goldman Sachs.....	.....4.000	.....857	XXX	.....
670346	10	5	Nucor Corp.....	12/16/2016.....	Goldman Sachs.....	.....18.000	.....1,092	XXX	.....
670704	10	5	NUVASIVE INC.....	10/20/2016.....	VARIOUS.....	.....279.000	.....18,501	XXX	.....
67066G	10	4	Nvidia Corp.....	12/16/2016.....	VARIOUS.....	.....107.000	.....7,220	XXX	.....
67103H	10	7	O REILLY AUTOMOTIVE INC NEW.....	11/10/2016.....	VARIOUS.....	.....254.000	.....66,469	XXX	.....
674215	10	8	OASIS PETE INC NEW COM STK.....	10/31/2016.....	VARIOUS.....	.....5,915.000	.....64,498	XXX	.....
674599	10	5	Occidental Petroleum Corp.....	12/16/2016.....	VARIOUS.....	.....72.000	.....5,200	XXX	.....
681116	10	9	OLLIES BARGAIN OUTLT HLDGS INC.....	12/09/2016.....	VARIOUS.....	.....1,538.000	.....40,517	XXX	.....
681919	10	6	Omnicom Group.....	08/02/2016.....	Investment Technology Gro.....	.....13.000	.....1,059	XXX	.....
682680	10	3	ONEOK INC NEW.....	08/02/2016.....	Investment Technology Gro.....	.....26.000	.....1,123	XXX	.....
68389X	10	5	Oracle Corp.....	11/07/2016.....	Investment Technology Gro.....	.....162.000	.....6,210	XXX	.....
69331C	10	8	P G & E Corp.....	12/16/2016.....	VARIOUS.....	.....762.000	.....41,230	XXX	.....
693718	10	8	Paccar Inc.....	08/02/2016.....	Investment Technology Gro.....	.....19.000	.....1,102	XXX	.....
701094	10	4	Parker Hannifin Corp.....	08/02/2016.....	Investment Technology Gro.....	.....10.000	.....1,128	XXX	.....
70156Q	10	7	PARKWAY INC.....	10/13/2016.....	VARIOUS.....	.....3,471.250	.....73,024	XXX	.....
704326	10	7	Paychex Inc.....	09/16/2016.....	Goldman Sachs.....	.....38.000	.....2,132	XXX	.....
70432V	10	2	PAYCOM SOFTWARE INC.....	12/16/2016.....	VARIOUS.....	.....423.000	.....19,433	XXX	.....
70450Y	10	3	PAYPAL HLDGS INC.....	12/16/2016.....	Goldman Sachs.....	.....130.000	.....5,209	XXX	.....
69327R	10	1	PDC ENERGY INC.....	11/04/2016.....	VARIOUS.....	.....1,295.000	.....83,536	XXX	.....
707569	10	9	PENN NATL GAMING INC.....	12/09/2016.....	VARIOUS.....	.....2,685.000	.....34,952	XXX	.....
713448	10	8	Pepsico Inc.....	11/07/2016.....	VARIOUS.....	.....73.000	.....7,611	XXX	.....
714046	10	9	Perkinelmer Inc.....	12/22/2016.....	VARIOUS.....	.....1,166.000	.....62,214	XXX	.....
717081	10	3	Pfizer Inc.....	12/16/2016.....	VARIOUS.....	.....501.000	.....16,636	XXX	.....
718172	10	9	PHILIP MORRIS INTL INC.....	12/16/2016.....	VARIOUS.....	.....132.000	.....12,780	XXX	.....
718546	10	4	PHILLIPS 66.....	08/02/2016.....	Investment Technology Gro.....	.....15.000	.....1,134	XXX	.....
71943U	10	4	PHYSICIANS RLTY TR.....	10/24/2016.....	VARIOUS.....	.....1,591.000	.....34,126	XXX	.....
72348P	10	4	PINNACLE FOODS INC DEL.....	12/15/2016.....	VARIOUS.....	.....2,150.000	.....96,004	XXX	.....
723787	10	7	PIONEER NAT RES CO.....	09/16/2016.....	VARIOUS.....	.....58.000	.....8,226	XXX	.....
72703H	10	1	PLANET FITNESS INC.....	12/21/2016.....	VARIOUS.....	.....890.000	.....18,546	XXX	.....
693475	10	5	PNC Financial Services Group.....	11/07/2016.....	Investment Technology Gro.....	.....24.000	.....2,118	XXX	.....
73278L	10	5	POOL CORPORATION.....	12/09/2016.....	VARIOUS.....	.....125.000	.....12,320	XXX	.....
693506	10	7	PPG Industries Inc.....	08/02/2016.....	Investment Technology Gro.....	.....11.000	.....1,140	XXX	.....
69351T	10	6	PPL Corporation.....	08/02/2016.....	VARIOUS.....	.....59.000	.....2,251	XXX	.....
74005P	10	4	Praxair Inc.....	12/16/2016.....	VARIOUS.....	.....28.000	.....3,276	XXX	.....
74051N	10	2	PREMIER INC.....	12/01/2016.....	VARIOUS.....	.....600.000	.....18,718	XXX	.....
74112D	10	1	PRESTIGE BRANDS HLDGS INC.....	07/29/2016.....	Janney Montgomery Scott.....	.....63.000	.....3,381	XXX	.....
741503	40	3	Priceline.com Inc.....	09/16/2016.....	VARIOUS.....	.....3.000	.....4,143	XXX	.....
74251V	10	2	Principal Financial Group.....	08/02/2016.....	Investment Technology Gro.....	.....24.000	.....1,092	XXX	.....
742718	10	9	Procter & Gamble Co.....	12/16/2016.....	VARIOUS.....	.....270.000	.....23,166	XXX	.....
743315	10	3	Progressive Corp.....	12/16/2016.....	VARIOUS.....	.....2,964.000	.....98,524	XXX	.....
74340W	10	3	Prologis Inc Com.....	11/07/2016.....	Investment Technology Gro.....	.....42.000	.....2,188	XXX	.....
743424	10	3	PROOFPOINT INC.....	12/09/2016.....	VARIOUS.....	.....452.000	.....23,707	XXX	.....
744320	10	2	Prudential Financial Inc.....	11/07/2016.....	VARIOUS.....	.....41.000	.....3,221	XXX	.....
69370C	10	0	PTC INC.....	10/14/2016.....	Janney Montgomery Scott.....	.....58.000	.....2,654	XXX	.....
744573	10	6	Public Service Enterprise GP.....	11/16/2016.....	VARIOUS.....	.....4,510.000	.....201,384	XXX	.....
74460D	10	9	PUBLIC STORAGE INC.....	12/16/2016.....	VARIOUS.....	.....24.000	.....5,602	XXX	.....

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1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
693656 10 0	PVH CORP COM USD1.....			12/02/2016.....	VARIOUS.....	950.000	81,527	XXX	
747316 10 7	QUAKER CHEM CORP.....			08/19/2016.....	Stephens Inc.....	36.000	3,518	XXX	
747525 10 3	Qualcomm Inc.....			12/16/2016.....	VARIOUS.....	109.000	6,688	XXX	
74762E 10 2	QUANTA SVCS INC.....			12/16/2016.....	Goldman Sachs.....	33.000	1,173	XXX	
75281A 10 9	RANGE RES CORP.....			12/12/2016.....	VARIOUS.....	3,654.250	129,567	XXX	
755111 50 7	Raytheon Company.....			11/07/2016.....	Investment Technology Gro.....	8.000	1,076	XXX	
75606N 10 9	REALPAGE INC.....			11/23/2016.....	VARIOUS.....	333.000	8,138	XXX	
756577 10 2	RED HAT INC.....			03/18/2016.....	Goldman Sachs.....	14.000	1,037	XXX	
75886F 10 7	REGENERON PHARMACEUTICALS.....			12/16/2016.....	VARIOUS.....	9.000	3,518	XXX	
7591EP 10 0	REGIONS FINANCIAL CORP NEW.....			06/15/2016.....	VARIOUS.....	6,245.000	60,965	XXX	
761283 10 0	RESTORATION HARDWARE HLDGS INC.....			11/04/2016.....	VARIOUS.....	3,040.000	128,781	XXX	
761713 10 6	REYNOLDS AMERN INC COM.....			12/16/2016.....	VARIOUS.....	63.000	3,275	XXX	
756109 10 4	RLTY INC CORP COM.....			09/16/2016.....	Goldman Sachs.....	49.000	3,099	XXX	
774341 10 1	Rockwell Collins Inc.....			08/02/2016.....	VARIOUS.....	24.000	2,105	XXX	
776696 10 6	ROPER INDS INC NEW.....			12/16/2016.....	Goldman Sachs.....	12.000	2,201	XXX	
778296 10 3	Ross Stores Inc.....			11/07/2016.....	VARIOUS.....	590.000	33,118	XXX	
749685 10 3	RPM INTL INC.....			09/12/2016.....	VARIOUS.....	725.000	29,789	XXX	
783549 10 8	Ryder System Inc.....			06/17/2016.....	Goldman Sachs.....	13.000	848	XXX	
78377T 10 7	RYMAN HOSPITALITY PPTYS INC.....			09/13/2016.....	Liquidnet Inc.....	285.000	14,948	XXX	
78409V 10 4	S&P GLOBAL INC.....			08/02/2016.....	VARIOUS.....	2,053.000	121,912	XXX	
78667J 10 8	SAGE THERAPEUTICS INC.....			10/28/2016.....	VARIOUS.....	114.000	5,039	XXX	
79466L 30 2	SALESFORCE COM INC.....			09/16/2016.....	VARIOUS.....	90.000	6,814	XXX	
803607 10 0	SAREPTA THERAPEUTICS INC.....			09/23/2016.....	VARIOUS.....	316.000	11,106	XXX	
78388J 10 6	SBA COMMUNICATIONS CORP.....			11/16/2016.....	VARIOUS.....	300.000	28,623	XXX	
80589M 10 2	SCANA CORP NEW.....			12/16/2016.....	Goldman Sachs.....	16.000	1,184	XXX	
806407 10 2	SCHEIN HENRY INC.....			11/21/2016.....	VARIOUS.....	355.000	55,188	XXX	
811065 10 1	SCRIPPS NETWORKS INTERACT INC.....			03/18/2016.....	Goldman Sachs.....	16.000	1,040	XXX	
81211K 10 0	Sealed Air Corp.....			11/04/2016.....	VARIOUS.....	2,225.000	103,476	XXX	
81663A 10 5	SEMGROUP CORP.....			12/13/2016.....	VARIOUS.....	1,420.000	53,803	XXX	
816851 10 9	Sempra Energy.....			09/16/2016.....	Goldman Sachs.....	52.000	5,534	XXX	
81752R 10 0	SERITAGE GROWTH PPTYS.....			08/24/2016.....	VARIOUS.....	807.000	33,521	XXX	
81761R 10 9	SERVICEMASTER GLOBAL HLDGS INC.....			07/28/2016.....	VARIOUS.....	525.000	19,402	XXX	
824348 10 6	Sherwin Williams Co/The.....			09/16/2016.....	Goldman Sachs.....	8.000	2,235	XXX	
82669G 10 4	SIGNATURE BK NEW YORK N Y.....			11/04/2016.....	VARIOUS.....	525.000	62,416	XXX	
828806 10 9	Simon Property Group Inc.....			11/07/2016.....	VARIOUS.....	38.000	7,667	XXX	
83088M 10 2	SKYWORKS SOLUTIONS INC.....			08/02/2016.....	Investment Technology Gro.....	17.000	1,110	XXX	
78440X 10 1	SL GREEN RLTY CORP.....			12/22/2016.....	VARIOUS.....	633.000	64,089	XXX	
78454L 10 0	SM ENERGY CO.....			12/07/2016.....	VARIOUS.....	2,390.000	89,247	XXX	
832696 40 5	SMUCKER J M CO.....			03/18/2016.....	Goldman Sachs.....	8.000	1,031	XXX	
833034 10 1	Snap On Inc.....			08/02/2016.....	Investment Technology Gro.....	7.000	1,087	XXX	
833551 10 4	SNYDERS-LANCE INC.....			09/16/2016.....	VARIOUS.....	430.000	14,850	XXX	
842587 10 7	Southern Co.....			11/07/2016.....	VARIOUS.....	241.000	12,424	XXX	
844741 10 8	Southwest Airlines.....			08/02/2016.....	VARIOUS.....	51.000	1,907	XXX	
845467 10 9	SOUTHWESTN ENERGY CO COM.....			09/16/2016.....	VARIOUS.....	295.000	3,890	XXX	
78462F 10 3	SPDR Trust Series 1.....			09/12/2016.....	Investment Technology Gro.....	2,195.000	460,813	XXX	
847560 10 9	SPECTRA ENERGY CORP.....			09/16/2016.....	Goldman Sachs.....	121.000	4,465	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
85208M	10	2	SPROUTS FMRS MKT INC.....		12/30/2016.....	VARIOUS.....	3,900.000	87,235	XXX	
78467J	10	0	SS&C TECHNOLOGIES HLDGS INC.....		12/01/2016.....	VARIOUS.....	1,325.000	77,291	XXX	
790849	10	3	St Jude Medical Inc.....		09/16/2016.....	Goldman Sachs.....	25.000	1,949	XXX	
854502	10	1	STANLEY BLACK & DECKER INC.....		12/16/2016.....	Goldman Sachs.....	21.000	2,287	XXX	
855030	10	2	Staples Inc.....		12/16/2016.....	Goldman Sachs.....	118.000	1,176	XXX	
855244	10	9	Starbucks Corp.....		09/16/2016.....	VARIOUS.....	80.000	4,573	XXX	
857477	10	3	State Street Corp.....		08/02/2016.....	Investment Technology Gro.....	17.000	1,109	XXX	
858912	10	8	STERICYCLE INC.....		03/18/2016.....	Goldman Sachs.....	9.000	1,099	XXX	
860630	10	2	STIFEL FINL CORP.....		10/28/2016.....	VARIOUS.....	348.000	13,278	XXX	
863667	10	1	Stryker Corp.....		11/07/2016.....	Investment Technology Gro.....	21.000	2,462	XXX	
86614U	10	0	SUMMIT MATLS INC.....		12/09/2016.....	VARIOUS.....	2,700.000	56,250	XXX	
867892	10	1	SUNSTONE HOTEL INVS INC NEW.....		05/03/2016.....	Lynch Jones & Ryan.....	585.000	7,429	XXX	
867914	10	3	Suntrust Banks Inc.....		09/16/2016.....	Goldman Sachs.....	25.000	1,093	XXX	
86881A	10	0	SURGERY PARTNERS INC.....		10/25/2016.....	VARIOUS.....	452.000	8,550	XXX	
78486Q	10	1	SVB FINL GROUP.....		07/01/2016.....	VARIOUS.....	600.000	58,985	XXX	
871503	10	8	Symantec Corp.....		09/16/2016.....	Goldman Sachs.....	44.000	1,109	XXX	
87165B	10	3	SYNCHRONY FINL.....		06/17/2016.....	Goldman Sachs.....	32.000	824	XXX	
87161C	50	1	SYNOVUS FINL CORP.....		11/17/2016.....	Wells Fargo Bank.....	131.000	5,028	XXX	
871829	10	7	Sysco Corp.....		03/18/2016.....	Goldman Sachs.....	22.000	1,026	XXX	
74144T	10	8	T Rowe Price Group Inc.....		09/16/2016.....	Goldman Sachs.....	16.000	1,072	XXX	
87336U	10	5	TABLEAU SOFTWARE INC.....		10/28/2016.....	VARIOUS.....	590.000	25,685	XXX	
874054	10	9	TAKE-TWO INTERACTIVE SOFTWARE.....		10/24/2016.....	VARIOUS.....	601.000	23,233	XXX	
875465	10	6	TANGER FACTORY OUTLET CTRS INC.....		12/07/2016.....	VARIOUS.....	1,030.000	36,285	XXX	
87612G	10	1	TARGA RES CORP.....		07/15/2016.....	VARIOUS.....	755.000	32,010	XXX	
87612E	10	6	Target Corp.....		08/02/2016.....	Investment Technology Gro.....	15.000	1,116	XXX	
88023U	10	1	TEMPUR PEDIC INTL INC.....		10/20/2016.....	VARIOUS.....	575.000	31,914	XXX	
881569	10	7	TESARO INC.....		10/10/2016.....	VARIOUS.....	152.000	18,160	XXX	
881609	10	1	TESORO CORP.....		09/30/2016.....	VARIOUS.....	965.000	77,231	XXX	
882508	10	4	Texas Instruments Inc.....		09/16/2016.....	VARIOUS.....	49.000	3,263	XXX	
883556	10	2	Thermo Electron Corp.....		11/07/2016.....	VARIOUS.....	26.000	3,879	XXX	
887317	30	3	TIME WARNER INC.....		08/02/2016.....	Investment Technology Gro.....	14.000	1,069	XXX	
872540	10	9	TJX Companies Inc.....		08/02/2016.....	VARIOUS.....	27.000	2,138	XXX	
891906	10	9	TOTAL SYS SVCS INC.....		06/17/2016.....	Goldman Sachs.....	16.000	838	XXX	
892356	10	6	TRACTOR SUPPLY CO.....		10/20/2016.....	VARIOUS.....	161.000	13,557	XXX	
893641	10	0	TRANSDIGM GROUP INC.....		12/05/2016.....	VARIOUS.....	225.000	55,063	XXX	
89417E	10	9	Travelers Cos Inc.....		08/02/2016.....	Investment Technology Gro.....	10.000	1,169	XXX	
89531P	10	5	TREX CO INC.....		11/17/2016.....	VARIOUS.....	484.000	27,815	XXX	
896945	20	1	TRIPADVISOR INC.....		06/17/2016.....	Goldman Sachs.....	13.000	820	XXX	
90130A	10	1	TWENTY FIRST CENTY FOX INC.....		08/02/2016.....	Investment Technology Gro.....	42.000	1,116	XXX	
90130A	20	0	TWENTY FIRST CENTY FOX INC.....		09/16/2016.....	Goldman Sachs.....	178.000	4,461	XXX	
902252	10	5	TYLER TECHNOLOGIES INC.....		12/15/2016.....	VARIOUS.....	450.000	72,676	XXX	
902494	10	3	TYSON FOODS INC.....		06/17/2016.....	Goldman Sachs.....	27.000	1,653	XXX	
902653	10	4	UDR INC.....		03/18/2016.....	VARIOUS.....	634.000	22,117	XXX	
90384S	30	3	ULTA SALON COSMETCS & FRAG INC.....		08/02/2016.....	VARIOUS.....	152.000	31,223	XXX	
90400D	10	8	ULTRAGENYX PHARMACEUTICAL INC.....		08/03/2016.....	Bank Of California.....	39.000	2,501	XXX	
902788	10	8	UMB FINL CORP.....		08/17/2016.....	VARIOUS.....	1,960.000	106,007	XXX	

SCHEDULE D - PART 3

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

E13.20

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
904311	10	7	UNDER ARMOUR INC.....		03/18/2016.....	Goldman Sachs.....	13.000	1,096	XXX	
904311	20	6	UNDER ARMOUR INC.....		04/08/2016.....	Direct.....	424.000	11,415	XXX	
907818	10	8	Union Pacific Corp.....		08/02/2016.....	Investment Technology Gro.....	18.000	1,650	XXX	
90984P	30	3	UNITED CMNTY BKS BLAIRSVLE GA.....		11/09/2016.....	VARIOUS.....	1,520.000	32,652	XXX	
911312	10	6	United Parcel Service CL B.....		11/07/2016.....	VARIOUS.....	64.000	6,594	XXX	
913017	10	9	United Technologies Corp.....		09/16/2016.....	VARIOUS.....	66.000	6,201	XXX	
91324P	10	2	Unitedhealth Group Inc.....		12/16/2016.....	VARIOUS.....	77.000	10,387	XXX	
913483	10	3	UNIVERSAL ELECTRS INC.....		10/28/2016.....	VARIOUS.....	136.000	9,274	XXX	
913903	10	0	UNIVERSAL HLTH SVCS INC.....		12/28/2016.....	VARIOUS.....	336.000	38,473	XXX	
91529Y	10	6	Unumprovident Corp.....		12/20/2016.....	VARIOUS.....	755.000	33,708	XXX	
917047	10	2	URBAN OUTFITTERS INC.....		03/18/2016.....	Goldman Sachs.....	32.000	1,075	XXX	
902973	30	4	US Bancorp.....		08/02/2016.....	Investment Technology Gro.....	87.000	3,417	XXX	
91879Q	10	9	VAIL RESORTS INC.....		05/24/2016.....	CitiGroup.....	31.000	3,997	XXX	
91913Y	10	0	VALERO ENERGY CORP NEW.....		08/02/2016.....	Investment Technology Gro.....	22.000	1,147	XXX	
922042	78	3	VANGUARD INTL EQUITY INDEX FD.....		12/19/2016.....	Direct.....	35,423.230	3,132,031	XXX	
92210H	10	5	VANTIV INC.....		12/30/2016.....	VARIOUS.....	555.000	31,788	XXX	
92220P	10	5	VARIAN MED SYS INC.....		06/17/2016.....	Goldman Sachs.....	10.000	810	XXX	
922417	10	0	VEECO INSTRS INC DEL.....		11/17/2016.....	VARIOUS.....	410.000	9,584	XXX	
92276F	10	0	VENTAS INC.....		12/16/2016.....	VARIOUS.....	78.000	5,184	XXX	
92345Y	10	6	VERISK ANALYTICS INC.....		08/02/2016.....	VARIOUS.....	188.000	14,708	XXX	
92343V	10	4	Verizon Communications Inc.....		12/16/2016.....	VARIOUS.....	345.000	18,057	XXX	
92532W	10	3	VERSUM MATLS INC.....		11/08/2016.....	VARIOUS.....	3,670.000	85,458	XXX	
92532F	10	0	VERTEX PHARMACEUTICALS INC.....		12/27/2016.....	VARIOUS.....	900.000	77,597	XXX	
92553P	20	1	VIACOM INC NEW.....		12/16/2016.....	Goldman Sachs.....	53.000	2,050	XXX	
92826C	83	9	VISA INC.....		11/07/2016.....	Investment Technology Gro.....	84.000	6,478	XXX	
92839U	20	6	VISTEON CORP.....		12/30/2016.....	Investment Technology Gro.....	90.000	7,205	XXX	
92849E	10	1	VITAMIN SHOPPE INC.....		09/16/2016.....	VARIOUS.....	355.000	9,708	XXX	
929042	10	9	VORNADO RLTY TR.....		08/02/2016.....	Investment Technology Gro.....	10.000	1,048	XXX	
929089	10	0	VOYA FINL INC.....		09/29/2016.....	VARIOUS.....	2,015.000	59,033	XXX	
929160	10	9	Vulcan Materials Co.....		09/16/2016.....	Goldman Sachs.....	10.000	1,083	XXX	
92927K	10	2	WABCO HLDGS INC.....		11/28/2016.....	VARIOUS.....	325.000	32,265	XXX	
930427	10	9	WAGEWORKS INC.....		12/28/2016.....	VARIOUS.....	703.000	44,132	XXX	
931142	10	3	Wal Mart Stores Inc.....		11/07/2016.....	VARIOUS.....	92.000	6,366	XXX	
931427	10	8	WALGREENS BOOTS ALLIANCE INC.....		12/16/2016.....	VARIOUS.....	46.000	3,787	XXX	
254687	10	6	Walt Disney Co The.....		11/07/2016.....	Investment Technology Gro.....	70.000	6,589	XXX	
94106L	10	9	Waste Management Inc.....		08/02/2016.....	VARIOUS.....	34.000	2,123	XXX	
941848	10	3	Waters Corp.....		08/02/2016.....	Investment Technology Gro.....	7.000	1,099	XXX	
92939U	10	6	WEC ENERGY GROUP INC.....		12/16/2016.....	VARIOUS.....	44.000	2,711	XXX	
949746	10	1	Wells Fargo & Company.....		11/07/2016.....	VARIOUS.....	233.000	10,998	XXX	
95040Q	10	4	WELLTOWER INC.....		12/16/2016.....	Goldman Sachs.....	50.000	3,533	XXX	
958102	10	5	WESTERN DIGITAL CORP.....		10/13/2016.....	VARIOUS.....	1,756.380	97,606	XXX	
959802	10	9	WESTERN UN CO.....		03/18/2016.....	Goldman Sachs.....	55.000	1,052	XXX	
962166	10	4	Weyerhaeuser Co.....		08/02/2016.....	VARIOUS.....	694.600	15,979	XXX	
969457	10	0	Williams Cos Inc.....		03/18/2016.....	Goldman Sachs.....	59.000	1,071	XXX	
980745	10	3	WOODWARD INC.....		11/11/2016.....	VARIOUS.....	190.000	11,107	XXX	
98310W	10	8	WYNDHAM WORLDWIDE CORP.....		11/28/2016.....	VARIOUS.....	300.000	21,108	XXX	
98389B	10	0	Xcel Energy Inc.....		09/16/2016.....	Goldman Sachs.....	52.000	2,139	XXX	

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
984121	10	3	Xerox Corp.....		08/02/2016.....	Investment Technology Gro.....	110.000	1,097	XXX	
983919	10	1	Xilinx Inc.....		04/27/2016.....	VARIOUS.....	935.000	43,756	XXX	
98419M	10	0	XYLEM INC.....		06/17/2016.....	Goldman Sachs.....	20.000	910	XXX	
984332	10	6	Yahoo! Inc.....		12/16/2016.....	VARIOUS.....	87.000	3,300	XXX	
988498	10	1	Yum! Brands Inc.....		08/02/2016.....	VARIOUS.....	22.000	1,888	XXX	
98919V	10	5	ZAYO GROUP HLDGS INC.....		12/01/2016.....	VARIOUS.....	6,055.000	182,398	XXX	
98933Q	10	8	ZELTIQ AESTHETICS INC.....		10/28/2016.....	Bernstein Sanford C & Co.....	95.000	3,161	XXX	
98956P	10	2	Zimmer Holdings Inc.....		08/02/2016.....	VARIOUS.....	75.000	8,467	XXX	
989701	10	7	Zions Bancorporation.....		09/23/2016.....	VARIOUS.....	3,290.000	98,993	XXX	
98978V	10	3	ZOETIS INC.....		09/16/2016.....	Goldman Sachs.....	119.000	5,769	XXX	
067901	10	8	BARRICK GOLD CORP.....	A.....	12/22/2016.....	CONVERGEX LLC.....	2,390.000	36,416	XXX	
575385	10	9	MASONITE INTL CORP NEW.....	A.....	11/11/2016.....	VARIOUS.....	56.000	3,637	XXX	
683715	10	6	OPEN TEXT CORP.....	A.....	12/14/2016.....	VARIOUS.....	900.000	54,966	XXX	
74022D	30	8	PRECISION DRILLING CORP.....	A.....	12/22/2016.....	VARIOUS.....	24,495.000	110,043	XXX	
767744	10	5	RITCHIE BROS AUCTIONEERS.....	A.....	11/11/2016.....	VARIOUS.....	1,116.000	38,665	XXX	
878742	20	4	TECK RESOURCES LTD.....	A.....	12/20/2016.....	VARIOUS.....	3,625.000	84,245	XXX	
94106B	10	1	WASTE CONNECTIONS INC.....	A.....	06/01/2016.....	Direct.....	1,007.000	18,300	XXX	
G1151C	10	1	ACCENTURE PLC IRELAND.....	C.....	11/07/2016.....	VARIOUS.....	53.000	5,793	XXX	
N00985	10	6	AERCAP HOLDINGS NV.....	C.....	09/27/2016.....	VARIOUS.....	325.000	11,644	XXX	
G0176J	10	9	ALLEGION PUB LTD CO.....	C.....	06/17/2016.....	Goldman Sachs.....	12.000	812	XXX	
G0177J	10	8	ALLERGAN PLC.....	C.....	11/07/2016.....	VARIOUS.....	34.000	8,235	XXX	
H01531	10	4	ALLIED WRLD ASSUR COM HLDG AG.....	C.....	06/28/2016.....	VARIOUS.....	1,025.000	33,146	XXX	
G037AX	10	1	AMBARELLA INC.....	C.....	11/23/2016.....	VARIOUS.....	404.000	25,319	XXX	
G02602	10	3	AMDOCS LTD.....	C.....	11/09/2016.....	VARIOUS.....	350.000	19,967	XXX	
G0408V	10	2	AON PLC.....	C.....	08/02/2016.....	Investment Technology Gro.....	10.000	1,087	XXX	
G0585R	10	6	ASSURED GUARANTY LTD COMMON STK.....	C.....	06/22/2016.....	VARIOUS.....	600.000	15,514	XXX	
Y09827	10	9	BROADCOM LTD.....	C.....	12/16/2016.....	VARIOUS.....	982.340	94,120	XXX	
H1467J	10	4	CHUBB LIMITED.....	C.....	12/16/2016.....	VARIOUS.....	1,114.400	92,652	XXX	
G27823	10	6	DELPHI AUTOMOTIVE PLC.....	C.....	08/02/2016.....	Investment Technology Gro.....	16.000	1,054	XXX	
G29183	10	3	EATON CORP PLC.....	C.....	08/02/2016.....	Investment Technology Gro.....	17.000	1,093	XXX	
G30401	10	6	ENDO INTL PLC.....	C.....	11/14/2016.....	VARIOUS.....	5,370.000	105,688	XXX	
G33856	10	8	FERROGLOBE PLC.....	C.....	08/30/2016.....	VARIOUS.....	10,380.000	95,720	XXX	
G47791	10	1	INGERSOLL-RAND PLC.....	C.....	11/07/2016.....	VARIOUS.....	1,581.000	105,118	XXX	
G491BT	10	8	INVESCO LTD.....	C.....	06/17/2016.....	Goldman Sachs.....	33.000	915	XXX	
G51502	10	5	JOHNSON CTLS INTL PLC.....	C.....	11/07/2016.....	VARIOUS.....	2,284.090	102,577	XXX	
G54050	10	2	LAZARD LTD.....	C.....	10/27/2016.....	VARIOUS.....	2,045.000	70,624	XXX	
N53745	10	0	LYONDELLBASELL INDUSTRIES N V.....	C.....	08/02/2016.....	Investment Technology Gro.....	15.000	1,092	XXX	
G5960L	10	3	MEDTRONIC PLC.....	C.....	11/07/2016.....	VARIOUS.....	99.000	8,111	XXX	
G60754	10	1	MICHAEL KORS HLDGS LTD.....	C.....	11/07/2016.....	Investment Technology Gro.....	22.000	1,115	XXX	
N59465	10	9	MYLAN N V.....	C.....	09/16/2016.....	VARIOUS.....	142.000	6,562	XXX	
G6518L	10	8	NIELSEN HLDGS PLC.....	C.....	11/18/2016.....	VARIOUS.....	275.000	12,948	XXX	
N6596X	10	9	NXP SEMICONDUCTORS N V.....	C.....	06/30/2016.....	VARIOUS.....	100.000	7,386	XXX	
M75253	10	0	ORBOTECH LTD.....	C.....	07/29/2016.....	VARIOUS.....	1,225.000	31,743	XXX	
N6865W	10	5	PATHEON N V.....	C.....	12/01/2016.....	VARIOUS.....	3,446.000	89,538	XXX	
G7500T	10	4	PENTAIR PLC.....	C.....	03/18/2016.....	Goldman Sachs.....	20.000	1,076	XXX	
G97822	10	3	PERRIGO CO PLC.....	C.....	08/02/2016.....	Investment Technology Gro.....	12.000	1,093	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
G7496G 10 3	RENAISSANCERE HOLDINGS LTD.....		C.....	04/27/2016.....	Piper Jaffray.....	25.000	2,750	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.....		C.....	11/07/2016.....	Investment Technology Gro.....	14.000	1,068	XXX	
783513 20 3	RYANAIR HLDGS PLC.....		C.....	12/08/2016.....	VARIOUS.....	450.000	32,295	XXX	
806857 10 8	Schlumberger Ltd.....		C.....	12/16/2016.....	VARIOUS.....	412.770	28,446	XXX	
G7945M 10 7	SEAGATE TECHNOLOGY PLC.....		C.....	09/16/2016.....	Goldman Sachs.....	30.000	1,092	XXX	
G81276 10 0	SIGNET JEWELERS LIMITED.....		C.....	12/07/2016.....	VARIOUS.....	710.000	68,656	XXX	
H84989 10 4	TE CONNECTIVITY LTD.....		C.....	12/16/2016.....	Goldman Sachs.....	16.000	1,116	XXX	
H8817H 10 0	TRANSOCEAN LTD SWITZ.....		C.....	11/14/2016.....	VARIOUS.....	171.000	1,831	XXX	
L9340P 10 1	TRINSEO S A.....		C.....	12/30/2016.....	VARIOUS.....	2,155.000	117,242	XXX	
G96629 10 3	WILLIS TOWERS WATSON PUB LTD.....		C.....	03/18/2016.....	VARIOUS.....	325.720	40,667	XXX	
G98294 10 4	XL GROUP LTD.....		C.....	12/19/2016.....	VARIOUS.....	5,997.000	207,506	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						17,514,794	XXX	0
9799997	Total - Common Stocks - Part 3.....						17,514,794	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....						4,857,298	XXX	
9799999	Total - Common Stocks.....						22,372,092	XXX	0
9899999	Total - Preferred and Common Stocks.....						22,372,092	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....						211,268,933	XXX	355,508



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	
						F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date					
CUSIP Identification			Description																		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.											
Bonds - U.S. Government																																				
36208J	AJ	1	GNMA I POOL 451909X	12/15/2016	PRINCIPAL RECEIPT							2,424	2,424			2,534	2,509			(84)			(84)		2,424						0	88	08/15/2027			
36213T	BX	0	GNMA I POOL 563554X	12/15/2016	PRINCIPAL RECEIPT							6,441	6,441			6,550	6,454			(13)			(13)		6,441						0	158	04/15/2017			
36201G	S4	8	GNMA I POOL 582939X	09/15/2016	PRINCIPAL RECEIPT							2,549	2,549			2,637	2,555			(7)			(7)		2,549						0	48	02/15/2017			
36200M	P3	1	GNMA I POOL 604442X	12/15/2016	PRINCIPAL RECEIPT							21,858	21,858			21,247	21,304			554			554		21,858						0	317	07/15/2033			
36290U	HQ	2	GNMA I POOL 617739X	12/15/2016	PRINCIPAL RECEIPT							6,675	6,675			6,700	6,695			(21)			(21)		6,675						0	152	10/15/2037			
36291N	Z5	3	GNMA I POOL 633564X	12/15/2016	PRINCIPAL RECEIPT							686	686			684	684			2			2		686						0	19	08/15/2034			
36292D	TS	1	GNMA I POOL 645961X	12/15/2016	PRINCIPAL RECEIPT							435	435			446	444			(9)			(9)		435						0	13	08/15/2036			
36295N	M9	5	GNMA I POOL 685484X	12/15/2016	PRINCIPAL RECEIPT							2,622	2,622			2,668	2,658			(36)			(36)		2,622						0	58	06/15/2038			
36296D	D5	4	GNMA I POOL 687824X	12/15/2016	PRINCIPAL RECEIPT							4,931	4,931			5,018	4,996			(65)			(65)		4,931						0	122	08/15/2038			
36296Q	Y9	4	GNMA I POOL 698336X	12/15/2016	PRINCIPAL RECEIPT							14,535	14,535			14,570	14,565			(30)			(30)		14,535						0	329	05/15/2039			
36296T	W9	0	GNMA I POOL 700972X	12/15/2016	PRINCIPAL RECEIPT							4,659	4,659			4,669	4,666			(7)			(7)		4,659						0	46	11/15/2038			
3620A9	TU	5	GNMA I POOL 723363X	12/15/2016	PRINCIPAL RECEIPT							32,596	32,596			33,611	33,356			(760)			(760)		32,596						0	671	10/15/2039			
3620AM	B8	4	GNMA I POOL 733663X	12/15/2016	PRINCIPAL RECEIPT							79,921	79,921			82,794	82,145			(2,223)			(2,223)		79,921						0	2,218	05/15/2040			
3620C3	S8	6	GNMA I POOL 747643X	12/15/2016	PRINCIPAL RECEIPT							114,615	114,615			126,041	125,762			(11,147)			(11,147)		114,615						0	2,085	08/15/2040			
36241K	Z6	8	GNMA I POOL 782565X	12/15/2016	PRINCIPAL RECEIPT							23,103	23,103			24,482	24,410			(1,307)			(1,307)		23,103						0	519	02/15/2039			
36241L	Q5	8	GNMA I POOL 783176X	12/15/2016	PRINCIPAL RECEIPT							27,852	27,852			29,897	29,858			(2,006)			(2,006)		27,852						0	515	11/15/2040			
36178D	XS	5	GNMA I POOL AA6089X	12/15/2016	PRINCIPAL RECEIPT							27,246	27,246			26,957	26,990			256			256		27,246						0	410	02/15/2043			
36181L	UA	4	GNMA I POOL AF5077X	12/15/2016	PRINCIPAL RECEIPT							15,283	15,283			15,701	15,652			(369)			(369)		15,283						0	278	08/15/2043			
36202D	RG	8	GNMA II POOL 003187M	12/20/2016	PRINCIPAL RECEIPT							3,024	3,024			3,069	3,058			(34)			(34)		3,024						0	83	01/20/2032			
36202D	UU	3	GNMA II POOL 003295M	12/20/2016	PRINCIPAL RECEIPT							5,267	5,267			5,397	5,369			(103)			(103)		5,267						0	126	10/20/2032			
36202D	YA	3	GNMA II POOL 003405M	12/20/2016	PRINCIPAL RECEIPT							954	954			1,023	1,017			(64)			(64)		954						0	30	06/20/2033			
36202D	5Q	0	GNMA II POOL 003555M	12/20/2016	PRINCIPAL RECEIPT							11,878	11,878			11,585	11,640			239			239		11,878						0	275	05/20/2034			
36202E	BV	0	GNMA II POOL 003652M	12/20/2016	PRINCIPAL RECEIPT							21,229	21,229			21,390	21,368			(139)			(139)		21,229						0	511	12/20/2034			
36202E	CB	3	GNMA II POOL 003666M	12/20/2016	PRINCIPAL RECEIPT							12,891	12,891			13,066	13,052			(161)			(161)		12,891						0	308	01/20/2035			
36202E	GN	3	GNMA II POOL 003805M	12/20/2016	PRINCIPAL RECEIPT							23,151	23,151			22,688	22,762			389			389		23,151						0	594	01/20/2036			
36202E	H5	1	GNMA II POOL 003852M	12/20/2016	PRINCIPAL RECEIPT							3,199	3,199			3,190	3,191			8			8		3,199						0	89	05/20/2036			
36202E	MP	1	GNMA II POOL 003966M	12/20/2016	PRINCIPAL RECEIPT							8,250	8,250			8,310	8,300			(50)			(50)		8,250						0	225	03/20/2037			
36202E	UT	4	GNMA II POOL 004194M	12/20/2016	PRINCIPAL RECEIPT							11,415	11,415			11,578	11,538			(123)			(123)		11,415						0	273	07/20/2038			
36202E	W6	2	GNMA II POOL 004269M	12/20/2016	PRINCIPAL RECEIPT							9,794	9,794			9,910	9,873			(79)			(79)		9,794						0	283	10/20/2038			
36202E	ZH	5	GNMA II POOL 004344M	12/20/2016	PRINCIPAL RECEIPT							3,416	3,416			3,551	3,510			(93)			(93)		3,416						0	91	01/20/2039			
36202F	DW	3	GNMA II POOL 004617M	12/20/2016	PRINCIPAL RECEIPT							41,174	41,174			41,531	41,455			(281)			(281)		41,174						0	859	01/20/2040			
36202F	PG	5	GNMA II POOL 004923M	12/20/2016	PRINCIPAL RECEIPT							26,399	26,399			27,542	27,306			(906)			(906)		26,399						0	539	01/20/2041			
36202F	SD	9	GNMA II POOL 005016M	12/20/2016	PRINCIPAL RECEIPT							26,649	26,649			28,514	28,186			(1,537)			(1,537)		26,649						0	515	04/20/2041			
36202F	TF	3	GNMA II POOL 005050M	12/20/2016	PRINCIPAL RECEIPT							30,331	30,331			31,924	31,564			(1,233)			(1,233)		30,331						0	589	05/20/2026			
36202F	UE	4	GNMA II POOL 005081M	12/20/2016	PRINCIPAL RECEIPT							18,327	18,327			19,481	19,275			(948)			(948)		18,327						0	355	06/20/2041			
36202F	UG	9	GNMA II POOL 005083M	12/20/2016	PRINCIPAL RECEIPT							52,459	52,459			57,934	57,550			(5,091)			(5,091)		52,459						0	1,194	06/20/2041			
36202F	VF	0	GNMA II POOL 005114M	12/20/2016	PRINCIPAL RECEIPT							19,494	19,494			20,697	20,446			(953)			(953)		19,494						0	388	07/20/2041			
36202F	V9	4	GNMA II POOL 005140M	12/20/2016	PRINCIPAL RECEIPT							25,161	25,161			27,241	26,713			(1,552)			(1,552)		25,161						0	533	08/20/2041			
36202F	XD	3	GNMA II POOL 005176M	12/20/2016	PRINCIPAL RECEIPT							27,527	27,527			30,418	30,144			(2,617)			(2,617)		27,527						0	642	09/20/2041			
36202F	Y5	9	GNMA II POOL 005232M	12/20/2016	PRINCIPAL RECEIPT							23,269	23,269			24,033	23,920			(650)			(650)		23,269						0	412	11/20/2041			
3620AR	NT	4	GNMA II POOL 737602C	12/20/2016	PRINCIPAL RECEIPT							47,196	47,196			47,462	47,414			(217)			(217)		47,196						0	981	11/20/2040			

**SCHEDULE D - PART 4**

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

E14.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36230M B2	2	GNMA II POOL 752757C.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	51,487	51,487	54,399	53,880	.....	(2,394)	.....	(2,394)	.....	51,487	.....	.....	0	1,020	11/20/2040.
36178D T3	5	GNMA II POOL AA5970.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	50,473	50,473	52,752	52,498	.....	(2,026)	.....	(2,026)	.....	50,473	.....	.....	0	751	01/20/2043.
36178D ZN	4	GNMA II POOL AA6149.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	56,070	56,070	58,698	58,402	.....	(2,332)	.....	(2,332)	.....	56,070	.....	.....	0	841	03/20/2043.
36178D 5C	1	GNMA II POOL AA6243.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	41,151	41,151	42,090	42,019	.....	(868)	.....	(868)	.....	41,151	.....	.....	0	714	04/20/2043.
36178W 7C	7	GNMA II POOL AB9891.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	115,331	115,331	119,332	119,154	.....	(3,823)	.....	(3,823)	.....	115,331	.....	.....	0	1,931	04/20/2043.
36180C 5Q	8	GNMA II POOL AD1755.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	51,057	51,057	54,879	54,408	.....	(3,350)	.....	(3,350)	.....	51,057	.....	.....	0	876	02/20/2043.
36181L UW	6	GNMA II POOL AF5097.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	55,200	55,200	57,632	57,367	.....	(2,167)	.....	(2,167)	.....	55,200	.....	.....	0	1,081	08/20/2043.
36182Y BL	2	GNMA II POOL AJ3643C.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	127,121	127,121	137,788	137,430	.....	(10,308)	.....	(10,308)	.....	127,121	.....	.....	0	2,702	10/20/2044.
36184Q 2N	3	GNMA II POOL AM4381C.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	72,434	72,434	75,581	75,529	.....	(3,094)	.....	(3,094)	.....	72,434	.....	.....	0	1,426	05/20/2045.
36179M CZ	1	GNMA II POOL MA0088M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	101,426	101,426	108,225	107,276	.....	(5,850)	.....	(5,850)	.....	101,426	.....	.....	0	1,765	05/20/2042.
36179M E4	8	GNMA II POOL MA0155M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	104,620	104,620	113,983	112,672	.....	(8,053)	.....	(8,053)	.....	104,620	.....	.....	0	1,946	06/20/2042.
36179M K7	4	GNMA II POOL MA0318M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	26,023	26,023	28,097	27,817	.....	(1,794)	.....	(1,794)	.....	26,023	.....	.....	0	453	08/20/2042.
36179M LA	6	GNMA II POOL MA0321M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	10,180	10,180	11,243	11,058	.....	(878)	.....	(878)	.....	10,180	.....	.....	0	242	08/20/2042.
36179M NH	9	GNMA II POOL MA0392M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	63,815	63,815	69,329	68,407	.....	(4,592)	.....	(4,592)	.....	63,815	.....	.....	0	1,121	09/20/2042.
36179M 5M	8	GNMA II POOL MA0852M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	47,215	47,215	48,336	48,275	.....	(1,060)	.....	(1,060)	.....	47,215	.....	.....	0	804	03/20/2043.
36179N BA	5	GNMA II POOL MA0933M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	140,243	140,243	139,804	139,826	.....	416	.....	416	.....	140,243	.....	.....	0	2,094	04/20/2043.
36179N DQ	8	GNMA II POOL MA1011M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	53,346	53,346	54,288	54,158	.....	(812)	.....	(812)	.....	53,346	.....	.....	0	791	05/20/2043.
36179N FD	5	GNMA II POOL MA1064M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	27,147	27,147	27,079	27,093	.....	54	.....	54	.....	27,147	.....	.....	0	316	06/20/2028.
36179N JA	7	GNMA II POOL MA1157M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	73,067	73,067	74,414	74,228	.....	(1,161)	.....	(1,161)	.....	73,067	.....	.....	0	1,249	07/20/2043.
36179N TF	5	GNMA II POOL MA1450M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	28,670	28,670	30,650	30,336	.....	(1,667)	.....	(1,667)	.....	28,670	.....	.....	0	580	11/20/2043.
36179N YL	6	GNMA II POOL MA1615M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	37,381	37,381	39,093	38,972	.....	(1,591)	.....	(1,591)	.....	37,381	.....	.....	0	496	01/20/2044.
36179N 5W	4	GNMA II POOL MA1761M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	162,523	162,523	174,369	172,709	.....	(10,186)	.....	(10,186)	.....	162,523	.....	.....	0	3,077	03/20/2044.
36179R F8	7	GNMA II POOL MA2891M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	75,737	75,737	76,541	76,527	.....	(790)	.....	(790)	.....	75,737	.....	.....	0	1,287	06/20/2045.
36179R Q2	8	GNMA II POOL MA3173M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	223,510	223,510	234,214	234,196	.....	(10,687)	.....	(10,687)	.....	223,510	.....	.....	0	4,480	10/20/2045.
36179R VB	2	GNMA II POOL MA3310M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	168,665	168,665	178,574	178,574	.....	(9,909)	.....	(9,909)	.....	168,665	.....	.....	0	1,984	12/20/2045.
36179R VM	8	GNMA II POOL MA3320M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	28,780	28,780	29,262	.....	.....	(481)	.....	(481)	.....	28,780	.....	.....	0	401	12/20/2045.
36179S GK	7	GNMA II POOL MA3802M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	36,716	36,716	38,500	.....	.....	(1,784)	.....	(1,784)	.....	36,716	.....	.....	0	249	07/20/2046.
36179S NU	7	GNMA II POOL MA4003M.....	..	12/20/2016	PRINCIPAL RECEIPT.....	.....	5,307	5,307	5,534	.....	.....	(227)	.....	(227)	.....	5,307	.....	.....	0	8	10/20/2046.
912810 DV	7	US TREASURY BONDS.....	..	02/16/2016	MATURITY.....	.....	1,000,000	1,000,000	1,366,250	1,004,050	.....	(4,050)	.....	(4,050)	.....	1,000,000	.....	.....	0	46,250	02/15/2016.
912810 DW	5	US TREASURY BONDS.....	..	05/15/2016	MATURITY.....	.....	1,000,000	1,000,000	1,174,883	1,008,995	.....	(8,995)	.....	(8,995)	.....	1,000,000	.....	.....	0	36,250	05/15/2016.
912810 PW	2	US TREASURY BONDS.....	..	06/08/2016	Barclays Bank.....	.....	1,376,914	1,000,000	960,000	964,820	.....	404	.....	404	.....	965,224	.....	411,690	411,690	35,697	02/15/2038.
912810 FD	5	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	132,738	65,000	92,119	105,444	.....	(20,333)	.....	(453)	.....	84,659	.....	48,079	48,079	3,008	04/15/2028.
912810 FH	6	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	620,630	310,000	500,049	533,685	.....	(89,330)	.....	(1,206)	.....	443,150	.....	177,480	177,480	7,655	04/15/2029.
912810 FQ	6	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	115,969	60,000	99,258	99,995	.....	(5,501)	.....	(364)	.....	94,130	.....	21,839	21,839	1,514	04/15/2032.
912810 FR	4	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	564,585	390,000	419,811	505,338	.....	(98,793)	.....	(159)	.....	406,387	.....	158,198	158,198	10,043	01/15/2025.
912810 FS	2	US TREASURY INFLATION INDEX.....	..	09/28/2016	VARIOUS.....	.....	181,415	130,000	128,946	155,508	.....	(26,341)	.....	11	.....	129,178	.....	52,237	52,237	2,920	01/15/2026.
912810 PS	1	US TREASURY INFLATION INDEX.....	..	09/28/2016	VARIOUS.....	.....	142,676	100,000	98,997	117,470	.....	(18,116)	.....	13	.....	99,368	.....	43,309	43,309	2,141	01/15/2027.
912810 PV	4	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	258,754	205,000	202,845	230,748	.....	(27,066)	.....	35	.....	203,717	.....	55,037	55,037	2,901	01/15/2028.
912810 PZ	5	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	34,471	25,000	25,133	27,997	.....	(2,986)	.....	(17)	.....	24,993	.....	9,477	9,477	923	01/15/2029.
912810 QF	8	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	107,652	75,000	75,098	82,669	.....	(7,595)	.....	(2)	.....	75,072	.....	32,580	32,580	1,527	02/15/2040.
912810 QP	6	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	35,998	25,000	27,998	29,193	.....	(1,476)	.....	(52)	.....	27,665	.....	8,333	8,333	682	02/15/2041.
912810 QV	3	US TREASURY INFLATION INDEX.....	..	12/28/2016	VARIOUS.....	.....	349,969	355,000	379,166	387,983	.....	(10,483)	.....	(41)	.....	377,459	.....	(27,490)	(27,490)	2,041	02/15/2042.

**SCHEDULE D - PART 4**

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
912810 RA 8	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	112,915	125,000	104,773	108,919	(2,660)	113	.....	(2,547)	.....	106,373	.....	6,542	6,542	455	02/15/2043.
912810 RF 7	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	157,270	145,000	147,245	150,077	(2,945)	(14)	.....	(2,959)	.....	147,118	.....	10,152	10,152	1,246	02/15/2044.
912810 RL 4	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	102,942	100,000	101,976	103,218	(1,300)	(48)	.....	(1,348)	.....	101,870	.....	1,073	1,073	819	02/15/2045.
912810 RR 1	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	31,661	30,000	30,022	.....	.....	(2)	.....	(2)	.....	30,020	.....	1,641	1,641	232	02/15/2046.
912828 B2 5	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	515,388	500,000	504,404	512,128	(8,239)	(137)	.....	(8,375)	.....	503,753	.....	11,636	11,636	3,184	01/15/2024.
912828 C9 9	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	410,696	400,000	409,056	411,475	(5,220)	(601)	.....	(5,821)	.....	405,654	.....	5,043	5,043	295	04/15/2019.
912828 GD 6	US TREASURY INFLATION INDEX.....		..	01/29/2016.	Merrill-Lynch.....	.....	982,845	815,000	815,209	961,284	(146,819)	(7)	.....	(146,826)	.....	814,458	.....	168,387	168,387	12,467	01/15/2017.
912828 GX 2	US TREASURY INFLATION INDEX.....		..	07/28/2016.	VARIOUS.....	.....	957,431	800,000	951,135	946,139	(64,980)	(10,271)	.....	(75,251)	.....	870,889	.....	86,542	86,542	24,556	07/15/2017.
912828 H4 5	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	717,581	730,000	744,517	748,306	(5,344)	(447)	.....	(5,790)	.....	742,515	.....	(24,934)	(24,934)	1,526	01/15/2025.
912828 HN 3	US TREASURY INFLATION INDEX.....		..	08/31/2016.	VARIOUS.....	.....	147,617	125,000	132,040	143,640	(16,504)	(516)	.....	(17,020)	.....	126,620	.....	20,997	20,997	2,493	01/15/2018.
912828 JE 1	US TREASURY INFLATION INDEX.....		..	12/28/2016.	Deutsche Bank.....	.....	46,493	40,000	39,148	43,837	(3,934)	108	.....	(3,826)	.....	40,011	.....	6,481	6,481	888	07/15/2018.
912828 JX 9	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	825,324	700,000	731,160	788,423	(74,389)	(1,161)	.....	(75,550)	.....	712,873	.....	112,451	112,451	11,093	01/15/2019.
912828 K3 3	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	564,043	555,000	568,474	574,198	(7,387)	(618)	.....	(8,005)	.....	566,192	.....	(2,149)	(2,149)	330	04/15/2020.
912828 LA 6	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	126,793	105,000	107,395	117,772	(11,735)	(145)	.....	(11,879)	.....	105,892	.....	20,901	20,901	2,444	07/15/2019.
912828 MF 4	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	29,451	25,000	25,307	27,604	(2,439)	(22)	.....	(2,461)	.....	25,143	.....	4,308	4,308	497	01/15/2020.
912828 N7 1	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	401,376	380,000	383,681	.....	.....	(228)	.....	(228)	.....	383,453	.....	17,923	17,923	1,451	01/15/2026.
912828 NM 8	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	240,170	205,000	210,503	226,208	(18,484)	(241)	.....	(18,725)	.....	207,483	.....	32,688	32,688	2,497	07/15/2020.
912828 PP 9	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	608,130	535,000	558,831	589,787	(38,116)	(264)	.....	(38,379)	.....	551,408	.....	56,722	56,722	4,939	01/15/2021.
912828 Q6 0	US TREASURY INFLATION INDEX.....		..	11/29/2016.	VARIOUS.....	.....	355,432	345,000	352,411	.....	.....	(521)	.....	(521)	.....	351,890	.....	3,542	3,542	.....	04/15/2021.
912828 QV 5	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	445,414	415,000	431,721	446,516	(21,291)	(350)	.....	(21,641)	.....	424,875	.....	20,539	20,539	2,373	07/15/2021.
912828 S5 0	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	34,304	35,000	35,375	.....	.....	(11)	.....	(11)	.....	35,364	.....	(1,060)	(1,060)	16	07/15/2026.
912828 SA 9	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	251,827	235,000	242,997	251,586	(11,496)	(624)	.....	(12,120)	.....	239,466	.....	12,362	12,362	395	01/15/2022.
912828 SQ 4	US TREASURY INFLATION INDEX.....		..	04/28/2016.	Merrill-Lynch.....	.....	2,503,232	2,375,000	2,535,758	2,521,747	(62,421)	(8,757)	.....	(71,178)	.....	2,450,569	.....	52,663	52,663	1,667	04/15/2017.
912828 TE 0	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	590,133	575,000	623,431	626,348	(20,055)	(1,088)	.....	(21,144)	.....	605,204	.....	(15,071)	(15,071)	627	07/15/2022.
912828 UH 1	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	394,598	380,000	363,822	375,326	(7,034)	1,012	.....	(6,022)	.....	369,304	.....	25,293	25,293	448	01/15/2023.
912828 UX 6	US TREASURY INFLATION INDEX.....		..	11/29/2016.	VARIOUS.....	.....	302,233	290,000	303,516	303,530	(4,971)	(1,112)	.....	(6,082)	.....	297,448	.....	4,785	4,785	264	04/15/2018.
912828 VM 9	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	185,140	175,000	173,574	176,916	(2,814)	190	.....	(2,624)	.....	174,291	.....	10,849	10,849	820	07/15/2023.
912828 WU 0	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	340,311	340,000	335,474	336,115	88	288	.....	377	.....	336,491	.....	3,820	3,820	437	07/15/2024.
912828 XL 9	US TREASURY INFLATION INDEX.....		..	12/28/2016.	VARIOUS.....	.....	285,401	280,000	278,717	278,750	56	128	.....	184	.....	278,934	.....	6,467	6,467	1,128	07/15/2025.
912828 C7 3	US TREASURY NOTES.....		..	07/29/2016.	Bank of Montreal.....	.....	4,010,625	4,000,000	4,002,813	4,001,232	.....	(548)	.....	(548)	.....	4,000,685	.....	9,941	9,941	27,828	04/15/2017.
912828 D4 9	US TREASURY NOTES.....		..	08/31/2016.	JP Morgan.....	.....	7,013,672	7,000,000	6,991,250	6,995,178	.....	1,970	.....	1,970	.....	6,997,148	.....	16,524	16,524	64,079	08/15/2017.
912828 F5 4	US TREASURY NOTES.....		..	11/30/2016.	Bank of Montreal.....	.....	8,002,813	8,000,000	7,990,625	7,994,302	.....	2,900	.....	2,900	.....	7,997,202	.....	5,610	5,610	79,038	10/15/2017.
912828 FY 1	US TREASURY NOTES.....		..	11/15/2016.	MATURITY.....	.....	750,000	750,000	753,884	750,402	.....	(402)	.....	(402)	.....	750,000	.....	0	0	34,688	11/15/2016.
912828 G7 9	US TREASURY NOTES.....		..	12/30/2016.	JP Morgan.....	.....	10,010,156	10,000,000	10,001,953	10,001,306	.....	(662)	.....	(662)	.....	10,000,644	.....	9,512	9,512	105,220	12/15/2017.
912828 GH 7	US TREASURY NOTES.....		..	02/29/2016.	Merrill-Lynch.....	.....	3,215,281	3,100,000	3,100,964	3,100,119	.....	(17)	.....	(17)	.....	3,100,102	.....	115,179	115,179	77,596	02/15/2017.
912828 H2 9	US TREASURY NOTES.....		..	05/31/2016.	VARIOUS.....	.....	21,009,141	21,000,000	21,002,227	21,001,124	.....	(323)	.....	(323)	.....	21,000,801	.....	8,339	8,339	50,223	12/31/2016.
912828 J9 2	US TREASURY NOTES.....		..	11/30/2016.	Bank of Montreal.....	.....	1,999,844	2,000,000	1,997,813	1,998,634	.....	1,000	.....	1,000	.....	1,999,635	.....	209	209	11,703	03/31/2017.
912828 K7 4	US TREASURY NOTES.....		..	02/02/2016.	Merrill-Lynch.....	.....	3,531,990	3,500,000	3,466,172	3,466,759	.....	272	.....	272	.....	3,467,031	.....	64,959	64,959	32,717	08/15/2025.
912828 KR 0	US TREASURY NOTES.....		..	05/01/2016.	VARIOUS.....	.....	1,001,160	1,000,000	968,984	998,223	.....	1,490	.....	1,490	.....	999,713	.....	1,447	1,447	11,813	04/30/2016.
912828 LD 0	US TREASURY NOTES.....		..	08/01/2016.	MATURITY.....	.....	1,800,000	1,800,000	1,803,235	1,800,313	.....	(313)	.....	(313)	.....	1,800,000	.....	0	0	58,500	07/31/2016.
912828 MS 6	US TREASURY NOTES.....		..	03/31/2016.	HSBC Securities.....	.....	817,219	800,000	798,472	799,723	.....	58	.....	58	.....	799,781	.....	17,438	17,438	14,087	02/28/2017.
912828 PA 2	US TREASURY NOTES.....		..	09/30/2016.	VENDOR CODE JPMO NOT IN TABLE.....	.....	5,058,203	5,000,000	4,761,330	4,934,069	.....	27,814	.....	27,814	.....	4,961,884	.....	96,319	96,319	94,523	09/30/2017.

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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
912828 SM 3	US TREASURY NOTES.....		..	03/31/2016.	Bank of Montreal.....	.....	.....3,261,934	.....3,250,000	.....3,244,668	.....3,248,646	.....	.....	.....266	.....266	.....	.....3,248,912	.....	.....13,022	.....13,022	.....16,339	03/31/2017.
912828 TS 9	US TREASURY NOTES.....		..	09/30/2016.	JP Morgan.....	.....	.....4,997,266	.....5,000,000	.....4,998,438	.....4,998,635	.....	.....	.....582	.....582	.....	.....4,999,216	.....	.....(1,951)	.....(1,951)	.....31,508	09/30/2017.
912828 WF 3	US TREASURY NOTES.....		..	01/29/2016.	CitiGroup.....	.....	.....2,445,287	.....2,445,000	.....2,450,479	.....2,446,617	.....	.....	.....(142)	.....(142)	.....	.....2,446,475	.....	.....(1,188)	.....(1,188)	.....3,275	11/15/2016.
912828 WH 9	US TREASURY NOTES.....		..	06/30/2016.	JP Morgan.....	.....	.....6,521,582	.....6,500,000	.....6,520,820	.....6,509,705	.....	.....	.....(3,498)	.....(3,498)	.....	.....6,506,206	.....	.....15,376	.....15,376	.....35,701	05/15/2017.
912828 XJ 4	US TREASURY NOTES.....		..	11/30/2016.	Bank of Montreal.....	.....	.....2,499,414	.....2,500,000	.....2,499,805	.....2,499,854	.....	.....	.....89	.....89	.....	.....2,499,943	.....	.....(529)	.....(529)	.....14,351	06/30/2017.
0599999.	Total - Bonds - U.S. Government.....						....109,409,087	....107,020,578	....108,159,577	....107,317,174	....(848,450)	....(134,564)	.....0	....(983,014)	.....0	....107,387,519	.....0	..2,021,568	....2,021,568	..1,049,127	XXX

Bonds - All Other Government

110709	8Z	8	BRITISH COLUMBIA PROV CDA.....	A	05/18/2016.	MATURITY.....			75,000	75,000	74,986	74,999			1		1			75,000																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
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Bonds - U.S. Special Revenue and Special Assessment

3130A1 NN 4	FHLB.....	..	10/31/2016.	JP Morgan.....	.....	.....1,001,585	.....1,000,000	.....998,300	.....998,300	.....	.....	.....1,011	.....	.....1,011	.....	.....999,311	.....	.....2,274	.....2,274	.....8,191	05/24/2017.
3130A2 T9 7	FHLB.....	..	09/28/2016.	MATURITY.....	.....	.....1,500,000	.....1,500,000	.....1,497,368	.....1,497,368	.....	.....	.....2,633	.....	.....2,633	.....	.....1,500,000	.....	.....	.....0	.....7,500	09/28/2016.
3134A4 ZT 4	FHLMC.....	..	01/19/2016.	MATURITY.....	.....	.....500,000	.....500,000	.....472,719	.....499,816	.....	.....	.....184	.....	.....184	.....	.....500,000	.....	.....	.....0	.....11,875	01/19/2016.
3137EA BA 6	FHLMC.....	..	11/30/2016.	JP Morgan.....	.....	.....520,165	.....500,000	.....531,468	.....507,145	.....	.....	.....(3,406)	.....	.....(3,406)	.....	.....503,739	.....	.....16,426	.....16,426	.....26,622	11/17/2017.
3128MJ EU 0	FHLMC GOLD POOL 08146.....	..	12/15/2016.	PRINCIPAL RECEIPT.....	.....	.....9,298	.....9,298	.....9,282	.....9,284	.....	.....	.....15	.....	.....15	.....	.....9,298	.....	.....	.....0	.....257	08/01/2036.
31296L G2 1	FHLMC GOLD POOL A12017.....	..	12/15/2016.	PRINCIPAL RECEIPT.....	.....	.....9,060	.....9,060	.....9,228	.....9,207	.....	.....	.....(147)	.....	.....(147)	.....	.....9,060	.....	.....	.....0	.....365	08/01/2033.
31296N V6 1	FHLMC GOLD POOL A14237.....	..	12/15/2016.	PRINCIPAL RECEIPT.....	.....	.....5,339	.....5,339	.....5,264	.....5,274	.....	.....	.....66	.....	.....66	.....	.....5,339	.....	.....	.....0	.....159	10/01/2033.
31296R ZB 7	FHLMC GOLD POOL A17038.....	..	12/15/2016.	PRINCIPAL RECEIPT.....	.....	.....32,928	.....32,928	.....32,289	.....32,564	.....	.....	.....364	.....	.....364	.....	.....32,928	.....	.....	.....0	.....767	01/01/2034.

**SCHEDULE D - PART 4**

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

E14.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
31297A 4Y 7	FHLMC GOLD POOL A23539.....	12/15/2016	PRINCIPAL RECEIPT.....		42,170	42,170	39,811	40,249	1,921	1,921			42,170				0	699	06/01/2034.		
31297A 5T 7	FHLMC GOLD POOL A23558.....	12/15/2016	PRINCIPAL RECEIPT.....		6,170	6,170	5,928	5,973	197	197			6,170				0	159	06/01/2034.		
3128K5 DU 3	FHLMC GOLD POOL A44615.....	12/15/2016	PRINCIPAL RECEIPT.....		7,269	7,269	7,098	7,128	141	141			7,269				0	144	04/01/2036.		
3128KE H4 8	FHLMC GOLD POOL A52051.....	12/15/2016	PRINCIPAL RECEIPT.....		3,274	3,274	3,252	3,257	17	17			3,274				0	55	09/01/2036.		
3128KH W3 6	FHLMC GOLD POOL A55166.....	12/15/2016	PRINCIPAL RECEIPT.....		10,612	10,612	10,753	10,725	(113)	(113)			10,612				0	287	12/01/2036.		
3128KU YJ 0	FHLMC GOLD POOL A64313.....	12/15/2016	PRINCIPAL RECEIPT.....		16,935	16,935	16,237	16,387	548	548			16,935				0	613	08/01/2037.		
3128LB HR 2	FHLMC GOLD POOL A77440.....	12/15/2016	PRINCIPAL RECEIPT.....		13,264	13,264	12,600	12,715	549	549			13,264				0	299	05/01/2038.		
312942 CZ 6	FHLMC GOLD POOL A93688.....	12/15/2016	PRINCIPAL RECEIPT.....		32,446	32,446	34,753	34,369	(1,923)	(1,923)			32,446				0	745	09/01/2040.		
312945 AK 4	FHLMC GOLD POOL A96310.....	12/15/2016	PRINCIPAL RECEIPT.....		46,340	46,340	45,942	46,027	313	313			46,340				0	775	01/01/2041.		
312963 B5 9	FHLMC GOLD POOL B10960.....	12/15/2016	PRINCIPAL RECEIPT.....		3,111	3,111	3,244	3,122	(11)	(11)			3,111				0	82	11/01/2018.		
312968 CN 8	FHLMC GOLD POOL B15477.....	12/15/2016	PRINCIPAL RECEIPT.....		1,957	1,957	1,962	1,962	(5)	(5)			1,957				0	56	07/01/2019.		
31292G W3 6	FHLMC GOLD POOL C00666.....	12/15/2016	PRINCIPAL RECEIPT.....		4,446	4,446	4,591	4,564	(118)	(118)			4,446				0	161	10/01/2028.		
31292H RY 2	FHLMC GOLD POOL C01403.....	12/15/2016	PRINCIPAL RECEIPT.....		11,865	11,865	12,216	12,186	(321)	(321)			11,865				0	348	09/01/2032.		
31292H 4K 7	FHLMC GOLD POOL C01726.....	12/15/2016	PRINCIPAL RECEIPT.....		4,525	4,525	4,697	4,663	(138)	(138)			4,525				0	123	12/01/2033.		
31292K ZW 0	FHLMC GOLD POOL C03457.....	12/15/2016	PRINCIPAL RECEIPT.....		5,337	5,337	5,652	5,646	(309)	(309)			5,337				0	120	02/01/2040.		
31292L GN 9	FHLMC GOLD POOL C03805.....	12/15/2016	PRINCIPAL RECEIPT.....		47,144	47,144	46,856	46,867	278	278			47,144				0	896	04/01/2042.		
31292L W5 0	FHLMC GOLD POOL C04268.....	12/15/2016	PRINCIPAL RECEIPT.....		14,568	14,568	13,817	13,856	712	712			14,568				0	224	10/01/2042.		
31292S BY 5	FHLMC GOLD POOL C09055.....	12/15/2016	PRINCIPAL RECEIPT.....		35,733	35,733	36,730	36,587	(854)	(854)			35,733				0	727	12/01/2043.		
31293H M7 5	FHLMC GOLD POOL C20382.....	12/15/2016	PRINCIPAL RECEIPT.....		1,134	1,134	1,130	1,131	3	3			1,134				0	37	01/01/2029.		
31287X QR 0	FHLMC GOLD POOL C70464.....	12/15/2016	PRINCIPAL RECEIPT.....		3,244	3,244	3,349	3,244		0			3,244				0	99	08/01/2032.		
31288J VD 5	FHLMC GOLD POOL C79612.....	12/15/2016	PRINCIPAL RECEIPT.....		38,395	38,395	38,239	38,324	71	71			38,395				0	1,536	04/01/2033.		
3128P7 UJ 0	FHLMC GOLD POOL C91485.....	12/15/2016	PRINCIPAL RECEIPT.....		66,596	66,596	67,874	67,772	(1,176)	(1,176)			66,596				0	1,127	08/01/2032.		
3128P7 ZN 6	FHLMC GOLD POOL C91649.....	12/15/2016	PRINCIPAL RECEIPT.....		22,174	22,174	21,902	21,929	244	244			22,174				0	343	04/01/2033.		
3128P8 B3 4	FHLMC GOLD POOL C91858.....	12/15/2016	PRINCIPAL RECEIPT.....		19,244	19,244	19,641		(397)	(397)			19,244				0	304	12/01/2035.		
3128P7 RJ 4	FHLMC GOLD POOL CP1389.....	12/15/2016	PRINCIPAL RECEIPT.....		23,370	23,370	24,461	24,175	(806)	(806)			23,370				0	490	08/01/2031.		
3128E5 RK 7	FHLMC GOLD POOL D98590.....	12/15/2016	PRINCIPAL RECEIPT.....		34,479	34,479	36,343	35,825	(1,346)	(1,346)			34,479				0	797	04/01/2031.		
31294M NN 7	FHLMC GOLD POOL E03097.....	12/15/2016	PRINCIPAL RECEIPT.....		56,462	56,462	56,004	56,057	404	404			56,462				0	694	03/01/2027.		
31294N P5 2	FHLMC GOLD POOL E04044.....	12/15/2016	PRINCIPAL RECEIPT.....		19,190	19,190	20,020	19,918	(727)	(727)			19,190				0	350	08/01/2027.		
3128GW 5H 7	FHLMC GOLD POOL E92648.....	12/15/2016	PRINCIPAL RECEIPT.....		14,988	14,988	15,340	15,029	(41)	(41)			14,988				0	350	11/01/2017.		
31283H ZX 6	FHLMC GOLD POOL G01658.....	12/15/2016	PRINCIPAL RECEIPT.....		10,135	10,135	9,793	9,851	284	284			10,135				0	252	02/01/2034.		
31283H 6G 5	FHLMC GOLD POOL G01771.....	12/15/2016	PRINCIPAL RECEIPT.....		15,696	15,696	15,782	15,769	(73)	(73)			15,696				0	391	02/01/2035.		
3128LX FP 0	FHLMC GOLD POOL G01974.....	12/15/2016	PRINCIPAL RECEIPT.....		10,704	10,704	10,594	10,599	105	105			10,704				0	251	12/01/2035.		
3128LX JN 1	FHLMC GOLD POOL G02069.....	12/15/2016	PRINCIPAL RECEIPT.....		3,789	3,789	3,668	3,676	113	113			3,789				0	92	03/01/2036.		
3128LX TY 6	FHLMC GOLD POOL G02367.....	12/15/2016	PRINCIPAL RECEIPT.....		5,384	5,384	5,507	5,478	(94)	(94)			5,384				0	194	09/01/2036.		
3128LX UQ 1	FHLMC GOLD POOL G02391.....	12/15/2016	PRINCIPAL RECEIPT.....		3,320	3,320	3,291	3,295	26	26			3,320				0	91	11/01/2036.		
3128M4 TX 1	FHLMC GOLD POOL G02966.....	12/15/2016	PRINCIPAL RECEIPT.....		4,418	4,418	4,312	4,333	84	84			4,418				0	139	04/01/2037.		
3128M5 NP 1	FHLMC GOLD POOL G03698.....	12/15/2016	PRINCIPAL RECEIPT.....		11,700	11,700	11,803	11,776	(76)	(76)			11,700				0	313	12/01/2037.		
3128M6 QB 7	FHLMC GOLD POOL G04650.....	12/15/2016	PRINCIPAL RECEIPT.....		6,749	6,749	6,928	6,876	(127)	(127)			6,749				0	164	09/01/2038.		
3128M7 ME 3	FHLMC GOLD POOL G05457.....	12/15/2016	PRINCIPAL RECEIPT.....		22,205	22,205	23,580	23,553	(1,348)	(1,348)			22,205				0	493	05/01/2039.		
3128M7 2B 1	FHLMC GOLD POOL G05870.....	12/15/2016	PRINCIPAL RECEIPT.....		57,758	57,758	58,336	58,194	(435)	(435)			57,758				0	1,169	04/01/2040.		
3128M7 2H 8	FHLMC GOLD POOL G05876.....	12/15/2016	PRINCIPAL RECEIPT.....		6,844	6,844	7,070	7,017	(173)	(173)			6,844				0	140	04/01/2040.		
3128M8 U7 7	FHLMC GOLD POOL G06606.....	12/15/2016	PRINCIPAL RECEIPT.....		39,621	39,621	42,048	41,375	(1,754)	(1,754)			39,621				0	924	05/01/2041.		

**SCHEDULE D - PART 4**

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

E14.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M8	Z8	0		12/15/2016	PRINCIPAL RECEIPT.....		37,976	37,976	40,909	40,066		(2,089)		(2,089)		37,976			0	960	10/01/2041.
3128M9	EB	4		12/15/2016	PRINCIPAL RECEIPT.....		41,561	41,561	42,834			(1,221)		(1,221)		41,561			0	771	06/01/2042.
3128M9	H5	4		12/15/2016	PRINCIPAL RECEIPT.....		47,881	47,881	49,209	49,137		(1,256)		(1,256)		47,881			0	937	06/01/2042.
3128M9	JQ	6		12/15/2016	PRINCIPAL RECEIPT.....		23,189	23,189	23,870	23,832		(643)		(643)		23,189			0	447	08/01/2042.
3128M9	K2	7		12/15/2016	PRINCIPAL RECEIPT.....		48,500	48,500	48,203	48,220		280		280		48,500			0	884	11/01/2042.
3128M9	TA	0		12/15/2016	PRINCIPAL RECEIPT.....		8,035	8,035	7,245	7,303		732		732		8,035			0	101	07/01/2043.
3128M9	XT	4		12/15/2016	PRINCIPAL RECEIPT.....		110,231	110,231	110,851	110,792		(562)		(562)		110,231			0	2,010	12/01/2043.
3128MJ	Q7	8		12/15/2016	PRINCIPAL RECEIPT.....		47,317	47,317	47,002	47,013		304		304		47,317			0	918	02/01/2042.
3128MJ	SS	0		12/15/2016	PRINCIPAL RECEIPT.....		10,219	10,219	9,694	9,730		490		490		10,219			0	158	04/01/2043.
3128MJ	S4	3		12/15/2016	PRINCIPAL RECEIPT.....		12,418	12,418	12,335	12,342		76		76		12,418			0	230	07/01/2043.
3128MJ	TL	4		12/15/2016	PRINCIPAL RECEIPT.....		15,730	15,730	15,625	15,635		94		94		15,730			0	288	10/01/2043.
3128MJ	XE	5		12/15/2016	PRINCIPAL RECEIPT.....		162,943	162,943	167,868	167,868		(4,925)		(4,925)		162,943			0	3,381	11/01/2045.
3128M1	RN	1		12/15/2016	PRINCIPAL RECEIPT.....		16,477	16,477	16,414	16,445		31		31		16,477			0	415	10/01/2021.
3128MC	4Y	8		12/15/2016	PRINCIPAL RECEIPT.....		33,347	33,347	35,050	34,501		(1,154)		(1,154)		33,347			0	633	09/01/2026.
3128MD	UQ	4		12/15/2016	PRINCIPAL RECEIPT.....		44,377	44,377	45,858	45,858		(1,481)		(1,481)		44,377			0	583	10/01/2028.
3128MM	AA	1		12/15/2016	PRINCIPAL RECEIPT.....		14,144	14,144	13,562	13,946		198		198		14,144			0	256	07/01/2019.
3128MM	BS	1		12/15/2016	PRINCIPAL RECEIPT.....		17,422	17,422	17,623	17,508		(86)		(86)		17,422			0	403	04/01/2020.
3128MM	P4	9		12/15/2016	PRINCIPAL RECEIPT.....		15,676	15,676	16,340	16,261		(585)		(585)		15,676			0	260	08/01/2027.
3128MM	TN	3		12/15/2016	PRINCIPAL RECEIPT.....		101,461	101,461	102,484	102,484		(1,023)		(1,023)		101,461			0	1,348	06/01/2030.
3128MJ	YY	0		12/15/2016	PRINCIPAL RECEIPT.....		9,055	9,055	9,430			(375)		(375)		9,055			0	27	10/01/2046.
3128PS	WB	9		12/15/2016	PRINCIPAL RECEIPT.....		32,526	32,526	32,734	32,671		(146)		(146)		32,526			0	556	10/01/2025.
3128PX	Y5	9		12/15/2016	PRINCIPAL RECEIPT.....		110,984	110,984	113,272	113,001		(2,017)		(2,017)		110,984			0	1,472	03/01/2027.
31306X	4T	7		12/15/2016	PRINCIPAL RECEIPT.....		53,923	53,923	53,503	53,558		365		365		53,923			0	668	10/01/2027.
31307B	J7	6		12/15/2016	PRINCIPAL RECEIPT.....		23,699	23,699	23,519	23,546		153		153		23,699			0	288	03/01/2028.
31307C	GW	2		12/15/2016	PRINCIPAL RECEIPT.....		10,791	10,791	10,986			(196)		(196)		10,791			0	31	05/01/2028.
3132GD	SE	3		12/15/2016	PRINCIPAL RECEIPT.....		8,334	8,334	8,814	8,674		(340)		(340)		8,334			0	204	04/01/2041.
3132GF	3N	5		12/15/2016	PRINCIPAL RECEIPT.....		24,517	24,517	26,017	25,988		(1,471)		(1,471)		24,517			0	567	08/01/2041.
3132GK	ZN	9		12/15/2016	PRINCIPAL RECEIPT.....		18,191	18,191	18,070	18,073		117		117		18,191			0	347	11/01/2041.
3132GU	KW	3		12/15/2016	PRINCIPAL RECEIPT.....		39,472	39,472	40,638	40,591		(1,119)		(1,119)		39,472			0	797	06/01/2042.
3132HL	PX	5		12/15/2016	PRINCIPAL RECEIPT.....		15,130	15,130	15,027	15,031		98		98		15,130			0	236	08/01/2042.
3132HQ	YV	8		12/15/2016	PRINCIPAL RECEIPT.....		39,466	39,466	37,436	37,552		1,914		1,914		39,466			0	658	01/01/2043.
3132J8	5J	5		12/15/2016	PRINCIPAL RECEIPT.....		44,409	44,409	44,114	44,135		274		274		44,409			0	806	04/01/2043.
3132J9	V9	6		12/15/2016	PRINCIPAL RECEIPT.....		6,761	6,761	6,413	6,438		323		323		6,761			0	100	05/01/2043.
3132JB	N3	3		12/15/2016	PRINCIPAL RECEIPT.....		44,941	44,941	42,630	42,810		2,132		2,132		44,941			0	786	07/01/2043.
3132M6	VL	1		12/15/2016	PRINCIPAL RECEIPT.....		273,880	273,880	288,666	288,693		(14,813)		(14,813)		273,880			0	5,673	05/01/2044.
3132QR	FB	1		12/15/2016	PRINCIPAL RECEIPT.....		84,232	84,232	84,161	84,161		70		70		84,232			0	1,520	07/01/2045.
3132L5	AC	7		12/15/2016	PRINCIPAL RECEIPT.....		32,285	32,285	30,630	30,744		1,541		1,541		32,285			0	464	04/01/2043.
3132L5	AD	5		12/15/2016	PRINCIPAL RECEIPT.....		9,623	9,623	9,128	9,162		461		461		9,623			0	147	04/01/2043.
3132L5	AH	6		12/15/2016	PRINCIPAL RECEIPT.....		27,773	27,773	28,133	28,110		(337)		(337)		27,773			0	557	04/01/2043.
3132L5	B3	6		12/15/2016	PRINCIPAL RECEIPT.....		13,026	13,026	12,356	12,404		622		622		13,026			0	182	05/01/2043.
3128MJ	X8	8		12/15/2016	PRINCIPAL RECEIPT.....		68,199	68,199	71,993			(3,794)		(3,794)		68,199			0	478	04/01/2046.
3128KC	AA	5		12/15/2016	PRINCIPAL RECEIPT.....		5,666	5,666	5,312	5,370		296		296		5,666			0	131	06/01/2036.

SCHEDULE D - PART 4

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

E14.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
312935	MZ	9		12/15/2016	PRINCIPAL RECEIPT		24,586	24,586	24,550	24,556		29		29		24,586			0	538	09/01/2039.
312936	FW	2		12/15/2016	PRINCIPAL RECEIPT		46,559	46,559	46,492	46,504		55		55		46,559			0	1,277	10/01/2039.
312943	UG	6		12/15/2016	PRINCIPAL RECEIPT		144,310	144,310	149,992	149,878		(5,568)		(5,568)		144,310			0	3,038	11/01/2040.
3128P7	4J	9		12/15/2016	PRINCIPAL RECEIPT		26,246	26,246	27,112	27,021		(775)		(775)		26,246			0	487	09/01/2033.
3128H4	SY	6		12/15/2016	PRINCIPAL RECEIPT		42,073	42,073	43,493	42,313		(240)		(240)		42,073			0	878	06/01/2018.
3128MJ	GH	7		12/15/2016	PRINCIPAL RECEIPT		7,704	7,704	7,497	7,533		171		171		7,704			0	204	05/01/2037.
3128MB	MS	3		12/15/2016	PRINCIPAL RECEIPT		9,874	9,874	9,749	9,805		69		69		9,874			0	231	09/01/2022.
3128MB	X6	9		12/15/2016	PRINCIPAL RECEIPT		6,931	6,931	6,757	6,821		111		111		6,931			0	140	07/01/2023.
3128PX	A9	7		12/15/2016	PRINCIPAL RECEIPT		20,148	20,148	20,662	20,488		(339)		(339)		20,148			0	282	11/01/2026.
3132HR	FR	6		12/15/2016	PRINCIPAL RECEIPT		17,517	17,517	16,616	16,670		846		846		17,517			0	275	01/01/2043.
3132J6	5D	2		12/15/2016	PRINCIPAL RECEIPT		11,274	11,274	10,694	10,730		544		544		11,274			0	176	02/01/2043.
3137AM	E6	0		10/03/2016	Barclays Bank		106,074	100,000	102,680	102,092		(262)		(262)		101,830		4,244	4,244	2,434	12/25/2021.
3137AS	NH	3		12/27/2016	PRINCIPAL RECEIPT		17,846	17,846	17,560	17,560		286		286		17,846			0	83	09/25/2021.
3137AY	CD	1		12/27/2016	PRINCIPAL RECEIPT		19,017	19,017	18,935	18,946		71		71		19,017			0	172	04/25/2022.
31359M	4D	2		11/30/2016	JP Morgan		1,008,840	1,000,000	1,004,879	1,000,673		(547)		(547)		1,000,126		8,714	8,714	65,000	02/13/2017.
3135G0	CM	3		09/28/2016	MATURITY		500,000	500,000	500,260	500,039		(39)		(39)		500,000			0	6,250	09/28/2016.
3135G0	VA	8		03/30/2016	MATURITY		1,000,000	1,000,000	998,925	999,881		119		119		1,000,000			0	2,500	03/30/2016.
31371H	LT	3		12/27/2016	PRINCIPAL RECEIPT		17,749	17,749	18,342	18,245		(496)		(496)		17,749			0	531	05/01/2029.
31371K	VF	5		12/27/2016	PRINCIPAL RECEIPT		7,224	7,224	7,293	7,276		(52)		(52)		7,224			0	175	11/01/2032.
31371K	Y4	7		12/27/2016	PRINCIPAL RECEIPT		18,864	18,864	19,547	18,960		(97)		(97)		18,864			0	429	02/01/2018.
31371M	HM	2		12/27/2016	PRINCIPAL RECEIPT		28,602	28,602	28,330	28,477		125		125		28,602			0	565	12/31/2040.
31374T	MV	8		12/27/2016	PRINCIPAL RECEIPT		1,205	1,205	1,247	1,229		(23)		(23)		1,205			0	38	01/01/2029.
31376K	GM	2		12/27/2016	PRINCIPAL RECEIPT		7,124	7,124	7,385	7,340		(216)		(216)		7,124			0	160	08/01/2034.
31385H	3F	7		12/27/2016	PRINCIPAL RECEIPT		1,880	1,880	1,936	1,910		(30)		(30)		1,880			0	75	12/01/2031.
31385J	JC	3		12/27/2016	PRINCIPAL RECEIPT		3,969	3,969	4,131	4,113		(144)		(144)		3,969			0	115	07/01/2032.
31385W	ZT	9		12/27/2016	PRINCIPAL RECEIPT		10,055	10,055	10,484	10,348		(293)		(293)		10,055			0	292	01/01/2033.
31388Q	W2	1		10/25/2016	PRINCIPAL RECEIPT		2,312	2,312	2,334	2,314		(2)		(2)		2,312			0	51	10/01/2016.
31390J	RP	8		12/27/2016	PRINCIPAL RECEIPT		6,083	6,083	6,396	6,146		(63)		(63)		6,083			0	161	05/01/2017.
31391D	QP	1		12/27/2016	PRINCIPAL RECEIPT		7,962	7,962	8,241	7,965		(3)		(3)		7,962			0	188	10/01/2017.
31404F	VD	2		12/27/2016	PRINCIPAL RECEIPT		15,532	15,532	15,379	15,394		138		138		15,532			0	340	04/01/2034.
31400D	2W	1		12/27/2016	PRINCIPAL RECEIPT		9,276	9,276	9,438	9,295		(19)		(19)		9,276			0	187	04/01/2018.
31400E	NV	8		12/27/2016	PRINCIPAL RECEIPT		11,129	11,129	11,207	11,198		(69)		(69)		11,129			0	196	02/01/2033.
31400P	MU	6		12/27/2016	PRINCIPAL RECEIPT		6,702	6,702	6,728	6,724		(23)		(23)		6,702			0	231	03/01/2033.
31400Q	QY	2		12/27/2016	PRINCIPAL RECEIPT		21,227	21,227	21,997	21,361		(134)		(134)		21,227			0	454	03/01/2018.
31401A	K3	0		12/27/2016	PRINCIPAL RECEIPT		74,447	74,447	76,902	76,210		(1,763)		(1,763)		74,447			0	2,506	06/01/2033.
31401V	5J	6		12/27/2016	PRINCIPAL RECEIPT		4,479	4,479	4,339	4,349		131		131		4,479			0	112	07/01/2033.
31401X	H8	3		12/27/2016	PRINCIPAL RECEIPT		3,500	3,500	3,489	3,491		10		10		3,500			0	95	07/01/2033.
31402C	VQ	2		12/27/2016	PRINCIPAL RECEIPT		14,401	14,401	14,597	14,574		(173)		(173)		14,401			0	342	03/01/2034.
31402H	5E	7		12/27/2016	PRINCIPAL RECEIPT		4,980	4,980	5,147	5,122		(141)		(141)		4,980			0	117	11/01/2033.
31402R	DF	3		12/27/2016	PRINCIPAL RECEIPT		6,498	6,498	6,450	6,453		45		45		6,498			0	179	04/01/2035.
31403A	2N	4		12/27/2016	PRINCIPAL RECEIPT		670	670	706	687		(17)		(17)		670			0	22	08/01/2028.
31403D	DR	7		12/27/2016	PRINCIPAL RECEIPT		17,871	17,871	17,380	17,460		411		411		17,871			0	465	12/01/2035.

**SCHEDULE D - PART 4**

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

E14.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31403F	J4	7		12/27/2016	PRINCIPAL RECEIPT.....		27,851	27,851	26,996	27,051			800	800		27,851			0	1,185	10/01/2033.
31403K	KH	5		12/27/2016	PRINCIPAL RECEIPT.....		7,076	7,076	7,156	7,092		(17)		(17)		7,076			0	147	11/01/2018.
31404M	5N	4		12/27/2016	PRINCIPAL RECEIPT.....		10,491	10,491	10,258	10,412		79		79		10,491			0	181	06/01/2019.
31404N	CY	0		01/26/2016	VARIOUS.....		47,262	46,057	45,502	45,550		26		26		45,576		1,686	1,686	114	03/01/2035.
31404U	Z9	4		12/27/2016	PRINCIPAL RECEIPT.....		12,016	12,016	11,740	11,919		96		96		12,016			0	249	06/01/2019.
31405C	U5	6		12/27/2016	PRINCIPAL RECEIPT.....		3,193	3,193	3,080	3,101		92		92		3,193			0	92	06/01/2034.
31406A	BY	7		12/27/2016	PRINCIPAL RECEIPT.....		17,821	17,821	17,410	17,448		373		373		17,821			0	534	12/01/2034.
31406E	3D	4		12/27/2016	PRINCIPAL RECEIPT.....		4,363	4,363	4,429	4,415		(53)		(53)		4,363			0	141	04/01/2035.
31408B	RV	2		02/25/2016	VARIOUS.....		84,005	79,974	80,186	80,159		(2)		(2)		80,157		3,848	3,848	237	01/01/2036.
31409W	GN	5		12/27/2016	PRINCIPAL RECEIPT.....		3,669	3,669	3,713	3,696		(27)		(27)		3,669			0	85	08/01/2021.
31410D	BZ	2		12/27/2016	PRINCIPAL RECEIPT.....		21,865	21,865	20,690	20,878		987		987		21,865			0	401	07/01/2036.
31410E	AG	3		12/27/2016	PRINCIPAL RECEIPT.....		19,429	19,429	19,449	19,445		(16)		(16)		19,429			0	342	08/01/2036.
31410P	BM	4		12/27/2016	PRINCIPAL RECEIPT.....		411	411	420	419		(8)		(8)		411			0	12	08/01/2036.
31410P	5F	6		12/27/2016	PRINCIPAL RECEIPT.....		3,045	3,045	3,041	3,042		3		3		3,045			0	85	07/01/2036.
31410Q	WN	7		01/26/2016	VARIOUS.....		5,424	5,203	5,265	5,254		(0)		(0)		5,253		170	170	16	09/01/2036.
31410V	DW	7		12/27/2016	PRINCIPAL RECEIPT.....		2,980	2,980	3,011	3,008		(28)		(28)		2,980			0	90	10/01/2036.
31411V	QX	0		12/27/2016	PRINCIPAL RECEIPT.....		1,152	1,152	1,186	1,182		(30)		(30)		1,152			0	37	04/01/2037.
31412A	M9	2		12/27/2016	PRINCIPAL RECEIPT.....		4,520	4,520	4,518	4,518		2		2		4,520			0	167	05/01/2037.
31412B	TN	2		01/25/2016	VARIOUS.....		10,745	10,133	10,077	10,089		0		0		10,089		656	656	34	08/01/2036.
31412N	3P	9		12/27/2016	PRINCIPAL RECEIPT.....		43,985	43,985	42,510	42,666		1,319		1,319		43,985			0	977	02/01/2039.
31412R	HS	9		12/27/2016	PRINCIPAL RECEIPT.....		8,296	8,296	8,554	8,498		(201)		(201)		8,296			0	171	04/01/2040.
31412R	H5	9		12/27/2016	PRINCIPAL RECEIPT.....		46,714	46,714	51,269	51,187		(4,473)		(4,473)		46,714			0	1,070	04/01/2040.
31413B	PG	0		12/27/2016	PRINCIPAL RECEIPT.....		6,133	6,133	5,870	5,927		206		206		6,133			0	184	08/01/2037.
31413H	LK	2		12/27/2016	PRINCIPAL RECEIPT.....		4,535	4,535	4,342	4,385		150		150		4,535			0	137	08/01/2037.
31413R	G3	4		12/27/2016	PRINCIPAL RECEIPT.....		2,681	2,681	2,753	2,741		(61)		(61)		2,681			0	96	10/01/2037.
31413S	GT	5		12/27/2016	PRINCIPAL RECEIPT.....		7,998	7,998	8,088	8,063		(64)		(64)		7,998			0	198	11/01/2037.
31413U	JQ	3		12/27/2016	PRINCIPAL RECEIPT.....		4,697	4,697	4,824	4,804		(107)		(107)		4,697			0	87	10/01/2037.
31413Y	RZ	6		12/27/2016	PRINCIPAL RECEIPT.....		533	533	548	545		(12)		(12)		533			0	12	11/01/2037.
31413Y	2M	2		12/27/2016	PRINCIPAL RECEIPT.....		3,625	3,625	3,553	3,570		55		55		3,625			0	103	11/01/2037.
31414C	6Y	9		12/27/2016	PRINCIPAL RECEIPT.....		17,495	17,495	17,363	17,387		108		108		17,495			0	377	04/01/2038.
31414T	CA	7		12/27/2016	PRINCIPAL RECEIPT.....		9,556	9,556	9,453	9,495		61		61		9,556			0	245	06/01/2023.
31415R	E9	1		12/27/2016	PRINCIPAL RECEIPT.....		13,947	13,947	13,945	13,945		2		2		13,947			0	346	07/01/2038.
31415X	QZ	7		12/27/2016	PRINCIPAL RECEIPT.....		6,223	6,223	6,269	6,254		(32)		(32)		6,223			0	329	10/01/2038.
31416B	RY	6		12/27/2016	PRINCIPAL RECEIPT.....		17,472	17,472	18,990	18,951		(1,479)		(1,479)		17,472			0	403	07/01/2035.
31416H	WK	7		12/27/2016	PRINCIPAL RECEIPT.....		13,239	13,239	14,495	14,474		(1,236)		(1,236)		13,239			0	301	12/01/2038.
31416L	HR	0		12/27/2016	PRINCIPAL RECEIPT.....		16,542	16,542	16,528	16,530		12		12		16,542			0	375	04/01/2039.
31416M	X4	1		12/27/2016	PRINCIPAL RECEIPT.....		17,779	17,779	18,020	17,973		(194)		(194)		17,779			0	384	03/01/2029.
31416M	6U	3		12/27/2016	PRINCIPAL RECEIPT.....		14,611	14,611	14,119	14,177		434		434		14,611			0	267	04/01/2039.
31416N	DJ	8		12/27/2016	PRINCIPAL RECEIPT.....		21,653	21,653	22,997	22,971		(1,317)		(1,317)		21,653			0	437	04/01/2039.
31416T	MF	3		12/27/2016	PRINCIPAL RECEIPT.....		21,855	21,855	21,837	21,840		15		15		21,855			0	475	08/01/2039.
31416X	JM	3		12/27/2016	PRINCIPAL RECEIPT.....		45,583	45,583	43,104	43,472		2,111		2,111		45,583			0	864	01/01/2041.



**SCHEDULE D - PART 4**

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

E14.8

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31416X	Q2	9	FNMA POOL AB2272		12/27/2016	PRINCIPAL RECEIPT		61,529	61,529	62,336	62,128		(600)		(600)		61,529			0	1,408	02/01/2041
31416X	7F	1	FNMA POOL AB2693		12/27/2016	PRINCIPAL RECEIPT		3,752	3,752	3,891	3,855		(102)		(102)		3,752			0	85	04/01/2041
31416Y	XS	2	FNMA POOL AB3388		12/27/2016	PRINCIPAL RECEIPT		28,806	28,806	29,672	29,652		(847)		(847)		28,806			0	589	08/01/2041
31417A	EP	0	FNMA POOL AB3741		12/27/2016	PRINCIPAL RECEIPT		102,309	102,309	105,812	105,812		(3,503)		(3,503)		102,309			0	2,377	10/01/2041
31417C	VJ	1	FNMA POOL AB6016		12/27/2016	PRINCIPAL RECEIPT		39,130	39,130	38,911	38,920		210		210		39,130			0	727	08/01/2042
31417C	7F	6	FNMA POOL AB6293		12/27/2016	PRINCIPAL RECEIPT		25,789	25,789	26,989	26,842		(1,054)		(1,054)		25,789			0	478	09/01/2027
31417D	2J	1	FNMA POOL AB7076		12/27/2016	PRINCIPAL RECEIPT		53,179	53,179	50,541	50,686		2,493		2,493		53,179			0	861	11/01/2042
31417E	SX	0	FNMA POOL AB7733		12/27/2016	PRINCIPAL RECEIPT		17,947	17,947	17,057	17,107		840		840		17,947			0	273	01/01/2043
31417F	YV	4	FNMA POOL AB8823		12/27/2016	PRINCIPAL RECEIPT		41,601	41,601	39,539	39,668		1,932		1,932		41,601			0	632	03/01/2043
31417G	MM	5	FNMA POOL AB9363		12/27/2016	PRINCIPAL RECEIPT		13,846	13,846	13,767	13,772		74		74		13,846			0	223	05/01/2043
31417G	TL	0	FNMA POOL AB9554		12/27/2016	PRINCIPAL RECEIPT		111,455	111,455	111,749	111,749		(294)		(294)		111,455			0	1,456	06/01/2043
31417M	JP	9	FNMA POOL AC2969		12/27/2016	PRINCIPAL RECEIPT		12,709	12,709	13,056	12,973		(263)		(263)		12,709			0	325	09/01/2039
31417M	VE	0	FNMA POOL AC3312		12/27/2016	PRINCIPAL RECEIPT		36,834	36,834	36,803	36,809		25		25		36,834			0	787	10/01/2039
31417V	PC	1	FNMA POOL AC8518		12/27/2016	PRINCIPAL RECEIPT		26,345	26,345	28,770	28,729		(2,384)		(2,384)		26,345			0	635	12/01/2039
31418M	UK	6	FNMA POOL AD0585		12/27/2016	PRINCIPAL RECEIPT		47,472	47,472	47,695	47,651		(179)		(179)		47,472			0	1,020	12/01/2039
31418N	CF	5	FNMA POOL AD0969		12/27/2016	PRINCIPAL RECEIPT		29,310	29,310	32,068	31,962		(2,652)		(2,652)		29,310			0	721	08/01/2037
31418T	3T	2	FNMA POOL AD6209		12/27/2016	PRINCIPAL RECEIPT		23,767	23,767	24,570	24,337		(569)		(569)		23,767			0	482	06/01/2025
31419A	GY	7	FNMA POOL AE0214		12/27/2016	PRINCIPAL RECEIPT		69,792	69,792	71,976	71,919		(2,127)		(2,127)		69,792			0	1,374	02/01/2040
31419C	AH	6	FNMA POOL AE1807		12/27/2016	PRINCIPAL RECEIPT		69,186	69,186	67,662	67,915		1,272		1,272		69,186			0	1,402	10/01/2040
31419E	JT	7	FNMA POOL AE3873		12/27/2016	PRINCIPAL RECEIPT		16,859	16,859	17,043	17,003		(144)		(144)		16,859			0	390	10/01/2040
3138A1	SP	7	FNMA POOL AH0525		12/27/2016	PRINCIPAL RECEIPT		45,881	45,881	44,892	45,090		791		791		45,881			0	857	12/01/2040
3138A2	NM	7	FNMA POOL AH1295		12/27/2016	PRINCIPAL RECEIPT		46,926	46,926	47,212	47,119		(193)		(193)		46,926			0	756	01/01/2026
3138A5	TQ	5	FNMA POOL AH4158		12/27/2016	PRINCIPAL RECEIPT		29,546	29,546	29,158	29,239		307		307		29,546			0	564	01/01/2041
3138A7	FP	8	FNMA POOL AH5573		12/27/2016	PRINCIPAL RECEIPT		48,909	48,909	50,452	50,416		(1,507)		(1,507)		48,909			0	972	02/01/2041
3138AG	2C	1	FNMA POOL AI3470		12/27/2016	PRINCIPAL RECEIPT		34,407	34,407	35,639	35,279		(871)		(871)		34,407			0	850	06/01/2041
3138AP	TM	0	FNMA POOL AI9555		12/27/2016	PRINCIPAL RECEIPT		30,134	30,134	31,045	31,024		(891)		(891)		30,134			0	627	09/01/2041
3138E2	E2	7	FNMA POOL AJ9152		12/27/2016	PRINCIPAL RECEIPT		22,913	22,913	23,977	23,872		(959)		(959)		22,913			0	402	12/01/2026
3138E9	A2	6	FNMA POOL AK4524		12/27/2016	PRINCIPAL RECEIPT		41,615	41,615	44,218	44,135		(2,520)		(2,520)		41,615			0	1,050	03/01/2042
3138E9	P7	9	FNMA POOL AK4945		12/27/2016	PRINCIPAL RECEIPT		48,518	48,518	48,248	48,257		261		261		48,518			0	862	02/01/2042
3138EA	Y4	3	FNMA POOL AK6130		12/27/2016	PRINCIPAL RECEIPT		38,961	38,961	39,802	39,705		(744)		(744)		38,961			0	544	03/01/2027
3138EG	WV	2	FNMA POOL AL0659		12/27/2016	PRINCIPAL RECEIPT		26,800	26,800	28,404	28,373		(1,573)		(1,573)		26,800			0	581	07/01/2041
3138EJ	RZ	3	FNMA POOL AL2303		12/27/2016	PRINCIPAL RECEIPT		29,745	29,745	32,023	31,231		(1,486)		(1,486)		29,745			0	616	06/01/2026
3138EJ	SQ	2	FNMA POOL AL2326		12/27/2016	PRINCIPAL RECEIPT		50,289	50,289	53,438	53,277		(2,988)		(2,988)		50,289			0	1,208	04/01/2042
3138EK	X2	6	FNMA POOL AL3396		12/27/2016	PRINCIPAL RECEIPT		45,526	45,526	45,211	45,257		269		269		45,526			0	541	03/01/2028
3138EL	VR	1	FNMA POOL AL4223		12/27/2016	PRINCIPAL RECEIPT		42,778	42,778	44,170	43,992		(1,215)		(1,215)		42,778			0	816	05/01/2043
3138LT	JT	6	FNMA POOL AO2973		12/27/2016	PRINCIPAL RECEIPT		106,475	106,475	106,046	106,064		412		412		106,475			0	1,746	05/01/2042
3138LU	RS	6	FNMA POOL AO4107		12/27/2016	PRINCIPAL RECEIPT		18,198	18,198	19,344	19,296		(1,097)		(1,097)		18,198			0	353	06/01/2042
3138LW	NY	3	FNMA POOL AO5806		12/27/2016	PRINCIPAL RECEIPT		7,609	7,609	7,571	7,573		36		36		7,609			0	111	06/01/2042
3138LY	2C	0	FNMA POOL AO7970		12/27/2016	PRINCIPAL RECEIPT		18,846	18,846	19,491		(645)		(645)		18,846			0	22	06/01/2027	
3138LY	4R	5	FNMA POOL AO8031		12/27/2016	PRINCIPAL RECEIPT		14,988	14,988	14,908	14,912		76		76		14,988			0	266	07/01/2042
3138W1	GA	9	FNMA POOL AP3792		12/27/2016	PRINCIPAL RECEIPT		19,215	19,215	18,261	18,318		897		897		19,215			0	244	02/01/2043
3138M9	6K	2	FNMA POOL AP6273		12/27/2016	PRINCIPAL RECEIPT		82,153	82,153	78,083	78,296		3,857		3,857		82,153			0	1,040	10/01/2042

**SCHEDULE D - PART 4**

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

E14.9

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138MC 4P 6	FNMA POOL AP8929.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	38,635	38,635	40,041	39,867	.....	(1,232)	.....	(1,232)	.....	38,635	.....	.....	0	531	10/01/2027.
3138MK QZ 2	FNMA POOL AQ4071.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	12,609	12,609	12,493	12,510	.....	99	.....	99	.....	12,609	.....	.....	0	152	04/01/2028.
3138MN RE 2	FNMA POOL AQ6784.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	8,708	8,708	8,674	8,676	.....	32	.....	32	.....	8,708	.....	.....	0	177	12/01/2042.
3138MR BF 7	FNMA POOL AQ9037.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	137,653	137,653	138,717	138,598	.....	(945)	.....	(945)	.....	137,653	.....	.....	0	1,624	01/01/2028.
3138W6 BV 7	FNMA POOL AR8151.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	21,497	21,497	20,431	20,499	.....	998	.....	998	.....	21,497	.....	.....	0	319	03/01/2043.
3138W7 UG 7	FNMA POOL AR9582.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	8,511	8,511	8,093	8,119	.....	391	.....	391	.....	8,511	.....	.....	0	138	03/01/2043.
3138W9 JV 3	FNMA POOL AS0275.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	12,626	12,626	12,440	12,460	.....	166	.....	166	.....	12,626	.....	.....	0	163	08/01/2033.
3138WA GR 2	FNMA POOL AS1107.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	132,220	132,220	136,199	135,679	.....	(3,459)	.....	(3,459)	.....	132,220	.....	.....	0	2,734	11/01/2043.
3138WF 2S 4	FNMA POOL AS6184.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	49,834	49,834	52,602	.....	.....	(2,768)	.....	(2,768)	.....	49,834	.....	.....	0	571	11/01/2045.
3138WH BS 0	FNMA POOL AS7248.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	70,015	70,015	75,135	.....	.....	(5,120)	.....	(5,120)	.....	70,015	.....	.....	0	92	05/01/2046.
3138WH J2 9	FNMA POOL AS7480.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	2,971	2,971	3,012	.....	.....	(41)	.....	(41)	.....	2,971	.....	.....	0	7	07/01/2031.
3138WM XC 0	FNMA POOL AT0674.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	14,478	14,478	14,406	14,411	.....	67	.....	67	.....	14,478	.....	.....	0	291	04/01/2043.
3138WP MY 7	FNMA POOL AT2174.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	24,458	24,458	24,336	24,345	.....	113	.....	113	.....	24,458	.....	.....	0	440	05/01/2043.
3138WQ AY 8	FNMA POOL AT2722.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	35,045	35,045	33,878	33,945	.....	1,100	.....	1,100	.....	35,045	.....	.....	0	543	05/01/2043.
3138WQ QS 4	FNMA POOL AT3164.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	17,727	17,727	16,848	16,908	.....	819	.....	819	.....	17,727	.....	.....	0	253	04/01/2043.
3138WQ RA 2	FNMA POOL AT3180.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	37,060	37,060	35,220	35,348	.....	1,712	.....	1,712	.....	37,060	.....	.....	0	513	05/01/2043.
3138WS SQ 2	FNMA POOL AT5026.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	31,722	31,722	30,150	30,258	.....	1,464	.....	1,464	.....	31,722	.....	.....	0	429	05/01/2043.
3138WT ZN 9	FNMA POOL AT6148.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	10,631	10,631	10,958	10,926	.....	(295)	.....	(295)	.....	10,631	.....	.....	0	194	06/01/2042.
3138X0 PV 4	FNMA POOL AU1335.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	14,890	14,890	15,088	15,073	.....	(183)	.....	(183)	.....	14,890	.....	.....	0	271	07/01/2043.
3138X2 QS 6	FNMA POOL AU3164.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	15,327	15,327	15,158	15,176	.....	151	.....	151	.....	15,327	.....	.....	0	193	08/01/2033.
3138X3 F7 2	FNMA POOL AU3789.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	23,127	23,127	22,915	22,947	.....	180	.....	180	.....	23,127	.....	.....	0	285	08/01/2028.
3138X3 XS 6	FNMA POOL AU4288.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	55,917	55,917	58,285	58,036	.....	(2,119)	.....	(2,119)	.....	55,917	.....	.....	0	1,185	09/01/2043.
3138X3 ZA 3	FNMA POOL AU4336.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	48,019	48,019	47,829	47,846	.....	173	.....	173	.....	48,019	.....	.....	0	500	08/01/2043.
3138X5 SG 3	FNMA POOL AU5918.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	43,669	43,669	41,506	41,681	.....	1,987	.....	1,987	.....	43,669	.....	.....	0	748	09/01/2043.
3138X5 SH 1	FNMA POOL AU5919.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	51,024	51,024	50,739	50,765	.....	259	.....	259	.....	51,024	.....	.....	0	984	09/01/2043.
3138X6 WX 9	FNMA POOL AU6961.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	171,967	171,967	177,475	176,723	.....	(4,756)	.....	(4,756)	.....	171,967	.....	.....	0	2,547	10/01/2028.
3138X7 DK 6	FNMA POOL AU7305.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	186,902	186,902	198,582	198,582	.....	(11,680)	.....	(11,680)	.....	186,902	.....	.....	0	3,985	08/01/2043.
3138X9 SH 3	FNMA POOL AU9519.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	17,472	17,472	17,375	17,384	.....	88	.....	88	.....	17,472	.....	.....	0	345	10/01/2043.
3138XB XS 8	FNMA POOL AV0688.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	25,706	25,706	25,903	25,886	.....	(180)	.....	(180)	.....	25,706	.....	.....	0	478	12/01/2043.
3138XB XV 1	FNMA POOL AV0691.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	57,295	57,295	60,195	59,796	.....	(2,501)	.....	(2,501)	.....	57,295	.....	.....	0	1,245	12/01/2043.
3138Y4 MW 6	FNMA POOL AX3072.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	179,832	179,832	185,867	185,867	.....	(6,035)	.....	(6,035)	.....	179,832	.....	.....	0	3,452	10/01/2044.
3138YH U6 5	FNMA POOL AY4204.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	105,960	105,960	109,526	109,526	.....	(3,566)	.....	(3,566)	.....	105,960	.....	.....	0	1,993	05/01/2045.
3138YT NC 4	FNMA POOL AZ2186.....		..	12/25/2016	PRINCIPAL RECEIPT.....	.....	13,151	13,151	13,342	.....	.....	(191)	.....	(191)	.....	13,151	.....	.....	0	148	08/01/2045.
3140EU LG 2	FNMA POOL BC0326.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	17,546	17,546	18,227	.....	.....	(681)	.....	(681)	.....	17,546	.....	.....	0	316	12/01/2045.
31417Y W5 2	FNMA POOL MA0667.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	34,106	34,106	34,692	34,545	.....	(439)	.....	(439)	.....	34,106	.....	.....	0	664	03/01/2031.
31418A AV 0	FNMA POOL MA0919.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	18,601	18,601	18,940	18,918	.....	(317)	.....	(317)	.....	18,601	.....	.....	0	324	12/01/2031.
31418A KN 7	FNMA POOL MA1200.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	35,133	35,133	34,614	34,658	.....	475	.....	475	.....	35,133	.....	.....	0	547	10/01/2032.
31418A RX 8	FNMA POOL MA1401.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	12,562	12,562	12,637	12,630	.....	(68)	.....	(68)	.....	12,562	.....	.....	0	195	04/01/2033.
31418A VD 7	FNMA POOL MA1511.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	11,786	11,786	11,168	11,231	.....	555	.....	555	.....	11,786	.....	.....	0	151	07/01/2033.
31418A 4R 6	FNMA POOL MA1731.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	37,873	37,873	37,662	37,684	.....	189	.....	189	.....	37,873	.....	.....	0	700	01/01/2044.
31418B XB 7	FNMA POOL MA2473.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	12,829	12,829	13,418	.....	.....	(589)	.....	(589)	.....	12,829	.....	.....	0	225	12/01/2035.
31418B XC 5	FNMA POOL MA2474.....		..	12/27/2016	PRINCIPAL RECEIPT.....	.....	150,668	150,668	155,383	155,383	.....	(4,715)	.....	(4,715)	.....	150,668	.....	.....	0	2,449	12/01/2030.

**SCHEDULE D - PART 4**

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31418C CH 5	FNMA POOL MA2771.....			..	12/27/2016.	PRINCIPAL RECEIPT.....	.....	.....10,505	.....10,505	.....10,938	.....	.....	.....	.....	.....(433)	.....	.....10,505	.....	.....	.....0	.....30	10/01/2046.
31398F 2N 0	FNMA REMIC SER 2009-M1 CL A2 4.28.....			..	12/27/2016.	PRINCIPAL RECEIPT.....	.....	.....12,073	.....12,073	.....12,971	.....	.....	.....	.....	.....(898)	.....	.....12,073	.....	.....	.....0	.....254	07/25/2019.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							.....13,846,527	.....13,803,793	.....13,924,434	.....13,582,656	.....0	.....(105,334)	.....0	.....(105,334)	.....0	.....13,808,508	.....0	.....38,019	.....38,019	.....273,301	XXX

**Bonds - Industrial and Miscellaneous**

E14.10	90131H AK 1	21ST CENTY FOX AMER INC.....	..	10/17/2016.	MATURITY.....	.....	.....125,000	.....125,000	.....131,500	.....131,500	.....	.....	.....(6,500)	.....	.....(6,500)	.....	.....125,000	.....	.....	.....0	.....10,000	10/17/2016.
	90131H AR 6	21ST CENTY FOX AMER INC.....	..	02/01/2016.	Morgan Stanley.....	.....	.....148,796	.....150,000	.....147,101	.....147,357	.....	.....	.....30	.....	.....30	.....	.....147,386	.....	.....1,409	.....1,409	.....1,738	09/15/2022.
	00287Y AJ 8	ABBVIE INC.....	..	12/19/2016.	CALLED @ 100.6260040.....	.....	.....503,130	.....500,000	.....499,030	.....499,030	.....	.....	.....504	.....	.....504	.....	.....499,533	.....	.....3,597	.....3,597	.....9,747	11/06/2017.
	00434N AA 3	ACCESS MIDSTREAM PRTNRS LP/ACM.....	..	02/16/2016.	Morgan Stanley.....	.....	.....105,350	.....140,000	.....113,493	.....113,493	.....	.....	.....327	.....	.....327	.....	.....112,820	.....	.....(8,470)	.....(8,470)	.....1,782	05/15/2023.
	009158 AQ 9	AIR PRODS & CHEMS INC.....	..	08/02/2016.	MATURITY.....	.....	.....35,000	.....35,000	.....34,815	.....34,977	.....	.....	.....23	.....	.....23	.....	.....35,000	.....	.....	.....0	.....700	08/02/2016.
	02209S AH 6	ALTRIA GROUP INC.....	..	09/22/2016.	Direct.....	.....	.....24,500	.....13,000	.....12,995	.....12,995	.....	.....	.....	.....	.....0	.....	.....12,995	.....	.....11,505	.....11,505	.....1,495	02/06/2039.
	02582J GU 8	AMERICAN EXPRESS CREDIT 2014-3.....	..	09/28/2016.	Wells Fargo Bank.....	.....	.....225,932	.....225,000	.....225,080	.....225,080	.....	.....	.....(17)	.....	.....(17)	.....	.....225,063	.....	.....869	.....869	.....2,682	04/15/2020.
	026874 CU 9	AMERICAN INTL GROUP INC.....	..	10/13/2016.	CS First Boston Corp.....	.....	.....112,154	.....100,000	.....107,994	.....107,994	.....	.....	.....(884)	.....	.....(884)	.....	.....107,110	.....	.....5,044	.....5,044	.....4,293	06/01/2022.
	026874 CY 1	AMERICAN INTL GROUP INC.....	..	05/11/2016.	CS First Boston Corp.....	.....	.....194,014	.....185,000	.....189,979	.....189,979	.....	.....	.....(190)	.....	.....(190)	.....	.....189,789	.....	.....4,225	.....4,225	.....5,703	02/15/2024.
	031162 BF 6	AMGEN INC.....	..	06/15/2016.	MATURITY.....	.....	.....65,000	.....65,000	.....64,849	.....64,985	.....	.....	.....15	.....	.....15	.....	.....65,000	.....	.....	.....0	.....748	06/15/2016.
	032511 BG 1	ANADARKO PETE CORP.....	..	02/22/2016.	Morgan Stanley.....	.....	.....12,563	.....15,000	.....16,028	.....16,028	.....	.....	.....(2)	.....	.....(2)	.....	.....16,025	.....	.....(3,463)	.....(3,463)	.....232	06/15/2039.
	032511 BH 9	ANADARKO PETE CORP.....	..	12/01/2016.	VARIOUS.....	.....	.....305,723	.....300,000	.....314,587	.....314,587	.....	.....	.....(1,668)	.....	.....(1,668)	.....	.....312,919	.....	.....(7,196)	.....(7,196)	.....9,699	09/15/2017.
	037389 AY 9	AON CORP.....	..	05/27/2016.	MATURITY.....	.....	.....30,000	.....30,000	.....29,988	.....29,999	.....	.....	.....1	.....	.....1	.....	.....30,000	.....	.....	.....0	.....469	05/27/2016.
	037833 AH 3	APPLE INC.....	..	05/03/2016.	MATURITY.....	.....	.....35,000	.....35,000	.....34,746	.....34,963	.....	.....	.....37	.....	.....37	.....	.....35,000	.....	.....	.....0	.....79	05/03/2016.
	037833 AK 6	APPLE INC.....	..	07/07/2016.	VARIOUS.....	.....	.....88,740	.....90,000	.....86,947	.....71,838	.....	.....	.....4	.....	.....4	.....	.....87,113	.....	.....1,628	.....1,628	.....409	05/03/2023.
	037833 AQ 3	APPLE INC.....	..	11/22/2016.	VARIOUS.....	.....	.....30,402	.....30,000	.....30,326	.....30,291	.....	.....	.....(44)	.....	.....(44)	.....	.....30,247	.....	.....155	.....155	.....428	05/06/2019.
	037833 AR 1	APPLE INC.....	..	06/01/2016.	Barclays Bank.....	.....	.....99,022	.....95,000	.....97,334	.....97,202	.....	.....	.....(161)	.....	.....(161)	.....	.....97,041	.....	.....1,981	.....1,981	.....1,555	05/06/2021.
	00206R AZ 5	AT&T INC.....	..	06/22/2016.	Morgan Stanley.....	.....	.....74,706	.....70,000	.....72,217	.....72,217	.....	.....	.....(172)	.....	.....(172)	.....	.....72,045	.....	.....2,661	.....2,661	.....2,351	08/15/2021.
	00206R CL 4	AT&T INC.....	..	06/23/2016.	VARIOUS.....	.....	.....100,039	.....100,000	.....98,482	.....98,482	.....	.....	.....94	.....	.....94	.....	.....98,576	.....	.....1,462	.....1,462	.....760	06/30/2020.
	00206R CR 1	AT&T INC.....	..	12/07/2016.	Morgan Stanley.....	.....	.....14,927	.....15,000	.....15,342	.....	.....	.....	.....(32)	.....	.....(32)	.....	.....15,310	.....	.....(383)	.....(383)	.....353	02/17/2021.
	00206R DC 3	AT&T INC.....	..	11/22/2016.	CS First Boston Corp.....	.....	.....172,060	.....165,000	.....175,176	.....	.....	.....	.....(739)	.....	.....(739)	.....	.....174,437	.....	.....(2,377)	.....(2,377)	.....8,505	04/01/2024.
	06406H BX 6	BANK NEW YORK MTN BK ENT.....	..	07/28/2016.	MATURITY.....	.....	.....100,000	.....100,000	.....99,915	.....99,990	.....	.....	.....10	.....	.....10	.....	.....100,000	.....	.....	.....0	.....2,300	07/28/2016.
	060505 CL 6	BANK OF AMERICA CORPORATION.....	..	08/16/2016.	MATURITY.....	.....	.....150,000	.....150,000	.....139,310	.....148,333	.....	.....	.....1,667	.....	.....1,667	.....	.....150,000	.....	.....	.....0	.....8,625	08/15/2016.
	060505 CS 1	BANK OF AMERICA CORPORATION.....	..	10/14/2016.	MATURITY.....	.....	.....50,000	.....50,000	.....47,969	.....49,621	.....	.....	.....379	.....	.....379	.....	.....50,000	.....	.....	.....0	.....2,813	10/14/2016.
	060505 DP 6	BANK OF AMERICA CORPORATION.....	..	12/19/2016.	Bank Of America.....	.....	.....134,714	.....130,000	.....122,788	.....127,339	.....	.....	.....1,299	.....	.....1,299	.....	.....128,637	.....	.....6,076	.....6,076	.....7,911	12/01/2017.
	06849R AB 8	BARRICK NORTH AMERICA FIN LLC.....	..	03/21/2016.	Direct.....	.....	.....107,763	.....100,000	.....99,769	.....99,922	.....	.....	.....6	.....	.....6	.....	.....99,928	.....	.....7,835	.....7,835	.....3,513	09/15/2018.
	06849R AF 9	BARRICK NORTH AMERICA FIN LLC.....	..	12/06/2016.	Direct.....	.....	.....439,903	.....421,000	.....378,029	.....378,029	.....	.....	.....4,333	.....	.....4,333	.....	.....382,362	.....	.....57,542	.....57,542	.....12,702	05/30/2021.
	07177M AC 7	BAXALTA INC.....	..	06/03/2016.	Direct.....	.....	.....69,978	.....70,000	.....69,131	.....69,131	.....	.....	.....77	.....	.....77	.....	.....69,208	.....	.....770	.....770	.....	06/23/2020.
	071813 AY 5	BAXTER INTL INC.....	..	03/02/2016.	Direct.....	.....	.....27,789	.....25,000	.....24,927	.....24,979	.....	.....	.....1	.....	.....1	.....	.....24,980	.....	.....2,809	.....2,809	.....340	06/01/2018.
	071813 BJ 7	BAXTER INTL INC.....	..	03/02/2016.	Direct.....	.....	.....206,690	.....200,000	.....198,805	.....198,805	.....	.....	.....80	.....	.....80	.....	.....198,885	.....	.....7,805	.....7,805	.....791	06/15/2018.
	07401D BC 4	BEAR STEARNS CMBS 2007-PWR18.....	..	03/30/2016.	Wells Fargo Bank.....	.....	.....104,105	.....100,000	.....113,688	.....104,032	.....	.....	.....(906)	.....	.....(906)	.....	.....103,126	.....	.....979	.....979	.....1,948	06/13/2050.
	075887 BE 8	BECTON DICKINSON & CO.....	..	12/12/2016.	Direct.....	.....	.....4,092	.....4,000	.....4,000	.....4,000	.....	.....	.....	.....	.....0	.....	.....4,000	.....	.....92	.....92	.....60	12/15/2019.
	075887 BJ 7	BECTON DICKINSON & CO.....	..	12/12/2016.	Direct.....	.....	.....55,672	.....50,000	.....56,442	.....56,442	.....	.....	.....(1,645)	.....	.....(1,645)	.....	.....54,797	.....	.....875	.....875	.....4,347	08/01/2019.
	084664 BX 8	BERKSHIRE HATHAWAY FIN CORP.....	..	08/15/2016.	MATURITY.....	.....	.....15,000	.....15,000	.....14,972	.....14,994	.....	.....	.....6	.....	.....6	.....	.....15,000	.....	.....	.....0	.....143	08/15/2016.
	09064A AF 8	BIOMED RLTY L P.....	..	03/16/2016.	CALLED @ 100.0000000.....	.....	.....100,000	.....100,000	.....98,645	.....99,901	.....	.....	.....72	.....	.....72	.....	.....99,972	.....	.....28	.....28	.....1,615	04/15/2016.
	097014 AN 4	BOEING CAP CORP.....	..	08/15/2016.	MATURITY.....	.....	.....40,000	.....40,000	.....39,977	.....39,997	.....	.....	.....3	.....	.....3	.....	.....40,000	.....	.....	.....0	.....850	08/15/2016.
	10138M AG 0	BOTTLING GROUP LLC.....	..	04/01/2016.	MATURITY.....	.....	.....150,000	.....150,000	.....149,783	.....149,993	.....	.....	.....7	.....	.....7	.....	.....150,000	.....	.....	.....0	.....4,125	04/01/2016.
	111320 AF 4	BROADCOM CORP.....	..	02/02/2016.	Scott & Stringfellow Inc.....	.....	.....55,550	.....55,000	.....49,201	.....50,377	.....	.....	.....53	.....	.....53	.....	.....50,430	.....	.....5,120	.....5,120	.....638	08/15/2022.

**SCHEDULE D - PART 4**

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

E14.11

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12189L	AM	3		01/11/2016.	CS First Boston Corp.....	.....	4,952	5,000	4,866	4,872	.....	.....0	.....	.....0	.....	4,873	.....	.....79	.....79	.....50	03/15/2023.
13342B	AE	5		04/07/2016.	Direct.....	.....	27,574	25,000	24,788	24,873	.....	.....6	.....	.....6	.....	24,879	.....	2,695	2,695	456	06/01/2021.
13342B	AF	2		04/07/2016.	Direct.....	.....	57,643	50,000	49,986	49,987	.....	.....0	.....	.....0	.....	49,987	.....	7,656	7,656	1,166	06/01/2041.
13342B	AJ	4		04/07/2016.	Direct.....	.....	52,604	50,000	49,450	49,450	.....	.....21	.....	.....21	.....	49,470	.....	3,134	3,134	910	04/30/2022.
14040H	AX	3		07/15/2016.	MATURITY.....	.....	85,000	85,000	84,787	84,975	.....	.....25	.....	.....25	.....	85,000	.....	.....0	.....0	2,678	07/15/2016.
149123	BM	2		08/15/2016.	MATURITY.....	.....	50,000	50,000	49,944	49,995	.....	.....5	.....	.....5	.....	50,000	.....	.....0	.....0	2,850	08/15/2016.
15189T	AQ	0		12/21/2016.	VARIOUS.....	.....	21,375	20,000	19,897	19,970	.....	.....12	.....	.....12	.....	19,982	.....	1,393	1,393	1,481	05/01/2018.
12527G	AC	7		10/20/2016.	Mizuho Securities Fixed.....	.....	33,338	35,000	31,963	32,504	.....	.....231	.....	.....231	.....	32,735	.....	602	602	1,087	06/01/2023.
12527G	AF	0		10/26/2016.	Morgan Stanley.....	.....	13,395	15,000	13,196	13,196	.....	.....45	.....	.....45	.....	13,241	.....	154	154	871	03/15/2034.
161175	AK	0		05/25/2016.	Direct.....	.....	90,032	90,000	89,461	89,461	.....	.....44	.....	.....44	.....	89,504	.....	528	528	1,611	07/23/2020.
161175	AL	8		05/25/2016.	Direct.....	.....	201,138	200,000	199,302	199,302	.....	.....37	.....	.....37	.....	199,339	.....	1,799	1,799	4,464	07/23/2022.
161175	AM	6		05/25/2016.	Direct.....	.....	99,593	100,000	99,593	99,606	.....	.....13	.....	.....13	.....	99,619	.....	(26)	(26)	2,454	07/23/2025.
166764	AE	0		02/17/2016.	Barclays Bank.....	.....	99,458	100,000	99,489	99,489	.....	.....26	.....	.....26	.....	99,515	.....	(57)	(57)	277	06/24/2018.
166764	AN	0		04/06/2016.	Barclays Bank.....	.....	61,379	60,000	59,973	59,973	.....	.....2	.....	.....2	.....	59,975	.....	1,404	1,404	534	11/15/2019.
166764	BH	2		08/10/2016.	Barclays Bank.....	.....	226,942	225,000	225,000	.....	.....	.....	.....	.....0	.....	225,000	.....	1,942	1,942	868	05/16/2019.
17275R	AC	6		02/22/2016.	MATURITY.....	.....	485,000	485,000	482,672	484,954	.....	.....46	.....	.....46	.....	485,000	.....	.....0	.....0	13,338	02/22/2016.
17275R	AX	0		10/13/2016.	Loop Capital Markets.....	.....	87,458	85,000	84,885	84,897	.....	.....17	.....	.....17	.....	84,915	.....	2,544	2,544	1,753	06/15/2020.
17275R	BJ	0		11/02/2016.	CS First Boston Corp.....	.....	4,997	5,000	5,011	(0)	.....	.....(0)	.....	.....(0)	.....	5,011	.....	(14)	(14)	12	09/20/2021.
172967	HE	4		12/20/2016.	Direct.....	.....	53,567	50,000	49,804	49,810	.....	.....3	.....	.....3	.....	49,814	.....	3,753	3,753	2,771	11/07/2043.
191216	AU	4		09/01/2016.	MATURITY.....	.....	65,000	65,000	67,659	65,383	.....	.....(383)	.....	.....(383)	.....	65,000	.....	.....0	.....0	1,170	09/01/2016.
191216	BD	1		11/01/2016.	MATURITY.....	.....	200,000	200,000	198,917	199,678	.....	.....322	.....	.....322	.....	200,000	.....	.....0	.....0	1,500	11/01/2016.
202795	HX	1		08/01/2016.	CALLED @ 100.0000000.....	.....	50,000	50,000	49,915	49,987	.....	.....11	.....	.....11	.....	49,998	.....	2	2	894	09/01/2016.
205887	BQ	4		10/27/2016.	Direct.....	.....	1,023,510	1,000,000	994,453	994,453	.....	.....2,176	.....	.....2,176	.....	996,629	.....	26,881	26,881	23,803	01/25/2018.
212015	AF	8		02/03/2016.	Morgan Stanley.....	.....	3,725	5,000	4,637	4,637	.....	.....5	.....	.....5	.....	4,642	.....	(917)	(917)	126	04/01/2021.
212015	AH	4		02/03/2016.	Morgan Stanley.....	.....	77,625	115,000	84,813	84,813	.....	.....281	.....	.....281	.....	85,094	.....	(7,469)	(7,469)	2,284	09/15/2022.
212015	AN	1		02/17/2016.	Morgan Stanley.....	.....	15,063	25,000	17,611	17,611	.....	.....76	.....	.....76	.....	17,687	.....	(2,624)	(2,624)	214	06/01/2024.
222372	AJ	3		05/16/2016.	MATURITY.....	.....	100,000	100,000	94,213	99,426	.....	.....574	.....	.....574	.....	100,000	.....	.....0	.....0	3,125	05/15/2016.
126650	BH	2		05/31/2016.	Direct.....	.....	31,441	30,000	29,685	29,944	.....	.....16	.....	.....16	.....	29,960	.....	1,481	1,481	863	06/01/2017.
126650	BU	3		05/31/2016.	Direct.....	.....	112,778	100,000	99,505	99,754	.....	.....21	.....	.....21	.....	99,775	.....	13,003	13,003	2,547	05/18/2020.
126650	CL	2		05/31/2016.	Direct.....	.....	37,020	34,000	34,700	34,700	.....	.....(26)	.....	.....(26)	.....	34,674	.....	2,346	2,346	713	07/20/2025.
235851	AG	7		08/15/2016.	CALLED @ 106.6090000.....	.....	53,305	50,000	49,696	49,924	.....	.....22	.....	.....22	.....	49,946	.....	3,358	3,358	3,047	01/15/2018.
24422E	RC	5		06/07/2016.	MATURITY.....	.....	100,000	100,000	99,803	99,982	.....	.....18	.....	.....18	.....	100,000	.....	.....0	.....0	1,125	06/07/2016.
24422E	RF	8		09/15/2016.	MATURITY.....	.....	50,000	50,000	49,974	49,996	.....	.....4	.....	.....4	.....	50,000	.....	.....0	.....0	925	09/15/2016.
25179M	AH	6		08/11/2016.	Direct.....	.....	55,385	50,000	51,515	51,515	.....	.....(286)	.....	.....(286)	.....	51,229	.....	4,156	4,156	3,378	01/15/2019.
25271C	AM	4		03/04/2016.	JP Morgan.....	.....	170,000	250,000	206,552	206,552	.....	.....758	.....	.....758	.....	207,310	.....	(37,310)	(37,310)	3,067	11/01/2023.
25400L	AC	0		03/15/2016.	Direct.....	.....	253,040	250,000	252,215	252,215	.....	.....(37)	.....	.....(37)	.....	252,177	.....	863	863	.....	10/01/2025.
25459H	AQ	8		03/22/2016.	Direct.....	.....	33,182	30,000	30,518	30,478	.....	.....(2)	.....	.....(2)	.....	30,476	.....	2,706	2,706	953	03/15/2040.
25459H	AX	3		03/21/2016.	Morgan Stanley.....	.....	10,695	10,000	10,233	10,233	.....	.....(1)	.....	.....(1)	.....	10,232	.....	463	463	310	08/15/2040.
25459H	AZ	8		03/21/2016.	Morgan Stanley.....	.....	48,878	45,000	48,300	48,300	.....	.....(13)	.....	.....(13)	.....	48,286	.....	591	591	1,479	03/01/2041.
25459H	BL	8		03/22/2016.	Direct.....	.....	297,549	280,000	283,907	283,686	.....	.....(85)	.....	.....(85)	.....	283,601	.....	13,948	13,948	.....	04/01/2024.
25470D	AG	4		06/14/2016.	VENDOR CODE FIRS NOT IN TABLE.....	.....	44,372	50,000	41,890	41,890	.....	.....57	.....	.....57	.....	41,947	.....	2,425	2,425	1,458	05/15/2042.

**SCHEDULE D - PART 4**

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

E14.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25746U BN 8	DOMINION RES INC VA NEW.....		..	08/15/2016.	MATURITY.....	.....	25,000	25,000	24,994	24,999	.....	.....1	.....	.....1	.....	25,000	.....	.....	.....0	.....488	08/15/2016.
263534 BQ 1	DU PONT E I DE NEMOURS & CO.....		..	12/15/2016.	MATURITY.....	.....	69,000	69,000	68,921	68,990	.....	.....10	.....	.....10	.....	69,000	.....	.....	.....0	.....3,623	12/15/2016.
268648 AN 2	E M C CORP MASS.....		..	09/07/2016.	Morgan Stanley.....	.....	94,750	100,000	81,379	81,379	.....	.....1,364	.....	.....1,364	.....	82,743	.....	.....12,007	.....12,007	.....2,634	06/01/2023.
268648 AP 7	E M C CORP MASS.....		..	09/08/2016.	VARIOUS.....	.....	48,962	50,000	46,654	46,654	.....	.....356	.....	.....356	.....	47,010	.....	.....1,952	.....1,952	.....348	06/01/2018.
278865 AK 6	ECOLAB INC.....		..	12/08/2016.	MATURITY.....	.....	35,000	35,000	34,931	34,986	.....	.....14	.....	.....14	.....	35,000	.....	.....	.....0	.....1,050	12/08/2016.
28370T AE 9	EL PASO PIPELINE PARTNERS OPER.....		..	08/17/2016.	VARIOUS.....	.....	26,910	25,000	23,597	23,597	.....	.....126	.....	.....126	.....	23,723	.....	.....3,187	.....3,187	.....1,088	10/01/2021.
29078E AA 3	EMBARQ CORP.....		..	04/13/2016.	Goldman Sachs.....	.....	9,738	10,000	9,999	9,999	.....	.....	.....	.....0	.....	9,999	.....	.....(262)	.....(262)	.....304	06/01/2036.
29250R AU 0	ENBRIDGE ENERGY PARTNERS L P.....		..	09/20/2016.	Barclays Bank.....	.....	5,240	5,000	4,766	4,766	.....	.....26	.....	.....26	.....	4,792	.....	.....448	.....448	.....215	09/15/2021.
29273R AQ 2	ENERGY TRANSFER PRTNRS L P.....		..	03/28/2016.	Barclays Bank.....	.....	32,725	35,000	32,699	32,699	.....	.....75	.....	.....75	.....	32,774	.....	.....(49)	.....(49)	.....1,213	02/01/2022.
29364G AG 8	ENTERGY CORP NEW.....		..	12/15/2016.	CALLED @ 100.0000000.....	.....	50,000	50,000	49,943	49,987	.....	.....12	.....	.....12	.....	49,999	.....	.....1	.....1	.....3,329	01/15/2017.
29379V AA 1	ENTERPRISE PRODS OPER LLC.....		..	02/29/2016.	Barclays Bank.....	.....	52,500	50,000	49,977	49,995	.....	.....0	.....	.....0	.....	49,995	.....	.....2,505	.....2,505	.....1,470	09/15/2017.
29379V BH 5	ENTERPRISE PRODS OPER LLC.....		..	01/29/2016.	Pershing LLC.....	.....	26,936	30,000	26,910	26,910	.....	.....18	.....	.....18	.....	26,929	.....	.....8	.....8	.....518	02/15/2026.
26884A AZ 6	ERP OPER LTD PARTNERSHIP.....		..	02/01/2016.	Direct.....	.....	33,737	30,000	31,628	31,264	.....	.....(16)	.....	.....(16)	.....	31,248	.....	.....2,489	.....2,489	.....71	12/15/2021.
302182 AE 0	EXPRESS SCRIPTS INC.....		..	07/15/2016.	Direct.....	.....	11,613	10,000	9,933	9,971	.....	.....4	.....	.....4	.....	9,975	.....	.....1,637	.....1,637	.....423	06/15/2019.
314275 AA 6	FEDERATED RETAIL HLDGS INC.....		..	12/01/2016.	MATURITY.....	.....	21,000	21,000	24,500	21,758	.....	.....(758)	.....	.....(758)	.....	21,000	.....	.....	.....0	.....1,239	12/01/2016.
34530V AD 1	FORD CREDIT AUTO OWN TR 2015-B.....		..	09/28/2016.	Wells Fargo Bank.....	.....	175,109	175,000	173,715	173,715	.....	.....610	.....	.....610	.....	174,325	.....	.....784	.....784	.....1,624	11/15/2019.
349631 AL 5	FORTUNE BRANDS INC NOTE.....		..	01/15/2016.	MATURITY.....	.....	31,000	31,000	30,404	30,997	.....	.....3	.....	.....3	.....	31,000	.....	.....	.....0	.....833	01/15/2016.
35671D BC 8	FREEPORT-MCMORAN COPPER & GOLD.....		..	02/17/2016.	Morgan Stanley.....	.....	43,750	100,000	52,000	52,000	.....	.....32	.....	.....32	.....	52,032	.....	.....(8,282)	.....(8,282)	.....2,271	03/15/2043.
35671D BD 6	FREEPORT-MCMORAN COPPER & GOLD.....		..	02/18/2016.	Morgan Stanley.....	.....	49,806	65,000	50,700	50,700	.....	.....740	.....	.....740	.....	51,440	.....	.....(1,634)	.....(1,634)	.....678	03/15/2018.
35671D BH 7	FREEPORT-MCMORAN INC.....		..	02/17/2016.	Morgan Stanley.....	.....	52,250	100,000	60,000	60,000	.....	.....565	.....	.....565	.....	60,565	.....	.....(8,315)	.....(8,315)	.....1,089	11/14/2021.
369550 AQ 1	GENERAL DYNAMICS CORP.....		..	07/15/2016.	MATURITY.....	.....	50,000	50,000	49,939	49,993	.....	.....7	.....	.....7	.....	50,000	.....	.....	.....0	.....1,125	07/15/2016.
36962G 5C 4	GENERAL ELEC CAP CORP MTN BE.....		..	05/09/2016.	MATURITY.....	.....	100,000	100,000	99,888	99,991	.....	.....9	.....	.....9	.....	100,000	.....	.....	.....0	.....1,475	05/09/2016.
36962G U6 9	GENERAL ELEC CAP CORP MTN BE.....		..	01/08/2016.	MATURITY.....	.....	400,000	400,000	374,844	399,926	.....	.....74	.....	.....74	.....	400,000	.....	.....	.....0	.....10,000	01/08/2016.
369604 BC 6	GENERAL ELECTRIC CO.....		..	12/22/2016.	Wells Fargo Bank.....	.....	207,418	200,000	198,390	199,619	.....	.....187	.....	.....187	.....	199,807	.....	.....7,611	.....7,611	.....11,142	12/06/2017.
377372 AG 2	GLAXOSMITHKLINE CAP INC.....		..	03/18/2016.	MATURITY.....	.....	100,000	100,000	99,576	99,959	.....	.....41	.....	.....41	.....	100,000	.....	.....	.....0	.....350	03/18/2016.
38141G ER 1	GOLDMAN SACHS GROUP INC.....		..	10/03/2016.	MATURITY.....	.....	100,000	100,000	100,601	100,064	.....	.....(64)	.....	.....(64)	.....	100,000	.....	.....	.....0	.....5,750	10/01/2016.
38141G EE 0	GOLDMAN SACHS GROUP INC SR NOTE.....		..	01/15/2016.	MATURITY.....	.....	275,000	275,000	271,787	274,983	.....	.....17	.....	.....17	.....	275,000	.....	.....	.....0	.....7,356	01/15/2016.
38259P AB 8	GOOGLE INC.....		..	04/27/2016.	Direct.....	.....	109,890	100,000	99,097	99,473	.....	.....29	.....	.....29	.....	99,502	.....	.....10,388	.....10,388	.....	05/19/2021.
36192B AY 3	GS MTG SECS TR 2012-GC6.....		..	12/12/2016.	PRINCIPAL RECEIPT.....	.....	376	376	376	376	.....	.....1	.....	.....1	.....	376	.....	.....	.....0	.....12	01/12/2045.
362320 AZ 0	GTE CORP.....		..	04/04/2016.	Direct.....	.....	58,830	45,000	56,966	54,309	.....	.....(362)	.....	.....(362)	.....	53,947	.....	.....4,884	.....4,884	.....1,673	11/01/2021.
406216 AT 4	HALLIBURTON CO.....		..	03/08/2016.	Barclays Bank.....	.....	20,087	20,000	19,786	19,835	.....	.....5	.....	.....5	.....	19,840	.....	.....247	.....247	.....209	11/15/2021.
406216 BB 6	HALLIBURTON CO.....		..	08/01/2016.	MATURITY.....	.....	50,000	50,000	49,923	49,923	.....	.....77	.....	.....77	.....	50,000	.....	.....	.....0	.....500	08/01/2016.
406216 BF 7	HALLIBURTON CO.....		..	01/27/2016.	Barclays Bank.....	.....	77,759	80,000	79,076	79,076	.....	.....13	.....	.....13	.....	79,089	.....	.....(1,329)	.....(1,329)	.....468	11/15/2020.
40414L AH 2	HCP INC.....		..	06/28/2016.	VARIOUS.....	.....	105,872	105,000	103,381	103,381	.....	.....184	.....	.....184	.....	103,566	.....	.....2,306	.....2,306	.....2,527	02/01/2020.
42217K AW 6	HEALTH CARE REIT INC.....		..	09/19/2016.	CitiGroup.....	.....	113,065	100,000	97,970	98,649	.....	.....138	.....	.....138	.....	98,787	.....	.....14,278	.....14,278	.....6,227	01/15/2022.
423074 AX 1	HEINZ H J CO.....		..	08/19/2016.	Direct.....	.....	79,894	80,000	79,894	79,898	.....	.....6	.....	.....6	.....	79,904	.....	.....(10)	.....(10)	.....3,274	07/15/2025.
42809H AE 7	HESS CORP.....		..	10/28/2016.	CALLED @ 100.4160000.....	.....	50,208	50,000	48,925	48,925	.....	.....604	.....	.....604	.....	49,528	.....	.....680	.....680	.....565	06/15/2017.
428236 BV 4	HEWLETT PACKARD CO.....		..	11/16/2016.	Scott & Stringfellow Inc.....	.....	32,169	30,000	29,887	29,887	.....	.....15	.....	.....15	.....	29,901	.....	.....2,268	.....2,268	.....1,325	12/09/2021.
42824C AE 9	HEWLETT PACKARD CO.....		..	12/30/2016.	VARIOUS.....	.....	325,609	315,000	315,723	315,723	.....	.....(127)	.....	.....(127)	.....	315,596	.....	.....10,013	.....10,013	.....12,009	10/15/2020.
42824C AP 4	HEWLETT PACKARD CO.....		..	12/30/2016.	Direct.....	.....	103,878	100,000	98,061	98,061	.....	.....156	.....	.....156	.....	98,218	.....	.....5,660	.....5,660	.....4,983	10/15/2025.
437076 AP 7	HOME DEPOT INC.....		..	03/01/2016.	MATURITY.....	.....	175,000	175,000	172,736	174,950	.....	.....50	.....	.....50	.....	175,000	.....	.....	.....0	.....4,725	03/01/2016.
44106M AQ 5	HOSPITALITY PPTYS TR.....		..	09/01/2016.	Morgan Stanley.....	.....	108,021	100,000	101,624	101,304	.....	.....(114)	.....	.....(114)	.....	101,190	.....	.....6,831	.....6,831	.....5,306	08/15/2022.

**SCHEDULE D - PART 4**

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

E14.13

1	2		3	4	5	6	7	8	9	10					Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15											
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
40429C	FN	7		01/19/2016	MATURITY		275,000	275,000	273,944	274,993		7		7		275,000			0	7,563	01/19/2016				
444859	BA	9		04/13/2016	CS First Boston Corp.		101,212	100,000	92,571	94,009		213		213		94,222		6,990	6,990	1,199	12/01/2022				
451102	BF	3		02/22/2016	Scott & Stringfellow Inc.		54,275	65,000	63,538	63,538		28		28		63,566		(9,291)	(9,291)	2,164	02/01/2022				
45685E	AE	6		01/27/2016	Barclays Bank		15,215	15,000	14,974	14,987		0		0		14,988		228	228	201	02/15/2018				
458140	AL	4		12/28/2016	Wells Fargo Bank		185,257	185,000	185,216	185,145		(73)		(73)		185,072		185	185	2,622	12/15/2017				
458140	AM	2		09/14/2016	Morgan Stanley		266,072	255,000	252,279	252,279		251		251		252,530		13,542	13,542	5,240	12/15/2022				
459200	AG	6		01/05/2016	Morgan Stanley		122,895	100,000	132,151	121,970		(61)		(61)		121,910		985	985	1,559	11/01/2019				
478373	AD	5		12/28/2016	Direct		148,152	150,000	127,124	127,124		330		330		127,454		20,698	20,698	7,088	07/02/2044				
46630V	AD	4		01/12/2016	VARIOUS		100,038	97,084	95,385	96,626		7		7		96,633		3,404	3,404	584	02/12/2049				
46630J	AC	3		01/20/2016	VARIOUS		92,419	90,546	92,411	92,411		(156)		(156)		92,255		164	164	736	01/15/2049				
46641W	AT	4		07/26/2016	JP Morgan		103,961	100,000	102,063	102,063		(356)		(356)		101,707		2,254	2,254	2,013	04/17/2047				
487836	AT	5		03/10/2016	Direct		97,633	75,000	91,184	87,314		(98)		(98)		87,216		10,417	10,417	2,468	04/01/2031				
494550	BJ	4		11/01/2016	JP Morgan		52,380	50,000	44,429	44,429		633		633		45,062		7,318	7,318	2,438	03/01/2022				
501044	CP	4		11/02/2016	CALLED @ 100.3450000		35,121	35,000	35,000	35,000				0		35,000		121	121	999	01/15/2017				
502413	BB	2		11/15/2016	VARIOUS		50,443	50,000	49,637	49,931		46		46		49,977		466	466	1,399	11/15/2016				
52109R	BM	2		03/30/2016	VARIOUS		77,650	73,651	80,917	77,143		(823)		(823)		76,321		1,329	1,329	1,355	09/15/2045				
53117C	AK	8		10/17/2016	VARIOUS		50,421	50,000	46,158	49,358		529		529		49,888		533	533	2,292	12/15/2016				
53117C	AL	6		11/04/2016	CALLED @ 105.1512000		47,318	45,000	43,639	44,625		175		175		44,799		2,519	2,519	3,255	10/01/2017				
539830	AE	9		05/02/2016	MATURITY		50,000	50,000	57,553	50,345		(345)		(345)		50,000		0	0	1,913	05/01/2016				
539830	AX	7		09/15/2016	MATURITY		20,000	20,000	19,985	19,998		2		2		20,000		0	0	425	09/15/2016				
55448Q	AQ	9		04/27/2016	Wells Fargo Bank		50,081	50,000	48,070	48,070		85		85		48,155		1,926	1,926	1,231	04/18/2022				
565849	AL	0		01/29/2016	Morgan Stanley		7,164	10,000	8,048	8,048		12		12		8,060		(896)	(896)	66	06/01/2025				
56585A	AD	4		09/16/2016	JP Morgan		43,980	40,000	41,787	41,096		(136)		(136)		40,960		3,020	3,020	2,164	03/01/2021				
585055	AZ	9		04/15/2016	Direct		52,233	50,000	46,250	46,956		107		107		47,062		5,170	5,170	741	04/01/2023				
594918	BA	1		08/16/2016	VARIOUS		205,215	200,000	197,411	197,411		196		196		197,607		7,608	7,608	4,259	02/12/2022				
594918	BC	7		02/22/2016	Barclays Bank		19,012	20,000	18,485	18,485		8		8		18,492		520	520	375	02/12/2035				
594918	BK	9		12/14/2016	CitiGroup		11,346	11,000	11,277		(8)		(8)		11,270		77	77	521	11/03/2035					
594918	BP	8		12/01/2016	Barclays Bank		96,604	100,000	99,895		7		7		99,902		(3,298)	(3,298)	508	08/08/2021					
609207	AA	3		12/16/2016	CALLED @ 101.9360000		203,872	200,000	199,179	199,373		190		190		199,563		4,309	4,309	6,188	02/01/2019				
61746B	DJ	2		05/17/2016	Morgan Stanley		52,520	50,000	48,653	48,906		50		50		48,957		3,563	3,563	1,380	02/25/2023				
617482	AM	3		08/25/2016	Morgan Stanley		111,313	100,000	99,738	99,808		16		16		99,824		11,490	11,490	4,049	11/01/2022				
61753J	AE	9		01/15/2016	VARIOUS		102,504	100,000	102,647	102,647		(162)		(162)		102,485		19	19	730	03/15/2044				
620076	BC	2		09/13/2016	Morgan Stanley		99,052	100,000	87,724	87,724		998		998		88,722		10,330	10,330	3,646	03/01/2023				
626717	AD	4		02/24/2016	Morgan Stanley		127,500	250,000	189,539	189,539		1,028		1,028		190,567		(63,067)	(63,067)	2,444	06/01/2022				
628530	BE	6		11/29/2016	MATURITY		30,000	30,000	29,748	29,748		252		252		30,000		0	0	405	11/29/2016				
629568	AX	4		12/05/2016	Morgan Stanley		45,000	45,000	36,979	36,979		1,055		1,055		38,034		6,966	6,966	2,561	09/15/2021				
629568	AZ	9		09/15/2016	MATURITY		35,000	35,000	34,826	34,826		174		174		35,000		0	0	823	09/15/2016				
63946B	AC	4		04/01/2016	MATURITY		260,000	260,000	261,270	261,270		(1,270)		(1,270)		260,000		0	0	3,738	04/01/2016				
651639	AN	6		11/28/2016	Direct		52,563	50,000	42,559	44,064		743		743		44,807		7,756	7,756	2,105	03/15/2022				
655044	AK	1		01/21/2016	Direct		43,645	43,000	42,062	42,062		8		8		42,070		1,575	1,575		05/01/2021				
674599	CB	9		05/05/2016	CALLED @ 100.8367800		100,837	100,000	99,046	99,797		62		62		99,859		978	978	1,264	02/15/2017				
674599	CD	5		02/19/2016	Scott & Stringfellow Inc.		64,013	65,000	64,202	64,202		49		49		64,250		(238)	(238)	511	02/15/2018				

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
681919 AS 5	OMNICOM GROUP INC.....		..	04/15/2016	MATURITY.....	.....	.....100,000	.....100,000	.....99,510	.....99,981	.....	.....	.....19	.....	.....	.....100,000	.....	.....	.....0	.....2,950	04/15/2016
68268N AB 9	ONEOK PARTNERS LP.....		..	10/03/2016	MATURITY.....	.....	.....175,000	.....175,000	.....176,035	.....175,110	.....	.....	.....(110)	.....	.....(110)	.....175,000	.....	.....	.....0	.....10,763	10/01/2016
68389X AE 5	ORACLE CORP.....		..	07/13/2016	Pershing LLC.....	.....	.....21,005	.....15,000	.....14,974	.....14,977	.....	.....	.....0	.....	.....0	.....14,977	.....	.....6,028	.....6,028	.....739	04/15/2038
68389X AG 0	ORACLE CORP.....		..	01/28/2016	CS First Boston Corp.....	.....	.....116,244	.....105,000	.....116,357	.....115,423	.....	.....	.....(214)	.....	.....(214)	.....115,209	.....	.....1,036	.....1,036	.....2,975	07/08/2019
68389X AH 8	ORACLE CORP.....		..	11/01/2016	Pershing LLC.....	.....	.....72,586	.....55,000	.....54,634	.....54,668	.....	.....	.....5	.....	.....5	.....54,673	.....	.....17,913	.....17,913	.....4,260	07/08/2039
68389X AM 7	ORACLE CORP.....		..	04/13/2016	Morgan Stanley.....	.....	.....6,053	.....5,000	.....5,562	.....5,562	.....	.....	.....(4)	.....	.....(4)	.....5,559	.....	.....495	.....495	.....204	07/15/2040
68389X AP 0	ORACLE CORP.....		..	10/18/2016	Morgan Stanley.....	.....	.....153,657	.....150,000	.....140,110	.....142,009	.....	.....	.....733	.....	.....733	.....142,743	.....	.....10,914	.....10,914	.....3,464	10/15/2022
68389X AX 3	ORACLE CORP.....		..	07/14/2016	Wells Fargo Bank.....	.....	.....247,817	.....240,000	.....246,873	.....9,992	.....	.....	.....(411)	.....	.....(411)	.....246,465	.....	.....1,352	.....1,352	.....1,628	10/08/2019
68389X BF 1	ORACLE CORP.....		..	02/11/2016	JP Morgan.....	.....	.....4,741	.....5,000	.....4,741	.....4,741	.....	.....	.....0	.....	.....0	.....4,741	.....	.....(1)	.....(1)	.....53	05/15/2045
69371R L6 1	PACCAR FINL CORP SR MTNS BK EN.....		..	08/16/2016	MATURITY.....	.....	.....65,000	.....65,000	.....64,937	.....64,987	.....	.....	.....13	.....	.....13	.....65,000	.....	.....	.....0	.....748	08/16/2016
717081 DB 6	PFIZER INC.....		..	11/21/2016	Direct.....	.....	.....220,846	.....200,000	.....214,566	.....205,535	.....	.....	.....(1,443)	.....	.....(1,443)	.....204,092	.....	.....16,754	.....16,754	.....14,673	03/15/2019
72650R AT 9	PLAINS ALL AMERN PIPELINE L P.....		..	05/12/2016	Morgan Stanley.....	.....	.....15,893	.....15,000	.....14,914	.....14,975	.....	.....	.....4	.....	.....4	.....14,978	.....	.....914	.....914	.....531	05/01/2018
72650R AW 2	PLAINS ALL AMERN PIPELINE L P.....		..	05/26/2016	Added by SunGard.....	.....	.....73,485	.....70,000	.....69,235	.....69,235	.....	.....	.....68	.....	.....68	.....69,303	.....	.....4,182	.....4,182	.....3,533	01/15/2020
72650R BB 7	PLAINS ALL AMERN PIPELINE L P.....		..	06/28/2016	Morgan Stanley.....	.....	.....119,856	.....130,000	.....107,232	.....107,232	.....	.....	.....1,295	.....	.....1,295	.....108,527	.....	.....11,329	.....11,329	.....3,407	01/31/2023
693506 BB 2	PPG INDS INC.....		..	12/28/2016	CALLED @ 106.1737800.....	.....	.....9,556	.....9,000	.....9,471	.....9,000	.....	.....	.....	.....	.....0	.....9,000	.....	.....556	.....556	.....770	03/15/2018
742718 DV 8	PROCTER & GAMBLE CO.....		..	08/15/2016	MATURITY.....	.....	.....75,000	.....75,000	.....74,397	.....74,922	.....	.....	.....78	.....	.....78	.....75,000	.....	.....	.....0	.....1,088	08/15/2016
742718 ED 7	PROCTER & GAMBLE CO.....		..	11/04/2016	MATURITY.....	.....	.....50,000	.....50,000	.....49,876	.....49,876	.....	.....	.....124	.....	.....124	.....50,000	.....	.....	.....0	.....375	11/04/2016
75884R AL 6	REGENCY CTRS L P.....		..	08/12/2016	CALLED @ 104.4045789.....	.....	.....39,674	.....38,000	.....35,165	.....37,323	.....	.....	.....276	.....	.....276	.....37,600	.....	.....2,074	.....2,074	.....1,470	06/15/2017
75886A AQ 2	REGENCY ENERGY PARTNERS LP.....		..	05/10/2016	VARIOUS.....	.....	.....134,738	.....135,000	.....127,246	.....127,246	.....	.....	.....319	.....	.....319	.....127,564	.....	.....7,173	.....7,173	.....5,192	03/01/2022
761713 AW 6	REYNOLDS AMERICAN INC.....		..	02/22/2016	Direct.....	.....	.....25,924	.....25,000	.....22,221	.....22,304	.....	.....	.....6	.....	.....6	.....22,311	.....	.....3,614	.....3,614	.....366	11/01/2042
761713 AX 4	REYNOLDS AMERICAN INC.....		..	02/22/2016	Direct.....	.....	.....36,425	.....35,000	.....32,260	.....32,793	.....	.....	.....39	.....	.....39	.....32,832	.....	.....3,593	.....3,593	.....351	11/01/2022
779382 AP 5	ROWAN COS INC.....		..	03/08/2016	Morgan Stanley.....	.....	.....31,750	.....50,000	.....36,771	.....36,771	.....	.....	.....270	.....	.....270	.....37,041	.....	.....(5,291)	.....(5,291)	.....677	06/01/2022
80282K AA 4	SANTANDER HLDGS USA INC.....		..	04/19/2016	MATURITY.....	.....	.....15,000	.....15,000	.....14,405	.....14,953	.....	.....	.....47	.....	.....47	.....15,000	.....	.....	.....0	.....347	04/19/2016
78387G AM 5	SBC COMMUNICATIONS INC.....		..	09/07/2016	Direct.....	.....	.....19,210	.....15,000	.....16,803	.....16,803	.....	.....	.....(40)	.....	.....(40)	.....16,764	.....	.....2,447	.....2,447	.....704	06/15/2034
78387G AQ 6	SBC COMMUNICATIONS INC.....		..	09/07/2016	Direct.....	.....	.....125,272	.....100,000	.....98,850	.....98,994	.....	.....	.....20	.....	.....20	.....99,014	.....	.....26,258	.....26,258	.....6,013	09/15/2034
826418 BD 6	SIERRA PAC PWR CO.....		..	05/16/2016	MATURITY.....	.....	.....50,000	.....50,000	.....53,086	.....50,199	.....	.....	.....(199)	.....	.....(199)	.....50,000	.....	.....	.....0	.....1,500	05/15/2016
842587 CH 8	SOUTHERN CO.....		..	09/01/2016	MATURITY.....	.....	.....130,000	.....130,000	.....129,802	.....129,973	.....	.....	.....27	.....	.....27	.....130,000	.....	.....	.....0	.....2,535	09/01/2016
84756N AG 4	SPECTRA ENERGY PARTNERS LP.....		..	11/18/2016	Scott & Stringfellow Inc.....	.....	.....13,753	.....15,000	.....11,527	.....11,527	.....	.....	.....39	.....	.....39	.....11,566	.....	.....2,187	.....2,187	.....803	03/15/2045
863667 AC 5	STRYKER CORP.....		..	09/30/2016	MATURITY.....	.....	.....50,000	.....50,000	.....49,907	.....49,986	.....	.....	.....14	.....	.....14	.....50,000	.....	.....	.....0	.....1,000	09/30/2016
86765B AJ 8	SUNOCO LOGISTICS PARTNERS.....		..	08/02/2016	Barclays Bank.....	.....	.....37,291	.....35,000	.....32,532	.....32,532	.....	.....	.....199	.....	.....199	.....32,732	.....	.....4,559	.....4,559	.....1,582	02/15/2022
883203 BL 4	TEXTRON INC.....		..	12/19/2016	JP Morgan.....	.....	.....25,902	.....25,000	.....24,096	.....24,739	.....	.....	.....128	.....	.....128	.....24,867	.....	.....1,035	.....1,035	.....1,482	12/01/2017
883556 BA 9	THERMO FISHER SCIENTIFIC INC.....		..	04/19/2016	CALLED @ 100.5560000.....	.....	.....25,139	.....25,000	.....24,957	.....24,994	.....	.....	.....3	.....	.....3	.....24,997	.....	.....142	.....142	.....381	08/15/2016
887317 AF 2	TIME WARNER INC.....		..	01/11/2016	Barclays Bank.....	.....	.....173,874	.....160,000	.....159,472	.....159,747	.....	.....	.....2	.....	.....2	.....159,748	.....	.....14,126	.....14,126	.....2,578	03/15/2020
887317 AK 1	TIME WARNER INC.....		..	02/18/2016	Jefferies & Co Inc.....	.....	.....108,059	.....100,000	.....98,943	.....99,382	.....	.....	.....14	.....	.....14	.....99,396	.....	.....8,663	.....8,663	.....1,900	03/29/2021
89236W AC 2	TOYOTA AUTO RECV OWN TR 2015-A.....		..	09/28/2016	VARIOUS.....	.....	.....175,075	.....175,000	.....174,531	.....174,531	.....	.....	.....275	.....	.....275	.....174,806	.....	.....269	.....269	.....1,568	02/15/2019
89233P 6S 0	TOYOTA MTR CRD CORP MTN BE.....		..	05/13/2016	Scott & Stringfellow Inc.....	.....	.....65,272	.....65,000	.....63,809	.....64,432	.....	.....	.....117	.....	.....117	.....64,549	.....	.....723	.....723	.....503	10/05/2017
911312 AH 9	UNITED PARCEL SERVICE INC.....		..	03/23/2016	JP Morgan.....	.....	.....16,178	.....15,000	.....14,970	.....14,993	.....	.....	.....1	.....	.....1	.....14,993	.....	.....1,185	.....1,185	.....582	01/15/2018
913017 BM 0	UNITED TECHNOLOGIES CORP.....		..	12/01/2016	CALLED @ 104.3715100.....	.....	.....73,060	.....70,000	.....69,865	.....69,968	.....	.....	.....15	.....	.....15	.....69,982	.....	.....3,078	.....3,078	.....3,616	12/15/2017
92343V AP 9	VERIZON COMMUNICATIONS INC.....		..	04/04/2016	Direct.....	.....	.....31,082	.....25,000	.....24,681	.....24,714	.....	.....	.....1	.....	.....1	.....24,715	.....	.....6,367	.....6,367	.....810	04/15/2038
92343V BC 7	VERIZON COMMUNICATIONS INC.....		..	01/14/2016	CS First Boston Corp.....	.....	.....134,120	.....130,000	.....132,730	.....132,730	.....	.....	.....(15)	.....	.....(15)	.....132,714	.....	.....1,405	.....1,405	.....998	11/01/2021
92343V BT 0	VERIZON COMMUNICATIONS INC.....		..	03/24/2016	VARIOUS.....	.....	.....30,388	.....25,000	.....24,971	.....24,972	.....	.....	.....0	.....	.....0	.....24,972	.....	.....5,416	.....5,416	.....773	09/15/2043
92343V BY 9	VERIZON COMMUNICATIONS INC.....		..	03/15/2016	Morgan Stanley.....	.....	.....48,711	.....45,000	.....45,555	.....45,471	.....	.....	.....(10)	.....	.....(10)	.....45,461	.....	.....3,250	.....3,250	.....949	03/15/2024

**SCHEDULE D - PART 4**

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

E14.15

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
92343V	CE	2		12/05/2016	CALLED @ 100.3210000		50,161	50,000	49,856	49,856			93			49,948		212	212	668	06/09/2017
92344X	AB	5		04/04/2016	Direct		6,010	5,000	5,644	5,644		(6)		(6)		5,638		371	371	187	04/01/2032
927804	EZ	3		01/15/2016	MATURITY		200,000	200,000	195,162	199,974		26		26		200,000			0	5,400	01/15/2016
929903	CH	3		10/17/2016	MATURITY		100,000	100,000	101,806	100,186		(186)		(186)		100,000			0	5,625	10/15/2016
931142	DQ	3		08/24/2016	Morgan Stanley		59,794	50,000	49,675	49,684		4		4		49,688		10,106	10,106	1,833	04/22/2044
949746	JE	2		09/15/2016	MATURITY		150,000	150,000	145,074	149,557		443		443		150,000			0	7,688	09/15/2016
949746	NX	5		12/21/2016	Wells Fargo Bank		108,953	105,000	104,563	104,895		51		51		104,946		4,007	4,007	6,169	12/11/2017
064159	BV	7	A	03/15/2016	MATURITY		100,000	100,000	99,994	100,000		0		0		100,000				475	03/15/2016
064159	CQ	7	A	07/15/2016	MATURITY		100,000	100,000	99,909	99,983		17		17		100,000			0	1,375	07/15/2016
136069	FU	0	A	07/18/2016	MATURITY		100,000	100,000	99,938	99,989		11		11		100,000			0	1,350	07/18/2016
292505	AD	6	A	02/24/2016	Jefferies & Co Inc		28,750	50,000	40,440	40,440		32		32		40,472		(11,722)	(11,722)	1,751	08/15/2034
292505	AJ	3	A	02/22/2016	CS First Boston Corp		48,188	75,000	61,907	61,907		252		252		62,158		(13,971)	(13,971)	813	11/15/2021
448055	AC	7	A	02/18/2016	JP Morgan		99,250	100,000	104,263	104,263		(318)		(318)		103,945		(4,695)	(4,695)	2,721	09/15/2017
448055	AF	0	A	03/15/2016	Scott & Stringfellow Inc		102,841	95,000	104,928	104,928		(473)		(473)		104,455		(1,614)	(1,614)	1,779	12/15/2019
65334H	AK	8	A	08/22/2016	Scott & Stringfellow Inc		16,714	15,000	17,292	16,517		(259)		(259)		16,257		457	457	995	07/30/2019
71644E	AJ	1	A	08/17/2016	Pershing LLC		6,606	5,000	4,989	4,990		0		0		4,990		1,616	1,616	262	05/15/2038
78010U	BY	2	A	09/09/2016	MATURITY		100,000	100,000	99,877	99,971		29		29		100,000			0	1,450	09/09/2016
87425E	AL	7	A	03/03/2016	Scott & Stringfellow Inc		49,638	55,000	59,268	59,268		(197)		(197)		59,071		(9,434)	(9,434)	1,149	06/01/2019
89114Q	AB	4	A	07/14/2016	MATURITY		30,000	30,000	29,888	29,987		13		13		30,000			0	750	07/14/2016
89153U	AE	1	A	01/29/2016	Barclays Bank		223,754	225,000	223,609	223,609		52		52		223,661		92	92	1,794	01/15/2018
89352H	AF	6	A	01/25/2016	Barclays Bank		54,297	50,000	49,963	49,988		0		0		49,988		4,309	4,309	1,472	08/15/2018
002799	AN	4	C	06/01/2016	Direct		49,666	50,000	49,666	49,717		12		12		49,729		(63)	(63)	1,000	03/13/2024
002799	AL	8	C	06/01/2016	Direct		49,890	50,000	49,890	49,940		9		9		49,949		(59)	(59)	763	08/23/2018
002799	AQ	7	C	06/01/2016	Direct		49,799	50,000	49,799	49,849		16		16		49,866		(67)	(67)	588	09/10/2019
002799	AT	1	C	06/01/2016	Direct		498,925	500,000	498,925	499,090		86		86		499,176		(251)	(251)	5,938	03/16/2020
01959E	AA	6	C	08/01/2016	MATURITY		50,000	50,000	51,182	50,095		(95)		(95)		50,000			0	3,750	08/01/2016
06739F	HT	1	C	01/14/2016	Direct		613,134	600,000	601,358	601,358		(15)		(15)		601,343		11,791	11,791	6,000	02/20/2019
06739F	HV	6	C	08/15/2016	Direct		37,487	35,000	34,988	34,990		1		1		34,991		2,497	2,497	984	05/15/2024
05565Q	BJ	6	C	06/07/2016	Barclays Bank		16,215	15,000	15,071	15,027		(3)		(3)		15,023		1,192	1,192	534	03/10/2019
05565Q	CB	2	C	08/18/2016	Morgan Stanley		71,373	70,000	65,221	65,760		350		350		66,110		5,264	5,264	1,395	11/06/2022
05565Q	CX	4	C	06/30/2016	First Tennessee Bank		10,236	10,000	9,853	9,853		17		17		9,870		366	366	208	02/13/2020
25243Y	AJ	8	C	09/30/2016	MATURITY		50,000	50,000	49,863	49,986		14		14		50,000			0	2,750	09/30/2016
29358Q	AA	7	C	03/08/2016	Morgan Stanley		56,800	80,000	64,414	64,414		442		442		64,856		(8,056)	(8,056)	1,838	03/15/2021
29358Q	AE	9	C	03/10/2016	Pershing LLC		14,063	25,000	17,792	17,792		94		94		17,886		(3,824)	(3,824)	650	03/15/2025
478366	AN	7	C	12/28/2016	Direct		28,731	25,000	21,390	21,748		75		75		21,823		6,908	6,908	1,525	01/15/2036
53944V	AH	2	C	11/08/2016	Direct		293,538	275,000	270,350	270,548		345		345		270,893		22,645	22,645	9,465	05/14/2025
50247V	AC	3	C	08/23/2016	Scott & Stringfellow Inc		70,536	65,000	59,358	59,358		56		56		59,413		11,123	11,123	3,002	03/15/2044
767201	AC	0	C	06/14/2016	Direct		166,250	150,000	148,697	149,586		69		69		149,655		16,594	16,594	8,910	07/15/2018
767201	AH	9	C	10/12/2016	Direct		28,379	24,000	23,421	23,746		53		53		23,799		4,580	4,580	1,660	05/01/2019
822582	AW	2	C	11/29/2016	Barclays Bank		100,722	100,000	99,404	99,656		118		118		99,774		948	948	2,491	08/10/2018
822582	AZ	5	C	11/15/2016	MATURITY		50,000	50,000	49,872	49,872		128		128		50,000			0	450	11/15/2016



**SCHEDULE D - PART 4**

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
822582	BD	3	SHELL INTERNATIONAL FIN BV.....	C	08/03/2016	Pershing LLC.....	.....	.....104,684	.....100,000	.....97,598	.....97,598	.....	.....129	.....	.....129	.....	.....97,726	.....	.....6,958	.....6,958	.....2,410	05/11/2025.
85771S	AA	4	STATOIL HYDRO ASA.....	C	01/25/2016	Barclays Bank.....	.....	.....70,903	.....65,000	.....73,669	.....70,526	.....	.....(107)	.....	.....(107)	.....	.....70,419	.....	.....485	.....485	.....976	04/15/2019.
87938W	AP	8	TELEFONICA EMISIONES S A U.....	C	09/23/2016	Barclays Bank.....	.....	.....289,445	.....255,000	.....283,890	.....280,058	.....	.....(3,349)	.....	.....(3,349)	.....	.....276,709	.....	.....12,736	.....12,736	.....15,553	02/16/2021.
89152U	AD	4	TOTAL CAPITAL.....	C	03/08/2016	Barclays Bank.....	.....	.....292,923	.....275,000	.....295,984	.....295,984	.....	.....(605)	.....	.....(605)	.....	.....295,379	.....	.....(2,457)	.....(2,457)	.....2,077	06/24/2020.
89153V	AF	6	TOTAL CAPITAL.....	C	08/12/2016	MATURITY.....	.....	.....100,000	.....100,000	.....99,726	.....99,944	.....	.....56	.....	.....56	.....	.....100,000	.....	.....0	.....0	.....1,000	08/12/2016.
90261X	BY	7	UBS AG BRH MTN SR DEP NT BE.....	C	07/15/2016	MATURITY.....	.....	.....100,000	.....100,000	.....99,594	.....99,946	.....	.....54	.....	.....54	.....	.....100,000	.....	.....0	.....0	.....5,875	07/15/2016.
91911T	AH	6	VALE OVERSEAS LTD.....	C	02/10/2016	Mizuho Securities Fixed.....	.....	.....30,875	.....50,000	.....34,952	.....34,952	.....	.....22	.....	.....22	.....	.....34,974	.....	.....(4,099)	.....(4,099)	.....793	11/21/2036.
91911T	AL	7	VALE OVERSEAS LTD.....	C	02/17/2016	Mizuho Securities Fixed.....	.....	.....77,690	.....100,000	.....83,057	.....83,057	.....	.....374	.....	.....374	.....	.....83,431	.....	.....(5,741)	.....(5,741)	.....2,009	09/15/2020.
92857W	AQ	3	VODAFONE GROUP PLC NEW.....	C	03/03/2016	JP Morgan.....	.....	.....10,410	.....10,000	.....9,868	.....9,868	.....	.....1	.....	.....1	.....	.....9,869	.....	.....542	.....542	.....326	02/27/2037.
961214	BY	8	WESTPAC BKG CORP.....	C	01/12/2016	MATURITY.....	.....	.....50,000	.....50,000	.....49,943	.....49,999	.....	.....1	.....	.....1	.....	.....50,000	.....	.....0	.....0	.....238	01/12/2016.
3899999.			Total - Bonds - Industrial and Miscellaneous.....					.....24,508,601	.....24,404,657	.....23,965,192	.....23,209,576	.....0	.....7,642	.....0	.....7,642	.....0	.....24,001,075	.....0	.....507,527	.....507,527	.....623,482	XXX
8399997.			Total - Bonds - Part 4.....					.....152,139,202	.....149,614,029	.....150,358,957	.....148,417,670	.....(848,450)	.....(226,084)	.....0	.....(1,074,534)	.....0	.....149,511,536	.....0	.....2,627,666	.....2,627,666	.....2,064,179	XXX
8399998.			Total - Bonds - Summary Item from Part 5.....					.....4,800,805	.....4,568,887	.....4,711,390	.....	.....(3,690)	.....(3,690)	.....	.....(3,690)	.....	.....4,707,700	.....	.....93,104	.....93,104	.....71,558	XXX
8399999.			Total - Bonds.....					.....156,940,007	.....154,182,916	.....155,070,348	.....148,417,670	.....(848,450)	.....(229,775)	.....0	.....(1,078,224)	.....0	.....154,219,236	.....0	.....2,720,771	.....2,720,771	.....2,135,737	XXX

**Common Stocks - Industrial and Miscellaneous**

E14.16	88579Y	10	1	3M Co.....	..	12/16/2016	Goldman Sachs.....	.....32.000	.....5.400	XXX	.....1,841	.....4,820	.....(2,979)	.....	.....(2,979)	.....	.....1,841	.....	.....3,558	.....3,558	.....66	XXX
	00287Y	10	9	ABBVIE INC.....	..	03/18/2016	Goldman Sachs.....	.....45.000	.....2.546	XXX	.....1,033	.....2,666	.....(1,633)	.....	.....(1,633)	.....	.....1,033	.....	.....1,513	.....1,513	.....26	XXX
	003654	10	0	ABIOMED INC.....	..	10/26/2016	VARIOUS.....	.....351.000	.....40,041	XXX	.....28,998	.....31,688	.....(2,690)	.....	.....(2,690)	.....	.....28,998	.....	.....11,043	.....11,043	.....	XXX
	00404A	10	9	ACADIA HEALTHCARE COMPANY INC.....	..	07/28/2016	VARIOUS.....	.....487.000	.....25,331	XXX	.....26,362	.....30,418	.....(4,056)	.....	.....(4,056)	.....	.....26,362	.....	.....(1,031)	.....(1,031)	.....	XXX
	00484M	10	6	ACORDA THERAPEUTICS INC.....	..	12/23/2016	VARIOUS.....	.....205.000	.....4,038	XXX	.....7,348	.....8,770	.....(1,422)	.....0	.....(1,422)	.....	.....7,348	.....	.....(3,310)	.....(3,310)	.....	XXX
	00507V	10	9	ACTIVISION BLIZZARD INC.....	..	02/12/2016	VARIOUS.....	.....1,425.000	.....39,706	XXX	.....37,083	.....55,162	.....(18,078)	.....	.....(18,078)	.....	.....37,083	.....	.....2,622	.....2,622	.....	XXX
	00130H	10	5	AES Corp.....	..	03/18/2016	Goldman Sachs.....	.....90.000	.....1,046	XXX	.....861	.....861	.....	.....	.....0	.....	.....861	.....	.....185	.....185	.....10	XXX
	001055	10	2	Aflac Inc.....	..	09/16/2016	Goldman Sachs.....	.....33.000	.....2,309	XXX	.....1,039	.....1,977	.....(937)	.....	.....(937)	.....	.....1,039	.....	.....1,269	.....1,269	.....33	XXX
	00846U	10	1	Agilent Technologies Inc.....	..	09/16/2016	Goldman Sachs.....	.....24.000	.....1,075	XXX	.....190	.....1,003	.....(814)	.....	.....(814)	.....	.....190	.....	.....885	.....885	.....8	XXX
	001204	10	6	AGL RES INC.....	..	07/01/2016	Direct.....	.....282.000	.....18,612	XXX	.....11,638	.....17,994	.....(6,356)	.....	.....(6,356)	.....	.....11,638	.....	.....6,974	.....6,974	.....299	XXX
	009128	30	7	AIR METHODS CORP.....	..	10/10/2016	VARIOUS.....	.....813.000	.....25,199	XXX	.....26,269	.....34,089	.....(7,820)	.....	.....(7,820)	.....	.....26,269	.....	.....(1,070)	.....(1,070)	.....	XXX
	009158	10	6	Air Products & Chemicals Inc.....	..	10/06/2016	ROC.....	.....3,499	.....	XXX	.....3,499	.....3,038	.....	.....	.....0	.....	.....3,499	.....	.....0	.....0	.....	XXX
	009363	10	2	AIRGAS INC.....	..	05/23/2016	Direct.....	.....148.000	.....21,164	XXX	.....8,743	.....20,471	.....(11,728)	.....	.....(11,728)	.....	.....8,743	.....	.....12,421	.....12,421	.....89	XXX
	011659	10	9	ALASKA AIR GROUP INC.....	..	12/08/2016	Liquidnet Inc.....	.....15.000	.....1,310	XXX	.....1,157	.....	.....	.....	.....0	.....	.....1,157	.....	.....154	.....154	.....13	XXX
	012653	10	1	ALBEMARLE CORP.....	..	12/16/2016	VARIOUS.....	.....2,398.000	.....165,443	XXX	.....133,304	.....133,584	.....(1,311)	.....	.....(1,311)	.....	.....133,304	.....	.....32,140	.....32,140	.....1,391	XXX
	013817	10	1	Alcoa Inc.....	..	10/06/2016	Direct.....	.....3,040.000	.....57,915	XXX	.....29,473	.....30,005	.....(531)	.....	.....(531)	.....	.....29,473	.....	.....28,442	.....28,442	.....277	XXX
	015271	10	9	ALEXANDRIA REAL ESTATE EQ INC.....	..	11/14/2016	VARIOUS.....	.....1,515.000	.....153,150	XXX	.....136,895	.....136,895	.....	.....	.....0	.....	.....136,895	.....	.....16,254	.....16,254	.....3,113	XXX
	018581	10	8	ALLIANCE DATA SYSTEMS CORP.....	..	12/16/2016	VARIOUS.....	.....235.000	.....49,825	XXX	.....15,800	.....64,994	.....(49,194)	.....	.....(49,194)	.....	.....15,800	.....	.....34,025	.....34,025	.....8	XXX
	01973R	10	1	ALLISON TRANSMISSION HLDGS INC.....	..	07/29/2016	VARIOUS.....	.....6,115.000	.....157,196	XXX	.....158,317	.....158,317	.....	.....	.....0	.....	.....158,317	.....	.....(1,122)	.....(1,122)	.....1,103	XXX
	020002	10	1	Allstate Corp.....	..	09/16/2016	Goldman Sachs.....	.....32.000	.....2,154	XXX	.....877	.....1,987	.....(1,110)	.....	.....(1,110)	.....	.....877	.....	.....1,277	.....1,277	.....23	XXX
	02079K	10	7	ALPHABET INC.....	..	06/17/2016	Goldman Sachs.....	.....1.000	.....692	XXX	.....759	.....759	.....(462)	.....	.....(462)	.....	.....297	.....	.....395	.....395	.....	XXX
	023608	10	2	Ameren Corporation.....	..	08/18/2016	VARIOUS.....	.....2,625.000	.....125,431	XXX	.....110,764	.....113,479	.....(2,715)	.....	.....(2,715)	.....	.....110,764	.....	.....14,667	.....14,667	.....729	XXX
	02376R	10	2	AMERICAN AIRLS GROUP INC.....	..	12/16/2016	VARIOUS.....	.....1,367.000	.....55,202	XXX	.....57,892	.....57,892	.....	.....	.....0	.....	.....57,892	.....	.....(2,691)	.....(2,691)	.....159	XXX
	02553E	10	6	AMERICAN EAGLE OUTFITTERS NEW.....	..	04/27/2016	VARIOUS.....	.....8,925.000	.....128,970	XXX	.....130,784	.....138,338	.....(7,554)	.....	.....(7,554)	.....	.....130,784	.....	.....(1,814)	.....(1,814)	.....321	XXX
	025816	10	9	American Express Co.....	..	12/16/2016	Goldman Sachs.....	.....114.000	.....7,365	XXX	.....2,115	.....7,929	.....(5,814)	.....	.....(5,814)	.....	.....2,115	.....	.....5,251	.....5,251	.....89	XXX
	026874	78	4	American International Group.....	..	12/16/2016	VARIOUS.....	.....596.000	.....33,696	XXX	.....19,396	.....36,934	.....(17,538)	.....	.....(17,538)	.....	.....19,396	.....	.....14,300	.....14,300	.....336	XXX
	03027X	10	0	AMERICAN TOWER CORP NEW.....	..	03/18/2016	Goldman Sachs.....	.....10.000	.....1,005	XXX	.....438	.....970	.....(532)	.....	.....(532)	.....	.....438	.....	.....567	.....567	.....5	XXX

**SCHEDULE D - PART 4**

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

E14.17

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03076C	10	6		12/16/2016	Goldman Sachs.....	44.000	4,416	XXX	1,028	4,682	(3,655)			(3,655)		1,028		3,388	3,388		XXX
03073E	10	5		11/11/2016	VARIOUS.....	62.000	4,894	XXX	874	6,430	(5,556)	0		(5,556)		874		4,020	4,020	50	XXX
031100	10	0		09/13/2016	VARIOUS.....	193.000	9,242	XXX	4,261	10,343	(6,082)	(0)		(6,082)		4,261		4,981	4,981	27	XXX
031162	10	0		12/16/2016	Goldman Sachs.....	8.000	1,195	XXX	439	1,299	(859)			(859)		439		756	756	32	XXX
032095	10	1		12/16/2016	VARIOUS.....	367.000	23,486	XXX	20,773	3,499	(736)			(736)		20,773		2,713	2,713	59	XXX
03232P	40	5		12/02/2016	Direct.....	1,460.000	111,013	XXX	110,797	110,960	(163)			(163)		110,797		215	215		XXX
032420	10	1		06/29/2016	Direct.....	542.000	53,794	XXX	18,263	61,230	(42,967)			(42,967)		18,263		35,530	35,530		XXX
032654	10	5		12/30/2016	Liquidnet Inc.....	155.000	11,291	XXX	9,550					0		9,550		1,741	1,741	87	XXX
037598	10	9		12/19/2016	VARIOUS.....	1,022.000	48,252	XXX	26,128	44,467	(18,340)			(18,340)		26,128		22,124	22,124	438	XXX
037612	30	6		12/05/2016	VARIOUS.....	600.000	11,648	XXX	9,108	9,108				0		9,108		2,540	2,540	752	XXX
037833	10	0		12/16/2016	Goldman Sachs.....	347.000	38,010	XXX	638	36,525	(35,888)			(35,888)		638		37,373	37,373	570	XXX
038222	10	5		12/09/2016	VARIOUS.....	125.000	3,200	XXX	1,520	1,774	(811)			(811)		1,520		1,680	1,680	28	XXX
039483	10	2		12/16/2016	Goldman Sachs.....	71.000	3,102	XXX	1,713	2,604	(892)	0		(892)		1,713		1,390	1,390	66	XXX
04621X	10	8		12/16/2016	Goldman Sachs.....	25.000	2,214	XXX	737	2,014	(1,277)			(1,277)		737		1,477	1,477	38	XXX
052769	10	6		09/16/2016	Goldman Sachs.....	78.000	5,273	XXX	1,533	4,753	(3,220)			(3,220)		1,533		3,741	3,741		XXX
05329W	10	2		09/16/2016	Goldman Sachs.....	22.000	1,075	XXX	217	1,313	(1,095)			(1,095)		217		857	857		XXX
053332	10	2		12/16/2016	Goldman Sachs.....	3.000	2,335	XXX	264	2,226	(1,962)			(1,962)		264		2,071	2,071		XXX
053774	10	5		12/12/2016	VARIOUS.....	750.000	24,890	XXX	27,218	27,218				0		27,218		(2,328)	(2,328)		XXX
057224	10	7		09/16/2016	Goldman Sachs.....	29.000	1,404	XXX	930	1,338	(408)			(408)		930		474	474	15	XXX
060505	10	4		12/16/2016	Goldman Sachs.....	342.000	6,141	XXX	1,902	5,756	(3,854)			(3,854)		1,902		4,239	4,239	34	XXX
064058	10	0		12/16/2016	Goldman Sachs.....	82.000	3,434	XXX	1,633	3,380	(1,747)			(1,747)		1,633		1,802	1,802	39	XXX
067806	10	9		12/30/2016	VARIOUS.....	490.000	22,064	XXX	17,341	17,341				0		17,341		4,723	4,723	218	XXX
07177M	10	3		06/02/2016	VARIOUS.....	1,253.000	57,732	XXX	25,072	48,905	(23,833)			(23,833)		25,072		32,660	32,660	173	XXX
071813	10	9		09/16/2016	VARIOUS.....	166.000	7,561	XXX	1,391	6,333	(4,942)			(4,942)		1,391		6,170	6,170	58	XXX
075896	10	0		06/17/2016	Goldman Sachs.....	20.000	877	XXX	508	965	(457)			(457)		508		369	369	1	XXX
08579W	10	3		12/27/2016	VARIOUS.....	2,575.000	114,519	XXX	88,288	93,164	(4,876)			(4,876)		88,288		26,232	26,232		XXX
086516	10	1		03/18/2016	Goldman Sachs.....	44.000	1,431	XXX	521	1,340	(818)			(818)		521		910	910		XXX
09062X	10	3		12/16/2016	Goldman Sachs.....	8.000	2,149	XXX	252	2,451	(2,199)			(2,199)		252		1,897	1,897		XXX
09247X	10	1		09/16/2016	Goldman Sachs.....	12.000	4,298	XXX	2,139	4,086	(1,947)			(1,947)		2,139		2,159	2,159	37	XXX
097023	10	5		12/16/2016	Goldman Sachs.....	102.000	13,438	XXX	4,352	14,748	(10,396)			(10,396)		4,352		9,086	9,086	294	XXX
099502	10	6		11/16/2016	VARIOUS.....	450.000	14,317	XXX	12,976	13,883	(906)			(906)		12,976		1,341	1,341	158	XXX
099724	10	6		09/16/2016	VARIOUS.....	1,573.000	48,367	XXX	68,001	68,001				0		68,001		(19,634)	(19,634)	21	XXX
101137	10	7		12/30/2016	VARIOUS.....	6,945.000	159,271	XXX	80,663	128,066	(47,403)			(47,403)		80,663		78,608	78,608		XXX
109194	10	0		10/17/2016	VARIOUS.....	191.000	12,435	XXX	8,440	12,759	(4,318)			(4,318)		8,440		3,995	3,995		XXX
111320	10	7		02/02/2016	VARIOUS.....	1,293.000	68,281	XXX	36,240	74,761	(38,521)			(38,521)		36,240		32,041	32,041		XXX
115637	20	9		12/05/2016	VARIOUS.....	202.000	15,640	XXX	13,764	16,232	(2,468)	(0)		(2,468)		13,764		1,876	1,876	43	XXX
117043	10	9		07/06/2016	VARIOUS.....	722.000	30,261	XXX	36,468	36,468				0		36,468		(6,207)	(6,207)	125	XXX
119848	10	9		08/16/2016	Goldman Sachs.....	54.000	8,807	XXX	7,973	8,621	(648)			(648)		7,973		834	834		XXX
12673P	10	5		02/05/2016	MLPF & S/Fixed Income.....	12.000	340	XXX	222	343	(120)			(120)		222		118	118		XXX
12686C	10	9		06/21/2016	Direct.....	519.000	18,113	XXX	7,759	16,556	(8,797)			(8,797)		7,759		10,354	10,354		XXX
13342B	10	5		04/04/2016	VARIOUS.....	433.000	26,718	XXX	15,342	27,366	(12,023)			(12,023)		15,342		11,375	11,375		XXX
14040H	10	5		12/16/2016	Goldman Sachs.....	91.000	7,181	XXX	2,902	6,568	(3,666)			(3,666)		2,902		4,279	4,279	118	XXX

**SCHEDULE D - PART 4**

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

E14.18

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
14149Y 10 8	Cardinal Health Inc.....	..	09/16/2016.	Goldman Sachs.....	30.000	2,294	XXX	565	2,678	(2,113)			(2,113)		565		1,728	1,728	32	XXX
143130 10 2	CARMAX INC.....	..	09/16/2016.	Goldman Sachs.....	40.000	2,129	XXX	854	2,159	(1,305)			(1,305)		854		1,275	1,275		XXX
147528 10 3	CASEYS GEN STORES INC.....	..	11/09/2016.	VARIOUS.....	182.000	21,176	XXX	16,334	21,922	(5,588)			(5,588)		16,334		4,843	4,843	108	XXX
148806 10 2	CATALENT INC.....	..	05/20/2016.	VARIOUS.....	2,100.000	55,581	XXX	52,563	52,563				0		52,563		3,018	3,018		XXX
124857 20 2	CBS CORP NEW.....	..	12/16/2016.	VARIOUS.....	990.000	55,711	XXX	45,857	46,659	(802)			(802)		45,857		9,854	9,854	499	XXX
150870 10 3	CELANESE CORP DEL.....	..	07/29/2016.	VARIOUS.....	1,325.000	90,146	XXX	86,553	89,212	(2,659)			(2,659)		86,553		3,594	3,594	983	XXX
151020 10 4	CELGENE CORP.....	..	06/17/2016.	Goldman Sachs.....	9.000	889	XXX	232	1,078	(846)			(846)		232		656	656		XXX
15135B 10 1	CENTENE CORP DEL.....	..	12/08/2016.	VARIOUS.....	2,342.100	146,870	XXX	87,176	154,134	(66,958)			(66,958)		87,176		59,694	59,694		XXX
16117M 30 5	CHARTER COMMUNICATIONS INC DEL.....	..	05/18/2016.	VARIOUS.....	575.000	97,440	XXX	87,818	105,283	(17,465)			(17,465)		87,818		9,622	9,622		XXX
169656 10 5	CHIPOTLE MEXICAN GRILL INC.....	..	06/17/2016.	Goldman Sachs.....	5.000	2,161	XXX	1,315	2,399	(1,084)			(1,084)		1,315		846	846		XXX
171232 10 1	Chubb Corp.....	..	01/19/2016.	VARIOUS.....	524.000	73,113	XXX	24,586	69,503	(44,917)			(44,917)		24,586		48,527	48,527	294	XXX
171340 10 2	CHURCH & DWIGHT INC.....	..	06/28/2016.	VARIOUS.....	400.000	37,216	XXX	17,087	33,952	(16,865)			(16,865)		17,087		20,129	20,129	133	XXX
171798 10 1	CIMAREX ENERGY CO.....	..	11/01/2016.	VARIOUS.....	50.000	6,376	XXX	4,439					0		4,439		1,937	1,937	15	XXX
172755 10 0	CIRRUS LOGIC INC.....	..	02/12/2016.	VARIOUS.....	2,455.000	79,983	XXX	72,496	72,496				0		72,496		7,487	7,487		XXX
17275R 10 2	Cisco Systems Inc.....	..	03/18/2016.	Goldman Sachs.....	92.000	2,607	XXX	1,500	2,498	(999)			(999)		1,500		1,107	1,107	19	XXX
172967 42 4	CITIGROUP INC.....	..	12/16/2016.	Goldman Sachs.....	152.000	8,523	XXX	3,999	7,866	(3,867)			(3,867)		3,999		4,523	4,523	57	XXX
174610 10 5	CITIZENS FINL GROUP INC.....	..	12/16/2016.	Goldman Sachs.....	34.000	1,201	XXX	722					0		722		479	479	16	XXX
19122T 10 9	COCA COLA ENTERPRISES INC NEW.....	..	05/27/2016.	Merrill-Lynch.....	491.000	25,318	XXX	11,367	24,177	(12,810)			(12,810)		11,367		13,951	13,951	295	XXX
192422 10 3	COGNEX CORP.....	..	05/03/2016.	MLPF & S/Fixed Income.....	131.000	5,248	XXX	2,276	4,424	(2,148)			(2,148)		2,276		2,973	2,973	9	XXX
192446 10 2	COGNIZANT TECHNOLOGY SOLUTIONS.....	..	06/17/2016.	Goldman Sachs.....	14.000	834	XXX	126	840	(714)			(714)		126		707	707		XXX
192479 10 3	COHERENT INC.....	..	12/16/2016.	VARIOUS.....	136.000	15,277	XXX	3,143	8,529	(5,821)			(5,821)		3,143		12,134	12,134		XXX
198280 10 9	COLUMBIA PIPELINE GROUP INC.....	..	07/01/2016.	Direct.....	889.000	22,670	XXX	12,906	17,780	(4,874)			(4,874)		12,906		9,763	9,763	233	XXX
20030N 10 1	Comcast Corp CL A.....	..	12/16/2016.	Goldman Sachs.....	68.000	4,512	XXX	1,148	3,837	(2,689)			(2,689)		1,148		3,364	3,364	54	XXX
199908 10 4	COMFORT SYS USA INC.....	..	12/30/2016.	VARIOUS.....	880.000	28,503	XXX	8,894	25,010	(16,116)			(16,116)		8,894		19,609	19,609	169	XXX
202608 10 5	COMMERCIAL VEH GROUP INC.....	..	01/19/2016.	VARIOUS.....	941.000	2,434	XXX	2,597	2,597				0		2,597		(163)	(163)		XXX
205887 10 2	Conagra Foods Inc.....	..	12/27/2016.	VARIOUS.....	263.000	16,397	XXX	14,282	7,093	(847)			(847)		14,282		2,115	2,115	25	XXX
20854P 10 9	CONSOL ENERGY INC.....	..	03/03/2016.	JP Morgan.....	507.000	5,222	XXX	4,005	4,005				0		4,005		1,217	1,217	5	XXX
217204 10 6	COPART INC.....	..	12/08/2016.	VARIOUS.....	600.000	33,020	XXX	18,613	22,806	(4,193)			(4,193)		18,613		14,407	14,407		XXX
21871D 10 3	CORELOGIC INC.....	..	12/08/2016.	VARIOUS.....	745.000	28,125	XXX	24,765	25,226	(460)			(460)		24,765		3,360	3,360		XXX
21925Y 10 3	CORNERSTONE ONDEMAND INC.....	..	11/17/2016.	Blair, William & Co.....	111.000	4,287	XXX	2,021	3,833	(1,811)			(1,811)		2,021		2,266	2,266		XXX
219350 10 5	Coming Inc.....	..	11/04/2016.	VARIOUS.....	470.000	9,811	XXX	4,479	8,592	(4,113)			(4,113)		4,479		5,332	5,332	142	XXX
22160N 10 9	COSTAR GROUP INC.....	..	11/14/2016.	VARIOUS.....	100.000	19,600	XXX	18,273	20,669	(2,396)	0		(2,396)		18,273		1,328	1,328		XXX
222070 20 3	COTY INC.....	..	10/12/2016.	Direct.....	0.940	22	XXX	13					0		13		9	9		XXX
222795 10 6	COUSINS PPTYS INC.....	..	12/20/2016.	VARIOUS.....	85.000	19,493	XXX	19,445					0		19,445		48	48	7	XXX
22410J 10 6	CRACKER BARREL OLD CTRY STORE.....	..	09/07/2016.	VARIOUS.....	264.000	40,924	XXX	30,959	33,483	(2,524)			(2,524)		30,959		9,965	9,965	1,597	XXX
228368 10 6	CROWN HOLDINGS INC.....	..	01/27/2016.	VARIOUS.....	880.000	39,962	XXX	44,616	44,616				0		44,616		(4,654)	(4,654)		XXX
126408 10 3	CSX Corp.....	..	12/16/2016.	Goldman Sachs.....	102.000	3,124	XXX	519	2,647	(2,128)			(2,128)		519		2,605	2,605	55	XXX
231021 10 6	Cummins Inc.....	..	06/17/2016.	Goldman Sachs.....	7.000	799	XXX	81	616	(535)			(535)		81		718	718	14	XXX
126650 10 0	CVS Corp.....	..	09/16/2016.	Goldman Sachs.....	70.000	6,677	XXX	1,457	6,844	(5,387)			(5,387)		1,457		5,219	5,219	59	XXX
235851 10 2	Danaher Corp.....	..	07/05/2016.	ROC.....		14,157	XXX	14,157	13,873				0		14,157		0	0		XXX
237194 10 5	Darden Restaurants Inc.....	..	06/17/2016.	Goldman Sachs.....	12.000	810	XXX	185	764	(579)			(579)		185		625	625	12	XXX

**SCHEDULE D - PART 4**

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

E14.19

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification			Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
23918K	10	8	DAVITA INC.....	12/16/2016.	VARIOUS.....	231.000	15,948	XXX	6,793	16,103	(9,310)			(9,310)		6,793		9,155	9,155		XXX	
244199	10	5	Deere & Co.....	09/16/2016.	Goldman Sachs.....	53.000	4,363	XXX	2,031	4,042	(2,011)			(2,011)		2,031		2,332	2,332	62	XXX	
247361	70	2	DELTA AIR LINES INC DEL.....	12/16/2016.	Goldman Sachs.....	98.000	3,953	XXX	2,217	4,968	(2,751)	0		(2,751)		2,217		1,736	1,736	47	XXX	
24802Y	10	5	DEMANDWARE INC.....	06/15/2016.	VARIOUS.....	459.000	34,339	XXX	24,772	24,772				0		24,772		9,566	9,566		XXX	
249030	10	7	DENTSPLY INTL INC NEW.....	03/01/2016.	Direct.....	937.000	49,914	XXX	44,639	57,016	(12,377)			(12,377)		44,639		5,274	5,274	68	XXX	
24906P	10	9	DENTSPLY SIRONA INC.....	06/17/2016.	Goldman Sachs.....	14.000	885	XXX	627					0		627		258	258	1	XXX	
25179M	10	3	Devon Energy Corporation.....	06/16/2016.	VARIOUS.....	775.000	27,085	XXX	24,800	24,800				0		24,800		2,285	2,285	233	XXX	
25271C	10	2	DIAMOND OFFSHORE DRILLING INC.....	09/30/2016.	JP Morgan.....	151.000	2,659	XXX	3,186	3,186				0		3,186		(527)	(527)		XXX	
254709	10	8	DISCOVER FINL SVCS COM STK.....	09/16/2016.	Goldman Sachs.....	40.000	2,147	XXX	381	2,145	(1,764)			(1,764)		381		1,766	1,766	22	XXX	
25470F	30	2	DISCOVERY COMMUNICATNS NEW.....	09/16/2016.	Goldman Sachs.....	90.000	2,319	XXX	1,488	2,270	(782)			(782)		1,488		831	831		XXX	
256677	10	5	DOLLAR GEN CORP NEW.....	09/16/2016.	Goldman Sachs.....	72.000	5,359	XXX	3,174	5,175	(2,000)			(2,000)		3,174		2,185	2,185	50	XXX	
256746	10	8	DOLLAR TREE INC.....	05/25/2016.	Stifel Nicolaus & Co Inc.....	25.000	1,946	XXX	2,016	1,931	86			86		2,016		(70)	(70)		XXX	
25754A	20	1	DOMINOS PIZZA INC.....	11/11/2016.	VARIOUS.....	375.000	50,868	XXX	42,270	41,719	552			552		42,270		8,598	8,598	190	XXX	
233331	10	7	DTE Energy Company.....	06/20/2016.	VARIOUS.....	1,730.000	149,557	XXX	134,933	138,729	(3,796)			(3,796)		134,933		14,624	14,624	1,432	XXX	
26613Q	10	6	DUPONT FABROS TECHNOLOGY INC.....	05/18/2016.	VARIOUS.....	3,045.000	112,587	XXX	79,234	96,801	(17,567)			(17,567)		79,234		33,353	33,353	1,906	XXX	
26746E	10	3	DYAX CORP.....	01/22/2016.	Direct.....	777.000	28,982	XXX	20,837	29,231	(8,393)			(8,393)		20,837		8,145	8,145		XXX	
278642	10	3	E Bay Inc.....	12/16/2016.	Goldman Sachs.....	154.000	4,162	XXX	(688)	4,232	(4,920)			(4,920)		(688)		4,850	4,850		XXX	
269246	40	1	E TRADE FINANCIAL CORP.....	11/21/2016.	VARIOUS.....	3,255.000	92,355	XXX	90,838	96,478	(5,640)			(5,640)		90,838		1,517	1,517		XXX	
278865	10	0	Ecolab Inc.....	10/31/2016.	VARIOUS.....	100.000	11,445	XXX	4,811	11,438	(6,627)			(6,627)		4,811		6,634	6,634	88	XXX	
28176E	10	8	EDWARDS LIFESCIENCES CORP.....	06/17/2016.	Goldman Sachs.....	10.000	985	XXX	329	790	(461)			(461)		329		657	657		XXX	
285512	10	9	Electronic Arts Inc.....	12/15/2016.	VARIOUS.....	267.000	21,377	XXX	16,396	1,168	(921)			(921)		16,396		4,981	4,981		XXX	
28849P	10	0	ELLIE MAE INC.....	11/14/2016.	Bloomberg Tradebook LLC.....	70.000	6,029	XXX	4,216	4,216				0		4,216		1,813	1,813		XXX	
268648	10	2	EMC Corp/Mass.....	09/07/2016.	VARIOUS.....	4,473.000	122,059	XXX	62,069	114,867	(52,798)			(52,798)		62,069		59,990	59,990	1,543	XXX	
291011	10	4	Emerson Electric Co.....	03/18/2016.	Goldman Sachs.....	59.000	3,224	XXX	1,532	2,822	(1,290)			(1,290)		1,532		1,692	1,692	28	XXX	
29251M	10	6	ENANTA PHARMACEUTICALS INC.....	08/29/2016.	VARIOUS.....	656.000	15,184	XXX	21,661	21,661				0		21,661		(6,477)	(6,477)		XXX	
29265N	10	8	ENERGEN CORP.....	09/01/2016.	VARIOUS.....	1,245.000	65,546	XXX	51,033	51,033				0		51,033		14,514	14,514		XXX	
29413U	10	3	ENVISION HEALTHCARE HLDGS INC.....	10/24/2016.	VARIOUS.....	3,700.000	88,697	XXX	96,089	96,089				0		96,089		(7,392)	(7,392)		XXX	
26884U	10	9	EPR PPTYS.....	06/21/2016.	VARIOUS.....	1,310.000	86,291	XXX	74,938	76,570	(1,631)			(1,631)		74,938		11,353	11,353	1,551	XXX	
294429	10	5	Equifax Inc.....	07/12/2016.	VARIOUS.....	100.000	11,487	XXX	5,613	11,137	(5,524)			(5,524)		5,613		5,874	5,874	25	XXX	
30212P	30	3	EXPEDIA INC DEL.....	02/16/2016.	VARIOUS.....	178.830	18,254	XXX	21,923	22,229	(305)			(305)		21,923		(3,670)	(3,670)		XXX	
302130	10	9	EXPEDITORS INTL WASH INC.....	06/17/2016.	Goldman Sachs.....	17.000	821	XXX	566	767	(201)			(201)		566		255	255	7	XXX	
30219G	10	8	EXPRESS SCRIPTS HLDG CO.....	12/16/2016.	Goldman Sachs.....	109.000	7,635	XXX	2,015	9,528	(7,513)			(7,513)		2,015		5,621	5,621		XXX	
315616	10	2	F5 NETWORKS INC.....	03/18/2016.	Goldman Sachs.....	10.000	1,023	XXX	909	970	(61)			(61)		909		115	115		XXX	
303726	10	3	FAIRCHILD SEMICONDUCTOR INTL.....	09/22/2016.	VARIOUS.....	7,628.000	152,531	XXX	100,915	157,976	(57,061)			(57,061)		100,915		51,616	51,616		XXX	
311900	10	4	FASTENAL CO.....	08/11/2016.	VARIOUS.....	1,900.000	82,168	XXX	79,145	77,558	1,587			1,587		79,145		3,023	3,023	1,155	XXX	
31428X	10	6	Fedex Corp.....	09/16/2016.	Goldman Sachs.....	37.000	5,979	XXX	2,374	5,513	(3,139)			(3,139)		2,374		3,606	3,606	29	XXX	
31620M	10	6	FIDELITY NATL INFORMATION SVCS.....	11/01/2016.	Investment Technology Gro.....	25.000	1,913	XXX	1,518					0		1,518		395	395	20	XXX	
316773	10	0	Fifth Third Bancorp.....	12/16/2016.	Goldman Sachs.....	91.000	2,036	XXX	752	1,829	(1,077)			(1,077)		752		1,284	1,284	35	XXX	
31787A	50	7	FINISAR CORP.....	05/09/2016.	VARIOUS.....	1,415.000	22,689	XXX	20,574	20,574				0		20,574		2,115	2,115		XXX	
337932	10	7	Firstenergy Corp.....	03/18/2016.	Goldman Sachs.....	56.000	2,003	XXX	1,777	1,777				0		1,777		226	226	20	XXX	
337738	10	8	Fiserv Inc.....	09/16/2016.	Goldman Sachs.....	22.000	2,209	XXX	400	2,012	(1,612)	(0)		(1,612)		400		1,809	1,809		XXX	
343389	10	2	FLOTEK INDS INC DEL.....	12/15/2016.	CONVERGEX LLC.....	1,060.000	10,547	XXX	12,126	12,126				0		12,126		(1,580)	(1,580)		XXX	

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
34354P 10 5	FLOWSERVE CORP.....			..	02/02/2016.	VARIOUS.....	1,225.000	44,588	XXX	51,548	51,548				.0		51,548		(6,960)	(6,960)	243	XXX
344849 10 4	FOOT LOCKER INC.....			..	12/15/2016.	VARIOUS.....	175.000	12,943	XXX	11,650					.0		11,650		1,293	1,293	48	XXX
34988V 10 6	FOSSIL INC.....			..	01/04/2016.	Goldman Sachs.....	96.000	3,292	XXX	3,510	3,510				.0		3,510		(218)	(218)		XXX
354613 10 1	Franklin Resources Inc.....			..	09/16/2016.	Goldman Sachs.....	74.000	2,554	XXX	1,573	2,725	(1,151)			(1,151)		1,573		981	981	35	XXX
35671D 85 7	Freeport Mcmoran Copper B.....			..	10/19/2016.	VARIOUS.....	515.000	5,039	XXX	4,428	1,794				.0		4,428		611	611		XXX
36467W 10 9	GAMESTOP CORP NEW.....			..	04/22/2016.	Merrill-Lynch.....	252.000	8,265	XXX	5,947	7,066	(1,119)			(1,119)		5,947		2,318	2,318	93	XXX
364760 10 8	Gap Inc/The.....			..	09/16/2016.	Goldman Sachs.....	47.000	1,099	XXX	629	1,161				(532)		629		469	469	32	XXX
366651 10 7	GARTNER INC.....			..	10/27/2016.	VARIOUS.....	300.000	25,891	XXX	11,630	27,210	(15,580)			(15,580)		11,630		14,261	14,261		XXX
369550 10 8	General Dynamics Corp.....			..	06/17/2016.	Goldman Sachs.....	14.000	1,918	XXX	806	1,923	(1,117)			(1,117)		806		1,111	1,111	14	XXX
369604 10 3	General Electric Co.....			..	12/16/2016.	Goldman Sachs.....	1,010.000	30,756	XXX	15,281	31,462	(16,180)			(16,180)		15,281		15,475	15,475	805	XXX
370334 10 4	General Mills Inc.....			..	12/16/2016.	Goldman Sachs.....	18.000	1,143	XXX	410	1,038	(628)			(628)		410		733	733	33	XXX
37045V 10 0	GENERAL MTRS CO.....			..	12/16/2016.	Goldman Sachs.....	74.000	2,692	XXX	2,517	2,517				.0		2,517		175	175	84	XXX
371559 10 5	GENESEE & WYO INC.....			..	11/21/2016.	VARIOUS.....	375.000	22,395	XXX	20,134	20,134				.0		20,134		2,261	2,261		XXX
374689 10 7	GIBALTAR INDS INC.....			..	12/27/2016.	VARIOUS.....	310.000	13,550	XXX	4,207	7,886	(3,680)			(3,680)		4,207		9,343	9,343		XXX
375558 10 3	Gilead Sciences Inc.....			..	09/16/2016.	VARIOUS.....	250.000	21,325	XXX	2,092	25,298	(23,205)			(23,205)		2,092		19,233	19,233	56	XXX
37940X 10 2	GLOBAL PMTS INC.....			..	07/07/2016.	VARIOUS.....	1,010.000	75,778	XXX	67,203	65,155	2,048			2,048		67,203		8,575	8,575	19	XXX
379577 20 8	GLOBUS MED INC.....			..	05/11/2016.	VARIOUS.....	4,515.000	106,327	XXX	113,712	125,607	(11,895)			(11,895)		113,712		(7,385)	(7,385)		XXX
38141G 10 4	Goldman Sachs Group Inc.....			..	12/16/2016.	Goldman Sachs.....	44.000	8,287	XXX	3,979	7,930	(3,951)			(3,951)		3,979		4,308	4,308	83	XXX
382550 10 1	Goodyear Tire & Rubber Co.....			..	12/30/2016.	Liquidnet Inc.....	120.000	3,698	XXX	3,875					.0		3,875		(177)	(177)	15	XXX
405024 10 0	HAEMONETICS CORP.....			..	02/25/2016.	VARIOUS.....	2,551.000	81,473	XXX	82,244	82,244				.0		82,244		(771)	(771)		XXX
410345 10 2	HANESBRANDS INC.....			..	10/12/2016.	VARIOUS.....	243.000	6,606	XXX	2,584	7,151	(4,567)			(4,567)		2,584		4,022	4,022	43	XXX
410495 20 4	HANMI FINL CORP.....			..	04/18/2016.	VARIOUS.....	1,590.000	34,623	XXX	30,336	37,715	(7,379)			(7,379)		30,336		4,287	4,287	450	XXX
412822 10 8	Harley Davidson Inc.....			..	06/17/2016.	Goldman Sachs.....	19.000	858	XXX	322	862	(540)			(540)		322		535	535	13	XXX
413086 10 9	Harman International.....			..	09/16/2016.	Goldman Sachs.....	25.000	1,969	XXX	418	2,355	(1,937)			(1,937)		418		1,551	1,551	22	XXX
413875 10 5	HARRIS CORP DEL.....			..	02/02/2016.	VARIOUS.....	1,255.000	102,395	XXX	99,928	109,060	(9,132)			(9,132)		99,928		2,467	2,467		XXX
416515 10 4	Hartford Financial Svcs Grp.....			..	12/16/2016.	VARIOUS.....	521.000	21,319	XXX	19,878	22,643	(2,765)			(2,765)		19,878		1,442	1,442	133	XXX
40412C 10 1	HCA HOLDINGS INC.....			..	12/16/2016.	Goldman Sachs.....	71.000	5,354	XXX	4,802	4,802				.0		4,802		553	553		XXX
40414L 10 9	HCP INC.....			..	11/04/2016.	ROC.....		3,614	XXX	3,614	3,523				.0		3,614			0		XXX
42222G 10 8	HEALTH NET INC.....			..	03/28/2016.	VARIOUS.....	650.000	45,492	XXX	44,499	44,499				.0		44,499		993	993		XXX
42809H 10 7	Hess Corp.....			..	07/13/2016.	VARIOUS.....	480.000	26,586	XXX	23,270	23,270				.0		23,270		3,315	3,315	163	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO.....			..	06/17/2016.	Goldman Sachs.....	223.000	4,041	XXX	3,092	3,390	(298)			(298)		3,092		949	949	18	XXX
428291 10 8	HEXCEL CORP NEW.....			..	11/15/2016.	VARIOUS.....	500.000	22,960	XXX	20,546	23,225	(2,679)			(2,679)		20,546		2,414	2,414	149	XXX
40418F 10 8	HFF INC.....			..	04/06/2016.	VARIOUS.....	319.000	8,581	XXX	3,295	9,911	(6,616)			(6,616)		3,295		5,286	5,286	574	XXX
437076 10 2	Home Depot Inc.....			..	12/16/2016.	Goldman Sachs.....	79.000	10,339	XXX	1,819	10,448	(8,629)			(8,629)		1,819		8,521	8,521	160	XXX
438516 10 6	Honeywell International Inc.....			..	10/06/2016.	VARIOUS.....	11.000	1,706	XXX	792	1,560	(778)			(778)		792		914	914	13	XXX
44107P 10 4	HOST HOTELS & RESORTS INC.....			..	06/17/2016.	Goldman Sachs.....	53.000	872	XXX	401	813	(412)			(412)		401		470	470	21	XXX
40434L 10 5	HP INC.....			..	03/18/2016.	Goldman Sachs.....	172.000	2,096	XXX	2,036	2,036				.0		2,036		59	59	21	XXX
404303 10 9	HSN INC.....			..	09/08/2016.	VARIOUS.....	136.000	5,537	XXX	6,891	6,891				.0		6,891		(1,354)	(1,354)	95	XXX
443510 60 7	HUBBELL INC.....			..	04/25/2016.	VARIOUS.....	150.000	13,957	XXX	15,156	15,156				.0		15,156		(1,199)	(1,199)	16	XXX
445658 10 7	HUNT J B TRANS SVCS INC.....			..	11/17/2016.	Cowen & Co.....	25.000	2,282	XXX	2,141					.0		2,141		140	140	6	XXX
447462 10 2	HURON CONSULTING GROUP INC.....			..	11/02/2016.	VARIOUS.....	664.000	31,822	XXX	14,674	39,442	(24,767)			(24,767)		14,674		17,148	17,148		XXX
451734 10 7	IHS INC.....			..	05/12/2016.	VARIOUS.....	475.000	56,496	XXX	54,803	56,254	(1,451)			(1,451)		54,803		1,693	1,693		XXX

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
902104 10 8	II VI INC.....		3	04/27/2016.	VARIOUS.....	680.000	15,129	XXX	9,282	12,621	(3,339)			(3,339)		9,282		5,847	5,847		XXX	
452308 10 9	Illinois Tool Works.....			09/16/2016.	Goldman Sachs.....	17.000	1,896	XXX	596	1,576	(980)				(980)		596		1,300	1,300	24	XXX
45321L 10 0	IMPERVA INC.....			10/17/2016.	VARIOUS.....	904.000	45,242	XXX	36,209	57,232	(21,023)				(21,023)		36,209		9,033	9,033		XXX
458118 10 6	INTEGRATED DEVICE TECHNOLOGY.....			04/11/2016.	VARIOUS.....	2,180.000	42,245	XXX	39,383	57,443	(18,060)				(18,060)		39,383		2,862	2,862		XXX
460146 10 3	International Paper Co.....			12/21/2016.	VARIOUS.....	840.000	45,384	XXX	31,668	31,668					0		31,668		13,716	13,716	1,497	XXX
459200 10 1	Intl Business Machines Corp.....			12/16/2016.	Goldman Sachs.....	29.000	4,552	XXX	2,441	3,991	(1,550)				(1,550)		2,441		2,111	2,111	129	XXX
461202 10 3	Intuit Inc.....			09/16/2016.	Goldman Sachs.....	37.000	3,963	XXX	880	3,571	(2,690)				(2,690)		880		3,083	3,083	27	XXX
450911 20 1	ITT CORP NEW.....			05/18/2016.	Direct.....	3,110.000	127,387	XXX	112,955	112,955					0		112,955		14,432	14,432	409	XXX
45073V 10 8	ITT INC.....			12/29/2016.	VARIOUS.....	2,850.000	114,079	XXX	116,738				(0)		(0)		116,738		(2,659)	(2,659)	707	XXX
466367 10 9	JACK IN THE BOX INC.....			10/20/2016.	VARIOUS.....	328.000	31,319	XXX	25,161	25,161					0		25,161		6,158	6,158	295	XXX
478160 10 4	Johnson & Johnson.....			12/16/2016.	Goldman Sachs.....	23.000	2,696	XXX	1,155	2,363	(1,207)				(1,207)		1,155		1,541	1,541	62	XXX
478366 10 7	Johnson Controls Inc.....			09/06/2016.	VARIOUS.....	1,490.000	65,131	XXX	36,107	58,840	(22,733)				(22,733)		36,107		29,023	29,023	1,735	XXX
46625H 10 0	JP Morgan Chase & Co.....			12/16/2016.	Goldman Sachs.....	110.000	8,063	XXX	3,468	7,263	(3,795)				(3,795)		3,468		4,595	4,595	170	XXX
48666K 10 9	KB Home.....			01/08/2016.	VARIOUS.....	1,974.000	20,119	XXX	24,339	24,339					0		24,339		(4,221)	(4,221)		XXX
487836 10 8	Kellogg Co.....			03/18/2016.	Goldman Sachs.....	14.000	1,066	XXX	472	1,012	(539)				(539)		472		594	594	7	XXX
49271M 10 0	KEURIG GREEN MTN INC.....			03/03/2016.	Direct.....	263.000	24,196	XXX	23,665	23,665					0		23,665		531	531	85	XXX
493267 10 8	Key Corp.....			11/14/2016.	Sandler O'Neill & Partner.....	260.000	4,296	XXX	2,719						0		2,719		1,577	1,577	64	XXX
494368 10 3	Kimberly Clark Corp.....			12/16/2016.	Goldman Sachs.....	10.000	1,162	XXX	503	1,273	(770)				(770)		503		659	659	36	XXX
500255 10 4	Kohls Corp.....			06/17/2016.	Goldman Sachs.....	24.000	873	XXX	869	1,143	(274)				(274)		869		4	4	12	XXX
501044 10 1	Kroger Co.....			06/17/2016.	Goldman Sachs.....	39.000	1,372	XXX	400	1,631	(1,231)				(1,231)		400		972	972	8	XXX
502424 10 4	L 3 Communications Holdings.....			12/12/2016.	VARIOUS.....	150.000	21,235	XXX	12,327	17,927	(5,600)				(5,600)		12,327		8,908	8,908	228	XXX
501797 10 4	L BRANDS INC.....			09/16/2016.	Goldman Sachs.....	33.000	2,372	XXX	622	3,162	(2,540)				(2,540)		622		1,750	1,750	125	XXX
512807 10 8	LAM RESEARCH CORP.....			12/09/2016.	VARIOUS.....	1,338.000	118,784	XXX	99,589	106,264	(6,675)				(6,675)		99,589		19,195	19,195	1,062	XXX
513272 10 4	LAMB WESTON HLDGS INC.....			11/10/2016.	Direct.....	0.670	22	XXX	20						0		20		1	1		XXX
518439 10 4	LAUDER ESTEE COS INC CL A.....			09/16/2016.	Goldman Sachs.....	12.000	1,053	XXX	186	1,057	(871)				(871)		186		867	867	11	XXX
524901 10 5	LEGG MASON INC.....		12/01/2016.	VARIOUS.....	254.000	8,224	XXX	6,749	9,964	(3,216)				(3,216)		6,749		1,475	1,475	206	XXX	
524660 10 7	Leggett & Platt Ince.....		06/17/2016.	Goldman Sachs.....	17.000	851	XXX	258	714	(456)				(456)		258		593	593	11	XXX	
52729N 30 8	LEVEL 3 COMMUNICATIONS INC COM NE.....		11/01/2016.	VARIOUS.....	3,610.000	171,852	XXX	181,827	196,240	(14,412)				(14,412)		181,827		(9,975)	(9,975)		XXX	
531172 10 4	LIBERTY PPTY TR SH BEN INT.....		08/16/2016.	VARIOUS.....	4,930.000	169,594	XXX	153,077	153,077					0		153,077		16,517	16,517	4,463	XXX	
533900 10 6	LINCOLN ELEC HLDGS INC.....		08/24/2016.	Keybanc Capital Markets.....	25.000	1,603	XXX	1,448						0		1,448		155	155	3	XXX	
534187 10 9	Lincoln National Corp.....		12/16/2016.	Goldman Sachs.....	17.000	1,129	XXX	330	854	(524)				(524)		330		799	799	17	XXX	
535678 10 6	Linear Technology Corp.....		06/17/2016.	Goldman Sachs.....	18.000	831	XXX	398	764	(366)				(366)		398		433	433	12	XXX	
539830 10 9	Lockheed Martin Corp.....		09/16/2016.	Goldman Sachs.....	19.000	4,512	XXX	967	4,126	(3,159)				(3,159)		967		3,544	3,544	63	XXX	
540424 10 8	Loews Corp.....		03/18/2016.	Goldman Sachs.....	27.000	1,063	XXX	763	1,037	(274)				(274)		763		300	300	2	XXX	
548661 10 7	Lowe's Cos Inc.....		09/16/2016.	Goldman Sachs.....	90.000	6,887	XXX	1,937	6,844	(4,907)				(4,907)		1,937		4,950	4,950	51	XXX	
55261F 10 4	M & T Bank Corp.....		09/16/2016.	Goldman Sachs.....	9.000	1,033	XXX	517	1,091	(574)				(574)		517		517	517	13	XXX	
554382 10 1	MACERICH CO.....		09/16/2016.	VARIOUS.....	28.000	2,233	XXX	1,649	2,259	(610)				(610)		1,649		584	584	94	XXX	
55616P 10 4	MACY'S INC.....		12/16/2016.	Goldman Sachs.....	29.000	1,087	XXX	300	1,014	(714)				(714)		300		787	787	44	XXX	
562750 10 9	MANHATTAN ASSOCS INC.....		12/16/2016.	VARIOUS.....	479.000	24,667	XXX	19,668	31,695	(12,027)				(12,027)		19,668		4,999	4,999		XXX	
565849 10 6	Marathon Oil Corp.....		12/16/2016.	Goldman Sachs.....	62.000	1,153	XXX	781	781					0		781		372	372	13	XXX	
571903 20 2	Marriott International CL A.....		09/16/2016.	Goldman Sachs.....	16.000	1,099	XXX	283	1,073	(789)				(789)		283		816	816	9	XXX	
571748 10 2	Marsh & McLennan Cos.....		12/16/2016.	Goldman Sachs.....	34.000	2,285	XXX	751	1,885	(1,135)				(1,135)		751		1,534	1,534	38	XXX	

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

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1		2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
573284	10	6	MARTIN MARIETTA MATLS INC.....	11/18/2016	VARIOUS.....	806,000	157,084	XXX	66,591	106,669	(43,333)	0		(43,333)		66,591		90,493	90,493	653	XXX
57636Q	10	4	MASTERCARD INC.....	12/16/2016	Goldman Sachs.....	44,000	4,350	XXX	629	4,284	(3,655)			(3,655)		629		3,721	3,721	25	XXX
57665R	10	6	MATCH GROUP INC.....	03/16/2016	VARIOUS.....	2,200,000	23,496	XXX	27,513	29,810	(2,297)			(2,297)		27,513		(4,017)	(4,017)		XXX
580135	10	1	McDonald's Corp.....	12/16/2016	Goldman Sachs.....	179,000	21,641	XXX	3,908	21,147	(17,239)			(17,239)		3,908		17,733	17,733	403	XXX
580645	10	9	McGraw Hill Companies Inc.....	04/28/2016	Direct.....	2,019,000	119,154	XXX	111,727	199,033	(87,306)			(87,306)		111,727		7,427	7,427	727	XXX
58155Q	10	3	McKesson Corp.....	06/17/2016	Goldman Sachs.....	12,000	1,997	XXX	465	2,367	(1,902)			(1,902)		465		1,532	1,532	6	XXX
582839	10	6	MEAD JOHNSON NUTRITION CO.....	02/05/2016	VARIOUS.....	919,000	64,155	XXX	74,500	72,555	1,945			1,945		74,500		(10,345)	(10,345)	379	XXX
58501N	10	1	MEDIVATION INC.....	10/03/2016	VARIOUS.....	1,750,000	120,736	XXX	84,595	84,595				0		84,595		36,141	36,141		XXX
58605Q	10	9	MEMORIAL RESOURCE DEV CORP.....	09/16/2016	Direct.....	3,580,000	47,587	XXX	53,333	57,817	(4,484)			(4,484)		53,333		(5,746)	(5,746)		XXX
587118	10	0	MENS WEARHOUSE INC.....	02/01/2016	Direct.....	1,983,000	62,958	XXX	29,110	29,110				0		29,110		33,847	33,847		XXX
58933Y	10	5	MERCK & CO INC NEW.....	03/18/2016	Goldman Sachs.....	42,000	2,195	XXX	1,514	2,218	(705)			(705)		1,514		681	681	19	XXX
589378	10	8	MERCURY COMPUTER SYS.....	12/29/2016	VARIOUS.....	520,000	16,110	XXX	3,281	9,547	(6,266)			(6,266)		3,281		12,828	12,828		XXX
552848	10	3	Mgic Investment Corp.....	04/22/2016	VARIOUS.....	5,115,000	37,492	XXX	33,380	45,165	(11,786)			(11,786)		33,380		4,112	4,112		XXX
552953	10	1	MGM RESORTS INTERNATIONAL.....	10/17/2016	VARIOUS.....	6,570,000	153,056	XXX	142,605	149,270	(6,666)			(6,666)		142,605		10,452	10,452		XXX
595112	10	3	Micron Technology Inc.....	03/18/2016	Goldman Sachs.....	96,000	1,070	XXX	253	1,359	(1,106)			(1,106)		253		816	816		XXX
595137	10	0	MICROSEMI CORP.....	12/28/2016	Investment Technology Gro.....	240,000	13,294	XXX	8,571					0		8,571		4,723	4,723		XXX
594918	10	4	Microsoft Corp.....	09/16/2016	Goldman Sachs.....	168,000	9,208	XXX	3,266	9,321	(6,055)			(6,055)		3,266		5,942	5,942	138	XXX
608190	10	4	MOHAWK INDS INC.....	12/30/2016	VARIOUS.....	120,000	24,016	XXX	22,831					0		22,831		1,185	1,185		XXX
609207	10	5	MONDELEZ INTL INC.....	06/17/2016	Goldman Sachs.....	67,000	2,806	XXX	1,045	3,004	(1,959)	0		(1,959)		1,045		1,761	1,761	15	XXX
61166W	10	1	Monsanto Co.....	03/18/2016	Goldman Sachs.....	11,000	1,023	XXX	116	1,084	(967)			(967)		116		907	907	6	XXX
61174X	10	9	MONSTER BEVERAGE CORP NEW.....	09/16/2016	Goldman Sachs.....	33,000	4,994	XXX	2,368	4,916	(2,547)			(2,547)		2,368		2,625	2,625		XXX
615369	10	5	Moody's Corp.....	09/16/2016	Goldman Sachs.....	10,000	1,085	XXX	201	1,003	(803)			(803)		201		884	884	11	XXX
617446	44	8	Morgan Stanley.....	12/16/2016	Goldman Sachs.....	159,000	5,333	XXX	2,406	5,058	(2,652)			(2,652)		2,406		2,927	2,927	82	XXX
631103	10	8	NASDAQ OMX GROUP INC.....	04/12/2016	VARIOUS.....	450,000	28,448	XXX	23,165	26,177	(3,012)	0		(3,012)		23,165		5,284	5,284	36	XXX
639050	10	3	NATUS MEDICAL INC DEL.....	12/23/2016	VARIOUS.....	1,438,000	50,581	XXX	30,696	69,096	(38,400)			(38,400)		30,696		19,885	19,885		XXX
63938C	10	8	NAVIENT CORP.....	09/16/2016	Goldman Sachs.....	80,000	1,087	XXX	84	916	(832)			(832)		84		1,003	1,003	38	XXX
640491	10	6	NEOGEN CORP.....	04/27/2016	VARIOUS.....	392,000	18,794	XXX	13,711	22,156	(8,445)			(8,445)		13,711		5,083	5,083		XXX
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....	10/21/2016	VARIOUS.....	708,000	32,308	XXX	26,407	40,052	(13,645)			(13,645)		26,407		5,902	5,902		XXX
64126X	20	1	NEUSTAR INC.....	12/14/2016	VARIOUS.....	2,600,000	64,187	XXX	62,322	62,322				0		62,322		1,865	1,865		XXX
651229	10	6	Newell Rubbermaid Inc.....	08/26/2016	VARIOUS.....	945,000	49,904	XXX	39,031	41,656	(2,624)			(2,624)		39,031		10,873	10,873	359	XXX
651290	10	8	Newfield Expl Co.....	12/16/2016	VARIOUS.....	3,219,000	125,476	XXX	102,684	104,811	(2,127)			(2,127)		102,684		22,792	22,792		XXX
654106	10	3	Nike Inc CL B.....	06/17/2016	Goldman Sachs.....	30,000	1,611	XXX	213	1,875	(1,662)			(1,662)		213		1,398	1,398	10	XXX
655664	10	0	Nordstrom Inc.....	09/16/2016	VARIOUS.....	48,000	2,546	XXX	639	2,391	(1,752)			(1,752)		639		1,907	1,907	27	XXX
666807	10	2	Northrop Grumman Corp.....	12/16/2016	Goldman Sachs.....	5,000	1,159	XXX	199	944	(745)			(745)		199		959	959	13	XXX
670002	10	4	NOVAVAX INC.....	09/16/2016	VARIOUS.....	2,443,000	5,889	XXX	20,497	20,497				0		20,497		(14,608)	(14,608)		XXX
629377	50	8	NRG ENERGY INC.....	02/18/2016	VARIOUS.....	3,655,000	37,607	XXX	43,019	43,019				0		43,019		(5,413)	(5,413)	530	XXX
670346	10	5	Nucor Corp.....	07/15/2016	VARIOUS.....	1,690,000	81,300	XXX	68,107	68,107				0		68,107		13,193	13,193	1,509	XXX
67103H	10	7	O REILLY AUTOMOTIVE INC NEW.....	09/16/2016	VARIOUS.....	157,000	41,027	XXX	19,004	39,787	(20,783)			(20,783)		19,004		22,023	22,023		XXX
674215	10	8	OASIS PETE INC NEW COM STK.....	12/20/2016	VARIOUS.....	1,550,000	24,667	XXX	14,837					0		14,837		9,831	9,831		XXX
674599	10	5	Occidental Petroleum Corp.....	02/25/2016	ROC.....		122	XXX	122	122				0		122			0		XXX
675232	10	2	OCEANEERING INTL INC.....	02/11/2016	VARIOUS.....	1,300,000	39,458	XXX	48,776	48,776				0		48,776		(9,318)	(9,318)		XXX

**SCHEDULE D - PART 4**

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

E14.23

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
67551U 10 5	OCH ZIFF CAP MGMT GROUP.....		..	06/16/2016.	VARIOUS.....	5,700.000	21,283	XXX	35,511	35,511				.0		35,511		(14,228)	(14,228)		XXX
683745 10 3	OPHTHOTECH CORP.....		..	12/12/2016.	VARIOUS.....	606.000	19,465	XXX	22,040	47,589	(25,550)			(25,550)		22,040		(2,574)	(2,574)		XXX
68389X 10 5	Oracle Corp.....		..	09/16/2016.	Goldman Sachs.....	376.000	14,928	XXX	4,314	13,735	(9,422)			(9,422)		4,314		10,614	10,614	131	XXX
688239 20 1	OSHKOSH CORP.....		..	12/23/2016.	VARIOUS.....	610.000	38,989	XXX	10,646	23,814	(13,168)			(13,168)		10,646		28,343	28,343	433	XXX
690768 40 3	OWENS ILL INC COM NEW.....		..	12/01/2016.	Merrill-Lynch.....	366.000	6,723	XXX	6,376	6,376				.0		6,376		348	348		XXX
69331C 10 8	P G & E Corp.....		..	06/22/2016.	VARIOUS.....	580.000	35,153	XXX	31,418	30,850	568			568		31,418		3,735	3,735	528	XXX
699462 10 7	PAREXEL INTL CORP.....		..	10/27/2016.	Goldman Sachs.....	393.000	22,815	XXX	26,659	26,771	(112)			(112)		26,659		(3,845)	(3,845)		XXX
701094 10 4	Parker Hannifin Corp.....		..	06/17/2016.	Goldman Sachs.....	8.000	897	XXX	240	776	(535)			(535)		240		657	657	10	XXX
70156Q 10 7	PARKWAY INC.....		..	10/07/2016.	Direct.....	0.250	4	XXX	5					.0		5		(1)	(1)		XXX
713291 10 2	PEPCO HOLDINGS INC.....		..	03/25/2016.	Direct.....	587.000	15,996	XXX	11,039	15,268	(4,229)			(4,229)		11,039		4,957	4,957		XXX
713448 10 8	Pepsico Inc.....		..	03/18/2016.	Goldman Sachs.....	10.000	1,013	XXX	448	999	(551)			(551)		448		565	565	7	XXX
717081 10 3	Pfizer Inc.....		..	03/18/2016.	Goldman Sachs.....	233.000	6,863	XXX	4,080	7,521	(3,441)			(3,441)		4,080		2,783	2,783	70	XXX
718546 10 4	PHILLIPS 66.....		..	09/16/2016.	Goldman Sachs.....	56.000	4,429	XXX	1,270	4,581	(3,310)			(3,310)		1,270		3,159	3,159	102	XXX
72348P 10 4	PINNACLE FOODS INC DEL.....		..	10/28/2016.	VARIOUS.....	755.000	37,717	XXX	23,982	32,057	(8,075)			(8,075)		23,982		13,735	13,735	706	XXX
729251 10 8	Plum Creek Timber Co.....		..	02/22/2016.	MLPF & S/Fixed Income.....	391.000	13,819	XXX	15,142	18,659	(3,517)			(3,517)		15,142		(1,323)	(1,323)		XXX
693475 10 5	PNC Financial Services Group.....		..	12/16/2016.	Goldman Sachs.....	32.000	3,115	XXX	1,689	3,050	(1,361)			(1,361)		1,689		1,426	1,426	56	XXX
731068 10 2	POLARIS INDS INC.....		..	01/14/2016.	Harris Nesbitt Corp.....	375.000	30,194	XXX	32,231	32,231				.0		32,231		(2,037)	(2,037)		XXX
73278L 10 5	POOL CORPORATION.....		..	10/21/2016.	VARIOUS.....	225.000	20,880	XXX	10,284	18,176	(7,891)			(7,891)		10,284		10,596	10,596	97	XXX
737010 10 8	PORTOLA PHARMACEUTICALS INC.....		..	06/24/2016.	VARIOUS.....	577.000	17,224	XXX	14,467	29,687	(15,220)			(15,220)		14,467		2,757			XXX
740189 10 5	PRECISION CASTPARTS CORP.....		..	02/01/2016.	Direct.....	315.000	74,025	XXX	27,790	73,083	(45,293)			(45,293)		27,790		46,235	46,235	9	XXX
74051N 10 2	PREMIER INC.....		..	11/04/2016.	VARIOUS.....	100.000	3,120	XXX	3,012	3,527	(515)			(515)		3,012		108	108		XXX
742718 10 9	Procter & Gamble Co.....		..	10/06/2016.	VARIOUS.....	155.000	11,662	XXX	6,883	12,309	(5,426)			(5,426)		6,883		4,779	4,779	159	XXX
744320 10 2	Prudential Financial Inc.....		..	12/16/2016.	Goldman Sachs.....	46.000	4,094	XXX	1,392	3,745	(2,353)			(2,353)		1,392		2,702	2,702	102	XXX
74460D 10 9	PUBLIC STORAGE INC.....		..	03/18/2016.	Goldman Sachs.....	4.000	1,078	XXX	265	991	(726)			(726)		265		813	813		XXX
745867 10 1	Pulte Homes Inc.....		..	12/16/2016.	Goldman Sachs.....	59.000	1,111	XXX	372	1,051	(679)			(679)		372		739	739	26	XXX
693656 10 0	PVH CORP COM USD1.....		..	10/10/2016.	VARIOUS.....	325.000	37,096	XXX	23,936	23,936				.0		23,936		13,160	13,160	38	XXX
74733T 10 5	QLIK TECHNOLOGIES INC.....		..	07/20/2016.	VARIOUS.....	2,450.000	72,849	XXX	70,702	77,567	(6,865)			(6,865)		70,702		2,146	2,146		XXX
74736K 10 1	QORVO INC.....		..	02/26/2016.	MLPF & S/Fixed Income.....	27.000	1,174	XXX	1,374	1,374				.0		1,374		(201)	(201)		XXX
747525 10 3	Qualcomm Inc.....		..	06/17/2016.	Goldman Sachs.....	46.000	2,464	XXX	1,870	2,299	(429)			(429)		1,870		593	593	26	XXX
74758T 30 3	QUALYS INC.....		..	03/04/2016.	VARIOUS.....	953.000	24,788	XXX	31,535	31,535				.0		31,535		(6,747)	(6,747)		XXX
74762E 10 2	QUANTA SVCS INC.....		..	06/17/2016.	Goldman Sachs.....	36.000	836	XXX	729	729				.0		729		107	107		XXX
75281A 10 9	RANGE RES CORP.....		..	09/16/2016.	VARIOUS.....	925.250	33,356	XXX	22,773	22,764				.0		22,773		10,583	10,583	10	XXX
755111 50 7	Raytheon Company.....		..	12/16/2016.	Goldman Sachs.....	8.000	1,135	XXX	242	996	(754)			(754)		242		892	892	23	XXX
75886F 10 7	REGENERON PHARMACEUTICALS.....		..	09/16/2016.	Goldman Sachs.....	7.000	2,860	XXX	1,506	3,800	(2,294)			(2,294)		1,506		1,354	1,354		XXX
7591EP 10 0	REGIONS FINANCIAL CORP NEW.....		..	11/14/2016.	Goldman Sachs.....	927.000	11,797	XXX	8,637	883	(488)			(488)		8,637		3,160	3,160	124	XXX
774341 10 1	Rockwell Collins Inc.....		..	11/25/2016.	VARIOUS.....	935.000	80,889	XXX	57,588	86,301	(28,713)			(28,713)		57,588		23,302	23,302	1,112	XXX
778296 10 3	Ross Stores Inc.....		..	12/16/2016.	VARIOUS.....	385.000	24,498	XXX	13,089	20,717	(7,628)			(7,628)		13,089		11,409	11,409	113	XXX
749685 10 3	RPM INTL INC.....		..	12/13/2016.	VARIOUS.....	350.000	17,936	XXX	15,421	15,421				.0		15,421		2,515	2,515	288	XXX
78377T 10 7	RYMAN HOSPITALITY PPTYS INC.....		..	12/21/2016.	VARIOUS.....	155.000	9,790	XXX	8,258					.0		8,258		1,533	1,533	116	XXX
78409V 10 4	S&P GLOBAL INC.....		..	12/16/2016.	VARIOUS.....	311.000	36,402	XXX	20,634			0		.0		20,634		15,767	15,767	174	XXX
78667J 10 8	SAGE THERAPEUTICS INC.....		..	07/27/2016.	RBC Dean Rauscher.....	49.000	2,180	XXX	2,820	2,857	(37)			(37)		2,820		(640)	(640)		XXX
80004C 10 1	SANDISK CORP.....		..	05/13/2016.	VARIOUS.....	461.000	39,500	XXX	10,585	35,031	(24,447)			(24,447)		10,585		28,915	28,915		XXX



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E14.24

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78388J 10 6	SBA COMMUNICATIONS CORP.....		..	08/11/2016.	VARIOUS.....	900.000	84,512	XXX	94,861	94,563	298			298		94,861		(10,348)	(10,348)		XXX
806407 10 2	SCHEIN HENRY INC.....		..	03/18/2016.	Goldman Sachs.....	6.000	1,006	XXX	830	949	(119)			(119)		830		176	176		XXX
81761R 10 9	SERVICEMASTER GLOBAL HLDGS INC.....		..	11/15/2016.	VARIOUS.....	4,360.000	169,530	XXX	149,270	171,086	(21,817)			(21,817)		149,270		20,261	20,261		XXX
82669G 10 4	SIGNATURE BK NEW YORK N Y.....		..	12/14/2016.	VARIOUS.....	50.000	7,466	XXX	5,942					0		5,942		1,525	1,525		XXX
829073 10 5	SIMPSON MANUFACTURING CO INC.....		..	12/21/2016.	VARIOUS.....	300.000	13,794	XXX	8,419	10,245	(1,826)			(1,826)		8,419		5,375	5,375	204	XXX
83088M 10 2	SKYWORKS SOLUTIONS INC.....		..	09/16/2016.	VARIOUS.....	1,030.000	73,831	XXX	72,368	79,135	(6,767)			(6,767)		72,368		1,463	1,463	276	XXX
832696 40 5	SMUCKER J M CO.....		..	09/16/2016.	Goldman Sachs.....	8.000	1,096	XXX	199	987	(788)			(788)		199		898	898	17	XXX
835898 10 7	SOTHEBYS.....		..	02/29/2016.	VARIOUS.....	537.000	12,161	XXX	13,833	13,833	0			0		13,833		(1,672)	(1,672)		XXX
844741 10 8	Southwest Airlines.....		..	09/16/2016.	Goldman Sachs.....	79.000	3,073	XXX	676	3,402	(2,726)			(2,726)		676		2,397	2,397	23	XXX
78462F 10 3	SPDR Trust Series 1.....		..	09/07/2016.	Investment Technology Gro.....	1,720.000	371,184	XXX	350,691	350,691				0		350,691		20,493	20,493	5,744	XXX
78467J 10 0	SS&C TECHNOLOGIES HLDGS INC.....		..	11/11/2016.	Piper Jaffray.....	25.000	779	XXX	694			0		0		694		85	85	2	XXX
854502 10 1	STANLEY BLACK & DECKER INC.....		..	10/12/2016.	VARIOUS.....	855.000	97,304	XXX	82,943	91,254	(8,312)			(8,312)		82,943		14,362	14,362	822	XXX
855244 10 9	Starbucks Corp.....		..	03/18/2016.	Goldman Sachs.....	17.000	1,015	XXX	80	1,021	(940)			(940)		80		935	935	3	XXX
85590A 40 1	STARWOOD HOTELS&RESORTS WRLDWD.....		..	09/23/2016.	VARIOUS.....	383.000	32,868	XXX	10,219	26,534	(16,315)	(0)		(16,315)		10,219		22,649	22,649	287	XXX
857477 10 3	State Street Corp.....		..	09/16/2016.	Goldman Sachs.....	73.000	5,059	XXX	2,871	4,844	(1,973)			(1,973)		2,871		2,188	2,188	74	XXX
863667 10 1	Stryker Corp.....		..	09/16/2016.	Goldman Sachs.....	10.000	1,143	XXX	400	929	(530)			(530)		400		744	744	11	XXX
867892 10 1	SUNSTONE HOTEL INVS INC NEW.....		..	12/21/2016.	VARIOUS.....	6,225.900	88,302	XXX	75,418	75,418	0			0		75,418		12,884	12,884	6,339	XXX
867914 10 3	Suntrust Banks Inc.....		..	12/16/2016.	VARIOUS.....	4,286.000	150,967	XXX	167,274	183,612	(16,338)			(16,338)		167,274		(16,308)	(16,308)	26	XXX
78486Q 10 1	SVB FINL GROUP.....		..	10/24/2016.	VARIOUS.....	175.000	21,669	XXX	16,926					0		16,926		4,743	4,743		XXX
871503 10 8	Symantec Corp.....		..	04/01/2016.	VARIOUS.....	136.000	2,515	XXX	1,839	2,856	(1,017)			(1,017)		1,839		676	676	564	XXX
87165B 10 3	SYNCHRONY FINL.....		..	09/16/2016.	VARIOUS.....	3,922.000	103,496	XXX	119,268	119,268	0			0		119,268		(15,772)	(15,772)	10	XXX
871829 10 7	Sysco Corp.....		..	09/16/2016.	Goldman Sachs.....	22.000	1,087	XXX	505	902	(397)			(397)		505		582	582	20	XXX
74144T 10 8	T Rowe Price Group Inc.....		..	12/16/2016.	Goldman Sachs.....	15.000	1,151	XXX	318	1,072	(754)			(754)		318		833	833	24	XXX
87612G 10 1	TARGA RES CORP.....		..	12/20/2016.	Liquidnet Inc.....	115.000	6,508	XXX	4,862					0		4,862		1,647	1,647	209	XXX
87612E 10 6	Target Corp.....		..	12/16/2016.	Goldman Sachs.....	91.000	6,644	XXX	3,142	6,608	(3,465)			(3,465)		3,142		3,501	3,501	136	XXX
87817A 10 7	TEAM HEALTH HOLDINGS INC.....		..	01/14/2016.	VARIOUS.....	484.000	18,242	XXX	20,285	21,243	(958)			(958)		20,285		(2,043)	(2,043)		XXX
872375 10 0	Teco Energy Inc.....		..	07/01/2016.	Direct.....	554.000	15,263	XXX	7,692	14,764	(7,072)			(7,072)		7,692		7,571	7,571	318	XXX
87901J 10 5	TEGNA INC.....		..	11/10/2016.	VARIOUS.....	3,800.000	70,705	XXX	96,976	96,976	0			0		96,976		(26,271)	(26,271)	2,088	XXX
88023U 10 1	TEMPUR PEDIC INTL INC.....		..	09/21/2016.	VARIOUS.....	2,575.000	157,733	XXX	125,782	181,435	(55,653)	0		(55,652)		125,782		31,951	31,951		XXX
88033G 40 7	TENET HEALTHCARE CORP.....		..	04/15/2016.	JP Morgan.....	235.000	7,426	XXX	7,121	7,121	0			0		7,121		306	306		XXX
88076W 10 3	TERADATA CORP DEL.....		..	06/17/2016.	Goldman Sachs.....	31.000	858	XXX	265	819	(554)			(554)		265		593	593		XXX
881609 10 1	TESORO CORP.....		..	12/16/2016.	VARIOUS.....	49.000	4,307	XXX	2,993	1,475	(1,291)			(1,291)		2,993		1,314	1,314	100	XXX
00101J 10 6	THE ADT CORPORATION.....		..	05/02/2016.	Direct.....	383.000	16,086	XXX	9,505	12,631	(3,127)			(3,127)		9,505		6,581	6,581	84	XXX
883556 10 2	Thermo Electron Corp.....		..	06/17/2016.	Goldman Sachs.....	6.000	877	XXX	179	851	(672)			(672)		179		699	699	2	XXX
88732J 20 7	TIME WARNER CABLE INC.....		..	05/17/2016.	JP Morgan.....	653.000	136,888	XXX	34,756	121,190	(86,434)			(86,434)		34,756		102,132	102,132	980	XXX
887317 30 3	TIME WARNER INC.....		..	09/16/2016.	Goldman Sachs.....	14.000	1,048	XXX	371	905	(535)			(535)		371		677	677	17	XXX
872540 10 9	TJX Companies Inc.....		..	06/17/2016.	Goldman Sachs.....	14.000	1,059	XXX	144	993	(849)			(849)		144		915	915	7	XXX
892356 10 6	TRACTOR SUPPLY CO.....		..	06/02/2016.	VARIOUS.....	175.000	16,728	XXX	7,694	14,963	(7,269)	0		(7,269)		7,694		9,035	9,035	53	XXX
893641 10 0	TRANSDIGM GROUP INC.....		..	09/16/2016.	VARIOUS.....	107.000	26,984	XXX	13,981	22,845	(10,725)			(10,725)		13,981		13,003	13,003		XXX
89417E 10 9	Travelers Cos Inc.....		..	12/16/2016.	Goldman Sachs.....	35.000	4,097	XXX	1,296	3,950	(2,654)			(2,654)		1,296		2,801	2,801	45	XXX
89531P 10 5	TREX CO INC.....		..	12/29/2016.	VARIOUS.....	430.000	28,106	XXX	5,465	16,357	(10,893)	0		(10,893)		5,465		22,642	22,642		XXX
896522 10 9	TRINITY INDS INC.....		..	02/19/2016.	VARIOUS.....	2,995.000	48,839	XXX	71,940	71,940	0			0		71,940		(23,100)	(23,100)	329	XXX

**SCHEDULE D - PART 4**

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

E14.25

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						
												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89969Q 10 4	TUMI HLDGS INC.....			..	04/21/2016.	VARIOUS.....	1,928.000	45,956	XXX	32,063	32,063				.0		32,063		13,893	13,893		XXX
901109 10 8	TUTOR PERINI CORP.....			..	10/10/2016.	VARIOUS.....	4,920.000	103,689	XXX	82,361	82,361				.0		82,361		21,328	21,328		XXX
90130A 10 1	TWENTY FIRST CENTY FOX INC.....			..	09/16/2016.	Goldman Sachs.....	218.000	5,879	XXX	3,389	5,921	(2,532)	.0		(2,532)		3,389		2,490	2,490	19	XXX
902494 10 3	TYSON FOODS INC.....			..	12/16/2016.	Goldman Sachs.....	19.000	1,186	XXX	166	1,013	(847)			(847)		166		1,020	1,020	13	XXX
90384S 30 3	ULTA SALON COSMETCS & FRAG INC.....			..	09/16/2016.	Goldman Sachs.....	12.000	2,823	XXX	2,449					.0		2,449		374	374		XXX
904311 10 7	UNDER ARMOUR INC.....			..	04/08/2016.	ROC.....		11,415	XXX	11,415	11,065				.0		11,415			.0		XXX
904311 20 6	UNDER ARMOUR INC.....			..	06/13/2016.	Cash Received Fraction.....	.0010	.0	XXX	.0					.0		.0		.0	.0		XXX
907818 10 8	Union Pacific Corp.....			..	12/16/2016.	Goldman Sachs.....	23.000	2,245	XXX	345	1,799	(1,454)			(1,454)		345		1,900	1,900	32	XXX
910047 10 9	UNITED CONTL HLDGS INC.....			..	09/16/2016.	VARIOUS.....	163.000	8,221	XXX	9,337	9,340	(3)			(3)		9,337		(1,116)	(1,116)		XXX
911312 10 6	United Parcel Service CL B.....			..	12/16/2016.	Goldman Sachs.....	25.000	2,733	XXX	1,379	2,406	(1,027)			(1,027)		1,379		1,354	1,354	43	XXX
911363 10 9	UNITED RENTALS INC.....			..	12/16/2016.	Goldman Sachs.....	23.000	1,974	XXX	1,668	1,668				.0		1,668		306	306		XXX
913017 10 9	United Technologies Corp.....			..	12/16/2016.	VARIOUS.....	133.000	12,121	XXX	4,881	12,777	(7,897)			(7,897)		4,881		7,240	7,240	69	XXX
913903 10 0	UNIVERSAL HLTH SVCS INC.....			..	12/07/2016.	VARIOUS.....	100.000	12,299	XXX	11,949					.0		11,949		350	350	28	XXX
902973 30 4	US Bancorp.....			..	06/17/2016.	Goldman Sachs.....	49.000	2,020	XXX	1,103	2,091	(988)			(988)		1,103		917	917	18	XXX
91879Q 10 9	VAIL RESORTS INC.....			..	11/29/2016.	Bloomberg Tradebook LLC.....	214.000	34,817	XXX	8,115	27,390	(19,274)			(19,274)		8,115		26,702	26,702	653	XXX
91913Y 10 0	VALERO ENERGY CORP NEW.....			..	12/16/2016.	VARIOUS.....	790.000	52,862	XXX	44,104	55,861	(11,756)			(11,756)		44,104		8,758	8,758	90	XXX
92210H 10 5	VANTIV INC.....			..	10/27/2016.	VARIOUS.....	425.000	22,782	XXX	9,844	20,154	(10,309)			(10,309)		9,844		12,938	12,938		XXX
92220P 10 5	VARIAN MED SYS INC.....			..	03/18/2016.	Goldman Sachs.....	13.000	1,027	XXX	456	1,050	(595)			(595)		456		571	571		XXX
918194 10 1	VCA INC.....			..	01/22/2016.	VARIOUS.....	2,305.000	108,435	XXX	118,359	126,775	(8,416)			(8,416)		118,359		(9,925)	(9,925)		XXX
92345Y 10 6	VERISK ANALYTICS INC.....			..	11/01/2016.	VARIOUS.....	125.000	9,739	XXX	8,088	9,610	(1,522)			(1,522)		8,088		1,651	1,651		XXX
92532F 10 0	VERTEX PHARMACEUTICALS INC.....			..	10/25/2016.	CS First Boston Corp.....	50.000	3,971	XXX	4,447					.0		4,447		(476)	(476)		XXX
92826C 83 9	VISA INC.....			..	12/16/2016.	Goldman Sachs.....	111.000	8,587	XXX	1,953	8,608	(6,655)			(6,655)		1,953		6,634	6,634	39	XXX
929042 10 9	VORNADO RLTY TR.....			..	09/16/2016.	Goldman Sachs.....	14.000	1,381	XXX	733	1,399	(666)			(666)		733		648	648	27	XXX
929160 10 9	Vulcan Materials Co.....			..	12/16/2016.	Goldman Sachs.....	9.000	1,111	XXX	354	855	(501)			(501)		354		757	757	7	XXX
92927K 10 2	WABCO HLDGS INC.....			..	12/06/2016.	VARIOUS.....	150.000	15,205	XXX	11,879	15,339	(3,460)			(3,460)		11,879		3,326	3,326		XXX
931142 10 3	Wal Mart Stores Inc.....			..	12/16/2016.	Goldman Sachs.....	112.000	7,976	XXX	5,986	6,866	(879)			(879)		5,986		1,990	1,990	182	XXX
931427 10 8	WALGREENS BOOTS ALLIANCE INC.....			..	09/16/2016.	Goldman Sachs.....	15.000	1,222	XXX	538	1,277	(739)			(739)		538		684	684	16	XXX
254687 10 6	Walt Disney Co The.....			..	12/16/2016.	Goldman Sachs.....	82.000	8,170	XXX	1,861	8,617	(6,756)			(6,756)		1,861		6,309	6,309	100	XXX
941053 10 0	WASTE CONNECTIONS INC.....			..	06/01/2016.	Direct.....	1,007.000	18,300	XXX	18,439	56,714	(38,275)			(38,275)		18,439		(139)	(139)	292	XXX
94106L 10 9	Waste Management Inc.....			..	09/16/2016.	Goldman Sachs.....	18.000	1,131	XXX	438	961	(523)			(523)		438		693	693	15	XXX
941848 10 3	Waters Corp.....			..	01/26/2016.	VARIOUS.....	510.000	62,448	XXX	64,276	68,636	(4,360)			(4,360)		64,276		(1,828)	(1,828)		XXX
947890 10 9	WEBSTER FINL CORP CONN.....			..	05/05/2016.	VARIOUS.....	3,090.000	110,603	XXX	94,474	114,917	(20,443)			(20,443)		94,474		16,130	16,130	430	XXX
92939U 10 6	WEC ENERGY GROUP INC.....			..	09/16/2016.	Goldman Sachs.....	18.000	1,094	XXX	809	924	(114)			(114)		809		285	285	27	XXX
949746 10 1	Wells Fargo & Company.....			..	12/16/2016.	Goldman Sachs.....	162.000	7,569	XXX	4,372	8,806	(4,434)	(0)		(4,434)		4,372		3,197	3,197	192	XXX
958102 10 5	WESTERN DIGITAL CORP.....			..	05/25/2016.	VARIOUS.....	1,130.380	45,118	XXX	67,885	67,857				.0		67,885		(22,767)	(22,767)	848	XXX
959802 10 9	WESTERN UN CO.....			..	06/17/2016.	Goldman Sachs.....	45.000	856	XXX	612	806	(194)			(194)		612		244	244	7	XXX
96145D 10 5	WESTROCK CO.....			..	05/19/2016.	ROC.....		3,801	XXX	3,801	3,801				.0		3,801			.0		XXX
962166 10 4	Weyerhaeuser Co.....			..	05/20/2016.	VARIOUS.....	111.600	3,393	XXX	2,084	3,346	(1,262)			(1,262)		2,084		1,310	1,310	34	XXX
963320 10 6	Whirlpool Corp.....			..	06/17/2016.	VARIOUS.....	185.000	34,812	XXX	6,448	27,171	(20,723)			(20,723)		6,448		28,364	28,364	171	XXX
966244 10 5	WHITEWAVE FOODS CO.....			..	07/22/2016.	VARIOUS.....	2,000.000	108,952	XXX	42,149	77,820	(35,671)			(35,671)		42,149		66,802	66,802		XXX
966837 10 6	WHOLE FOODS MKT INC.....			..	03/18/2016.	Goldman Sachs.....	31.000	1,036	XXX	146	1,039	(892)			(892)		146		890	890	4	XXX
969904 10 1	WILLIAMS SONOMA INC.....			..	10/12/2016.	VARIOUS.....	1,000.000	51,651	XXX	58,410	58,410				.0		58,410		(6,759)	(6,759)	924	XXX

SCHEDULE D - PART 4

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

E14.26

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98212B 10 3	WPX ENERGY INC.....			05/03/2016.	VARIOUS.....	8,530.000	65,894	XXX	48,962	48,962				0		48,962		16,932	16,932		XXX
98310W 10 8	WYNDHAM WORLDWIDE CORP.....			10/13/2016.	VARIOUS.....	212.000	14,335	XXX	10,563	15,402	(4,839)	0		(4,839)		10,563		3,772	3,772	302	XXX
984121 10 3	Xerox Corp.....			09/16/2016.	Goldman Sachs.....	277.000	2,717	XXX	1,889	2,945	(1,055)			(1,055)		1,889		828	828	62	XXX
983919 10 1	Xilinx Inc.....			12/30/2016.	VARIOUS.....	435.000	23,998	XXX	20,355	19,962	(74)			(74)		20,355		3,643	3,643	380	XXX
988498 10 1	Yum! Brands Inc.....			11/04/2016.	VARIOUS.....	193.000	22,506	XXX	9,260	20,381	(11,292)			(11,292)		9,260		13,246	13,246	218	XXX
98919V 10 5	ZAYO GROUP HLDGS INC.....			10/27/2016.	Cowen & Co.....	75.000	2,405	XXX	2,094			0		0		2,094		310	310		XXX
98933Q 10 8	ZELTIQ AESTHETICS INC.....			11/02/2016.	VARIOUS.....	373.000	12,113	XXX	10,642	10,642				0		10,642		1,472	1,472		XXX
989701 10 7	Zions Bancorporation.....			11/18/2016.	Liquidnet Inc.....	190.000	7,215	XXX	5,547					0		5,547		1,668	1,668		XXX
74022D 30 8	PRECISION DRILLING CORP.....		A	06/08/2016.	VARIOUS.....	11,140.000	54,352	XXX	43,892	43,892				0		43,892		10,460	10,460		XXX
G1151C 10 1	ACCENTURE PLC IRELAND.....		C	06/17/2016.	Goldman Sachs.....	7.000	823	XXX	373	732	(359)			(359)		373		450	450	8	XXX
H0023R 10 5	ACE LTD.....		C	01/19/2016.	Direct.....	745.000	45,936	XXX	46,022	87,053	(41,031)			(41,031)		46,022		(86)	(86)	499	XXX
N00985 10 6	AERCAP HOLDINGS NV.....		C	09/06/2016.	VARIOUS.....	1,505.000	55,873	XXX	64,956	64,956				0		64,956		(9,082)	(9,082)		XXX
G0177J 10 8	ALLERGAN PLC.....		C	11/18/2016.	Merrill-Lynch.....	50.000	9,590	XXX	10,362	15,625	(5,264)			(5,264)		10,362		(772)	(772)		XXX
H01531 10 4	ALLIED WRLD ASSUR COM HLDG AG.....		C	12/30/2016.	VARIOUS.....	1,250.000	56,700	XXX	44,818	37,190	(494)			(494)		44,818		11,882	11,882	1,013	XXX
G02602 10 3	AMDOCS LTD.....		C	02/16/2016.	Liquidnet Inc.....	50.000	2,856	XXX	1,072	2,729	(1,656)			(1,656)		1,072		1,784	1,784	9	XXX
G0408V 10 2	AON PLC.....		C	06/17/2016.	Goldman Sachs.....	10.000	1,069	XXX	296	922	(626)			(626)		296		773	773	6	XXX
G0585R 10 6	ASSURED GUARANTY LTD COMMON STK.....		C	12/06/2016.	VARIOUS.....	525.000	16,276	XXX	8,960	13,876	(4,916)	0		(4,916)		8,960		7,316	7,316	218	XXX
G06242 10 4	ATLIASSIAN CORP PLC.....		C	02/23/2016.	Bernstein Sanford C & Co.....	327.000	7,228	XXX	6,867	9,836	(2,969)			(2,969)		6,867		361	361		XXX
Y0486S 10 4	AVAGO TECHNOLOGIES LTD.....		C	02/01/2016.	Direct.....	604.000	42,935	XXX	42,935	87,671	(44,735)			(44,735)		42,935		0	0		XXX
G1154H 10 7	BELMOND LTD.....		C	12/02/2016.	VARIOUS.....	4,304.000	48,655	XXX	40,888	40,888				0		40,888		7,767	7,767		XXX
Y09827 10 9	BROADCOM LTD.....		C	03/18/2016.	VARIOUS.....	32.340	4,924	XXX	2,885					0		2,885		2,040	2,040		XXX
M20598 10 4	CAESARSTONE SDOT-YAM LTD.....		C	03/17/2016.	VARIOUS.....	427.000	15,535	XXX	17,556	18,506	(950)			(950)		17,556		(2,021)	(2,021)		XXX
143658 30 0	Camival Corp.....		C	12/16/2016.	Goldman Sachs.....	56.000	2,781	XXX	1,362	3,051	(1,689)			(1,689)		1,362		1,419	1,419	48	XXX
H1467J 10 4	CHUBB LIMITED.....		C	02/03/2016.	Cash Received Fraction.....	0.400	.44	XXX	.25					0		.25		.20	.20		XXX
G27823 10 6	DELPHI AUTOMOTIVE PLC.....		C	06/17/2016.	Goldman Sachs.....	13.000	864	XXX	470	1,114	(645)			(645)		470		394	394	8	XXX
G29183 10 3	EATON CORP PLC.....		C	12/16/2016.	Goldman Sachs.....	17.000	1,157	XXX	484	885	(401)			(401)		484		673	673	39	XXX
G30401 10 6	ENDO INTL PLC.....		C	03/22/2016.	VARIOUS.....	1,400.000	54,989	XXX	85,708	85,708				0		85,708		(30,719)	(30,719)		XXX
G30397 10 6	ENDURANCE SPECIALTY HLDGS LTD.....		C	10/05/2016.	VARIOUS.....	1,085.000	97,051	XXX	69,429	69,429				0		69,429		27,622	27,622	1,237	XXX
G3157S 10 6	ENSCO PLC.....		C	03/29/2016.	VARIOUS.....	578.000	6,194	XXX	8,895	8,895				0		8,895		(2,702)	(2,702)	6	XXX
G47791 10 1	INGERSOLL-RAND PLC.....		C	11/17/2016.	VARIOUS.....	500.000	37,606	XXX	32,920					0		32,920		4,686	4,686	320	XXX
G491BT 10 8	INVESCO LTD.....		C	12/22/2016.	VARIOUS.....	5,509.000	168,804	XXX	186,763	184,441	2,321			2,321		186,763		(17,959)	(17,959)	4,826	XXX
G51502 10 5	JOHNSON CTLS INTL PLC.....		C	12/16/2016.	VARIOUS.....	52.090	13,125	XXX	13,044					0		13,044		81	81		XXX
N53745 10 0	LYONDELLBASELL INDUSTRIES N V.....		C	12/16/2016.	Goldman Sachs.....	47.000	4,049	XXX	2,206	4,084	(1,878)			(1,878)		2,206		1,843	1,843	79	XXX
G5785G 10 7	MALLINCKRODT PUB LTD CO.....		C	03/18/2016.	Goldman Sachs.....	18.000	983	XXX	1,296	1,343	(48)			(48)		1,296		(313)	(313)		XXX
G58249 10 6	MARKIT LTD.....		C	05/20/2016.	VARIOUS.....	2,350.000	77,932	XXX	58,597	70,900	(12,302)			(12,302)		58,597		19,335	19,335		XXX
G5960L 10 3	MEDTRONIC PLC.....		C	12/16/2016.	Goldman Sachs.....	64.000	5,304	XXX	4,817	4,923	(106)			(106)		4,817		488	488	83	XXX
M51363 11 3	MELLANOX TECHNOLOGIES LTD.....		C	04/21/2016.	VARIOUS.....	1,255.000	64,346	XXX	52,886	52,886				0		52,886		11,461	11,461		XXX
G60754 10 1	MICHAEL KORS HLDGS LTD.....		C	12/16/2016.	Goldman Sachs.....	65.000	3,211	XXX	2,604	2,604				0		2,604		608	608		XXX
G6518L 10 8	NIELSEN HLDGS PLC.....		C	12/14/2016.	VARIOUS.....	1,626.000	73,364	XXX	53,957	75,772	(21,814)	0		(21,814)		53,957		19,406	19,406	1,686	XXX
N6596X 10 9	NXP SEMICONDUCTORS N V.....		C	10/27/2016.	VARIOUS.....	225.000	21,054	XXX	8,478	18,956	(10,478)	0		(10,478)		8,478		12,576	12,576		XXX
M75253 10 0	ORBOTECH LTD.....		C	12/09/2016.	VARIOUS.....	250.000	7,828	XXX	6,536					0		6,536		1,291	1,291		XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
G7S00T 10 4	PENTAIR PLC.....			C	09/16/2016.	Goldman Sachs.....	36.000	2,164	XXX	1,413	1,783	(370)			(370)		1,413		751	751	31	XXX
G97822 10 3	PERRIGO CO PLC.....			C	06/17/2016.	Goldman Sachs.....	9.000	882	XXX	1,302	1,302				0		1,302		(420)	(420)	3	XXX
G7496G 10 3	RENAISSANCERE HOLDINGS LTD.....			C	12/13/2016.	VARIOUS.....	895.000	102,026	XXX	77,358	101,305	(23,947)			(23,947)		77,358		24,668	24,668	163	XXX
783513 20 3	RYANAIR HLDGS PLC.....			C	11/21/2016.	VARIOUS.....	250.000	20,467	XXX	14,080	21,615	(7,535)			(7,535)		14,080		6,387	6,387		XXX
806857 10 8	Schlumberger Ltd.....			C	04/15/2016.	Direct.....	0.770	55	XXX	51					0		51		4	4		XXX
G7945M 10 7	SEAGATE TECHNOLOGY PLC.....			C	12/16/2016.	Goldman Sachs.....	29.000	1,134	XXX	717	1,063	(346)	0		(346)		717		417	417	56	XXX
G81276 10 0	SIGNET JEWELERS LIMITED.....			C	12/09/2016.	VARIOUS.....	22.000	1,879	XXX	2,659	2,721	(62)	0		(62)		2,659		(780)	(780)	18	XXX
G84720 10 4	STERIS PLC.....			C	09/14/2016.	Stephens Inc.....	502.000	35,080	XXX	32,604	37,821	(5,217)			(5,217)		32,604		2,476	2,476	392	XXX
H84989 10 4	TE CONNECTIVITY LTD.....			C	06/17/2016.	Goldman Sachs.....	47.000	2,885	XXX	1,448	3,037	(1,589)			(1,589)		1,448		1,437	1,437	25	XXX
G91442 10 6	TYCO INTL PLC.....			C	09/02/2016.	Direct.....	964.000	40,770	XXX	30,742	30,742				0		30,742		10,028	10,028	820	XXX
G96629 10 3	WILLIS TOWERS WATSON PUB LTD.....			C	12/02/2016.	VARIOUS.....	17.720	2,191	XXX	2,214					0		2,214		(23)	(23)	17	XXX
G98294 10 4	XL GROUP LTD.....			C	09/16/2016.	Goldman Sachs.....	32.000	1,071	XXX	1,118					0		1,118		(48)	(48)		XXX
G98290 10 2	XL GROUP PLC ORD USD0.01 .....			C	07/25/2016.	VARIOUS.....	2,457.000	87,327	XXX	80,007	96,265	(16,258)			(16,258)		80,007		7,320	7,320	269	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							12,995,613	XXX	10,532,551	12,505,151	(2,398,562)	0	0	(2,398,562)	0	10,532,551	0	2,463,062	2,463,062	85,577	XXX
9799997.	Total - Common Stocks - Part 4.....							12,995,613	XXX	10,532,551	12,505,151	(2,398,562)	0	0	(2,398,562)	0	10,532,551	0	2,463,062	2,463,062	85,577	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....							5,279,027	XXX	4,857,298					0		4,857,298		421,729	421,729	27,695	XXX
9799999.	Total - Common Stocks.....							18,274,641	XXX	15,389,849	12,505,151	(2,398,562)	0	0	(2,398,562)	0	15,389,849	0	2,884,792	2,884,792	113,272	XXX
9899999.	Total - Preferred and Common Stocks.....							18,274,641	XXX	15,389,849	12,505,151	(2,398,562)	0	0	(2,398,562)	0	15,389,849	0	2,884,792	2,884,792	113,272	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							175,214,648	XXX	170,460,197	160,922,821	(3,247,012)	(229,774)	0	(3,476,786)	0	169,609,085	0	5,605,562	5,605,562	2,249,009	XXX

**SCHEDULE D - PART 5**

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																						
00817Y	AV	0	AETNA INC NEW.....	..	06/02/2016	CitiGroup.....	08/31/2016	Morgan Stanley.....	.....110,000	.....109,839	.....112,531	.....109,845	.....	.....5	.....	.....5	.....	.....	.....2,687	.....2,687	.....744	.....
037833	BF	6	APPLE INC.....	..	05/13/2016	VARIOUS.....	07/12/2016	VARIOUS.....	.....75,000	.....77,300	.....78,484	.....77,243	.....	.....(58)	.....	.....(58)	.....	.....	.....1,241	.....1,241	.....442	.....136
037833	BG	4	APPLE INC.....	..	01/06/2016	CS First Boston Corp.....	04/04/2016	Barclays Bank.....	.....75,000	.....76,316	.....78,737	.....76,286	.....	.....(30)	.....	.....(30)	.....	.....	.....2,450	.....2,450	.....960	.....387
037833	BS	8	APPLE INC.....	..	11/22/2016	VARIOUS.....	12/14/2016	VARIOUS.....	.....175,000	.....176,280	.....178,452	.....176,248	.....	.....(31)	.....	.....(31)	.....	.....	.....2,203	.....2,203	.....1,314	.....681
037833	CC	2	APPLE INC.....	..	07/28/2016	Goldman Sachs.....	08/12/2016	Pershing LLC.....	.....95,000	.....94,868	.....94,792	.....94,869	.....	.....1	.....	.....1	.....	.....	.....(77)	.....(77)	.....53	.....
00206R	CM	2	AT&T INC.....	..	06/22/2016	Morgan Stanley.....	09/09/2016	VARIOUS.....	.....125,000	.....125,351	.....128,907	.....125,368	.....	.....16	.....	.....16	.....	.....	.....3,539	.....3,539	.....2,453	.....1,295
00206R	CR	1	AT&T INC.....	..	01/29/2016	Barclays Bank.....	12/07/2016	VARIOUS.....	.....230,000	.....229,593	.....230,186	.....229,608	.....	.....16	.....	.....16	.....	.....	.....578	.....578	.....1,204	.....
00206R	DL	3	AT&T INC.....	..	09/07/2016	Direct.....	12/21/2016	VARIOUS.....	.....143,887	.....144,482	.....142,756	.....144,480	.....	.....(2)	.....	.....(2)	.....	.....	.....(1,724)	.....(1,724)	.....206	.....
084670	BQ	0	BERKSHIRE HATHAWAY INC DEL.....	..	03/08/2016	Goldman Sachs.....	06/15/2016	Barclays Bank.....	.....40,000	.....39,915	.....41,103	.....39,920	.....	.....4	.....	.....4	.....	.....	.....1,183	.....1,183	.....232	.....
161175	AR	5	CHARTER COMMUNICATIONS OPER.....	..	05/25/2016	Direct.....	12/06/2016	Direct.....	.....90,000	.....90,032	.....90,032	.....90,029	.....	.....(4)	.....	.....(4)	.....	.....	.....4	.....4	.....1,611	.....
161175	AS	3	CHARTER COMMUNICATIONS OPER.....	..	05/25/2016	Direct.....	12/06/2016	VARIOUS.....	.....200,000	.....201,138	.....206,229	.....201,074	.....	.....(64)	.....	.....(64)	.....	.....	.....5,155	.....5,155	.....4,343	.....
161175	AT	1	CHARTER COMMUNICATIONS OPER.....	..	07/05/2016	VARIOUS.....	12/06/2016	Direct.....	.....165,000	.....171,376	.....171,376	.....171,126	.....	.....(250)	.....	.....(250)	.....	.....	.....250	.....250	.....4,049	.....1,462
17275R	BJ	0	CISCO SYS INC.....	..	10/13/2016	Loop Capital Markets.....	11/02/2016	CS First Boston Corp.....	.....45,000	.....45,099	.....44,973	.....45,098	.....	.....(1)	.....	.....(1)	.....	.....	.....(126)	.....(126)	.....109	.....65
12624X	AB	4	COMM MTG TR 2013-CCRE6.....	..	02/23/2016	Nomura Securities International Inc.....	08/25/2016	Goldman Sachs.....	.....110,000	.....110,718	.....111,040	.....110,556	.....	.....(162)	.....	.....(162)	.....	.....	.....484	.....484	.....1,355	.....162
126408	HD	8	CSX CORP.....	..	05/24/2016	Pershing LLC.....	10/18/2016	CS First Boston Corp.....	.....100,000	.....103,964	.....106,404	.....103,817	.....	.....(147)	.....	.....(147)	.....	.....	.....2,587	.....2,587	.....1,582	.....242
268648	AQ	5	E M C CORP MASS.....	..	03/22/2016	Scott & Stringfellow Inc.....	09/08/2016	Morgan Stanley.....	.....45,000	.....42,377	.....43,256	.....42,644	.....	.....267	.....	.....267	.....	.....	.....612	.....612	.....934	.....388
28370T	AG	4	EL PASO PIPELINE PARTNERS OPER.....	..	08/04/2016	Wells Fargo Bank.....	10/14/2016	Morgan Stanley.....	.....15,000	.....15,251	.....15,537	.....15,246	.....	.....(5)	.....	.....(5)	.....	.....	.....292	.....292	.....301	.....176
29379V	AU	7	ENTERPRISE PRODS OPER LLC.....	..	02/29/2016	Barclays Bank.....	06/21/2016	Morgan Stanley.....	.....40,000	.....40,163	.....42,604	.....40,156	.....	.....(8)	.....	.....(8)	.....	.....	.....2,449	.....2,449	.....581	.....81
36164N	FG	5	GE CAPITAL INTERNATIONAL FDG.....	..	04/28/2016	Marketaxess Corp.....	07/08/2016	Direct.....	.....500,000	.....533,620	.....533,620	.....533,015	.....	.....(605)	.....	.....(605)	.....	.....	.....605	.....605	.....9,323	.....8,760
406216	AZ	4	HALLIBURTON CO.....	..	01/27/2016	Barclays Bank.....	09/08/2016	VARIOUS.....	.....75,000	.....73,265	.....76,206	.....73,341	.....	.....76	.....	.....76	.....	.....	.....2,865	.....2,865	.....1,196	.....515
406216	BH	3	HALLIBURTON CO.....	..	03/08/2016	Barclays Bank.....	05/12/2016	CALLED @ 101.0000000.....	.....75,000	.....74,789	.....75,750	.....74,794	.....	.....5	.....	.....5	.....	.....	.....956	.....956	.....1,259	.....830
42824C	AP	4	HEWLETT PACKARD CO.....	..	11/03/2016	Morgan Stanley.....	12/30/2016	Direct.....	.....190,000	.....201,522	.....197,368	.....201,353	.....	.....(169)	.....	.....(169)	.....	.....	.....(3,984)	.....(3,984)	.....3	.....625
45685E	AB	2	ING U S INC.....	..	01/27/2016	Barclays Bank.....	06/20/2016	Direct.....	.....15,000	.....16,790	.....17,360	.....16,691	.....	.....(99)	.....	.....(99)	.....	.....	.....669	.....669	.....355	.....37
459200	JC	6	INTERNATIONAL BUSINESS MACHS.....	..	01/05/2016	Morgan Stanley.....	11/04/2016	CS First Boston Corp.....	.....100,000	.....100,047	.....104,118	.....100,042	.....	.....(5)	.....	.....(5)	.....	.....	.....4,076	.....4,076	.....2,875	.....471
50077L	AA	4	KRAFT HEINZ FOODS CO.....	..	05/10/2016	Wells Fargo Bank.....	08/19/2016	Direct.....	.....50,000	.....49,842	.....49,842	.....49,843	.....	.....1	.....	.....1	.....	.....	.....(1)	.....(1)	.....	.....
50077L	AC	0	KRAFT HEINZ FOODS CO.....	..	05/10/2016	Barclays Bank.....	08/19/2016	Direct.....	.....100,000	.....99,562	.....99,562	.....99,572	.....	.....10	.....	.....10	.....	.....	.....(10)	.....(10)	.....	.....
68389X	AP	0	ORACLE CORP.....	..	08/03/2016	Loop Capital Markets.....	10/18/2016	Morgan Stanley.....	.....150,000	.....153,989	.....153,264	.....153,862	.....	.....(126)	.....	.....(126)	.....	.....	.....(598)	.....(598)	.....1,938	.....1,177
72650R	AW	2	PLAINS ALL AMERN PIPELINE L P.....	..	05/12/2016	Morgan Stanley.....	05/26/2016	Added by SunGard.....	.....15,000	.....15,883	.....15,747	.....15,875	.....	.....(9)	.....	.....(9)	.....	.....	.....(128)	.....(128)	.....326	.....292
72650R	AZ	5	PLAINS ALL AMERN PIPELINE L P.....	..	05/26/2016	Barclays Bank.....	07/29/2016	Barclays Bank.....	.....80,000	.....75,648	.....78,582	.....75,757	.....	.....109	.....	.....109	.....	.....	.....2,825	.....2,825	.....503	.....
75886A	AL	2	REGENCY ENERGY PARTNERS LP.....	..	03/28/2016	Barclays Bank.....	05/10/2016	Barclays Bank.....	.....35,000	.....33,600	.....35,350	.....33,622	.....	.....22	.....	.....22	.....	.....	.....1,728	.....1,728	.....411	.....171
75886A	AQ	1	REGENCY ENERGY PARTNERS LP.....	..	04/04/2016	Barclays Bank.....	09/16/2016	Barclays Bank.....	.....75,000	.....70,125	.....78,472	.....70,404	.....	.....279	.....	.....279	.....	.....	.....8,068	.....8,068	.....1,771	.....63
887317	AK	1	TIME WARNER INC.....	..	01/11/2016	Barclays Bank.....	02/18/2016	Jefferies & Co Inc.....	.....155,000	.....168,271	.....167,491	.....168,028	.....	.....(243)	.....	.....(243)	.....	.....	.....(537)	.....(537)	.....2,945	.....2,147
887317	AN	5	TIME WARNER INC.....	..	02/18/2016	Jefferies & Co Inc.....	09/01/2016	Morgan Stanley.....	.....255,000	.....265,149	.....278,725	.....264,306	.....	.....(843)	.....	.....(843)	.....	.....	.....14,419	.....14,419	.....6,573	.....1,077
89152U	AB	8	TOTAL CAPITAL.....	..	03/08/2016	Barclays Bank.....	05/13/2016	Barclays Bank.....	.....275,000	.....292,273	.....304,697	.....291,776	.....	.....(497)	.....	.....(497)	.....	.....	.....12,921	.....12,921	.....4,967	.....2,792
92343V	CK	8	VERIZON COMMUNICATIONS INC.....	..	03/24/2016	Morgan Stanley.....	04/08/2016	Morgan Stanley.....	.....5,000	.....5,260	.....5,397	.....5,260	.....	.....(0)	.....	.....(0)	.....	.....	.....137	.....137	.....35	.....26
92343V	CR	3	VERIZON COMMUNICATIONS INC.....	..	01/14/2016	CS First Boston Corp.....	08/18/2016	Barclays Bank.....	.....130,000	.....129,353	.....140,017	.....129,390	.....	.....38	.....	.....38	.....	.....	.....10,626	.....10,626	.....3,691	.....998
032479	AD	9	ANADARKO FIN CO.....	A	04/27/2016	Scott & Stringfellow Inc.....	11/30/2016	Barclays Bank.....	.....200,000	.....231,668	.....247,610	.....230,874	.....	.....(794)	.....	.....(794)	.....	.....	.....16,736	.....16,736	.....8,917	.....42
89152U	AD	4	TOTAL CAPITAL.....	C	01/29/2016	Barclays Bank.....	03/08/2016	Barclays Bank.....	.....210,000	.....226,672	.....224,228	.....226,284	.....	.....(387)	.....	.....(387)	.....	.....	.....(2,057)	.....(2,057)	.....1,999	.....1,012
3899999.	Total - Bonds - Industrial and Miscellaneous.....								.....4,568,887	.....4,711,390	.....4,800,805	.....4,707,700	.....0	.....(3,690)	.....0	.....(3,690)	.....0	.....0	.....93,104	.....93,104	.....71,558	.....26,110
8399998.	Total - Bonds.....								.....4,568,887	.....4,711,390	.....4,800,805	.....4,707,700	.....0	.....(3,690)	.....0	.....(3,690)	.....0	.....0	.....93,104	.....93,104	.....71,558	.....26,110
Common Stocks - Industrial and Miscellaneous																						

SCHEDULE D - PART 5

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

E15.1

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
003654	10	0		02/04/2016	VARIOUS.....	10/26/2016	RBC Dean Rauscher.....	76.000	6,853	8,493	6,853				0			1,640	1,640		
004225	10	8		05/20/2016	VARIOUS.....	10/06/2016	VARIOUS.....	621.000	18,232	18,382	18,232				0			150	150		
00507V	10	9		02/05/2016	VARIOUS.....	11/21/2016	VARIOUS.....	1,950.000	65,426	67,402	65,426				0			1,976	1,976	280	
006855	10	0		01/13/2016	VARIOUS.....	11/02/2016	VARIOUS.....	406.000	21,994	3,916	21,994				0			(18,077)	(18,077)		
G0084W	10	1		11/03/2016	Direct.....	11/18/2016	VARIOUS.....	223.300	10,868	10,205	10,868				0			(663)	(663)		
00773T	10	1		10/03/2016	Direct.....	10/12/2016	VARIOUS.....	72.400	431	1,106	431				0			674	674		
011659	10	9		03/01/2016	VARIOUS.....	12/08/2016	Liquidnet Inc.....	365.000	27,675	31,888	27,675				0			4,213	4,213	311	
013872	10	6		11/04/2016	VARIOUS.....	11/22/2016	VARIOUS.....	1,074.330	32,514	28,352	32,514				0			(4,163)	(4,163)		
013817	10	1		08/02/2016	VARIOUS.....	10/06/2016	Direct.....	11,081.000	109,741	110,663	109,741				0			922	922	329	
013817	50	7		10/06/2016	Direct.....	11/04/2016	VARIOUS.....	4,707.000	168,579	164,801	168,579				0			(3,778)	(3,778)		
015271	10	9		02/18/2016	VARIOUS.....	11/14/2016	VARIOUS.....	440.000	33,959	45,999	33,959				0			12,040	12,040	1,053	
020002	10	1		02/01/2016	VARIOUS.....	10/20/2016	VARIOUS.....	1,455.000	86,478	98,366	86,478				0			11,888	11,888	901	
02376R	10	2		02/02/2016	VARIOUS.....	03/31/2016	VARIOUS.....	870.000	34,725	36,017	34,725				0			1,292	1,292	87	
032095	10	1		07/20/2016	Investment Technology Gro.....	09/29/2016	Liquidnet Inc.....	160.000	9,635	10,365	9,635				0			730	730	22	
03232P	40	5		12/01/2016	VARIOUS.....	12/02/2016	Direct.....	1,169.000	86,788	86,573	86,788				0			(215)	(215)		
032654	10	5		09/06/2016	VARIOUS.....	12/30/2016	Liquidnet Inc.....	815.000	51,895	59,130	51,895				0			7,235	7,235	460	
038222	10	5		02/22/2016	VARIOUS.....	12/09/2016	VARIOUS.....	4,015.000	74,719	123,469	74,719				0			48,750	48,750	1,299	
042068	10	6		02/08/2016	VARIOUS.....	05/26/2016	VARIOUS.....	1,175.000	48,604	50,104	48,604				0			1,500	1,500	122	
044209	10	4		02/23/2016	VARIOUS.....	06/02/2016	VARIOUS.....	375.000	35,619	42,223	35,619				0			6,604	6,604	146	
07177M	10	3		05/25/2016	VARIOUS.....	06/02/2016	VARIOUS.....	348.910	13,657	16,061	13,657				0			2,404	2,404	7	
092113	10	9		04/25/2016	VARIOUS.....	11/23/2016	VARIOUS.....	1,340.000	67,617	79,270	67,617				0			11,653	11,653	1,352	
117043	10	9		04/14/2016	CitiGroup.....	07/06/2016	VARIOUS.....	147.000	7,035	6,550	7,035				0			(485)	(485)	22	
13057Q	10	7		02/25/2016	Direct.....	03/30/2016	VARIOUS.....	165.050	122	190	122				0			67	67		
13342B	10	5		03/18/2016	Goldman Sachs.....	04/04/2016	VARIOUS.....	15.000	996	926	996				0			(71)	(71)		
148806	10	2		01/12/2016	Wells Fargo Bank.....	05/20/2016	Wells Fargo Bank.....	100.000	2,458	2,769	2,458				0			311	311		
150870	10	3		03/09/2016	VARIOUS.....	08/01/2016	VARIOUS.....	835.000	52,573	52,555	52,573				0			(18)	(18)	777	
15135B	10	1		03/17/2016	VARIOUS.....	11/09/2016	VARIOUS.....	805.000	46,265	44,744	46,265				0			(1,521)	(1,521)		
159864	10	7		03/18/2016	VARIOUS.....	09/20/2016	VARIOUS.....	1,280.000	95,169	106,400	95,169				0			11,232	11,232		
16117M	30	5		02/11/2016	RBC Dean Rauscher.....	05/18/2016	Direct.....	50.000	7,937	7,886	7,937				0			(50)	(50)		
16119P	10	8		05/18/2016	Direct.....	06/27/2016	VARIOUS.....	429.500	74,919	94,842	74,919				0			19,924	19,924		
163851	10	8		09/23/2016	CHEMOURS CO.....	12/21/2016	VARIOUS.....	5,520.000	73,010	112,452	73,010				0			39,442	39,442	73	
171798	10	1		01/29/2016	RBC Dean Rauscher.....	05/06/2016	VARIOUS.....	200.000	18,266	19,551	18,266				0			1,285	1,285	23	
192479	10	3		05/10/2016	VARIOUS.....	12/16/2016	VARIOUS.....	455.000	40,392	52,279	40,392				0			11,886	11,886		
198280	10	9		03/18/2016	Goldman Sachs.....	07/01/2016	Direct.....	45.000	1,118	1,148	1,118				0			30	30	6	
205887	10	2		03/11/2016	VARIOUS.....	12/27/2016	VARIOUS.....	1,505.000	61,254	71,221	61,254				0			9,967	9,967	771	
21871D	10	3		04/21/2016	VARIOUS.....	12/09/2016	VARIOUS.....	300.000	10,557	10,988	10,557				0			431	431		
222795	10	6		06/08/2016	COUSINS PTYS INC.....	12/20/2016	VARIOUS.....	8,810.000	94,526	96,416	94,526				0			1,890	1,890	858	
22410J	10	6		04/14/2016	CitiGroup.....	09/07/2016	VARIOUS.....	66.000	10,064	10,036	10,064				0			(29)	(29)	290	
24703L	10	3		09/07/2016	Direct.....	09/26/2016	VARIOUS.....	514.280	14,940	24,716	14,940				0			9,776	9,776		
24802Y	10	5		04/14/2016	VARIOUS.....	06/16/2016	VARIOUS.....	206.000	7,798	15,412	7,798				0			7,614	7,614		
249030	10	7		02/29/2016	VARIOUS.....	03/01/2016	Direct.....	1,511.000	89,071	84,297	89,071				0			(4,775)	(4,775)		
24906P	10	9		05/06/2016	VARIOUS.....	08/22/2016	VARIOUS.....	2,060.000	119,714	124,089	119,714				0			4,375	4,375	161	

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

E15.2

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25179M 10 3	Devon Energy Corporation.....			05/05/2016	VARIOUS.....	10/26/2016	VARIOUS.....	2,770.000	69,782	110,245	69,782				0			40,462	40,462	549	
278865 10 0	Ecolab Inc.....			02/23/2016	Jefferies & Co Inc.....	10/13/2016	Robert W Baird & Co.....	25.000	2,521	2,927	2,521				0			406	406	26	
268648 10 2	EMC Corp/Mass.....			08/02/2016	VARIOUS.....	09/07/2016	VARIOUS.....	141.000	3,847	3,848	3,847				0			1	1	18	
29413U 10 3	ENVISION HEALTHCARE HLDGS INC...			04/06/2016	VARIOUS.....	11/04/2016	VARIOUS.....	500.000	10,523	10,609	10,523				0			87	87		
26884U 10 9	EPR PPTYS.....			01/25/2016	Liquidnet Inc.....	06/27/2016	VARIOUS.....	305.000	17,438	23,288	17,438				0			5,850	5,850	381	
336433 10 7	FIRST SOLAR INC COM.....			03/23/2016	VARIOUS.....	07/07/2016	VARIOUS.....	835.000	56,673	38,888	56,673				0			(17,785)	(17,785)		
33812L 10 2	FITBIT INC.....			09/01/2016	VARIOUS.....	11/03/2016	VARIOUS.....	4,885.000	73,826	44,120	73,826				0			(29,706)	(29,706)		
339041 10 5	FLEETCOR TECHNOLOGIES INC.....			05/02/2016	VENDOR CODE ISIG NOT IN TABLE.....	12/14/2016	VARIOUS.....	50.000	7,807	7,931	7,807				0			124	124		
35671D 85 7	Freeport Mcmoran Copper B.....			06/16/2016	VARIOUS.....	10/19/2016	VARIOUS.....	6,505.000	71,443	64,097	71,443				0			(7,345)	(7,345)		
37940X 10 2	GLOBAL PMTS INC.....			04/06/2016	VARIOUS.....	07/11/2016	Liquidnet Inc.....	375.000	21,553	27,879	21,553				0			6,326	6,326	7	
382550 10 1	Goodyear Tire & Rubber Co.....			09/22/2016	VARIOUS.....	12/30/2016	VARIOUS.....	2,910.000	88,478	87,736	88,478				0			(742)	(742)	366	
445658 10 7	HUNT J B TRANS SVCS INC.....			07/07/2016	BB & T Securities.....	11/17/2016	VARIOUS.....	100.000	8,204	8,791	8,204				0			587	587	39	
450828 10 8	IBERIABANK CORP.....			10/25/2016	VARIOUS.....	12/02/2016	VARIOUS.....	1,065.000	73,777	84,676	73,777				0			10,899	10,899		
452327 10 9	ILLUMINA INC.....			02/05/2016	Deutsche Bank.....	03/07/2016	Oppenheimer International Lond.....	25.000	3,376	4,031	3,376				0			655	655		
45688C 10 7	INGEVITY CORP.....			05/19/2016	Direct.....	05/23/2016	Investment Technology Gro.....	100.000	3,801	2,527	3,801				0			(1,274)	(1,274)		
46113M 10 8	INTERVAL LEISURE GROUP INC.....			05/18/2016	Direct.....	05/23/2016	VARIOUS.....	171.080	1,634	2,238	1,634				0			604	604		
459506 10 1	Intl Flavors & Fragrances.....			10/19/2016	VARIOUS.....	12/30/2016	VARIOUS.....	575.000	64,347	69,155	64,347				0			4,808	4,808	956	
450911 20 1	ITT CORP NEW.....			05/05/2016	VARIOUS.....	05/18/2016	Direct.....	795.000	29,461	32,564	29,461				0			3,102	3,102	0	
466367 10 9	JACK IN THE BOX INC.....			08/03/2016	Bank Of California.....	10/20/2016	VARIOUS.....	49.000	4,303	4,672	4,303				0			370	370	15	
478366 10 7	Johnson Controls Inc.....			08/02/2016	VARIOUS.....	09/06/2016	VARIOUS.....	51.000	2,132	2,229	2,132				0			98	98	16	
493267 10 8	Key Corp.....			02/12/2016	VARIOUS.....	11/14/2016	VARIOUS.....	7,965.000	89,357	97,651	89,357				0			8,294	8,294	1,951	
513272 10 4	LAMB WESTON HLDGS INC.....			11/10/2016	Direct.....	11/17/2016	VARIOUS.....	330.670	5,818	10,034	5,818				0			4,216	4,216		
52729N 30 8	LEVEL 3 COMMUNICATIONS INC COM NE			06/27/2016	VARIOUS.....	12/05/2016	VARIOUS.....	2,365.000	118,042	125,844	118,042				0			7,802	7,802		
573284 10 6	MARTIN MARIETTA MATLS INC.....			01/06/2016	VARIOUS.....	11/09/2016	VARIOUS.....	50.000	6,628	11,107	6,628				0			4,479	4,479	61	
57665R 10 6	MATCH GROUP INC.....			01/25/2016	VARIOUS.....	03/30/2016	Cowen & Co.....	200.000	2,514	2,195	2,514				0			(319)	(319)		
577081 10 2	Mattel Inc.....			02/02/2016	Investment Technology Gro.....	02/03/2016	Liquidnet Inc.....	110.000	3,178	3,366	3,178				0			188	188		
580645 10 9	McGraw Hill Companies Inc.....			01/11/2016	Oppenheimer International London.....	04/28/2016	Direct.....	25.000	2,212	1,683	2,212				0			(530)	(530)	9	
58501N 10 1	MEDIVATION INC.....			03/28/2016	VARIOUS.....	10/03/2016	Direct.....	275.000	9,414	22,413	9,414				0			12,998	12,998		
58605Q 10 9	MEMORIAL RESOURCE DEV CORP.....			02/25/2016	VARIOUS.....	09/16/2016	Direct.....	3,170.000	36,391	42,137	36,391				0			5,746	5,746		
595137 10 0	MICROSEMI CORP.....			03/16/2016	VARIOUS.....	12/28/2016	VARIOUS.....	215.000	7,438	11,862	7,438				0			4,424	4,424		
608190 10 4	MOHAWK INDS INC.....			11/04/2016	Investment Technology Gro.....	12/30/2016	Investment Technology Gro.....	30.000	5,687	5,988	5,687				0			302	302		
64126X 20 1	NEUSTAR INC.....			05/02/2016	JP Morgan.....	12/14/2016	Cowen & Co.....	100.000	2,323	3,322	2,323				0			999	999		
651290 10 8	Newfield Expl Co.....			05/04/2016	VARIOUS.....	10/20/2016	VARIOUS.....	930.000	25,502	40,679	25,502				0			15,177	15,177		
67020Y 10 0	NUANCE COMMUNICATIONS INC.....			02/16/2016	VARIOUS.....	09/16/2016	VARIOUS.....	3,675.000	63,593	52,810	63,593				0			(10,783)	(10,783)		
670346 10 5	Nucor Corp.....			03/15/2016	VARIOUS.....	07/21/2016	VARIOUS.....	1,265.000	50,509	69,132	50,509				0			18,622	18,622	949	
674215 10 8	OASIS PETE INC NEW COM STK.....			09/28/2016	Investment Technology Gro.....	12/16/2016	VARIOUS.....	765.000	7,309	11,985	7,309				0			4,677	4,677		
67551U 10 5	OCH ZIFF CAP MGMT GROUP.....			01/12/2016	JP Morgan.....	06/16/2016	Knight Equity Markets LP.....	200.000	1,111	756	1,111				0			(355)	(355)		
690742 10 1	OWENS CORNING NEW.....			04/27/2016	VARIOUS.....	10/03/2016	VARIOUS.....	860.000	39,919	45,790	39,919				0			5,871	5,871	221	
74733T 10 5	QLIK TECHNOLOGIES INC.....			03/03/2016	VARIOUS.....	07/22/2016	CitiGroup.....	300.000	7,470	8,998	7,470				0			1,528	1,528		
74736K 10 1	QORVO INC.....			06/10/2016	VARIOUS.....	09/06/2016	VARIOUS.....	1,585.000	80,093	91,989	80,093				0			11,897	11,897		
747545 10 1	QUALITY CARE PPTYS INC.....			11/01/2016	Direct.....	11/09/2016	Direct.....	222.400	3,614	3,311	3,614				0			(303)	(303)		

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E15.3

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74758T 30 3	QUALYS INC.....		..	02/09/2016	Bloomberg Tradebook LLC.....	03/04/2016	VARIOUS.....	120.000	2,239	3,154	2,239				0			915	915		
774341 10 1	Rockwell Collins Inc.....		..	09/07/2016	Jefferies & Co Inc.....	11/25/2016	Stifel Nicolaus & Co Inc.....	50.000	4,222	4,598	4,222				0			375	375	17	
74978Q 10 5	RSP PERMIAN INC.....		..	01/19/2016	VARIOUS.....	05/05/2016	VARIOUS.....	2,910.000	58,749	91,079	58,749				0			32,330	32,330		
78377T 10 7	RYMAN HOSPITALITY PTYS INC.....		..	08/29/2016	VARIOUS.....	12/20/2016	VARIOUS.....	915.000	48,826	53,468	48,826				0			4,642	4,642	686	
80004C 10 1	SANDISK CORP.....		..	03/18/2016	Goldman Sachs.....	05/13/2016	VARIOUS.....	14.000	1,072	1,200	1,072				0			128	128		
784117 10 3	SEI INVESTMENTS CO.....		..	08/02/2016	VARIOUS.....	09/15/2016	Stifel Nicolaus & Co Inc.....	250.000	11,274	11,360	11,274				0			86	86		
81761R 10 9	SERVICEMASTER GLOBAL HLDGS INC		..	02/09/2016	VARIOUS.....	03/11/2016	Liquidnet Inc.....	425.000	15,085	15,848	15,085				0			763	763		
82669G 10 4	SIGNATURE BK NEW YORK N Y.....		..	10/20/2016	Knight Equity Markets LP.....	12/09/2016	VARIOUS.....	200.000	22,983	29,199	22,983				0			6,216	6,216		
832696 40 5	SMUCKER J M CO.....		..	02/05/2016	VARIOUS.....	06/17/2016	VARIOUS.....	455.000	57,085	62,733	57,085				0			5,649	5,649	486	
85590A 40 1	STARWOOD HOTELS&RESORTS WRLDWD		..	03/18/2016	Goldman Sachs.....	09/23/2016	VARIOUS.....	14.000	1,128	1,215	1,128				0			87	87	5	
858119 10 0	STEEL DYNAMICS INC.....		..	04/21/2016	VARIOUS.....	06/16/2016	UBSW Warburg.....	250.000	5,844	6,446	5,844				0			603	603		
85917A 10 0	STERLING BANCORP DEL.....		..	04/27/2016	VARIOUS.....	11/10/2016	VARIOUS.....	5,820.000	91,916	104,014	91,916				0			12,098	12,098	944	
868157 10 8	SUPERIOR ENERGY SVCS INC.....		..	10/17/2016	VARIOUS.....	10/27/2016	VARIOUS.....	8,235.000	136,227	128,097	136,227				0			(8,130)	(8,130)		
78486Q 10 1	SVB FINL GROUP.....		..	05/16/2016	Jefferies & Co Inc.....	10/07/2016	VARIOUS.....	100.000	9,588	11,483	9,588				0			1,895	1,895		
87165B 10 3	SYNCHRONY FINL.....		..	03/11/2016	VARIOUS.....	06/24/2016	VARIOUS.....	1,210.000	33,377	30,238	33,377				0			(3,139)	(3,139)		
87403A 10 7	TAILORED BRANDS INC.....		..	02/01/2016	Direct.....	10/10/2016	VARIOUS.....	1,983.000	62,958	30,789	62,958				0			(32,169)	(32,169)	1,071	
87612G 10 1	TARGA RES CORP.....		..	06/29/2016	VARIOUS.....	12/20/2016	VARIOUS.....	2,675.000	108,890	128,118	108,890				0			19,229	19,229	2,821	
87817A 10 7	TEAM HEALTH HOLDINGS INC.....		..	02/23/2016	VARIOUS.....	10/27/2016	VARIOUS.....	523.000	19,914	19,810	19,914				0			(104)	(104)		
87901J 10 5	TEGNA INC.....		..	02/29/2016	VARIOUS.....	11/10/2016	Liquidnet Inc.....	245.000	6,070	4,858	6,070				0			(1,212)	(1,212)	69	
881609 10 1	TESORO CORP.....		..	02/01/2016	VARIOUS.....	12/16/2016	VARIOUS.....	425.000	42,480	38,377	42,480				0			(4,103)	(4,103)	956	
88732J 20 7	TIME WARNER CABLE INC.....		..	03/18/2016	Goldman Sachs.....	05/17/2016	JP Morgan.....	8.000	1,623	1,677	1,623				0			54	54	6	
91347P 10 5	UNIVERSAL DISPLAY CORP.....		..	05/20/2016	VARIOUS.....	08/23/2016	VARIOUS.....	403.000	24,264	24,402	24,264				0			137	137		
92342Y 10 3	VERIFONE SYS INC.....		..	05/02/2016	VARIOUS.....	06/08/2016	VARIOUS.....	2,060.000	58,411	41,193	58,411				0			(17,219)	(17,219)		
92532W 10 3	VERSUM MATLS INC.....		..	10/03/2016	Direct.....	10/11/2016	VARIOUS.....	258.000	3,499	7,162	3,499				0			3,663	3,663		
92532F 10 0	VERTEX PHARMACEUTICALS INC.....		..	05/19/2016	VARIOUS.....	10/25/2016	VARIOUS.....	150.000	12,109	12,096	12,109				0			(13)	(13)		
947890 10 9	WEBSTER FINL CORP CONN.....		..	01/21/2016	UBSW Warburg.....	05/06/2016	Liquidnet Inc.....	280.000	9,244	9,656	9,244				0			411	411	137	
959319 10 4	WESTERN REFNG INC.....		..	11/15/2016	VARIOUS.....	12/01/2016	VARIOUS.....	2,570.000	72,556	94,098	72,556				0			21,542	21,542	673	
963320 10 6	Whirlpool Corp.....		..	09/09/2016	VARIOUS.....	10/25/2016	Investment Technology Gro.....	275.000	49,215	42,642	49,215				0			(6,573)	(6,573)		
966244 10 5	WHITEWAVE FOODS CO.....		..	04/19/2016	VARIOUS.....	07/29/2016	VARIOUS.....	400.000	15,706	22,201	15,706				0			6,495	6,495		
969904 10 1	WILLIAMS SONOMA INC.....		..	07/11/2016	VARIOUS.....	10/26/2016	VARIOUS.....	575.000	32,625	27,136	32,625				0			(5,489)	(5,489)	305	
98310W 10 8	WYNDHAM WORLDWIDE CORP.....		..	03/31/2016	VARIOUS.....	07/06/2016	VARIOUS.....	615.000	46,948	42,797	46,948				0			(4,151)	(4,151)	308	
983919 10 1	Xilinx Inc.....		..	03/14/2016	Investment Technology Gro.....	10/13/2016	VARIOUS.....	635.000	30,052	32,551	30,052				0			2,499	2,499	419	
98954M 20 0	ZILLOW GROUP INC.....		..	04/26/2016	VARIOUS.....	10/28/2016	VARIOUS.....	906.000	19,995	29,116	19,995				0			9,121	9,121		
989701 10 7	Zions Bancorporation.....		..	08/05/2016	VARIOUS.....	11/18/2016	VARIOUS.....	1,650.000	46,548	62,083	46,548				0			15,535	15,535	264	
N00985 10 6	AERCAP HOLDINGS NV.....		C	02/02/2016	VARIOUS.....	08/04/2016	VARIOUS.....	770.000	23,689	27,530	23,689				0			3,842	3,842		
H01531 10 4	ALLIED WRLD ASSUR COM HLDG AG..		C	01/27/2016	VARIOUS.....	12/21/2016	VARIOUS.....	825.000	29,527	38,743	29,527				0			9,215	9,215	683	
03938L 10 4	ARCELORMITTAL SA LUXEMBOURG....		C	10/21/2016	VARIOUS.....	12/19/2016	VARIOUS.....	19,145.000	121,745	127,441	121,745				0			5,695	5,695		
Y0486S 10 4	AVAGO TECHNOLOGIES LTD.....		C	01/29/2016	JP Morgan.....	02/01/2016	Direct.....	237.000	31,683	31,683	31,683				0			0	0		
G29183 10 3	EATON CORP PLC.....		C	06/24/2016	VARIOUS.....	10/27/2016	VARIOUS.....	1,438.000	86,182	91,000	86,182				0			4,818	4,818	1,044	
G30401 10 6	ENDO INTL PLC.....		C	02/08/2016	VARIOUS.....	03/22/2016	Deutsche Bank.....	75.000	3,885	2,275	3,885				0			(1,610)	(1,610)		
G30397 10 6	ENDURANCE SPECIALTY HLDGS LTD..		C	07/13/2016	VARIOUS.....	10/05/2016	CONVERGEX LLC.....	500.000	32,822	45,778	32,822				0			12,957	12,957	323	



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1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G3157S 10 6	ENSCO PLC.....		C	02/03/2016	Investment Technology Gro.....	03/29/2016	MLPF & S/Fixed Income.....	.....219.000	.....1,875	.....2,256	.....1,875	.....	.....	.....	.....0	.....	.....	.....381	.....381	.....2	.....
G4617B 10 5	HORIZON PHARMA PLC.....		C	10/24/2016	VARIOUS.....	12/08/2016	VARIOUS.....	.....1,028.000	.....19,145	.....16,052	.....19,145	.....	.....	.....	.....0	.....	.....	.....(3,093)	.....(3,093)	.....	.....
G491BT 10 8	INVESCO LTD.....		C	02/01/2016	VARIOUS.....	05/25/2016	Robert W Baird & Co.....	.....175.000	.....5,145	.....5,465	.....5,145	.....	.....	.....	.....0	.....	.....	.....320	.....320	.....96	.....
N51488 11 7	MOBILEYE N V AMSTELVEEN.....		C	02/17/2016	VARIOUS.....	09/19/2016	VARIOUS.....	.....686.000	.....18,605	.....29,511	.....18,605	.....	.....	.....	.....0	.....	.....	.....10,906	.....10,906	.....	.....
G6359F 10 3	Nabors Industries Ltd.....		C	05/26/2016	VARIOUS.....	09/29/2016	VARIOUS.....	.....6,845.000	.....52,997	.....70,315	.....52,997	.....	.....	.....	.....0	.....	.....	.....17,318	.....17,318	.....1,009	.....
M75253 10 0	ORBOTECH LTD.....		C	06/10/2016	VARIOUS.....	12/08/2016	VARIOUS.....	.....285.000	.....7,411	.....8,821	.....7,411	.....	.....	.....	.....0	.....	.....	.....1,410	.....1,410	.....	.....
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.....		C	06/06/2016	VARIOUS.....	09/07/2016	VARIOUS.....	.....535.000	.....41,580	.....36,239	.....41,580	.....	.....	.....	.....0	.....	.....	.....(5,341)	.....(5,341)	.....167	.....
G81276 10 0	SIGNET JEWELERS LIMITED.....		C	05/31/2016	VARIOUS.....	08/11/2016	VARIOUS.....	.....725.000	.....84,541	.....62,694	.....84,541	.....	.....	.....	.....0	.....	.....	.....(21,847)	.....(21,847)	.....273	.....
H84989 10 4	TE CONNECTIVITY LTD.....		C	04/15/2016	VARIOUS.....	04/20/2016	VARIOUS.....	.....1,100.000	.....68,374	.....67,114	.....68,374	.....	.....	.....	.....0	.....	.....	.....(1,260)	.....(1,260)	.....	.....
G91442 10 6	TYCO INTL PLC.....		C	08/02/2016	VARIOUS.....	09/02/2016	Direct.....	.....52.000	.....2,101	.....2,199	.....2,101	.....	.....	.....	.....0	.....	.....	.....99	.....99	.....18	.....
G96666 10 5	WILLIS GROUP HOLDINGS COM USD0.000		C	01/04/2016	JP Morgan.....	01/05/2016	JP Morgan.....	.....839.000	.....39,576	.....39,576	.....39,576	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
98850P 10 9	YUM CHINA HLDGS INC.....		C	11/01/2016	Direct.....	11/10/2016	VARIOUS.....	.....828.000	.....6,454	.....21,693	.....6,454	.....	.....	.....	.....0	.....	.....	.....15,239	.....15,239	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								.....4,857,298	.....5,279,027	.....4,857,298	.....0	.....0	.....0	.....0	.....0	.....0	.....421,729	.....421,729	.....27,695	.....0
9799998.	Total - Common Stocks.....								.....4,857,298	.....5,279,027	.....4,857,298	.....0	.....0	.....0	.....0	.....0	.....0	.....421,729	.....421,729	.....27,695	.....0
9899999.	Total - Preferred and Common Stocks.....								.....4,857,298	.....5,279,027	.....4,857,298	.....0	.....0	.....0	.....0	.....0	.....0	.....421,729	.....421,729	.....27,695	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....								.....9,568,688	.....10,079,832	.....9,564,998	.....0	.....(3,690)	.....0	.....(3,690)	.....0	.....0	.....514,834	.....514,834	.....99,253	.....26,110

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exmpt Money Market Mutual Funds as Identified by the SVO																				
665279	87	3		12/30/2016.	Direct	....XXX....	.....3,702,894	.....	.....	.....	.....	.....	.....3,702,894	.....499	.....	....0.206	....0.195	MON..	.....5,391	.....
8899999. Total - Exmpt Money Market Mutual Funds as Identified by the SVO							.....3,702,894	.....0	.....0	.....0	.....0	.....XXX.....	.....3,702,894	.....499	.....0	XXX	XXX	XXX	.....5,391	.....0
All Other Money Market Mutual Funds																				
999999	99	8		12/28/2006.	FOREIGN CURRENCY EXCHANGE	....XXX....	.....	.....	.....	.....	.....	.....	.....	.....	.....	4,504.100	.....	MON..	.....	.....
665279	80	8		08/31/2016.	Direct	....XXX....	.....	.....	.....	.....	.....	.....	.....	.....	.....	0.263	.....	MON..	.....8,679	.....
8999999. Total - All Other Money Market Mutual Funds							.....0	.....0	.....0	.....0	.....0	.....XXX.....	.....0	.....0	.....0	XXX	XXX	XXX	.....8,679	.....0
9199999. Total - Short-Term Investments							.....3,702,894	.....0	.....0	.....0	.....0	.....XXX.....	.....3,702,894	.....499	.....0	XXX	XXX	XXX	.....14,070	.....0

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. A - Sn. 2**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 2**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
US Bank 0492251481/2..... US Bank.....	SD.....	.....0.790	.....	.....4,872	.....1,000,000	XXX
Cash..... State Treasurer's Office, Boise, Idaho.....	.....	.....	.....285,854	.....30,300	.....34,135,660	XXX
Petty Cash..... State Treasurer's Office, Boise, Idaho.....	.....	.....	.....	.....	.....50	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....285,854	.....35,172	.....35,135,710	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....285,854	.....35,172	.....35,135,710	XXX
0599999. Total Cash.....	XXX	XXX	.....285,854	.....35,172	.....35,135,710	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	.....24,036,368	4. April.....	.....33,006,187	7. July.....	.....35,432,125	10. October.....	.....28,439,426
2. February.....	.....35,409,615	5. May.....	.....42,132,117	8. August.....	.....51,043,202	11. November.....	.....31,702,974
3. March.....	.....41,015,771	6. June.....	.....43,559,706	9. September.....	.....55,686,907	12. December.....	.....34,135,710

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
			Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
States, Etc.	Type of Deposit	Purpose of Deposit				
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID	B...	IC 41.316A/Special Deposit IIC 72.301.....	1,000,000	1,000,000	182,846,709	183,703,149
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,000,000	1,000,000	182,846,709	183,703,149

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. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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# ATTESTATION OF CHIEF EXECUTIVE OFFICER AND CHIEF FINANCIAL OFFICER REGARDING REINSURANCE AGREEMENTS

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## Idaho State Insurance Fund

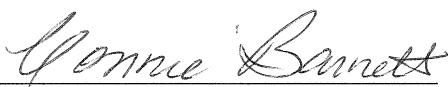
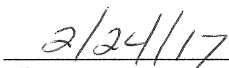
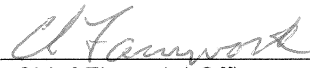
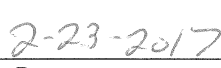
The Chief Executive Officer and Chief Financial Officer shall attest, under penalties of perjury, with respect to all reinsurance contracts for which the reporting entity is taking credit on its current financial statement, that to the best of their knowledge and belief after diligent inquiry:

- (I) Consistent with SSAP No. 62R, *Property and Casualty Reinsurance*, there are no separate written or oral agreements between the reporting entity (or its affiliates or companies it controls) and the assuming reinsurer that would under any circumstances, reduce, limit, mitigate or otherwise affect any actual or potential loss to the parties under the reinsurance contract, other than inuring contracts that are explicitly defined in the reinsurance contract except as disclosed herein;
- (II) For each such reinsurance contract entered into, renewed, or amended on or after January 1, 1994, for which risk transfer is not reasonably considered to be self-evident, documentation concerning the economic intent of the transaction and the risk transfer analysis evidencing the proper accounting treatment, as required by SSAP No. 62R, *Property and Casualty Reinsurance*, is available for review;
- (III) The reporting entity complies with all the requirements set forth in SSAP No. 62R, *Property and Casualty Reinsurance*; and
- (IV) The reporting entity has appropriate controls in place to monitor the use of reinsurance and adhere to the provisions of SSAP No. 62R, *Property and Casualty Reinsurance*.

If there are any exception(s), that fact should be noted in the Reinsurance Attestation Supplement filed electronically with the NAIC and in hard copy with the domestic regulator (excluding the details of the exceptions). The details of the exceptions shall be filed in a separate hard copy supplement (Exceptions to the Reinsurance Attestation Supplement) with the domestic regulator.

For reporting period ended December 31, 2016

Signed:

			
Chief Executive Officer	Date	Chief Financial Officer	Date





REINSURANCE SUMMARY SUPPLEMENTAL FILING  
FOR GENERAL INTERROGATORY 9 (PART 2)

FOR THE YEAR ENDED DECEMBER 31, 2016  
To Be Filed by March 1

NAIC Group Code: 0 NAIC Company Code: 36129....

	(A) Financial Impact		
	1	2	3
	As Reported	Interrogatory 9 Reinsurance Effect	Restated Without Interrogatory 9 Reinsurance
A01. Assets.....	773,976,287		773,976,287
A02. Liabilities.....	546,697,507		546,697,507
A03. Surplus as regards to policyholders.....	227,278,781		227,278,781
A04. Income before taxes.....	15,932,222		15,932,222

- B. Summary of Reinsurance Contract Terms  
The Fund carried ultimate net loss reinsurance coverage of \$75,000,000 excess of \$2,500,000 retention per occurrence with the maximum amount which any one claimant may contribute to the Ultimate Net Loss on any one occurrence is \$10,000,000.  
The Fund carried per person loss reinsurance coverage of \$5,000,000 excess of \$10,000,000.  
The Fund carried Nuclear, Biological, Chemical, & Radioactive Terrorism loss coverage of \$40,000,000 excess of \$10,000,000 with a maximum amount any one claimant may contribut to the Ultimate Net Loss on any one occurrence is \$15,000,000.
- C. Management's Objectives
- D. If the response to General Interrogatory 9.4 (Part 2 Property & Casualty Interrogatories) is yes, explain below why the contracts are treated differently for GAAP and SAP.



**INSURANCE EXPENSE EXHIBIT**

FOR THE YEAR ENDED DECEMBER 31, 2016

(To Be Filed by April 1)

**OF THE**  
**Idaho State Insurance Fund**

ADDRESS .....Boise ID 83702

NAIC Group Code.....0	NAIC Company Code.....36129	Federal Employer's Identification Number (FEIN).....82-0412279
Contact Person.....Chris S Farnsworth	Title.....Controller	Telephone.....(208) 332-2510

INTERROGATORIES

1. Change in reserve for deferred maternity and other similar benefits are reflected in:
- 1.1 Premiums Earned.....

1.2 Losses Incurred.....

1.3 Not Applicable.....
- [ ]

[ ]

[X]
2. Indicate amounts received from securities subject to proration for federal tax purposes. Report amounts in whole dollars only:
- 2.1 Amount included on Exhibit of Net Investment Income, Line 1.1, Column 2.....

2.2 Amount included on Exhibit of Net Investment Income, Line 2.1, Column 2.....

2.3 Amount included on Exhibit of Net Investment Income, Line 2.11, Column 2.....

2.4 Amount included on Exhibit of Net Investment Income, Line 2.2, Column 2.....

2.5 Amount included on Exhibit of Net Investment Income, Line 2.21, Column 2.....
3. Indicate amounts shown in the Annual Statement for the following items. Report amounts in whole dollars only:
- 3.1 Net Investment Income, Page 4, Line 9, Column 1.....

3.2 Net Realized Capital Gain or (Loss), Page 4, Line 10, Column 1.....
- \$.....13,762,233

\$.....3,698,884
4. The information provided in the Insurance Expense Exhibit will be used by many persons to estimate the allocation of expenses and profit to the various lines of business.
- 4.1 Are there any items requiring special comment or explanation?.....

4.2 Are items allocated to lines of business in Parts II and III using methods not defined in the instructions?.....  
Statement may be attached.

4.3 If yes, explain:
- Yes [ ]

No [X]

Yes [ ]

No [X]

Idaho State Insurance Fund  
PART I - ALLOCATION TO EXPENSE GROUPS

(000 omitted)

Operating Expense Classifications	1  Loss Adjustment Expense	Other Underwriting Expenses			5  Investment Expenses	6  Total Expenses
		2  Acquisition, Field Supervision and Collection Expenses	3  General Expenses	4  Taxes, Licenses and Fees		
1. Claim adjustment services:						
1.1 Direct.....	10,002					10,002
1.2 Reinsurance assumed.....	684					684
1.3 Reinsurance ceded.....						0
1.4 Net claim adjustment services (Lines 1.1 + 1.2 - 1.3).....	10,686	0	0	0	0	10,686
2. Commission and brokerage:						
2.1 Direct excluding contingent.....		15,320				15,320
2.2 Reinsurance assumed excluding contingent.....						0
2.3 Reinsurance ceded excluding contingent.....						0
2.4 Contingent - direct.....						0
2.5 Contingent - reinsurance assumed.....						0
2.6 Contingent - reinsurance ceded.....						0
2.7 Policy and membership fees.....						0
2.8 Net commission and brokerage (Lines 2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7).....	0	15,320	0	0	0	15,320
3. Allowances to managers and agents.....						0
4. Advertising.....						0
5. Boards, bureaus and associations.....			912			912
6. Surveys and underwriting reports.....			2			2
7. Audit of assureds' records.....						0
8. Salary related items:						
8.1 Salaries.....	5,937	4,752	3,368		360	14,416
8.2 Payroll taxes.....	377	310	220		23	930
9. Employee relations and welfare.....	1,590	1,328	941		100	3,959
10. Insurance.....	7	6	4		0	18
11. Directors' fees.....	1	1	1		0	2
12. Travel and travel items.....	5	38	80		1	123
13. Rent and rent items.....	381	262	185		20	848
14. Equipment.....	118	79	56		6	259
15. Cost or depreciation of EDP equipment and software.....	2,909	1,939	1,375		147	6,370
16. Printing and stationery.....	71	66	47		5	189
17. Postage, telephone and telegraph, exchange and express.....	245	231	164		17	657
18. Legal and auditing.....	243	121	105		621	1,090
19. Totals (Lines 3 to 18).....	11,882	9,132	7,459	0	1,300	29,774
20. Taxes, licenses and fees:						
20.1 State and local insurance taxes deducting guaranty association credits of \$.0.....				6,043		6,043
20.2 Insurance department licenses and fees.....				11		11
20.3 Gross guaranty association assessments.....						0
20.4 All other (excluding federal and foreign income and real estate)....						0
20.5 Total taxes, licenses and fees (Lines 20.1+20.2+20.3+20.4).....	0	0	0	6,054	0	6,054
21. Real estate expenses.....					805	805
22. Real estate taxes.....						0
23. Reimbursements by uninsured plans.....	XXX	XXX	XXX	XXX	XXX	XXX
24. Aggregate write-ins for miscellaneous operating expenses.....	1,712	3	2	0	0	1,717
25. Total expenses incurred.....	24,280	24,455	7,461	6,054	2,105	64,356

DETAILS OF WRITE-INS

2401. A&O Reserve Changes.....	1,707					1,707
2402. Business Expense Charges.....	3	2	2		0	7
2403. Miscellaneous Expense.....	1	1	1		0	2
2498. Summary of remaining write-ins for Line 24 from overflow page.....	0	0	0	0	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	1,712	3	2	0	0	1,717

## PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE

(000 omitted)

	Premiums Written (Page 8, Part 1B, Col. 6)		Premiums Earned (Page 6, Part 1, Col. 4)		Dividends to Policyholders (Page 4, Line 17)		Incurred Loss (Page 9, Part 2, Col. 7)		Loss Adjustment Expense				Unpaid Losses (Page 10, Part 2A, Col. 8)		Loss Adjustment Expense				Unearned Premium Reserves (Page 7, Part 1A, Col. 5)		Agents' Balances	
									Defense and Cost Containment Expenses Incurred		Adjusting and Other Expenses Incurred				Defense and Cost Containment Expenses Unpaid		Adjusting and Other Expenses Unpaid					
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %
1. Fire.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.1 Allied lines.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.2 Multiple peril crop.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.3 Federal flood.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.4 Private crop.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
2.5 Private flood.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
3. Farmowners multiple peril.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
4. Homeowners multiple peril.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.1 Commercial multiple peril (non-liability portion).....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.2 Commercial multiple peril (liability portion).....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
6. Mortgage guaranty.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
8. Ocean marine.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9. Inland marine.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10. Financial guaranty.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
11. Medical professional liability.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
12. Earthquake.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
13. Group A&H (see interrogatory 1).....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14. Credit A&H.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
15. Other A&H (see interrogatory 1).....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
16. Workers' compensation.....	234,108	XXX.	235,445	100.0	7,852	3.3	166,520	70.7	10,686	4.5	13,594	5.8	404,946	172.0	27,474	11.7	21,767	9.2	(7,797)	(3.3)	38,549	16.4
17.1 Other liability-occurrence.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
17.2 Other liability-claims-made.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
17.3 Excess workers' compensation.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
18. Products liability.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
19.1, 19.2 Private passenger auto liability.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
19.3, 19.4 Commercial auto liability.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
21.1 Private passenger auto physical damage.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
21.2 Commercial auto physical damage.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
22. Aircraft (all perils).....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
23. Fidelity.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
24. Surety.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
26. Burglary and theft.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
27. Boiler and machinery.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
28. Credit.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
29. International.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
30. Warranty.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
31, 32, 33. Reinsurance-nonproportional assumed.....		XXX.		100.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
34. Aggregate write-ins for other lines of business.....	0	XXX.	0	100.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35. TOTAL (Lines 1 through 34).....	234,108	XXX.	235,445	100.0	7,852	3.3	166,520	70.7	10,686	4.5	13,594	5.8	404,946	172.0	27,474	11.7	21,767	9.2	(7,797)	(3.3)	38,549	16.4

### DETAILS OF WRITE-INS

[illegible]

**PART II - ALLOCATION TO LINES OF BUSINESS NET OF REINSURANCE (continued)**  
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR BUSINESS NET OF REINSURANCE  
(000 omitted)

	Other Underwriting Expenses										Pre-Tax Profit or Loss Excluding All Investment Gain		Investment Gain On Funds Attributable to Insurance Transactions		Profit or Loss Excluding Investment Gain Attributable to Capital and Surplus		Investment Gain Attributable to Capital and Surplus		Total Profit or Loss	
	Commissions and Brokerage Expenses Incurred (IEE Pt. I, Line 2.8, Col. 2)		Taxes, Licenses and Fees Incurred (IEE Pt. I, Line 20.5, Col. 4)		Other Acquisitions, Field Supervision and Collection Expenses Incurred (IEE Pt. 1, Line 25 minus 2.8, Col. 2)		General Expenses Incurred (IEE Pt. 1, Line 25, Col. 3)		Other Income Less Other Expenses (Pg. 4, Line 15 minus Line 5)											
	23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %	31 Amount	32 %	33 Amount	34 %	35 Amount	36 %	37 Amount	38 %	39 Amount	40 %	41 Amount	42 %
1. Fire.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
2.1 Allied lines.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
2.2 Multiple peril crop.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
2.3 Federal Flood.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
2.4 Private crop.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
2.5 Private flood.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
3. Farmowners multiple peril.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
4. Homeowners multiple peril.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
5.1 Commercial multiple peril (non-liability portion).....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
5.2 Commercial multiple peril (liability portion).....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
6. Mortgage guaranty.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
8. Ocean marine.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
9. Inland marine.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
10. Financial guaranty.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
11. Medical professional liability.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
12. Earthquake.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
13. Group A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
14. Credit A&H.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
15. Other A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
16. Workers' compensation.....	15,320	6.5	6,054	2.6	9,135	3.9	7,461	3.2	(351)	(0.1)	(1,529)	(0.6)	11,365	4.8	9,836	4.2	6,096	2.6	15,932	6.8
17.1 Other liability-occurrence.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
17.2 Other liability-claims-made.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
17.3 Excess workers' compensation.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
18. Products liability.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
19.1, 19.2 Private passenger auto liability.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
19.3, 19.4 Commercial auto liability.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
21.1 Private passenger auto physical damage.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
21.2 Commercial auto physical damage.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
22. Aircraft (all perils).....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
23. Fidelity.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
24. Surety.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
26. Burglary and theft.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
27. Boiler and machinery.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
28. Credit.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
29. International.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
30. Warranty.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
31, 32, 33. Reinsurance-nonproportional assumed.....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
34. Aggregate write-ins for other lines of business..	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35. TOTAL (Lines 1 through 34).....	15,320	6.5	6,054	2.6	9,135	3.9	7,461	3.2	(351)	(0.1)	(1,529)	(0.6)	11,365	4.8	9,836	4.2	6,096	2.6	15,932	6.8
DETAILS OF WRITE-INS																				
3401. ....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
3402. ....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
3403. ....		0.0		0.0		0.0		0.0		0.0	0	0.0		0.0		0.0		0.0		0.0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499. TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

270.5

PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN

(000 omitted)

**270.6**

## DETAILS OF WRITE-INS

PART III - ALLOCATION TO LINES OF DIRECT BUSINESS WRITTEN (continued)  
PREMIUMS, LOSSES, EXPENSES, RESERVES AND PROFITS AND PERCENTAGES TO PREMIUMS EARNED FOR DIRECT BUSINESS WRITTEN  
(000 omitted)

270.7

	Other Underwriting Expenses								Other Income Less Other Expenses		Pre-Tax Profit or Loss Excluding All Investment Gain	
	Commissions and Brokerage Expenses Incurred		Taxes, Licenses and Fees Incurred		Other Acquisitions, Field Supervision and Collection Expenses Incurred		General Expenses Incurred					
	23 Amount	24 %	25 Amount	26 %	27 Amount	28 %	29 Amount	30 %	31 Amount	32 %	33 Amount	34 %
1. Fire.....		0.0		0.0		0.0		0.0		0.0		0.0
2.1 Allied lines.....		0.0		0.0		0.0		0.0		0.0		0.0
2.2 Multiple peril crop.....		0.0		0.0		0.0		0.0		0.0		0.0
2.3 Federal Flood.....		0.0		0.0		0.0		0.0		0.0		0.0
2.4 Private crop.....		0.0		0.0		0.0		0.0		0.0		0.0
2.5 Private flood.....		0.0		0.0		0.0		0.0		0.0		0.0
3. Farmowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0
4. Homeowners multiple peril.....		0.0		0.0		0.0		0.0		0.0		0.0
5.1 Commercial multiple peril (non-liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0
5.2 Commercial multiple peril (liability portion).....		0.0		0.0		0.0		0.0		0.0		0.0
6. Mortgage guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0
8. Ocean marine.....		0.0		0.0		0.0		0.0		0.0		0.0
9. Inland marine.....		0.0		0.0		0.0		0.0		0.0		0.0
10. Financial guaranty.....		0.0		0.0		0.0		0.0		0.0		0.0
11. Medical professional liability.....		0.0		0.0		0.0		0.0		0.0		0.0
12. Earthquake.....		0.0		0.0		0.0		0.0		0.0		0.0
13. Group A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0
14. Credit A&H.....		0.0		0.0		0.0		0.0		0.0		0.0
15. Other A&H (see interrogatory 1).....		0.0		0.0		0.0		0.0		0.0		0.0
16. Workers' compensation.....	15,320	6.4	6,054	2.5	9,135	3.8	7,461	3.1	(351)	(0.1)	939	0.4
17.1 Other liability-occurrence.....		0.0		0.0		0.0		0.0		0.0		0.0
17.2 Other liability-claims-made.....		0.0		0.0		0.0		0.0		0.0		0.0
17.3 Excess workers' compensation.....		0.0		0.0		0.0		0.0		0.0		0.0
18. Products liability.....		0.0		0.0		0.0		0.0		0.0		0.0
19.1, 19.2 Private passenger auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0
19.3, 19.4 Commercial auto liability.....		0.0		0.0		0.0		0.0		0.0		0.0
21.1 Private passenger auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0
21.2 Commercial auto physical damage.....		0.0		0.0		0.0		0.0		0.0		0.0
22. Aircraft (all perils).....		0.0		0.0		0.0		0.0		0.0		0.0
23. Fidelity.....		0.0		0.0		0.0		0.0		0.0		0.0
24. Surety.....		0.0		0.0		0.0		0.0		0.0		0.0
26. Burglary and theft.....		0.0		0.0		0.0		0.0		0.0		0.0
27. Boiler and machinery.....		0.0		0.0		0.0		0.0		0.0		0.0
28. Credit.....		0.0		0.0		0.0		0.0		0.0		0.0
29. International.....		0.0		0.0		0.0		0.0		0.0		0.0
30. Warranty.....		0.0		0.0		0.0		0.0		0.0		0.0
34. Aggregate write-ins for other lines of business.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
35. TOTAL (Lines 1 through 34).....	15,320	6.4	6,054	2.5	9,135	3.8	7,461	3.1	(351)	(0.1)	939	0.4
DETAILS OF WRITE-INS												
3401. ....		0.0		0.0		0.0		0.0		0.0		0.0
3402. ....		0.0		0.0		0.0		0.0		0.0		0.0
3403. ....		0.0		0.0		0.0		0.0		0.0		0.0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
3499. TOTALS (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0



Idaho State Insurance Fund

Overflow Page for Write-Ins

Additional Write-ins for IEE-Part I:

Operating Expense Classifications	1  Loss Adjustment Expense	Other Underwriting Expenses			5  Investment Expenses	6  Total Expenses
		2 Acquisition, Field Supervision and Collection Expenses	3 General Expenses	4 Taxes, Licenses and Fees		
2404. Reinsurance Premium Expense.....	.....0	.....	.....	.....	.....	.....0
2497. Summary of remaining write-ins for Line 24.....	.....0	.....0	.....0	.....0	.....0	.....0



SUPPLEMENTAL INVESTMENT RISKS INTERROGATORIES

For the year ended December 31, 2016

(To be filed by April 1)

Of Idaho State Insurance Fund

Address (City, State, Zip Code): Boise ID 83702

NAIC Group Code.....0

NAIC Company Code.....36129

Employer's ID Number.....82-0412279

The Investment Risks Interrogatories are to be filed by April 1. They are also to be included with the Audited Statutory Financial Statements.  
Answer the following interrogatories by reporting the applicable U.S. dollar amounts and percentages of the reporting entity's total admitted assets held in that category of investments.

1. Reporting entity's total admitted assets as reported on Page 2 of this annual statement. \$.....773,976,287

2. Ten largest exposures to a single issuer/borrower/investment.

		1	2	3	4
				Percentage of Total	
		Issuer	Description of Exposure	Amount	Admitted Assets
2.01	VANGUARD INTL EQUITY INDEX FD.....	Mutual Fund .....		\$.....23,466,333	.....3.032 %
2.02	KREDITANSTALT FUR WIEDERAUFBAU	Bond .....		\$.....3,763,639	.....0.486 %
2.03	JP MORGAN CHASE & CO.....	Common Stock and Bond .....		\$.....3,264,512	.....0.422 %
2.04	FNMA POOL .....	Mortgage Loans .....		\$.....3,250,905	.....0.420 %
2.05	FHLMC GOLD POOL.....	Mortgage Loans .....		\$.....3,029,690	.....0.391 %
2.06	APPLE INC.....	Common Stock and Bond .....		\$.....2,875,849	.....0.372 %
2.07	EUROPEAN INVT BK.....	Bond .....		\$.....2,765,495	.....0.357 %
2.08	MICROSOFT CORP.....	Common Stock and Bond .....		\$.....2,545,904	.....0.329 %
2.09	VERIZON COMMUNICATIONS INC.....	Common Stock and Bond .....		\$.....2,503,890	.....0.324 %
2.10	BANK AMER CORP.....	Bond .....		\$.....2,301,496	.....0.297 %

3. Amounts and percentages of the reporting entity's total admitted assets held in bonds and preferred stocks by NAIC designation.

		1	2
<u>Bonds</u>			
3.01	NAIC-1.....	\$...529,956,481	.....68.472 %
3.02	NAIC-2.....	\$...57,948,046	.....7.487 %
3.03	NAIC-3.....	\$.....789,446	.....0.102 %
3.04	NAIC-4.....	\$.....208,965	.....0.027 %
3.05	NAIC-5.....	\$.....	.....0.000 %
3.06	NAIC-6.....	\$.....	.....0.000 %
<u>Preferred Stocks</u>		3	4
3.07	P/RP-1.....	\$.....	.....0.000 %
3.08	P/RP-2.....	\$.....	.....0.000 %
3.09	P/RP-3.....	\$.....	.....0.000 %
3.10	P/RP-4.....	\$.....	.....0.000 %
3.11	P/RP-5.....	\$.....	.....0.000 %
3.12	P/RP-6.....	\$.....	.....0.000 %

4. Assets held in foreign investments:

4.01	Are assets held in foreign investments less than 2.5% of the reporting entity's total admitted assets?	Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]	
If response to 4.01 above is yes, responses are not required for interrogatories 5-10.			
4.02	Total admitted assets held in foreign investments	\$.....39,256,702	.....5.072 %
4.03	Foreign-currency-denominated investments	\$.....	.....0.000 %
4.04	Insurance liabilities denominated in that same foreign currency	\$.....	.....0.000 %

5. Aggregate foreign investment exposure categorized by NAIC sovereign designation:

		1	2
5.01	Countries designated NAIC-1.....	\$...28,385,229	.....3.667 %
5.02	Countries designated NAIC-2.....	\$...10,871,473	.....1.405 %
5.03	Countries designated NAIC-3 or below.....	\$.....	.....0.000 %

6. Largest foreign investment exposures by country, categorized by the country's NAIC sovereign designation:

		1	2
Countries designated NAIC-1:			
6.01	Country 1: Multi-National Agencies Region.....	\$...9,105,947	.....1.177 %
6.02	Country 2: Germany.....	\$...4,714,505	.....0.609 %
Countries designated NAIC-2:			
6.03	Country 1: Mexico.....	\$...2,188,245	.....0.283 %
6.04	Country 2: United Kingdom.....	\$...1,853,620	.....0.239 %
Countries designated NAIC-3 or below:			
6.05	Country 1: .....	\$.....	.....0.000 %
6.06	Country 2: .....	\$.....	.....0.000 %

		1	2
7.	Aggregate unhedged foreign currency exposure.....	\$.....	.....0.000 %

8.

Aggregate unhedged foreign currency exposure categorized by NAIC sovereign designation:

1

2

8.01

Countries designated NAIC-1.....

\$.....

0.000 %

8.02

Countries designated NAIC-2.....

\$.....

0.000 %

8.03

Countries designated NAIC-3 or below.....

\$.....

0.000 %

9.

Largest unhedged foreign currency exposures by country, categorized by the country's NAIC sovereign designation:

Countries designated NAIC-1:

1

2

9.01

Country 1: .....

\$.....

0.000 %

9.02

Country 2: .....

\$.....

0.000 %

Countries designated NAIC-2:

9.03

Country 1: .....

\$.....

0.000 %

9.04

Country 2: .....

\$.....

0.000 %

Countries designated NAIC-3 or below:

9.05

Country 1: .....

\$.....

0.000 %

9.06

Country 2: .....

\$.....

0.000 %

10.

Ten largest non-sovereign (i.e. non-governmental) foreign issues:

1

2

3

4

Issuer

NAIC Designation

10.01

HSBC HLDGS PLC.....

1FE .....

\$.....

1,044,717

0.135 %

10.02

ACTAVIS FUNDING SCS.....

2FE .....

\$.....

906,655

0.117 %

10.03

SHELL INTERNATIONAL FIN BV.....

1FE .....

\$.....

812,788

0.105 %

10.04

BP CAP MKTS P L C.....

1FE .....

\$.....

785,297

0.101 %

10.05

BNP PARIBAS / BNP PARIBAS US.....

1FE .....

\$.....

762,187

0.098 %

10.06

CREDIT SUISSE NEW YORK BRANCH..

1FE .....

\$.....

761,126

0.098 %

10.07

SANTANDER UK PLC.....

1FE .....

\$.....

646,684

0.084 %

10.08

AERCAP IRELAND CAPITAL LIMITED.....

2FE .....

\$.....

520,000

0.067 %

10.09

COOPERATIEVE CENTRALE RAIFFEIS..

1FE .....

\$.....

515,282

0.067 %

10.10

TOTAL CAPITAL.....

1FE .....

\$.....

514,183

0.066 %

11.

Amounts and percentages of the reporting entity's total admitted assets held in Canadian investments and unhedged Canadian currency exposure:

11.01

Are assets held in Canadian investments less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [ ]

If response to 11.01 is yes, detail is not required for the remainder of Interrogatory 11.

11.02

Total admitted assets held in Canadian Investments.....

\$.....

6,011,029

0.777 %

11.03

Canadian currency-denominated investments.....

\$.....

0.000 %

11.04

Canadian-denominated insurance liabilities.....

\$.....

0.000 %

11.05

Unhedged Canadian currency exposure.....

\$.....

0.000 %

12.

Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments with contractual sales restrictions.

12.01

Are assets held in investments with contractual sales restrictions less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [ ]

If response to 12.01 is yes, responses are not required for the remainder of Interrogatory 12.

1

2

3

12.02

Aggregate statement value of investments with contractual sales restrictions.....

\$.....

0.000 %

Largest three investments with contractual sales restrictions:

12.03

.....

\$.....

0.000 %

12.04

.....

\$.....

0.000 %

12.05

.....

\$.....

0.000 %

13.

Amounts and percentages of admitted assets held in the ten largest equity interests:

13.01

Are assets held in equity interest less than 2.5% of the reporting entity's total admitted assets?

Yes [ ]

No [ X ]

If response to 13.01 above is yes, responses are not required for the remainder of Interrogatory 13.

1

2

3

Name of Issuer

13.02

VANGUARD INTL EQUITY INDEX FD.....

\$.....

23,466,333

3.032 %

13.03

Apple Computer Inc.....

\$.....

1,474,620

0.191 %

13.04

Microsoft Corp.....

\$.....

1,153,443

0.149 %

13.05

ALPHABET INC.....

\$.....

1,106,711

0.143 %

13.06

Exxon Mobil Corp.....

\$.....

893,755

0.115 %

13.07

Johnson & Johnson.....

\$.....

748,174

0.097 %

13.08

BERKSHIRE HATHAWAY INC DEL.....

\$.....

738,788

0.095 %

13.09

JP Morgan Chase & Co.....

\$.....

737,262

0.095 %

13.10

AMAZON COM INC.....

\$.....

706,378

0.091 %

13.11

General Electric Co.....

\$.....

667,171

0.086 %

14.

Amounts and percentages of the reporting entity's total admitted assets held in nonaffiliated, privately placed equities:

14.01

Are assets held in nonaffiliated, privately placed equities less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]

No [ ]

If response to 14.01 above is yes, responses are not required for the remainder of Interrogatory 14.

1

2

3

14.02

Aggregate statement value of investments held in nonaffiliated, privately placed equities.....

\$.....

0.000 %

Largest three investments held in nonaffiliated, privately placed equities:

14.03

.....

\$.....

0.000 %

14.04

.....

\$.....

0.000 %

14.05

.....

\$.....

0.000 %

285.1

15.

Amounts and percentages of the reporting entity's total admitted assets held in general partnership interests:

15.01

Are assets held in general partnership interests less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]    No [   ]

If response to 15.01 above is yes, responses are not required for the remainder of Interrogatory 15.

1	2	3
15.02	Aggregate statement value of investments held in general partnership interests.....	\$.....0.000 %
Largest three investments in general partnership interests:		
15.03	.....	\$.....0.000 %
15.04	.....	\$.....0.000 %
15.05	.....	\$.....0.000 %

16.

Amounts and percentages of the reporting entity's total admitted assets held in mortgage loans:

16.01

Are mortgage loans reported in Schedule B less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]    No [   ]

If response to 16.01 above is yes, responses are not required for the remainder of Interrogatory 16 and Interrogatory 17.

1	2	3
<u>Type (Residential, Commercial, Agricultural)</u>		
16.02	.....	\$.....0.000 %
16.03	.....	\$.....0.000 %
16.04	.....	\$.....0.000 %
16.05	.....	\$.....0.000 %
16.06	.....	\$.....0.000 %
16.07	.....	\$.....0.000 %
16.08	.....	\$.....0.000 %
16.09	.....	\$.....0.000 %
16.10	.....	\$.....0.000 %
16.11	.....	\$.....0.000 %

Amount and percentage of the reporting entity's total admitted assets held in the following categories of mortgage loans:

	<u>Loans</u>
16.12	Construction loans.....\$.....0.000 %
16.13	Mortgage loans over 90 days past due.....\$.....0.000 %
16.14	Mortgage loans in the process of foreclosure.....\$.....0.000 %
16.15	Mortgage loans foreclosed.....\$.....0.000 %
16.16	Restructured mortgage loans.....\$.....0.000 %

17.

Aggregate mortgage loans having the following loan-to-value ratios as determined from the most current appraisal as of the annual statement date:

<u>Loan-to-Value</u>	<u>Residential</u>		<u>Commercial</u>		<u>Agricultural</u>	
	1	2	3	4	5	6
17.01	above 95%.....	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %
17.02	91% to 95%.....	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %
17.03	81% to 90%.....	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %
17.04	71% to 80%.....	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %
17.05	below 70%.....	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %	\$.....0.000 %

18.

Amounts and percentages of the reporting entity's total admitted assets held in each of the five largest investments in real estate:

18.01

Are assets held in real estate reported less than 2.5% of the reporting entity's total admitted assets?

Yes [ X ]    No [   ]

If response to 18.01 above is yes, responses are not required for the remainder of Interrogatory 18.

Largest five investments in any one parcel or group of contiguous parcels of real estate:

	<u>Description</u>	2	3
18.02	.....	\$.....0.000 %	
18.03	.....	\$.....0.000 %	
18.04	.....	\$.....0.000 %	
18.05	.....	\$.....0.000 %	
18.06	.....	\$.....0.000 %	

19.

Report aggregate amounts and percentages of the reporting entity's total admitted assets held in investments held in mezzanine real estate loans.

19.01

Are assets held in investments held in mezzanine real estate loans less than 2.5% of the reporting entity's admitted assets?

Yes [ X ]    No [   ]

If response to 19.01 is yes, responses are not required for the remainder of Interrogatory 19.

1	2	3
19.02	Aggregate statement value of investments held in mezzanine real estate loans	\$.....0.000 %
Largest three investments held in mezzanine real estate loans:		
19.03	.....	\$.....0.000 %
19.04	.....	\$.....0.000 %
19.05	.....	\$.....0.000 %

20.

Amounts and percentages of the reporting entity's total admitted assets subject to the following types of agreements:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
			<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
	1	2	3	4	5
20.01	Securities lending agreements (do not include assets held as collateral for such transactions).....	\$.....0.000 %	\$.....	\$.....	\$.....
20.02	Repurchase agreements.....	\$.....0.000 %	\$.....	\$.....	\$.....
20.03	Reverse repurchase agreements.....	\$.....0.000 %	\$.....	\$.....	\$.....
20.04	Dollar repurchase agreements.....	\$.....0.000 %	\$.....	\$.....	\$.....
20.05	Dollar reverse repurchase agreements.....	\$.....0.000 %	\$.....	\$.....	\$.....

21. Amounts and percentages of the reporting entity's total admitted assets for warrants not attached to other financial instruments, options, caps and floors:

	<u>Owned</u>		<u>Written</u>	
	1	2	3	4
21.01 Hedging.....	\$.....	0.000 %	\$.....	0.000 %
21.02 Income generation.....	\$.....	0.000 %	\$.....	0.000 %
21.03 Other.....	\$.....	0.000 %	\$.....	0.000 %

22. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for collars, swaps, and forwards:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
	1	2	<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
			3	4	5
22.01 Hedging.....	\$.....	0.000 %	\$.....	\$.....	\$.....
22.02 Income generation.....	\$.....	0.000 %	\$.....	\$.....	\$.....
22.03 Replications.....	\$.....	0.000 %	\$.....	\$.....	\$.....
22.04 Other.....	\$.....	0.000 %	\$.....	\$.....	\$.....

23. Amounts and percentages of the reporting entity's total admitted assets of potential exposure for futures contracts:

	<u>At Year-End</u>		<u>At End of Each Quarter</u>		
	1	2	<u>1st Qtr</u>	<u>2nd Qtr</u>	<u>3rd Qtr</u>
			3	4	5
23.01 Hedging.....	\$.....	0.000 %	\$.....	\$.....	\$.....
23.02 Income generation.....	\$.....	0.000 %	\$.....	\$.....	\$.....
23.03 Replications.....	\$.....	0.000 %	\$.....	\$.....	\$.....
23.04 Other.....	\$.....	0.000 %	\$.....	\$.....	\$.....

Idaho State Insurance Fund  
Management's Discussion and Analysis – 2016  
NAIC Group Code NONE NAIC Company Code 36129

This discussion provides an assessment by management of the financial position, results of operation, cash flow and liquidity for Idaho State Insurance Fund (the Fund).

**Company Background**

The Fund was created in 1917 to provide Idaho employers with a reliable source of workers' compensation insurance to facilitate compliance with Idaho Workers' Compensation laws. Public employers in Idaho must insure through the Fund unless the employer chooses to be self-insured. Private employers may self-insure or purchase insurance from private insurers or the Fund.

**Financial Position**

The Fund's financial position at December 31 was as follows:

Balance Sheet	2016	2015
<b>Assets</b>		
Bonds	\$ 585,200,046	\$ 552,263,189
Common stocks	92,858,605	81,504,623
Real estate	2,000,000	2,000,000
Cash and short-term investments	38,838,604	26,144,918
Other invested assets	-	-
Receivable for securities	10,358,982	7,321,650
Total cash and invested assets	729,256,236	669,234,379
Investment income due and accrued	3,405,834	3,075,332
Premiums receivable	38,548,796	35,988,314
Reinsurance		
Recoverable	108,402	128,325
Deposits	239,910	193,365
Electronic data processing equipment and software	239,749	271,980
Other assets	2,177,360	1,965,162
Total net admitted assets	\$ 773,976,287	\$ 710,856,857
<b>Liabilities and Surplus</b>		
Unpaid losses and loss adjustment expenses	\$ 454,187,474	\$ 427,442,506
Taxes and other expenses	9,566,454	8,516,231
Unearned premiums	17,298,100	17,531,577
Advance premiums	6,071	5,507
Policyholders' dividends declared and unpaid	-	-
Ceded reinsurance premiums	188,926	198,726
Funds held by company under reinsurance treaties	20,400	-
Provision for reinsurance	3,222	12,300
Payable for securities	13,968,266	7,539,429
Credits due policyholders and Estimate for Class Action Lawsuit	51,458,592	48,195,899
Total liabilities	546,697,507	509,442,175
Total surplus	\$ 227,278,781	\$ 201,414,682
Total liabilities and surplus	\$ 773,976,287	\$ 710,856,857

**Assets**

Net admitted assets increased by \$63,119,430 (8.88%) primarily due to an increase in invested assets. Bonds increased by \$32,936,857 (5.96%), cash and short-term investments increased by \$12,693,686 (48.55%), and stocks increased by \$11,593,982 (13.93%).

**Liabilities**

Unpaid losses and loss adjustment expenses (LAE) are stated at the company's estimate of the ultimate cost of settling all incurred but unpaid claims. Unpaid losses and LAE are not discounted with the exception of certain long-term liabilities on known cases. The cases are discounted on a tabular basis, which reduced loss reserves by \$26,161,361. Salvage and subrogation recoveries are anticipated when

Idaho State Insurance Fund  
Management’s Discussion and Analysis – 2016  
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setting loss reserves. The accrual of salvage and subrogation decreased unpaid losses by \$3,266,000 (Schedule P – Part 1).

Management believes that its reserves are adequate.

Activity with respect to unpaid losses and LAE for the last two years is displayed below:

<b>Losses and LAE</b>	<b>2016</b>	<b>2015</b>
Unpaid losses and LAE at beginning of year	\$ 427,442,506	\$ 400,605,837
Losses and LAE Incurred in current year:		
For current year losses and LAE (Schedule P - Part 1)	195,928,000	184,615,000
For prior years losses and defense and cost containment expenses and adjusting and other expenses	(5,127,439)	(135,475)
Income statement amounts	190,800,561	184,479,525
	-	
Losses and LAE paid in current year:		
For current year losses and LAE (Schedule P - Part 1)	(59,736,000)	(56,117,000)
For prior year losses and LAE	(104,319,593)	(101,525,855)
Underwriting exhibits amounts	(164,055,593)	(157,642,855)
Unpaid losses and LAE at end of year	\$ 454,187,474	\$ 427,442,506

Unearned premiums decreased \$233,477 (1.33%).

Dividends were declared and paid on December 1, 2016.

Payable for securities increased \$6,428,837 (85.27%).

The Fund’s ceded reinsurance program has been consistent over the last five years.

Schedule F – Part 9 reflects a net amount recoverable from reinsurers of \$16,406,253. The Fund does not anticipate any significant problems in collecting its reinsurance recoverable balance and no provisions have been recorded in excess of the required statutory provision for reinsurance.

**Surplus**

Surplus increased \$25,864,099 (12.84%) due to a net gain of \$15,932,223, an increase in the change in unrealized gains or losses from investments of \$4,894,844, and a decrease in the change in total non-admitted assets of \$5,027,954.

In conformity with the NAIC model regulations and formulas adopted by the Idaho Department of Insurance, the Fund calculated its Risk-Based Capital (RBC) requirement as of the end of the year. The results are as follows:

<b>Risk-Based Capital</b>	<b>2016</b>	<b>2015</b>
Total adjusted surplus	\$ 227,278,781	\$ 201,414,682
Authorized control level RBC	\$ 26,584,549	\$ 33,704,553

The authorized control level RBC is equal to 50% of the RBC requirement. The Fund’s total adjusted surplus of \$227,278,781, compared with its RBC requirement of \$53,169,098 is above the required minimum.

Idaho State Insurance Fund  
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**Results of Operations**

The Fund’s operating results and certain key financial ratios are presented in the following table.

Statement of Income	2016	2015
Premiums earned	\$ 235,445,362	\$ 222,721,583
Losses incurred	166,520,302	163,475,434
LAE incurred	24,280,259	21,004,091
Underwriting expenses	37,970,727	35,912,498
Underwriting gain (loss)	6,674,073	2,329,560
Net investment gain (loss)	17,461,118	16,913,423
Other income less policyholder dividends	(8,202,968)	(9,624,467)
Net Income	15,932,223	\$ 9,618,516
Premiums written	\$ 234,107,737	\$ 221,634,894
Loss ratio	70.7%	73.4%
LAE ratio	10.3%	9.4%
Underwriting expense ratio	16.2%	16.2%
Combined ratio	97.3%	99.0%

The Fund’s investment gain of \$17,461,118 represented a 3.24% increase over the prior year. In the prior year, gains from the sale of investments were about \$500,000 less.

Premiums written increased \$12,472,843 (5.63%) during the year.

The combined ratio expresses the sum of the costs for losses, LAE and underwriting expenses as a percentage of premiums. The premiums earned are used for calculation of the loss and LAE ratios, and premiums written are used for the calculation of the underwriting expense ratio. The combined ratio is a recognized industry measure of underwriting performance.

Factors contributing to a 5.71% increase in premiums earned are primarily due to an improving economy.

**Cash Flow**

The primary sources of cash were premiums and investments. The primary use of cash was claim payments and re-investments.

The Fund’s cash flows are summarized as follows:



Idaho State Insurance Fund  
Management's Discussion and Analysis – 2016  
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Cash Flow Statement	2016	2015
<b>Operations</b>		
Premiums collected	\$ 232,824,383	\$ 220,774,309
Net investment income received	13,769,293	14,049,816
Miscellaneous income	(351,398)	(93,317)
Losses paid	(143,417,984)	(138,290,357)
Commissions and expenses paid	(57,964,073)	(55,081,487)
Cash dividends to shareholders	(7,851,570)	(13,038,880)
Cash provided by operations	37,008,650	28,320,084
<b>Investment Activities</b>		
Proceeds from sale or maturity of long-term invested assets	181,643,485	230,048,789
Cost of long-term investments acquired	(214,306,266)	(275,314,794)
Cash (used in) investment activities	(32,662,781)	(45,266,005)
<b>Cash from Miscellaneous Sources</b>		
Other cash provided (applied) - net	8,347,816	10,529,370
Cash provided (applied) from miscellaneous sources	8,347,816	10,529,370
<b>Change in Cash and Short-Term Investments</b>		
Net increase (decrease) in cash and short-term investments	\$ 12,693,686	\$ (6,416,551)

Premiums collected increased \$12,050,074 and cash flow from operations increased \$8,688,566.

Cash from miscellaneous sources decreased \$2,181,554. Dividends paid to policyholders’ decreased by \$5,187,310.

**Liquidity**

The Fund’s liquidity is considered to be adequate.

**NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2016**

All ratios are reported as percentages, rounded to the nearest percent. For the Investment Yield

Ratio, results are rounded to the nearest tenth of one percent.

2/23/2017

SUMMARY

RATIO	Unusual Values Equal to or			Your Results
	Over	/	Under	
1. Gross Premiums Written to Policyholders' Surplus	900		---	106.0
2. Net Premiums Written to Policyholders' Surplus	300		---	103.0
3. Change in Net Premiums Written	33		-33	6.0
4. Surplus Aid to Policyholders' Surplus	15		---	0.0
5. Two-Year Overall Operating Ratio	100		---	96.0
6. Investment Yield	6.5		3.0	2.0 *
7. Gross Change in Policyholders' Surplus	50		-10	13.0
8. Change in Adjusted Policyholders' Surplus	25		-10	13.0
9. Adjusted Liabilities to Liquid Assets	100		---	71.0
10. Gross Agents Bal. (in collection) to Policyholders' Surplus	40		---	6.0
11. One-Year Reserve Development to Policyholders' Surplus	20		---	-4.0
12. Two-Year Reserve Development to Policyholders' Surplus	20		---	0.0
13. Estimated Current Res. Def. to Policyholders' Surplus	25		---	-4.0

U - indicates result is automatically considered unusual.

NR - indicates no result is calculated.

**P&C Overall Ratio 1: Gross Premiums Written to Policyholders' Surplus**

W0101	A. Direct Premiums Written.....	Page 8, Line 35, Column 1.....	238,754,602.0
W0102	B. Reinsurance Assumed - Affiliates.....	Page 8, Line 35, Column 2.....	
W0103	C. Reinsurance Assumed - Non-Affiliates.....	Page 8, Line 35, Column 3.....	1,793,944.8
W0104	D. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	227,278,780.9
W0105	Result = $100 * (A+B+C)/D$ .....		106.0 %
	If D is zero or negative, result is 999.		
	If D is positive and (A+B+C) is negative, result is zero.		

**P&C Overall Ratio 2: Net Premiums Written to Policyholders' Surplus**

W0201	A. Net Premiums Written.....	Page 8, Line 35, Column 6.....	234,107,736.8
	B. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	227,278,780.9
W0202	Result = $100 * (A/B)$ .....		103.0 %
	If B is zero or negative, result is 999.		
	If B is positive and A is negative, result is zero.		

**P&C Overall Ratio 3: Change in Net Premiums Written**

	A. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6.....	234,107,736.8
W0301	B. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6.....	221,634,893.7
W0302	Result = $100 * (A-B)/B$ .....		6.0 %
	If A and B are both zero or negative, result is zero.		
	If A is positive and B is zero or negative, result is 999.		

**NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2016**

<b>P&amp;C Overall Ratio 4: Surplus Aid to Policyholders' Surplus</b>			
W0401	A. Reinsurance Ceded Commissions.....	Page 11, Line 2.3, Column 2.....	
W0402	B. Reinsurance Ceded Contingent Commissions.....	Page 11, Line 2.6, Column 2.....	
W0403	C. Reinsurance Premiums Ceded - Affiliates.....	Page 8, Line 35, Column 4.....	
W0404	D. Reinsurance Premiums Ceded - Non-Affiliates.....	Page 8, Line 35, Column 5.....	6,440,810.0
W0405	E. Unearned Premiums - Total Authorized,	Page 22, Lines (0999999 + 2299999 + 3599999)	
	Unauthorized & Certified Other US Unaffiliated Insurers...	Column 13, * 1000.....	
W0406	F. Unearned Premiums - Total Authorized,	Page 22, Lines (1099999 + 1199999 + 2399999	
	Unauthorized & Certified Mandatory and Voluntary Pools.	+ 2499999 + 3699999 + 3799999) Col. 13, * 1000..	
W0407	G. Unearned Premiums - Total Authorized,	Page 22, Lines (1299999 + 2599999 + 3899999)	
	Unauthorized and Certified Other Non-US Insurers.....	Column 13, * 1000.....	
	H. Sum of Unearned Premiums (E+F+G).....		0.0
	I. Surplus Aid = [(A+B)/(C+D)] * H.....		0.0
	J. Policyholders' Surplus.....	Page 3, Line 37, Column 1.....	227,278,780.9
W0408	Result = 100 * (I/J).....		0.0 %
	If (C+D) or I is zero or negative, result is zero.		
	If I is positive and J is zero or negative, result is 999.		

<b>P&amp;C Profitability Ratio 5: Two-Year Overall Operating Ratio</b>			
W0501	A. Losses and LAE Incurred, Current Year.....	Page 4, Lines 2 + 3, Column 1.....	190,800,561.2
W0502	B. Losses and LAE Incurred, Prior Year.....	PY: Page 4, Lines 2 + 3, Column 1.....	184,479,524.8
W0503	C. Dividends to Policyholders, Current Year.....	Page 4, Line 17, Column 1.....	7,851,570.0
W0504	D. Dividends to Policyholders, Prior Year.....	PY: Page 4, Line 17, Column 1.....	9,531,150.3
W0505	E. Premiums Earned, Current Year.....	Page 4, Line 1, Column 1.....	235,445,361.6
W0506	F. Premiums Earned, Prior Year.....	PY: Page 4, Line 1, Column 1.....	222,721,583.3
W0507	G. Other Underwriting Exp. & Write-ins, Current Year.....	Page 4, Lines 4 + 5, Column 1.....	37,970,727.4
W0508	H. Other Underwriting Exp. & Write-ins, Prior Year.....	PY: Page 4, Lines 4 + 5, Column 1.....	35,912,498.4
W0509	I. Total Other Income, Current Year.....	Page 4, Line 15, Column 1.....	-351,398.3
W0510	J. Total Other Income, Prior Year.....	PY: Page 4, Line 15, Column 1.....	-93,317.1
W0511	K. Net Premiums Written, Current Year.....	Page 8, Line 35, Column 6.....	234,107,736.8
W0512	L. Net Premiums Written, Prior Year.....	PY: Page 8, Line 35, Column 6.....	221,634,893.7
W0513	M. Net Investment Income Earned, Current Year.....	Page 4, Line 9, Column 1.....	13,762,232.6
W0514	N. Net Investment Income Earned, Prior Year.....	PY: Page 4, Line 9, Column 1.....	12,960,919.9
	O. Loss Ratio = 100 * [(A+B+C+D)/(E+F)].....		86.0
	P. Expense Ratio = 100 * [(G+H-I-J)/(K+L)].....		16.0
	Q. Investment Income Ratio = 100 * [(M+N)/(E+F)].....		6.0
W0515	Result = (O+P-Q).....		96.0 %
	If (A+B+C+D+G+H-I-J-M-N) is zero or negative, result is zero.		
	If (E+F) or (K+L) is zero or negative, result is 999.		

**NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2016**

<b>P&amp;C Profitability Ratio 6: Investment Yield</b>			
W0601	A. Total Cash and Invested Assets, Current Year.....	Page 2, Line 12, Column 3.....	729,256,236.4
W0602	B. Total Cash and Invested Assets, Prior Year.....	PY: Page 2, Line 12, Column 3.....	669,234,379.2
W0603	C. Investment Income Due and Accrued, Current Year.....	Page 2, Line 14, Column 3.....	3,405,833.6
W0604	D. Investment Income Due and Accrued, Prior Year.....	PY: Page 2, Line 14, Column 3.....	3,075,331.7
W0605	E. Borrowed Money, Current Year.....	Page 3, Line 8, Column 1.....	
W0606	F. Borrowed Money, Prior Year.....	PY: Page 3, Line 8, Column 1.....	
W0607	G. Net Investment Income Earned.....	Page 4, Line 9, Column 1.....	13,762,232.6
W0608	Result = $200 \times [G / (A+B+C+D-E-F-G)]$ .....		2.0 %
	Limit result to a minimum of zero.		

<b>P&amp;C Profitability Ratio 7: Gross Change in Policyholders' Surplus</b>			
	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	227,278,780.9
W0701	B. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	201,414,682.1
W0702	Result = $100 \times [(A-B)/B]$ .....		13.0 %
	If A is zero or negative, result is -99.		
	If A is positive and B is zero or negative, result is 999.		

<b>P&amp;C Profitability Ratio 8: Change in Adjusted Policyholders' Surplus</b>			
W0801	A. Policyholders' Surplus, Current Year.....	Page 3, Line 37, Column 1.....	227,278,780.9
W0802	B. Change in Surplus Notes.....	Page 4, Line 29, Column 1.....	
W0803	C. Capital Paid-in or Transferred.....	Page 4, Line 32.1 + 32.2 + 32.3, Column 1.....	
W0804	D. Surplus Paid-in or Transferred.....	Page 4, Line 33.1 + 33.2 + 33.3, Column 1.....	
W0805	E. Policyholders' Surplus, Prior Year.....	PY: Page 3, Line 37, Column 1.....	201,414,682.1
W0806	Result = $[(A-B-C-D-E) / \text{ABS}(E)] \times 100$ .....		13.0 %
	If A is zero or negative, result is -99.		
	If A is positive and E is zero or negative, result is 999.		

<b>P&amp;C Liquidity Ratio 9: Adjusted Liabilities to Liquid Assets</b>			
W0901	A. Total Liabilities.....	Page 3, Line 28, Column 1.....	546,697,506.6
W0902	B. Liabilities Equal to Deferred Agents' Balances.....	Page 2, Line 15.2, Column 3.....	24,836,779.6
W0903	C. Adjusted Liabilities = (A-B).....		521,860,727.0
W0904	D. Bonds.....	Page 2, Line 1, Column 3.....	585,200,045.6
W0905	E. Stocks, Preferred & Common.....	Page 2, Line 2.1 + 2.2, Column 3.....	92,858,604.7
W0906	F. Cash, Cash Equivalents & Short-Term Investments.....	Page 2, Line 5, Column 3.....	38,838,603.6
W0907	G. Receivable for Securities.....	Page 2, Line 9, Column 3.....	10,358,982.5
W0908	H. Investment Income Due & Accrued.....	Page 2, Line 14, Column 3.....	3,405,833.6
W0909	I. Investments in Parent, Sub. & Affiliates.....	Page 17, Line 42+43+44+45, Column 1.....	
W0910	J. Liquid Assets = (D+E+F+G+H-I).....		730,662,070.0
W0911	Result = $100 \times (C / J)$ .....		71.0 %
	If J is zero or negative, result is 999.		

**NAIC PROPERTY AND CASUALTY FINANCIAL RATIO RESULTS FOR 2016**

<b>P&amp;C Liquidity Ratio 10: Gross Agents' Balances (in collection) to Policyholders' Surplus</b>		
W1001	A. Gross Agents' Balances in the Course of Collection..... Page 2, Line 15.1, Column 3.....	13,712,016.8
	B. Policyholders' Surplus..... Page 3, Line 37, Column 1.....	227,278,780.9
W1002	Result = 100 * (A/B).....	6.0 %
	If A is zero or negative, result is zero.	
	If A is positive and B is zero or negative, result is 999.	
<b>P&amp;C Reserve Ratio 11: One-Year Reserve Development to Policyholders' Surplus</b>		
W1101	A. One-Year Loss Reserve Development..... Page 34, Part 2, Line 12 Column 11 * 1000.....	-8,194,100.0
	B. Policyholders' Surplus, Prior Year..... PY: Page 3, Line 37, Column 1.....	201,414,682.1
W1102	Result = 100 * (A/B).....	-4.0 %
	If A is positive and B is zero or negative, result is 999.	
<b>P&amp;C Reserve Ratio 12: Two-year Reserve Development to Policyholders' Surplus</b>		
W1201	A. Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12, * 1000.....	-621,147.7
W1202	B. Policyholders' Surplus, Second Prior Year..... 2nd PY: Page 3, Line 37, Column 1.....	191,164,813.6
W1203	Result = 100 * (A/B).....	0.0 %
	If A is positive and B is zero or negative, result is 999.	
<b>P&amp;C Reserve Ratio 13: Estimated Current Reserve Deficiency to Policyholders' Surplus</b>		
W1301	A. Losses & LAE Reserves, Second Prior Year..... 2nd PY: Page 3, Lines 1 + 3, Column 1.....	400,605,836.7
	B. Two-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 12 * 1000.....	-621,147.7
W1302	C. Premiums Earned, Second Prior Year..... 2nd PY: Page 4, Line 1, Column 1.....	209,649,564.2
	D. Developed Loss & LAE Reserves to Premiums Ratio Second Prior Year = [(A+B)/C]..... If C is zero, negative or less than L/10, D=H.....	1.9
W1303	E. Losses & LAE Reserves, Prior Year..... PY: Page 3, Lines 1 + 3, Column 1.....	427,442,506.2
	F. One-Year Loss Reserve Development..... Page 34, Part 2, Line 12, Column 11 * 1000.....	-8,194,100.0
W1304	G. Premiums Earned, Prior Year..... PY: Page 4, Line 1, Column 1.....	222,721,583.3
	H. Developed Loss & LAE Reserves to Premiums Ratio Ratio Prior Year = [(E+F)/G].....	1.9
	I. Premiums Earned, Current Year..... Page 4, Line 1, Column 1.....	235,445,361.6
W1305	J. Losses & LAE Reserves, Current Year..... Page 3, Lines 1 + 3, Column 1.....	454,187,474.4
	K. Estimated Loss & LAE Reserve Deficiency (Redundancy) = [(1/2 * (D+H)) * I] - J.....	-8,018,514.1
	If G is zero, negative or less than L/10, K = zero	
	L. Policyholders' Surplus..... Page 3, Line 37, Column 1.....	227,278,780.9
W1306	Result = 100 * (K/L).....	-4.0 %
	If K is positive and L is zero or negative, result is 999.	
	If K and L are both zero or negative, result is zero.	

**PROPERTY AND CASUALTY RATIO CALCULATIONS****2016****2015****2014****2013****2012****INSURANCE REGULATORY INFORMATION SYSTEM****Usual****(IRIS) RATIOS****Range**

I1.	Gross premiums to surplus.....	< 900	106.0	113.0	111.0	98.0	79.0
I2.	Net premiums to surplus.....	< 300	103.0	110.0	108.0	96.0	76.0
I3.	Change in net writings.....	-33 to +33	6.0	7.0	15.0	37.0	-10.0
I4.	Surplus aid to surplus.....	< 15					
I5.	Two year overall operating ratio.....	< 100	96.0	101.0	106.0	117.0	118.0
I6.	Investment yield.....	+3.0 to +6.5	2.0	2.0	2.3	2.3	2.7
I7.	Gross change in surplus.....	-10 to +50	13.0	5.0	1.0	9.0	-11.0
I8.	Net change in adjusted surplus.....	-10 to +25	13.0	5.0	1.0	9.0	-11.0
I9.	Liabilities to liquid assets.....	< 100	71.0	72.0	72.0	73.0	73.0
I10.	Agents' balances to surplus.....	< 40	6.0	6.0	6.0	6.0	5.0
I11.	1 year reserve development to surplus.....	< 20	-4.0	1.0	1.0	-2.0	-5.0
I12.	2 year reserve development to surplus.....	< 20		3.0	2.0	-8.0	-5.0
I13.	Estimated current reserve deficiency.....	< 25	-4.0	6.0	26.0	25.0	5.0

**UNDERWRITING AND OPERATING PERFORMANCE RATIOS**

P21.	Pure loss ratio.....	70.7	73.4	78.5	79.2	78.4
P22.	LAE ratio.....	10.3	9.4	11.7	12.3	12.3
P23.	Loss and LAE ratio.....	81.0	82.8	90.2	91.4	90.7
P24.	Expense ratio.....	16.2	16.2	15.8	17.7	47.5
P25.	Policyholder dividend ratio.....	3.3	4.3	5.7	4.0	5.0
P26.	Calendar year combined ratio.....	100.6	103.3	111.7	113.1	143.2
P27.	Expense ratio adjusted for DAC.....	14.9	14.8	14.3	15.7	35.9
P28.	Calendar year combined ratio adjusted for DAC.....	99.3	102.0	110.2	111.1	131.6
P29.	Calendar year operating ratio.....	94.7	97.5	104.9	105.4	132.9
P30.	Calendar year insurance operating ratio.....	96.5	99.3	106.9	107.7	136.2
P31.	Net income return on surplus.....	7.4	4.9	3.7	-1.4	-18.8
P32.	Policyholder dividends to net income.....	81.6	134.5	-456.9	-21.1	192.5
P33.	Shareholder dividends to net income.....	0.0	0.0	0.0	0.0	0.0

**LOSS AND LAE RESERVE RATIOS**

R41.	Accident year loss and LAE ratio.....	83.2	82.9	87.7	94.2	94.2
R42.	Accident year combined ratio.....	102.8	103.4	109.2	115.8	146.7
R43.	Losses & LAE paid to incurred in year of occurrence.....	30.5	30.4	30.9	32.3	34.0
R44.	1 year development to prior year reserves.....	-1.9	0.7	0.5	-1.0	-3.1
R45.	2 year development to 2nd prior year reserves.....	0.0	0.0	0.0	0.0	0.0

**RATIOS**

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2016

2015

2014

2013

2012

## ASSET RATIOS

A61.	Investments in affiliates to surplus.....	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
A62.	Investments in affiliates to total assets.....	0.0	0.0	0.0	0.0	0.0
A63.	Investment grade to total bonds, cash equivalents and short-term investments.....	99.8	99.8	99.1	99.3	98.4
A64.	Bond Turnover Ratio.....	28.4	40.2	29.3	50.9	58.6
A65.	Investment expense ratio.....	13.3	13.7	10.7	11.0	9.4
A66.	Investment management expense ratio.....	0.2	0.2	0.2	0.2	0.2
A67.	Gross investment yield.....	1.5	1.5	1.7	1.7	2.0
A68.	Economic investment yield.....	2.3	1.5	2.5	3.9	3.6
A69.	Adjusted economic investment yield.....	5.0	5.2	6.5	9.8	12.4
A70.	Maturities in five years to total bonds, cash equivalents and short-term investments.....	65.8	64.4	64.0	63.4	66.3
A71.	Liquidity of cash and invested assets.....	99.7	99.7	99.7	99.6	99.6
A72.	Gross prems receivable to gross premiums written.....	16.6	16.5	16.6	17.3	19.0

## LIQUIDITY AND CASH FLOW RATIOS

L81.	Liquid assets to liabilities.....	139.4	137.4	137.7	136.9	136.3
L82.	Cash flow to change in policyholder funds.....	154.6	112.6	93.0	53.9	286.2

## CEDED REINSURANCE RATIOS

C91.	Ceded to gross premiums written.....	2.7	2.6	2.6	2.8	3.3
C92.	Change in gross writings.....	5.7	7.0	14.9	36.2	-9.5
C93.	Ceded recovered to gross losses paid.....	0.6	0.2	0.2	0.3	0.3
C94.	Ceded case to gross case unpaid losses.....	7.9	6.5	4.1	4.4	4.7
C95.	Ceded IBNR to gross IBNR unpaid losses.....	0.0	0.0	0.0	0.0	0.0
C96.	Net reported ceded reinsurance exposure.....	0.0	0.0	0.0	0.0	0.0
C97.	Unaffiliated net reported ceded reins. exposure.....	0.0	0.0	0.0	0.0	0.0
C98.	Overdue to total reins. recoverable on pd losses/LAE.....	0.0	0.0	0.0	0.0	0.0
C99.	Reins. recoverable on paid losses/LAE to surplus.....	0.0	0.0	0.0	0.0	0.0

## CAPITAL AND SURPLUS RATIOS

S111.	Reserve leverage.....	199.8	212.2	209.6	194.2	198.7
S112.	Liability leverage.....	343.5	362.9	355.8	350.2	335.2
S113.	Net leverage.....	343.5	362.9	355.8	350.2	335.2
S114.	Total ceded reinsurance leverage.....	0.0	0.0	0.0	0.0	0.0
S115.	Unaffiliated ceded reinsurance leverage.....	0.0	0.0	0.0	0.0	0.0
S116.	Gross leverage.....	343.6	363.0	355.8	350.2	335.2
S117.	Gross leverage net of affiliated ceded reinsurance.....	343.6	363.0	355.8	350.2	335.2

**PROPERTY AND CASUALTY RATIO CALCULATIONS**

	2016	2015	2014	2013	2012
S118. Total adjusted capital to company action level RBC.....	427.5	298.8	371.1	437.7	278.3

**OPERATING PERFORMANCE RATIOS**

**P21. Pure Loss Ratio**

2101 A. Losses incurred.....	Page 4, Line 02, Column 1.....	166,520,302	163,475,434	164,574,122	145,059,532	118,635,713
2102 B. Net premiums earned.....	Page 4, Line 01, Column 1.....	235,445,362	222,721,583	209,649,564	183,270,051	151,262,105
C. Ratio (A / B) x 100.....		70.7	73.4	78.5	79.2	78.4

**P22. LAE Ratio**

2201 A. LAE incurred.....	Page 4, Line 03, Column 1.....	24,280,259	21,004,091	24,497,649	22,497,228	18,530,545
2202 B. Net premiums earned.....		235,445,362	222,721,583	209,649,564	183,270,051	151,262,105
C. Ratio (A / B) x 100.....		10.3	9.4	11.7	12.3	12.3

**P23. Loss and LAE Ratio**

A. Pure loss ratio (Ratio P21).....		70.7	73.4	78.5	79.2	78.4
B. LAE ratio (Ratio P22).....		10.3	9.4	11.7	12.3	12.3
C. Ratio (A + B).....		81.0	82.8	90.2	91.4	90.7

**P24. Expense Ratio**

Note: 2014 was the first year line 05 from page 4 was included in line 2401.

2401 A. Underwriting expenses incurred.....	Page 4, Line 04 + Line 05 Column 1.....	37,970,727	35,912,498	32,771,863	31,782,501	62,399,105
2402 B. Net premiums written.....	Page 8, Line 35, Column 6.....	234,107,737	221,634,894	207,147,742	179,972,572	131,326,871
C. Ratio (A / B) x 100.....		16.2	16.2	15.8	17.7	47.5

**P25. Policyholder Dividend Ratio**

2501 A. Dividends to policyholders incurred.....	Page 4, Line 02, Column 1.....	7,851,570	9,531,150	11,910,932	7,276,352	7,564,704
B. Net premiums earned.....		235,445,362	222,721,583	209,649,564	183,270,051	151,262,105
C. Ratio (A / B) x 100.....		3.3	4.3	5.7	4.0	5.0

**P26. Calendar Year Combined Ratio**

A. Loss and LAE ratio (Ratio P23).....		81.0	82.8	90.2	91.4	90.7
B. Expense ratio (Ratio P24).....		16.2	16.2	15.8	17.7	47.5
C. Policyholder dividend ratio (Ratio P25).....		3.3	4.3	5.7	4.0	5.0
D. Ratio (A + B + C) .....		100.6	103.3	111.7	113.1	143.2



**PROPERTY AND CASUALTY RATIO CALCULATIONS**
**2016                      2015                      2014                      2013                      2012**
**P27. Expense Ratio Adjusted for DAC**

A. Underwriting expenses incurred.....		37,970,727	35,912,498	32,771,863	31,782,501	62,399,105
2702 B. Commissions & brokerage (incl. contingent)..... Page 11, Line 02.8, Column 2.....		15,319,883	14,383,202	13,252,659	10,653,370	7,183,061
2703 C. Taxes, licenses and fees..... Page 11, Line 20.5, Column 2.....		6,054,117	5,531,802	4,294,432	4,783,375	3,933,182
2704 D. Remaining underwriting expenses..... Page 11, Line 19, Column 2.....		16,591,576	15,990,258	16,190,908	16,388,653	15,276,557
E. Net premiums written - CY.....		234,107,737	221,634,894	207,147,742	179,972,572	131,326,871
F. Acquisition expense ratio ((B) + (C) + (D / 2)) / E x 100.....		16.2	16.2	15.8	17.7	47.5
2706 G. Unearned premiums - CY..... Page 3, Line 09, Column 1.....		17,298,100	17,531,577	16,650,519	16,723,790	16,716,623
2707 H. Advance premiums - CY..... Page 3, Line 10, Column 1.....		6,071	5,507	379,474	184,002	287,334
I. Deferred acquisition costs (DAC) - CY (F x (G + H)) / 100.....		2,806,622	2,841,613	2,694,235	2,985,854	8,079,319
2708 J. Deferred acquisition costs (DAC) - PY.....						
K. Change in DAC (I - J).....		2,806,622	2,841,613	2,694,235	2,985,854	8,079,319
L. Underwriting expenses adjusted for DAC (A - K).....		35,164,105	33,070,886	30,077,628	28,796,646	54,319,786
M. Net premiums earned.....		235,445,362	222,721,583	209,649,564	183,270,051	151,262,105
N. Ratio (L / M) x 100.....		14.9	14.8	14.3	15.7	35.9

**P28. Calendar Year Combined Ratio Adjusted for DAC**

A. Loss and LAE ratio (Ratio P23).....	81.0	82.8	90.2	91.4	90.7
B. Expense ratio adjusted for DAC (Ratio P27).....	14.9	14.8	14.3	15.7	35.9
C. Policyholder dividend ratio (Ratio P25).....	3.3	4.3	5.7	4.0	5.0
D. Ratio (A + B + C).....	99.3	102.0	110.2	111.1	131.6

**P29. Calendar Year Operating Ratio**

2901 A. Net investment income earned..... Page 4, Line 09, Column 1.....	13,762,233	12,960,920	14,328,002	13,999,573	15,605,338
B. Net premiums earned.....	235,445,362	222,721,583	209,649,564	183,270,051	151,262,105
C. Investment income ratio (A / B) x 100.....	5.8	5.8	6.8	7.6	10.3
D. Calendar year combined ratio (Ratio P26).....	100.6	103.3	111.7	113.1	143.2
E. Ratio (D - C).....	94.7	97.5	104.9	105.4	132.9

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2016

2015

2014

2013

2012

## P30. Calendar Year Insurance Operating Ratio

3001 A. Policyholders' surplus - PY.....	201,414,682	191,164,814	188,376,002	172,748,767	194,066,840
3002 B. Policyholders' surplus - CY..... Page 3, Line 37, Column 1.....	227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
C. Average policyholders' surplus (A + B) / 2.....	214,346,731	196,289,748	189,770,408	180,562,385	183,407,804
3003 D. Net investment yield (IRIS Ratio 6)..... Page IRIS, Line 0608, Column 1.....	2	2	2	2	3
E. Investment income earned on average policyholders' surplus (C x D) / 100.....	4,244,065	3,965,053	4,364,719	4,152,935	4,952,011
F. Net investment income earned.....	13,762,233	12,960,920	14,328,002	13,999,573	15,605,338
G. Insurance operations investment income (F - E).....	9,518,167	8,995,867	9,963,282	9,846,638	10,653,327
H. Net premiums earned.....	235,445,362	222,721,583	209,649,564	183,270,051	151,262,105
I. Insurance operations investment income ratio (G / H) x 100.....	4.0	4.0	4.8	5.4	7.0
J. Calendar year combined ratio (Ratio P26).....	100.6	103.3	111.7	113.1	143.2
K. Ratio (J - I).....	96.5	99.3	106.9	107.7	136.2

## P31. Net Income Return on Surplus

3101 A. Statutory net income..... Page 4, Line 20, Column 1.....	15,932,222	9,618,516	7,086,974	(2,606,777)	(34,493,002)
B. Average policyholders' surplus (C of Ratio P30).....	214,346,731	196,289,748	189,770,408	180,562,385	183,407,804
C. Ratio (A / B) x 100.....	7.4	4.9	3.7	-1.4	-18.8

## P32. Policyholder Dividends to Net Income

A. Dividends to policyholders.....	7,851,570	9,531,150	11,910,932	7,276,352	7,564,704
3202 B. Statutory net income - PY.....	9,618,516	7,086,974	(2,606,777)	(34,493,002)	3,930,152
C. Ratio (A / B) x 100.....	81.6	134.5	-456.9	-21.1	192.5

## P33. Shareholder Dividends to Net Income

3301 A. Dividends to shareholders..... Page 4, Line 35, Column 1.....					
B. Statutory net income - PY.....	9,618,516	7,086,974	(2,606,777)	(34,493,002)	3,930,152
C. Ratio (A / B) x 100.....	0.0	0.0	0.0	0.0	0.0

**PROPERTY AND CASUALTY RATIO CALCULATIONS**

**2016                      2015                      2014                      2013                      2012**

**LOSS AND LAE RESERVE RATIOS**

**R41. Accident Year Loss and LAE Ratio**

A. Net losses and LAE incurred - current

4101	accident year.....	Page 33, Line 11, Column 28.....	195,928	184,615	183,780	172,606	142,483
4102	B. Net premiums earned.....	Page 33, Line 11, Column 3.....	235,445	222,722	209,650	183,270	151,262
	C. Ratio (A / B) x 100.....		83.2	82.9	87.7	94.2	94.2

**R42. Accident Year Combined Ratio**

A. Accident year loss and LAE ratio (Ratio R41).....

B. Expense ratio (Ratio P24).....

C. Policyholder dividend ratio (Ratio P25).....

D. Ratio (A + B + C).....

83.2	82.9	87.7	94.2	94.2
16.2	16.2	15.8	17.7	47.5
3.3	4.3	5.7	4.0	5.0
102.8	103.4	109.2	115.8	146.7

**R43. Losses & LAE Paid to Incurred in Yr of Occurrence**

4301	A. Losses and LAE paid - current accident year.....	Page 33, Line 11, Column 11.....	59,736	56,117	56,826	55,680	48,385
	B. Losses & LAE incurred - current accident year.....		195,928	184,615	183,780	172,606	142,483
	C. Ratio (A / B) x 100.....		30.5	30.4	30.9	32.3	34.0

**R44. 1 Year Development to Prior Year Reserves**

4401	A. One year loss and DCC development.....	Page 34, Line 12, Column 11.....	(8,194,100)	2,706,552	1,800,408	(3,527,810)	(10,390,000)
4402	B. Unpaid losses and LAE - PY.....	Page 3, Line 1, Line 3, Column 2.....	427,442,506	400,605,837	365,883,472	343,294,041	339,940,002
	C. Ratio (A / B) x 100.....		-1.9	0.7	0.5	-1.0	-3.1

**R45. 2 Year Development to 2nd Prior Year Reserves**

4501	A. Two year loss and DCC development.....	Page 34, Line 12, Column 12.....	(621,148)	6,187,130	3,475,495	(16,331,510)	(10,774,000)
4502	B. Unpaid losses and LAE - 2PY.....						
	C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

**RATIOS.5**

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## ASSET RATIOS

## A61. Investments in Affiliates to Surplus

6101 A. Investments in affiliates..... Page 17, Line 48, Column 1.....					
6102 B. Nonadmitted investments in affiliates.....					
C. Policyholders' surplus.....	227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
D. Ratio ((A - B) / C) x 100.....	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!

## A62. Investments in Affiliates to Total Assets

A. Investments in affiliates.....	0	0	0	0	0
B. Nonadmitted investments in affiliates.....	0	0	0	0	0
6202 C. Total assets..... Page 2, Line 28, Column 3.....	773,976,287	710,856,857	664,906,483	667,184,100	620,447,173
D. Ratio ((A - B) / C) x 100.....	0.0	0.0	0.0	0.0	0.0

## A63. Investment Grade to Total Bonds, Cash

## Equivalents and Short-Term Investments

6301 A. Investment grade..... Page SI07, Line 09.1, 09.2, Column 6.....	587,904,528	548,749,099	508,088,782	502,644,549	482,962,401
B. Total bonds, cash equivalents and					
6302 short-term investments..... Page SI07, Line 09.7, Column 6.....	588,902,939	549,862,169	512,455,430	506,256,826	490,978,960
C. Ratio (A / B) x 100.....	99.8	99.8	99.1	99.3	98.4

## A64. Bond Turnover Ratio

6401 A. Proceeds from bonds sold, matured or repaid..... Page 5, Line 12.1, Column 1.....	156,940,007	204,907,465	145,308,162	240,136,685	273,039,837
6402 B. Bonds - PY..... Page 2, Line 1, Column 4.....	552,263,189	509,640,517	496,565,804	472,181,634	465,589,212
C. Ratio (A / B) x 100.....	28.4	40.2	29.3	50.9	58.6

## A65. Investment Expense Ratio

6501 A. Statutory investment expenses..... Page 12, Line 16, Column 2.....	2,105,299	2,057,774	1,720,082	1,730,314	1,621,778
6502 B. Interest expense..... Page 12, Line 13, Column 2.....					
C. Adjusted investment expenses (A - B).....	2,105,299	2,057,774	1,720,082	1,730,314	1,621,778
6503 D. Gross investment income earned..... Page 12, Line 10, Column 2.....	15,867,531	15,018,695	16,048,084	15,729,888	17,227,117
E. Ratio (C / D) x 100.....	13.3	13.7	10.7	11.0	9.4

## A66. Investment Management Expense Ratio

A. Adjusted investment expenses (C of Ratio A64).....	2,105,299	2,057,774	1,720,082	1,730,314	1,621,778
6601 B. Borrowed money - CY..... Page 3, Line 08, Column 1.....					
6602 C. Borrowed money - PY.....	0	0	0	0	
D. Average borrowed money ((B + C) / 2).....	0	0	0	0	0
6603 E. Average invested assets (H of Iris Ratio 6) ..... Page 2, Line 12, Col. 3 + Line 12, Col. 4.....	1,063,873,426	981,471,568	940,093,669	926,579,021	875,765,674
F. Adjusted average invested assets (D + E).....	1,063,873,426	981,471,568	940,093,669	926,579,021	875,765,674
G. Ratio (A / F) x 100.....	0.2	0.2	0.2	0.2	0.2

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## A67. Gross Investment Yield

A. Gross investment income earned.....	15,867,531	15,018,695	16,048,084	15,729,888	17,227,117
B. Adjusted average invested assets (F of Ratio A65).....	1,063,873,426	981,471,568	940,093,669	926,579,021	875,765,674
C. Ratio (A / B) x 100.....	1.5	1.5	1.7	1.7	2.0

## A68. Economic Investment Yield

A. Gross investment income earned.....	15,867,531	15,018,695	16,048,084	15,729,888	17,227,117
6802 B. Realized capital gains, net of taxes..... Page 4, Line 10, Column 1.....	3,698,884	3,952,503	17,054,047	6,972,949	5,851,153
6803 C. Tax on realized capital gains..... Page 4, Line 10, inside amt Column 1.....					
D. Realized capital gains, before taxes (B + C).....	3,698,884	3,952,503	17,054,047	6,972,949	5,851,153
6804 E. Change in unrealized capital gains, before taxes..... Page 12, Line 10, Column 4.....	4,894,844	(4,460,101)	(9,356,796)	13,169,715	8,244,781
F. Recorded investment yield (A + D + E).....	24,461,259	14,511,097	23,745,334	35,872,552	31,323,052
G. Adjusted average invested assets (F of Ratio A65).....	1,063,873,426	981,471,568	940,093,669	926,579,021	875,765,674
H. Ratio (F / G) x 100.....	2.3	1.5	2.5	3.9	3.6

## A69. Adjusted Economic Investment Yield

Additional unrealized capital gains

6901 A. Current year (Common Interrogatory #30)..... Page 15, Line 30.3, Column 98.....	14,000,498	15,841,087	21,895,756	16,678,054	41,517,231
6902 B. Prior year (Common Interrogatory #30).....	15,841,087	21,895,756	16,678,054	41,517,231	40,618,334
C. Additional change in unrealized capital gains (A - B).....	29,841,586	37,736,843	38,573,810	58,195,285	82,135,565
D. Adjusted average invested assets (F of Ratio A65).....	1,063,873,426	981,471,568	940,093,669	926,579,021	875,765,674
E. Adjusted average invested assets, Schedule D at market (D + ((A + B) / 2)).....	1,078,794,219	1,000,339,990	959,380,574	955,676,664	916,833,457
F. Recorded investment yield (F of Ratio A67).....	24,461,259	14,511,097	23,745,334	35,872,552	31,323,052
G. Total investment yield (C + F).....	54,302,845	52,247,940	62,319,144	94,067,837	113,458,616
H. Ratio (G / E) x 100.....	5.0	5.2	6.5	9.8	12.4

## A70. Maturities in Five Years to Total Bonds, Cash

Equivalents and Short-term Investments

7001 A. Maturities in five years..... Page SI07, Line 10.7, Columns 1 & 2.....	387,397,834	354,043,885	327,826,260	321,190,581	325,622,906
B. Total bonds, cash equivalents, and short-term investments.....	588,902,939	549,862,169	512,455,430	506,256,826	490,978,960
C. Ratio (A / B) x 100.....	65.8	64.4	64.0	63.4	66.3

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	2016	2015	2014	2013	2012
<b>A71. Liquidity of Cash and Invested Assets</b>					
7101 A. Cash and invested assets..... Page 2, Line 12, Column 3.....	729,256,236	669,234,379	624,474,378	631,238,582	590,680,879
7102 B. Private placement bonds..... Page SI07, Line 10.7, Column 12.....					
C. Investments in affiliates.....	0	0	0	0	0
7104 D. Mortgage loans..... Page 2, Lines 03.1, 03.2, Column 3.....					
7105 E. Real estate..... Page 2, Lines 04.1, 04.2, & 04.3, Column 3.....	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
7106 F. Other invested assets (Schedule BA)..... Page 2, Line 08, Column 3.....				217,114	417,810
G. Liquid cash and invested assets (A - (B through F)).....	727,256,236	667,234,379	622,474,378	629,021,468	588,263,069
H. Ratio (G / A) x 100.....	99.7	99.7	99.7	99.6	99.6

**A72. Gross Premiums Receivable to Gross**

**Premiums Written**

7201 A. Gross premiums receivable (due plus deferred)..... Page 2, Lines 15.1, 15.2, Column 1.....	40,031,074	37,652,808	35,307,482	31,977,460	25,876,070
7202 B. Gross premiums written..... Page 17, Line 06, Column 1.....	240,548,547	227,582,181	212,646,594	185,086,359	135,855,292
C. Ratio (A / B) x 100.....	16.6	16.5	16.6	17.3	19.0

**PROPERTY AND CASUALTY RATIO CALCULATIONS**

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**LIQUIDITY AND CASH FLOW RATIOS****L81. Liquid Assets to Liabilities**

A. Liquid cash and invested assets (G of Ratio A70).....		727,256,236	667,234,379	622,474,378	629,021,468	588,263,069
8101 B. Accrued investment income..... Page 2, Line 14, Column 3.....		3,405,834	3,075,332	3,122,355	3,193,725	3,516,466
8102 C. Premiums receivable (due only)..... Page 2, Line 15.1, Column 3.....		13,712,017	12,265,058	11,764,658	10,751,787	7,777,701
D. Reinsurance recoverable on loss and LAE						
8103 payments (under 90 days overdue)..... Page 23, Line 9999999, Columns 5, 6, & 7.....		109	128	203	103	131
E. Defined liquid assets (A through D).....		727,256,236	667,234,379	622,474,378	629,021,468	588,263,069
8104 F. Total liabilities..... Page 3, Line 28, Column 1.....		546,697,507	509,442,175	473,741,669	478,808,097	447,698,405
8105 G. Schedule F liability..... Page 3, Line 16, Column 1.....		3,222	12,300			
8106 H. Premiums receivable (deferred only)..... Page 2, Line 15.2, Column 3.....		24,836,780	23,723,256	21,768,425	19,380,406	16,144,088
I. Adjusted liabilities (F - G - H).....		521,857,505	485,706,619	451,973,245	459,427,691	431,554,317
J. Ratio (E / I) x 100.....		139.4	137.4	137.7	136.9	136.3

**L82. Cash Flow to Change in Policyholder Funds**

8201 A. Cash flow from operations..... Page 5, Line 11, Column 1.....		37,008,649	28,320,084	29,125,488	8,909,980	(60,382,753)
8202 B. Unpaid losses..... Page 3, Line 01, Column 1.....		404,946,296	381,817,354	356,671,816	326,425,930	307,721,951
8203 C. Unpaid LAE..... Page 3, Line 03, Column 1.....		49,241,179	45,625,152	43,934,021	39,457,543	35,572,090
D. Unearned premiums.....		17,298,100	17,531,577	16,650,519	16,723,790	16,716,623
E. Total policyholder liabilities - CY (B + C + D).....		471,485,574	444,974,083	417,256,356	382,607,262	360,010,664
8205 F. Total policyholder liabilities - PY.....		444,974,083	417,256,356	382,607,262	360,010,664	361,446,791
8206 G. Premiums receivable (due plus deferred) - CY..... Page 2, Lines 15.1, 15.2 Column 3.....		38,548,796	35,988,314	33,533,082	30,132,193	23,921,789
8207 H. Premiums receivable (due plus deferred) - PY.....		35,988,314	33,533,082	30,132,193	23,921,789	4,189,343
8208 I. Ceded reinsurance premiums payable - CY..... Page 3, Line 12, Column 1.....		188,926	198,726	307,764	231,524	78,793
8209 J. Ceded reinsurance premiums payable - PY.....		198,726	307,764	231,524	78,793	8,858
K. Change in net policyholder funds (E-F-G+H+I-J).....		23,941,209	25,153,457	31,324,445	16,538,925	(21,098,638)
L. Ratio (A / K) x 100 [not < 0].....		154.6	112.6	93.0	53.9	286.2

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## CEDED REINSURANCE RATIOS

## C91. Ceded to Gross Premiums Written

9101 A. Ceded premiums written.....	Page 8, Line 35, Columns 4 & 5.....	6,440,810	5,947,288	5,498,851	5,113,787	4,528,421
9102 B. Direct and assumed premiums written.....	Page 8, Line 35, Columns 1, 2, & 3.....	240,548,547	227,582,181	212,646,594	185,086,359	135,855,292
C. Ratio (A / B) x 100.....		2.7	2.6	2.6	2.8	3.3

## C92. Change in Gross Writings

A. Direct and assumed premiums written - CY.....		240,548,547	227,582,181	212,646,594	185,086,359	135,855,292
9202 B. Direct and assumed premiums written - PY.....		227,582,181	212,646,594	185,086,359	135,855,292	150,062,707
C. Ratio ((A - B) / B) x 100.....		5.7	7.0	14.9	36.2	-9.5

## C93. Ceded Recovered to Gross Losses Paid

9301 A. Ceded losses recovered.....	Page 9, Line 35, Column 3.....	822,801	306,678	333,493	326,045	328,085
9302 B. Direct and assumed losses paid .....	Page 9, Line 35, Columns 1 & 2.....	144,214,163	138,636,573	134,661,729	126,681,599	116,350,839
C. Ratio (A / B) x 100.....		0.6	0.2	0.2	0.3	0.3

## C94. Ceded Case to Gross Case Unpaid Losses

9401 A. Ceded case unpaid losses.....	Page 33, Line 12, Column 14.....	16,490	12,722	7,223	7,360	7,426
9402 B. Direct and assumed case unpaid losses.....	Page 33, Line 12, Column 13.....	207,758	196,388	177,160	168,685	157,481
C. Ratio (A / B) x 100.....		7.9	6.5	4.1	4.4	4.7

## C95. Ceded IBNR to Gross IBNR Unpaid Losses

9501 A. Ceded IBNR unpaid losses.....	Page 33, Line 12, Column 20.....					
9502 B. Direct and assumed IBNR unpaid losses.....	Page 33, Line 12, Column 19.....	23,726	22,272	21,678	19,011	18,420
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0



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## C96. Net Reported Ceded Reinsurance Exposure

## Balance Sheet Exposure (Sch. F - Part 3)

9601	A. Gross balance sheet exposure (Col. 15).....	Page 22, Line 9999999, Column 15.....	16,599	12,850	7,427	7,463	7,556
9602	B. Ceded premiums payable (Col. 16).....	Page 22, Line 9999999, Column 16.....	189	199	308	232	79
9603	C. Other amounts due (Col. 17).....	Page 22, Line 9999999, Column 17.....					
9604	D. Funds held (Col. 19).....	Page 22, Line 9999999, Column 19.....	20				45
	E. Net balance sheet exposure (A - B - C - D).....		16,390	12,652	7,119	7,232	7,432

## Other Reported Resources (Sch. F - Parts 5, 6 (Sn 1) and 8)

9605	F. Letters of credit (Part 5, Col. 7).....	Page 24, Line 9999999, Column 7.....	20	85			
9606	G. Other allowed offsets (Part 5, Col. 11).....	Page 24, Line 9999999, Column 11.....					
9607	H. Letters of credit (Part 8, Col. 6).....	Page 28, Line 9999999, Column 6.....					
9608	I. Other allowed offsets (Part 8, Col. 9).....	Page 28, Line 9999999, Column 9.....					
9609	J. Multiple Beneficiary Trust (Part 6, Sn. 1, Col. 12).....	Page 25, Line 9999999, Column 12.....					
9610	K. Letters of credit (Part 6, Sn. 1, Col. 14).....	Page 25, Line 9999999, Column 14.....					
9611	L. Other allowed offsets (Part 6, Sn. 1, Col. 16).....	Page 25, Line 9999999, Column 16.....					
	M. Total other reported resources (F through L).....		20	85	0	0	0
	N. Net reported ceded reinsurance exposure (E - M).....		16,369	12,567	7,119	7,232	7,432
	O. Policyholders' surplus - CY.....		227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
	P. Ratio (N / O) x 100.....		0.0	0.0	0.0	0.0	0.0

## C97. Unaffiliated Net Reported Ceded Reins. Exposure

## Balance Sheet Exposure (Sch. F - Part 3)

9701	A. Gross balance sheet exposure (Col. 15).....	Page 22, Lines 0999999, 2299999, Column 15.....	11,528	9,562	7,080	7,246	7,556
9702	B. Ceded premiums payable (Col. 16).....	Page 22, Lines 0999999, 2299999, Column 16.....	115	77	97	50	20
9703	C. Other amounts due (Col. 17).....	Page 22, Lines 0999999, 2299999, Column 17.....					
9704	D. Funds held (Col. 19).....	Page 22, Lines 0999999, 2299999, Column 19.....					
	E. Net balance sheet exposure (A - B - C - D).....		11,413	9,484	6,983	7,196	7,536

## Other Reported Resources (Sch. F - Parts 5, 6 (Sn 1) and 8)

9705	F. Letters of credit (Part 5, Col. 7).....	Page 24, Line 0999999, Column 7.....					
9706	G. Other allowed offsets (Part 5, Col. 11).....	Page 24, Line 0999999, Column 11.....					
9707	H. Letters of credit (Part 8, Col. 6) (input unaffiliated part only).....						
9708	I. Other allowed offsets (Part 8, Col. 9) (input unaffiliated part only).....						
9709	J. Multiple Beneficiary Trust (Part 6, Sn. 1, Col. 12).....	Page 25, Line 0999999, Column 12.....					
9710	K. Letters of credit (Part 6, Sn. 1, Col. 14).....	Page 25, Line 0999999, Column 14.....					
9711	L. Other allowed offsets (Part 6, Sn. 1, Col. 16).....	Page 25, Line 0999999, Column 16.....					
	M. Total other reported resources (F through L).....		0	0	0	0	0
	N. Net reported ceded reinsurance exposure (E - M).....		11,413	9,484	6,983	7,196	7,536
	O. Policyholders' surplus - CY.....		227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
	P. Ratio (N / O) x 100.....		0.0	0.0	0.0	0.0	0.0

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## C98. Overdue to Total Reinsurance Recoverable on

## Paid Losses and LAE

9801 A. Recoverable - paid losses & LAE over 90 days.....	Page 23, Line 9999999, Columns 8 & 9.....					
9802 B. Amounts recoverable from reinsurers.....	Page 23, Line 9999999, Column 11.....	109	128	203	103	131
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

## C99. Reinsurance Recoverable on Paid Losses and

## LAE to Surplus

A. Amounts recoverable from reinsurers.....		109	128	203	103	131
B. Policyholders' surplus - CY.....		227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
C. Ratio (A / B) x 100.....		0.0	0.0	0.0	0.0	0.0

## CAPITAL AND SURPLUS RATIOS

## S111. Reserve Leverage

A. Unpaid losses.....		404,946,296	381,817,354	356,671,816	326,425,930	307,721,951
B. Unpaid LAE.....		49,241,179	45,625,152	43,934,021	39,457,543	35,572,090
C. Policyholders' surplus - CY.....		227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
D. Ratio ((A + B) / C) x 100.....		199.8	212.2	209.6	194.2	198.7

## S112. Liability Leverage

A. Total liabilities.....		546,697,507	509,442,175	473,741,669	478,808,097	447,698,405
B. Policyholders' surplus - CY.....		227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
C. Ratio (A / B) x 100.....		240.5	252.9	247.8	254.2	259.2

## S113. Net Leverage

1131 A. Net premiums to surplus (IRIS Ratio 2).....	Pg IRIS, 0202, Column 1.....	103	110	108	96	76
B. Liability leverage (Ratio S112).....		240.5	252.9	247.8	254.2	259.2
C. Ratio (A + B).....		343.5	362.9	355.8	350.2	335.2

## S114. Total Ceded Reinsurance Leverage

1141 A. Ceded premiums written.....	Page 8, Line 35, Columns 4 & 5.....	6,440,810	5,947,288	5,498,851	5,113,787	4,528,421
B. Policyholders' surplus - CY.....		227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
C. Ceded premiums to surplus ratio (A / B).....		0.0	0.0	0.0	0.0	0.0
1143 D. Net amount recoverable from reinsurers.....	Page 22, Line 9999999, Column 18.....	16,410	12,652	7,119	7,232	7,477
1144 E. Funds held under reinsurance treaties.....	Page 3, Line 13, Column 1.....	20,400				45,207
F. Net ceded reinsurance exposure (D - E).....		(3,990)	12,652	7,119	7,232	(37,730)
G. Total balance sheet ceded reinsurance exposure (F / B).....		(0)	0	0	0	(0)
H. Ratio (C + G).....		0.0	0.0	0.0	0.0	0.0

## PROPERTY AND CASUALTY RATIO CALCULATIONS

2016

2015

2014

2013

2012

**S115. Unaffiliated Ceded Reinsurance Leverage**

1151 A. Unaffiliated ceded premiums written..... Page 8, Line 35, Column 5.....	6,440,810	5,947,288	5,498,851	5,113,787	4,528,421
B. Policyholders' surplus - CY.....	227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
C. Ceded premiums to surplus ratio (A / B).....	0.0	0.0	0.0	0.0	0.0
D. Net amount recoverable from reinsurers.....	16,410	12,652	7,119	7,232	7,477
E. Funds held under reinsurance treaties.....	20,400	0	0	0	45,207
F. Net ceded reinsurance exposure (D - E).....	(3,990)	12,652	7,119	7,232	(37,730)
G. Unaffiliated balance sheet ceded reinsurance exposure (F / B).....	(0)	0	0	0	(0)
H. Ratio (C + G).....	0.0	0.0	0.0	0.0	0.0

**S116. Gross Leverage**

A. Net leverage (Ratio S113).....	343.5	362.9	355.8	350.2	335.2
B. Ceded reinsurance leverage (Ratio S114).....	0.0	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	343.6	363.0	355.8	350.2	335.2

**S117. Gross Leverage Net of Affiliated Ceded Reinsurance**

A. Net leverage (Ratio S113).....	343.5	362.9	355.8	350.2	335.2
B. Unaffiliated ceded reinsurance leverage (Ratio S115).....	0.0	0.0	0.0	0.0	0.0
C. Ratio (A + B).....	343.6	363.0	355.8	350.2	335.2

**S118. Total Adjusted Capital (TAC) to Company Action Level RBC**

1181 A. Total adjusted capital (TAC)..... Page 17, Line 28, Column 1.....	227,278,781	201,414,682	191,164,814	188,376,002	172,748,767
1182 B. Authorized control level RBC..... Page 17, Line 29, Column 1.....	26,584,550	33,704,553	25,756,652	21,519,376	31,034,023
C. Company action level RBC (B x 2).....	53,169,100	67,409,106	51,513,304	43,038,752	62,068,046
D. Ratio (A / C) x 100.....	427.5	298.8	371.1	437.7	278.3