



ANNUAL STATEMENT

For the Year Ended December 31, 2016
of the Condition and Affairs of the

IDS PROPERTY CASUALTY INSURANCE COMPANY

NAIC Group Code..... 4, 4 (Current Period) (Prior Period)	NAIC Company Code..... 29068	Employer's ID Number..... 39-1173498
Organized under the Laws of WI	State of Domicile or Port of Entry WI	Country of Domicile US
Incorporated/Organized..... December 6, 1972	Commenced Business..... January 24, 1973	
Statutory Home Office	3500 Packerland Drive..... De Pere WI US 54115-9070 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	3500 Packerland Drive..... De Pere WI US..... 54115-9070 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	920-330-5100 <i>(Area Code) (Telephone Number)</i>
Mail Address	3500 Packerland Drive..... De Pere WI US 54115-9070 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	3500 Packerland Drive..... De Pere WI US 54115-9070 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	920-330-5100 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.ameriprise.com	
Statutory Statement Contact	Jennifer L Rundman <i>(Name)</i> jennifer.rundman@ampf.com <i>(E-Mail Address)</i>	920-330-5458 <i>(Area Code) (Telephone Number) (Extension)</i> 920-330-5603 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Thomas Vincent Ealy #	President	2. Thomas Richard Moore	Secretary
3. Shweta Jhanji #	Treasurer	4.	
OTHER			
Thomas Scott Botsford	Sr Vice President	Lisa Kay Jossart	Sr Vice President
Christopher Francis Malone	Sr Vice President	Jason Robert Manns	Vice President
Rebecca Lea Roever	Sr Vice President		

DIRECTORS OR TRUSTEES

David Ernest Berger #	Thomas Scott Botsford	Thomas Vincent Ealy #	Christopher Francis Malone
Rebecca Lea Roever	Jon Scott Stenberg #	Joseph Edward Sweeney	

State of..... Wisconsin
County of..... Brown

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.

(Signature) Thomas V Ealy	(Signature) Jennifer L Rundman	(Signature) Christopher F Malone
1. (Printed Name) President	2. (Printed Name) Asst Secretary	3. (Printed Name) Asst Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 9th day of February 2017

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	4,123,110	0.2	4,123,110		4,123,110	0.2
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).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	41,536,063	2.5	41,536,063		41,536,063	2.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	83,358,348	5.0	83,358,348		83,358,348	5.0
1.43 Revenue and assessment obligations.....	724,497,196	43.1	724,497,196		724,497,196	43.1
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.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	93,946,606	5.6	93,946,606		93,946,606	5.6
1.513 All other.....	99,837,758	5.9	99,837,758		99,837,758	5.9
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
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.....	9,588,950	0.6	9,588,950		9,588,950	0.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	424,003,677	25.2	424,003,677		424,003,677	25.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	105,966,308	6.3	105,966,308		105,966,308	6.3
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.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	47,713,765	2.8	47,253,781		47,253,781	2.8
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.....	21,441,158	1.3	21,441,158		21,441,158	1.3
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	(1,485,286)	(0.1)	(1,485,286)		(1,485,286)	(0.1)
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.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	25,246,987	1.5	25,246,987		25,246,987	1.5
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	1,679,774,640	100.0	1,679,314,656	0	1,679,314,656	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		(1,661,135)
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).....	119,545	119,545
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....	556,426	
3.2	Totals, Part 3, Column 11.....		556,426
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.....	500,123	
8.2	Totals, Part 3, Column 9.....		500,123
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		(1,485,287)
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		(1,485,287)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		18,646,435
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	3,270,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	250,000	3,520,000
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.....		725,276
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).....		21,441,158
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		21,441,158
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		21,441,158

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.....		1,490,977,282
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		342,168,207
3.	Accrual of discount.....		641,205
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	127,852	
4.4	Part 4, Column 11.....		127,852
5.	Total gain (loss) on disposals, Part 4, Column 19.....		436,160
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		194,146,047
7.	Deduct amortization of premium.....		5,632,879
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.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		1,634,571,780
11.	Deduct total nonadmitted amounts.....		459,984
12.	Statement value at end of current period (Line 10 minus Line 11).....		1,634,111,796

IDS PROPERTY CASUALTY INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
1. United States.....	4,123,110	4,976,215	4,298,789	3,900,000
Governments (Including all obligations guaranteed by governments)				
2. Canada.....				
3. Other Countries.....				
4. Totals.....	4,123,110	4,976,215	4,298,789	3,900,000
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	41,536,063	41,662,119	41,743,231	39,925,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	83,358,348	84,065,489	83,273,120	82,105,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				
7. Totals.....	918,281,564	940,826,795	924,953,696	886,702,767
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)				
8. United States.....	433,592,626	433,626,145	435,497,663	428,084,134
9. Canada.....				
10. Other Countries.....	105,966,306	106,060,153	106,884,290	104,850,000
11. Totals.....	539,558,932	539,686,298	542,381,953	532,934,134
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	1,586,858,017	1,611,216,916	1,596,650,789	1,545,566,901
PREFERRED STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....				
15. Canada.....				
16. Other Countries.....				
17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
18. Totals.....				
19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....				
21. Canada.....				
22. Other Countries.....				
23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
24. Totals.....	47,713,765	47,713,765	44,432,911	
25. Total Common Stocks.....	47,713,765	47,713,765	44,432,911	
26. Total Stocks.....	47,713,765	47,713,765	44,432,911	
27. Total Bonds and Stocks.....	1,634,571,782	1,658,930,681	1,641,083,700	

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			2,462,444	1,660,666		XXX	4,123,110	0.2	4,875,074	0.3	4,123,110	
1.1 NAIC 1						XXX						
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	0	0	2,462,444	1,660,666	0	XXX	4,123,110	0.2	4,875,074	0.3	4,123,110	0
2. All Other Governments						XXX	0	0.0		0.0		
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed		4,014,631	11,800,470	4,104,526		XXX	19,919,627	1.2	18,947,203	1.3	19,919,627	
3.1 NAIC 1						XXX						
3.2 NAIC 2			14,248,543	7,367,893		XXX	21,616,436	1.3	16,205,943	1.1	21,616,436	
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	4,014,631	26,049,013	11,472,419	0	XXX	41,536,063	2.5	35,153,146	2.4	41,536,063	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed						XXX						
4.1 NAIC 1		7,006,725	50,747,428	6,791,946		XXX	64,546,099	3.9	86,260,831	5.9	64,546,099	
4.2 NAIC 2		7,014,972	2,440,791	9,356,486		XXX	18,812,249	1.1	18,812,990	1.3	18,812,249	
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	14,021,697	53,188,219	16,148,432	0	XXX	83,358,348	5.0	105,073,821	7.1	83,358,348	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed	16,384,527	110,509,148	445,730,194	287,471,164	30,679,410	XXX	890,774,441	53.4	861,683,901	58.5	890,774,441	
5.1 NAIC 1						XXX						
5.2 NAIC 2			18,476,649	9,030,476		XXX	27,507,124	1.7	18,780,445	1.3	27,507,124	
5.3 NAIC 3						XXX	0	0.0	4,580,000	0.3		
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	16,384,527	110,509,148	464,206,842	296,501,639	30,679,410	XXX	918,281,565	55.1	885,044,346	60.1	918,281,565	0

SIOIS

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	16,796,678	179,336,476	109,602,416	10,432,125		XXX	316,167,695	19.0	251,911,135	17.1	210,869,809	105,297,886
6.2 NAIC 2.....	74,985,637	154,154,392	74,136,702			XXX	303,276,731	18.2	190,831,489	13.0	249,359,222	53,917,508
6.3 NAIC 3.....						XXX	0	0.0		0.0		
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	91,782,315	333,490,868	183,739,118	10,432,125	0	XXX	619,444,426	37.2	442,742,624	30.1	460,229,031	159,215,394
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

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....33,181,205	300,866,980	620,342,952	310,460,427	30,679,410	0	1,295,530,972	77.7	XXX	XXX	1,190,233,086	105,297,886
10.2 NAIC 2.....	(d).....74,985,637	161,169,364	109,302,685	25,754,855	0	0	371,212,540	22.3	XXX	XXX	317,295,032	53,917,508
10.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.6 NAIC 6.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.7 Totals.....	108,166,842	462,036,344	729,645,636	336,215,281	30,679,410	0	1,666,743,512	100.0	XXX	XXX	1,507,528,117	159,215,394
10.8 Line 10.7 as a % of Col. 7.....	6.5	27.7	43.8	20.2	1.8	0.0	100.0	XXX	XXX	XXX	90.4	9.6
11. Total Bonds Prior Year												
11.1 NAIC 1.....	33,375,662	197,044,761	488,578,026	453,987,911	50,691,784	XXX	XXX	XXX	1,223,678,144	83.1	1,127,074,837	96,603,308
11.2 NAIC 2.....	29,497,646	134,171,036	52,333,391	23,759,207	4,869,587	XXX	XXX	XXX	244,630,867	16.6	186,553,361	58,077,506
11.3 NAIC 3.....			4,580,000			XXX	XXX	XXX	4,580,000	0.3	4,580,000	
11.4 NAIC 4.....						XXX	XXX	XXX	0	0.0		
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.....	62,873,308	331,215,797	545,491,417	477,747,118	55,561,371	XXX	XXX	XXX	(b).....1,472,889,011	100.0	1,318,208,198	154,680,814
11.8 Line 11.7 as a % of Col. 9.....	4.3	22.5	37.0	32.4	3.8	XXX	XXX	XXX	100.0	XXX	89.5	10.5
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	23,079,800	256,225,115	580,220,460	300,028,303	30,679,410	0	1,190,233,088	71.4	1,127,074,837	76.5	1,190,233,088	XXX
12.2 NAIC 2.....	74,985,637	131,654,049	84,900,492	25,754,855	0	0	317,295,033	19.0	186,553,361	12.7	317,295,033	XXX
12.3 NAIC 3.....						0	0	0.0	4,580,000	0.3	0	XXX
12.4 NAIC 4.....						0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5.....						0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6.....						0	0	0.0	0	0.0	0	XXX
12.7 Totals.....	98,065,437	387,879,164	665,120,952	325,783,158	30,679,410	0	1,507,528,121	90.4	1,318,208,198	89.5	1,507,528,121	XXX
12.8 Line 12.7 as a % of Col. 7.....	6.5	25.7	44.1	21.6	2.0	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.....	5.9	23.3	39.9	19.5	1.8	0.0	90.4	XXX	XXX	XXX	90.4	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	10,101,404	44,641,864	40,122,493	10,432,125	0	0	105,297,886	6.3	96,603,308	6.6	XXX	105,297,886
13.2 NAIC 2.....		29,515,314	24,402,193	0	0	0	53,917,507	3.2	58,077,506	3.9	XXX	53,917,507
13.3 NAIC 3.....						0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4.....						0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5.....						0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6.....						0	0	0.0	0	0.0	XXX	0
13.7 Totals.....	10,101,404	74,157,178	64,524,686	10,432,125	0	0	159,215,393	9.6	154,680,814	10.5	XXX	159,215,393
13.8 Line 13.7 as a % of Col. 7.....	6.3	46.6	40.5	6.6	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.6	4.4	3.9	0.6	0.0	0.0	9.6	XXX	XXX	XXX	XXX	9.6

S107

- (a) Includes \$.....159,215,394 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....4,475,737 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 \$.....4,899,858; NAIC 2 \$.....74,985,637; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....			2,462,444	1,660,666		.XXX	4,123,110	0.2	4,875,074	0.3	4,123,110	
1.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
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.....	0	0	2,462,444	1,660,666	0	.XXX	4,123,110	0.2	4,875,074	0.3	4,123,110	0
2. All Other Governments												
2.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
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.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....		4,014,631	26,049,013	11,472,419		.XXX	41,536,063	2.5	35,153,145	2.4	41,536,063	
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	4,014,631	26,049,013	11,472,419	0	.XXX	41,536,063	2.5	35,153,145	2.4	41,536,063	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....		14,021,697	53,188,219	16,148,432		.XXX	83,358,348	5.0	105,073,821	7.1	83,358,348	
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	14,021,697	53,188,219	16,148,432	0	.XXX	83,358,348	5.0	105,073,821	7.1	83,358,348	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	4,004,486	71,622,537	349,924,783	205,340,843	23,062,220	.XXX	653,954,869	39.2	634,665,723	43.1	653,954,869	
5.2 Residential Mortgage-Backed Securities.....	12,380,040	38,886,611	77,040,042	57,860,480	7,617,190	.XXX	193,784,363	11.6	200,323,974	13.6	193,784,363	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....			37,242,018	33,300,317		.XXX	70,542,335	4.2	50,054,650	3.4	70,542,335	
5.5 Totals.....	16,384,526	110,509,148	464,206,843	296,501,640	30,679,410	.XXX	918,281,567	55.1	885,044,347	60.1	918,281,567	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	79,885,495	282,922,815	143,616,625			.XXX	506,424,935	30.4	346,139,317	23.5	452,507,428	53,917,508
6.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....	9,588,950					.XXX	9,588,950	0.6		0.0		9,588,950
6.4 Other Loan-Backed and Structured Securities.....	2,307,869	50,568,052	40,122,493	10,432,125		.XXX	103,430,539	6.2	96,603,308	6.6	7,721,603	95,708,936
6.5 Totals.....	91,782,314	333,490,867	183,739,118	10,432,125	0	.XXX	619,444,424	37.2	442,742,625	30.1	460,229,031	159,215,394
7. Hybrid Securities												
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. Parent, Subsidiaries and Affiliates												
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

8015

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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.....	83,889,981	372,581,680	575,241,084	234,622,360	23,062,220	XXX	1,289,397,325	77.4	XXX	XXX	1,235,479,818	53,917,508
10.2 Residential Mortgage-Backed Securities.....	12,380,040	38,886,611	77,040,042	57,860,480	7,617,190	XXX	193,784,363	11.6	XXX	XXX	193,784,363	0
10.3 Commercial Mortgage-Backed Securities.....	9,588,950	0	0	0	0	XXX	9,588,950	0.6	XXX	XXX	0	9,588,950
10.4 Other Loan-Backed and Structured Securities.....	2,307,869	50,568,052	77,364,511	43,732,442	0	XXX	173,972,874	10.4	XXX	XXX	78,263,938	95,708,936
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	108,166,840	462,036,343	729,645,637	336,215,282	30,679,410	0	1,666,743,512	100.0	XXX	XXX	1,507,528,120	159,215,394
10.7 Line 10.6 as a % of Col. 7.....	6.5	27.7	43.8	20.2	1.8	0.0	100.0	XXX	XXX	XXX	90.4	9.6
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	50,774,286	261,016,347	449,734,501	319,412,375	44,969,571	XXX	XXX	XXX	1,125,907,080	76.4	1,067,829,574	58,077,506
11.2 Residential Mortgage-Backed Securities.....	11,627,884	38,998,718	61,060,017	78,045,555	10,591,800	XXX	XXX	XXX	200,323,974	13.6	200,323,974	0
11.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities.....	471,138	31,200,732	34,696,900	80,289,188	0	XXX	XXX	XXX	146,657,958	10.0	50,054,650	96,603,308
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	62,873,308	331,215,797	545,491,418	477,747,118	55,561,371	XXX	XXX	XXX	1,472,889,012	100.0	1,318,208,198	154,680,814
11.7 Line 11.6 as a % of Col. 9.....	4.3	22.5	37.0	32.4	3.8	XXX	XXX	XXX	100.0	XXX	89.5	10.5
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	83,889,981	343,066,365	550,838,891	234,622,361	23,062,220	XXX	1,235,479,818	74.1	1,067,829,574	72.5	1,235,479,818	XXX
12.2 Residential Mortgage-Backed Securities.....	12,380,040	38,886,611	77,040,042	57,860,480	7,617,190	XXX	193,784,363	11.6	200,323,974	13.6	193,784,363	XXX
12.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities.....	1,795,415	5,926,188	37,242,018	33,300,317	0	XXX	78,263,938	4.7	50,054,650	3.4	78,263,938	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	98,065,436	387,879,164	665,120,951	325,783,158	30,679,410	0	1,507,528,119	90.4	1,318,208,198	89.5	1,507,528,119	XXX
12.7 Line 12.6 as a % of Col. 7.....	6.5	25.7	44.1	21.6	2.0	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.....	5.9	23.3	39.9	19.5	1.8	0.0	90.4	XXX	XXX	XXX	90.4	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....		29,515,314	24,402,193			XXX	53,917,507	3.2	58,077,506	3.9	XXX	53,917,507
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....	9,588,950					XXX	9,588,950	0.6	0	0.0	XXX	9,588,950
13.4 Other Loan-Backed and Structured Securities.....	512,454	44,641,864	40,122,493	10,432,125	0	XXX	95,708,936	5.7	96,603,308	6.6	XXX	95,708,936
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	10,101,404	74,157,178	64,524,686	10,432,125	0	0	159,215,393	9.6	154,680,814	10.5	XXX	159,215,393
13.7 Line 13.6 as a % of Col. 7.....	6.3	46.6	40.5	6.6	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.6	4.4	3.9	0.6	0.0	0.0	9.6	XXX	XXX	XXX	XXX	9.6

601S

**Sch. DA - Verification
NONE**

**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**

IDS PROPERTY CASUALTY INSURANCE COMPANY
SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	29,497,645	29,497,645	
2. Cost of cash equivalents acquired.....	3,250,681,806	3,250,681,806	
3. Accrual of discount.....	331,417	331,417	
4. Unrealized valuation increase (decrease).....	.0		
5. Total gain (loss) on disposals.....	(615)	(615)	
6. Deduct consideration received on disposals.....	3,200,624,758	3,200,624,758	
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).....	79,885,495	79,885,495	.0
11. Deduct total nonadmitted amounts.....	.0		
12. Statement value at end of current period (Line 10 minus Line 11).....	79,885,495	79,885,495	.0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
Home Office Building.....	O.....	De Pere.....	WI.....	08/27/1999.	10/01/2004.	22,797,511	15,087,189	(1,485,286)	(1,485,286)	500,123		556,426	56,303		4,353,718	1,479,205
0299999. Properties Occupied by the Reporting Entity - Administrative.....						22,797,511	15,087,189	(1,485,286)	(1,485,286)	500,123	0	556,426	56,303	0	4,353,718	1,479,205
0399999. Total - Properties Occupied by the Reporting Entity.....						22,797,511	15,087,189	(1,485,286)	(1,485,286)	500,123	0	556,426	56,303	0	4,353,718	1,479,205
0699999. Totals.....						22,797,511	15,087,189	(1,485,286)	(1,485,286)	500,123	0	556,426	56,303	0	4,353,718	1,479,205

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
	City	State						
Acquired by Purchase								
Home Office Building.....	De Pere.....	WI.....	08/27/1999.	Various.....	.....	.....	.....	.....119,545
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....119,545
0399999. Totals.....					.....0	.....0	.....0	.....119,545

SCHEDULE A - PART 3

Showing all Real Estate **DISPOSED** During the Year, Including Payments During the Final Year on "Sales under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A. C. V.							

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Commercial Mortgages - All Other														
290081000.....		Los Angeles.....	CA.....		01/29/2015.....	3.880.....	2,343,750.....						12,770,000.....	12/05/2014.....
290081007.....		Chamblee.....	GA.....		07/13/2015.....	3.750.....	1,864,133.....						4,200,000.....	07/08/2015.....
290001008.....		Louisville.....	KY.....		12/13/2016.....	3.780.....	1,820,000.....						4,650,000.....	10/25/2016.....
290081009.....		Brooklyn.....	NY.....		12/22/2016.....	3.720.....	1,450,000.....						3,100,000.....	12/09/2016.....
290081004.....		Portland.....	OR.....		05/20/2015.....	3.290.....	5,047,113.....						9,100,000.....	02/11/2015.....
290081006.....		Eules.....	TX.....		06/16/2015.....	3.650.....	1,495,150.....						3,250,000.....	04/22/2015.....
290081005.....		The Woodlands.....	TX.....		06/24/2015.....	3.900.....	1,931,134.....						4,000,000.....	04/15/2015.....
290081003.....		Austin.....	TX.....		04/01/2015.....	3.850.....	1,372,757.....						2,250,000.....	02/27/2015.....
290081001.....		Chesapeake.....	VA.....		02/02/2015.....	3.930.....	1,503,655.....						4,285,000.....	12/26/2014.....
290081002.....		Virginia Beach.....	VA.....		03/02/2015.....	3.870.....	2,613,467.....						5,000,000.....	01/21/2015.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							21,441,158.....	0.....	0.....	0.....	0.....	0.....	52,605,000.....	XXX.....
0899999. Total - Mortgages in Good Standing.....							21,441,158.....	0.....	0.....	0.....	0.....	0.....	52,605,000.....	XXX.....
3399999. Totals.....							21,441,158.....	0.....	0.....	0.....	0.....	0.....	52,605,000.....	XXX.....

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
290001008.....	Louisville.....	KY.....		12/13/2016.....	3.780.....	1,820,000.....		4,650,000.....
290081009.....	Brooklyn.....	NY.....		12/22/2016.....	3.720.....	1,450,000.....		3,100,000.....
290081004.....	Portland.....	OR.....		03/24/2016.....	3.290.....		250,000.....	9,100,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						3,270,000.....	250,000.....	16,850,000.....
0899999. Total - Mortgages in Good Standing.....						3,270,000.....	250,000.....	16,850,000.....
3399999. Totals.....						3,270,000.....	250,000.....	16,850,000.....

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
Mortgages With Partial Repayments																	
290081000.....	Los Angeles.....	CA.....	.....	01/29/2015.....	.....	2,388,783	.....	.....	.....	.....	.....	.....	.....	45,033	.....	.....	.....
290081007.....	Chamblee.....	GA.....	.....	07/13/2015.....	.....	1,966,666	.....	.....	.....	.....	.....	.....	.....	102,534	.....	.....	.....
290081004.....	Portland.....	OR.....	.....	05/20/2015.....	.....	4,934,976	.....	.....	.....	.....	.....	.....	.....	137,863	.....	.....	.....
290081003.....	Austin.....	TX.....	.....	04/01/2015.....	.....	1,450,079	.....	.....	.....	.....	.....	.....	.....	77,322	.....	.....	.....
290081006.....	Eules.....	TX.....	.....	06/16/2015.....	.....	1,640,844	.....	.....	.....	.....	.....	.....	.....	145,694	.....	.....	.....
290081005.....	The Woodlands.....	TX.....	.....	06/24/2015.....	.....	1,980,138	.....	.....	.....	.....	.....	.....	.....	49,004	.....	.....	.....
290081001.....	Chesapeake.....	VA.....	.....	02/02/2015.....	.....	1,588,509	.....	.....	.....	.....	.....	.....	.....	84,854	.....	.....	.....
290081002.....	Virginia Beach.....	VA.....	.....	03/02/2015.....	.....	2,696,439	.....	.....	.....	.....	.....	.....	.....	82,973	.....	.....	.....
0299999. Total - Mortgages With Partial Repayments.....						18,646,435	.....	.....	.....	.....	.....	.....	.....	725,276	.....	.....	.....
0599999. Total Mortgages.....						18,646,435	.....	.....	.....	.....	.....	.....	.....	725,276	.....	.....	.....

**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	
CUSIP Identification	Description		Code	or r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used 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
U.S. Government - Issuer Obligations																						
912810	EQ	7	US TREASURY 6.25% UNSECUREDBOND 8/15/2023	SD		1	1,141,508	125.008	1,250,078	1,000,000	1,067,351		(8,397)			6.250	5.039	FA	23,607	62,500	05/23/2006	08/15/2023
912810	EW	4	US TREASURY 6% UNSECURED BOND 2/15/2026	SD		1	1,465,234	129.309	1,681,012	1,300,000	1,395,093		(8,100)			6.000	4.989	FA	29,462	78,001	05/29/2009	02/15/2026
912810	FG	8	US TREASURY 5.25% UNSECURED BOND 2/15/2029	SD		1	1,692,047	127.820	2,045,125	1,600,000	1,660,666		(3,648)			5.250	4.831	FA	31,728	84,000	04/16/2008	02/15/2029
0199999	U.S. Government - Issuer Obligations						4,298,789	XXX	4,976,215	3,900,000	4,123,110	0	(20,145)	0	0	XXX	XXX	XXX	84,797	224,501	XXX	XXX
0599999	Total - U.S. Government						4,298,789	XXX	4,976,215	3,900,000	4,123,110	0	(20,145)	0	0	XXX	XXX	XXX	84,797	224,501	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13063B	RZ	7	CALIFORNIA ST GO BOND 5% 2/1/2032			2	1,101,650	111.267	1,112,670	1,000,000	1,056,842		(9,971)			5.000	3.761	FA	20,833	50,000	03/02/2012	02/01/2032
13063C	XM	7	CALIFORNIA ST GO BOND 2.9% 12/1/2024			1	1,800,000	99.986	1,799,748	1,800,000	1,800,000					2.900	2.900	JD	4,350	52,200	10/09/2015	12/01/2024
13063C	XN	5	CALIFORNIA ST GO BOND 3.15% 12/1/2026			2	4,000,000	101.236	4,049,440	4,000,000	4,000,000					3.150	3.150	JD	10,500	126,000	10/09/2015	12/01/2026
452152	G3	9	ILLINOIS ST GO BOND 5% 2/1/2022			2	5,456,550	104.035	5,201,750	5,000,000	5,443,210		(13,340)			5.000	3.102	FA	40,972		10/14/2016	02/01/2022
452152	RV	5	ILLINOIS ST GO BOND 5% 4/1/2036			2	4,862,100	98.534	4,926,700	5,000,000	4,873,341		3,754			5.000	5.210	AO	62,500	250,000	12/11/2013	04/01/2036
452152	TB	7	ILLINOIS ST GO BOND 5.5% 7/1/2033			2	5,071,200	103.138	5,156,900	5,000,000	5,049,225		(6,735)			5.500	5.308	JJ	137,500	275,000	07/11/2013	07/01/2033
452152	VC	2	ILLINOIS ST GO BOND 5% 2/1/2026			2	3,226,800	101.590	3,047,700	3,000,000	3,177,750		(21,290)			5.000	4.030	FA	62,500	150,000	08/13/2014	02/01/2026
452152	VL	2	ILLINOIS ST GO BOND 5.25% 2/1/2034			2	3,096,270	100.878	3,026,340	3,000,000	3,072,911		(8,446)			5.250	4.841	FA	65,625	157,500	02/07/2014	02/01/2034
546415	2J	8	LOUISIANA ST GO BOND 5% 8/1/2026			1	5,002,480	118.637	4,745,480	4,000,000	4,943,627		(58,853)			5.000	2.249	FA	135,000		04/21/2016	08/01/2026
882721	NY	5	TEXAS ST GO BOND 4.5% 4/1/2030			2	4,095,341	100.921	4,162,991	4,125,000	4,104,526		1,105			4.500	4.550	AO	46,406	185,625	01/12/2007	04/01/2030
93974C	WU	0	WASHINGTON ST GO BOND 5% 2/1/2033	SD		2	4,030,840	110.810	4,432,400	4,000,000	4,014,631		(3,164)			5.000	4.900	FA	83,333	200,000	03/08/2011	02/01/2033
1199999	U.S. States, Territories & Possessions - Issuer Obligations						41,743,231	XXX	41,662,119	39,925,000	41,536,063	0	(116,940)	0	0	XXX	XXX	XXX	669,519	1,446,325	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						41,743,231	XXX	41,662,119	39,925,000	41,536,063	0	(116,940)	0	0	XXX	XXX	XXX	669,519	1,446,325	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
072887	U8	3	BAYONNE N J GO BOND 5% 7/1/2026			1	1,213,770	116.207	1,162,070	1,000,000	1,200,795		(12,975)			5.000	2.601	JJ	25,000	10,000	03/23/2016	07/01/2026
072887	U9	1	BAYONNE N J GO BOND 5% 7/1/2027			2	1,196,930	115.939	1,159,390	1,000,000	1,185,071		(11,859)			5.000	2.771	JJ	25,000	10,000	03/23/2016	07/01/2027
088365	DB	4	BEXAR TX HOSP GO BOND 5% 2/15/2028			2	7,046,900	104.284	7,299,880	7,000,000	7,006,725		(5,697)			5.000	4.911	FA	132,222	350,000	08/20/2008	02/15/2028
167486	DS	5	CHICAGO IL GO BOND 5% 1/1/2034			2	3,417,159	92.442	3,295,557	3,565,000	3,430,668		4,757			5.000	5.340	JJ	89,125	178,250	01/06/2014	01/01/2034
167486	NF	2	CHICAGO IL GO BOND 5.25% 1/1/2035			2	7,023,940	94.118	6,588,260	7,000,000	7,014,972		(3,288)			5.250	5.190	JJ	183,750	367,500	01/16/2014	01/01/2035
167486	PF	0	CHICAGO IL GO BOND 5% 1/1/2034			2	5,918,166	92.442	5,546,520	6,000,000	5,925,818		2,687			5.000	5.110	JJ	150,000	300,000	03/19/2014	01/01/2034
167486	PP	8	CHICAGO IL GO BOND 5% 1/1/2026			2	396,000	97.734	390,936	400,000	396,410		307			5.000	5.126	JJ	10,000	20,000	09/30/2015	01/01/2026
167486	SZ	3	CHICAGO IL GO BOND 5.25% 1/1/2030			2	2,058,360	95.289	1,905,780	2,000,000	2,044,381		(5,206)			5.250	4.872	JJ	52,500	105,000	03/13/2014	01/01/2030
167615	RX	3	CHICAGO IL PK DIST GO BOND 5.5% 1/1/2033			2	3,565,835	112.796	3,947,860	3,500,000	3,548,209		(5,565)			5.500	5.262	JJ	96,250	192,500	08/16/2013	01/01/2033
167615	WQ	2	CHICAGO ILL PK DIST GO BOND 5% 1/1/2025			1	732,900	112.545	703,406	625,000	731,191		(1,709)			5.000	2.630	JJ	4,427		10/27/2016	01/01/2025
167615	WR	0	CHICAGO ILL PK DIST GO BOND 5% 1/1/2026			1	587,720	112.981	564,905	500,000	586,506		(1,214)			5.000	2.810	JJ	3,542		10/27/2016	01/01/2026
167615	WS	8	CHICAGO ILL PK DIST GO BOND 5% 1/1/2027			2	1,077,551	112.237	1,038,192	925,000	1,075,448		(2,103)			5.000	2.930	JJ	6,552		10/27/2016	01/01/2027
167615	XL	2	CHICAGO ILL PK DIST GO BOND 5% 11/15/2025			1	844,537	113.005	807,986	715,000	842,725		(1,811)			5.000	2.720	MN	5,065		10/27/2016	11/15/2025
167615	XM	0	CHICAGO ILL PK DIST GO BOND 5% 11/15/2026			1	887,460	113.413	850,598	750,000	885,767		(1,693)			5.000	2.880	MN	5,313		10/27/2016	11/15/2026
179270	GK	3	CLACKAMAS OR SCH DIST GO BOND ZERO COUP 6/15/2023	@		1	1,908,495	85.791	2,119,038	2,470,000	2,033,007		54,230					MAT	3,330		08/01/2014	06/15/2023
179270	GL	1	CLACKAMAS OR SCH DIST GO BOND ZERO COUP 6/15/2024	@		1	1,476,380	83.124	1,662,480	2,000,000	1,576,258		43,556					MAT	3,606		08/01/2014	06/15/2024
213187	CH	8	COOK CO IL CMNTY CLG GO BOND 5.25% 12/1/2032			2	8,172,640	108.178	8,654,240	8,000,000	8,127,547		(15,112)			5.250	4.975	JD	35,000	420,000	10/10/2013	12/01/2032
483836	TM	4	ELGIN SD GO BOND 5% 1/1/2026			2	1,186,370	112.817	1,128,170	1,000,000	1,150,573		(19,349)			5.000	2.631	JJ	25,000	50,000	01/29/2015	01/01/2026
607114	U3	7	MOBILE AL GO BOND 5.5% 2/15/2025			2	6,000,000	104.804	6,288,240	6,000,000	6,000,000					5.500	5.500	FA	124,667	330,000	07/24/2008	02/15/2025
63165T	PZ	2	NASSAU CNTY NY GO BOND 5% 1/1/2027			1	10,638,534	116.019	10,093,653	8,700,000	10,481,661		(156,873)			5.000	2.451	JJ	217,500	171,583	01/27/2016	01/01/2027
667325	EA	8	NW ARKANSAS CMTY CLG GO BOND 4% 5/15/2025			1	1,069,724	107.917	1,030,607	955,000	1,051,173		(10,134)			4.000	2.651	MN	4,881	38,200	02/06/2015	05/15/2025
667325	EB	6	NW ARKANSAS CMTY CLG GO BOND 4% 5/15/2026			2	608,284	106.679	586,735	550,000	598,918		(5,118)			4.000	2.801	MN	2,811	22,000	02/06/2015	05/15/2026
717813	QX	0	PHILADELPHIA PA GO BOND 5% 7/15/2038			2	4,110,320	109.354	4,374,160	4,000,000	4,083,046		(9,766)			5.000	4.651	JJ	92,222	200,000	01/30/2014	07/15/2038
723295	AV	3	PINERY W CO MET GO BOND 4.7% 12/1/2032			2	2,000,000	103.369	2,067,380	2,000,000	2,000,000					4.700	4.700	JD	7,833	94,000	04/25/2007	12/01/2032
764076	DK	8	RICHLAND PA SCH DIST GO BOND 4% 11/15/2024			1	545,925	108.813	544,065	500,000	536,610		(4,075)			4.000	2.951	MN	2,556	20,000	07/30/2014	11/15/2024
774285	2K	5	ROCKWALL TX ISD GO BOND ZERO COUP 2/15/2023	@		1	815,480	86.642	866,420	1,000,000	849,775		20,352					MAT	2,888		03/12/2015	02/15/2023
774285	2L	3	ROCKWALL TX ISD GO BOND ZERO COUP 2/15/2024	@		1	989,876	83.704	1,063,041	1,270,000	1,034,118		26,282					MAT	3,203		03/12/2015	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	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	or 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
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					83,273,120	XXX	84,065,489	82,105,000	83,358,348	0	(26,162)	0	0	XXX	XXX	XXX	1,355,231	3,076,589	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					83,273,120	XXX	84,065,489	82,105,000	83,358,348	0	(26,162)	0	0	XXX	XXX	XXX	1,355,231	3,076,589	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																					
009730	NK 4 AKRON BATH COPLEY ETC REV BOND 5% 11/15/2023.....				2FE	1,114,550	111.451	1,114,510	1,000,000	1,114,132		(418)			5.000	3.141	MN.....	1,389		12/09/2016	11/15/2023
009730	NM 0 AKRON BATH COPLEY ETC REV BOND 5% 11/15/2025.....				2FE	1,119,500	112.024	1,120,240	1,000,000	1,119,176		(324)			5.000	3.431	MN.....	1,389		12/09/2016	11/15/2025
009730	NN 8 AKRON BATH COPLEY ETC REV BOND 5% 11/15/2026.....				2FE	599,259	111.986	599,125	535,000	599,106		(153)			5.000	3.551	MN.....	743		12/09/2016	11/15/2026
01030L	CK 9 ALABAMA INCENTIVES FING REV BOND 3.75% 9/1/2037.....				2	3,936,200	100.199	4,007,960	4,000,000	3,943,066		1,776			3.750	3.851	MS.....	50,000	150,000	10/11/2012	09/01/2037
010604	BN 5 ALABAMA PORT AUTH REV BOND 4.35% 10/1/2030.....				2	2,406,250	100.035	2,500,875	2,500,000	2,433,879		3,381			4.350	4.612	AO.....	27,188	108,750	01/10/2007	10/01/2030
03255L	GH 6 ANAHEIM CA PUB FIN REV BOND 5% 5/1/2024.....				1FE	577,395	116.611	583,055	500,000	561,871		(7,407)			5.000	3.100	MN.....	4,167	25,000	11/06/2014	05/01/2024
046518	AV 8 ATASCADERO CA REV BOND 4.875% 9/1/2028.....				2	630,000	100.262	631,651	630,000	630,000					4.875	4.875	MS.....	10,238	30,713	09/28/2005	09/01/2028
04780M	SR 1 ATLANTA GA ARPT REV BOND 5% 1/1/2037.....				2	523,370	106.971	534,855	500,000	513,346		(2,338)			5.000	4.399	JJ.....	12,500	25,000	04/19/2012	01/01/2037
100216	FC 9 BOSSIER LA UTILS REV BOND 5% 10/1/2024.....				1FE	605,710	118.328	591,640	500,000	584,486		(9,730)			5.000	2.580	AO.....	6,250	25,000	08/28/2014	10/01/2024
107431	KK 3 BREVANRD FL SCH BRD COP 5% 7/1/2025.....				1FE	747,010	117.289	721,327	615,000	726,361		(11,560)			5.000	2.611	JJ.....	15,375	30,750	02/11/2015	07/01/2025
107431	KL 1 BREVANRD FL SCH BRD COP 5% 7/1/2026.....				2	1,104,580	116.422	1,071,082	920,000	1,075,883		(16,072)			5.000	2.751	JJ.....	23,000	46,000	02/11/2015	07/01/2026
114894	SM 1 BROWARD FL ARPT REV BOND 5% 10/1/2032.....				2	1,353,025	109.055	1,341,377	1,230,000	1,306,227		(11,660)			5.000	3.790	AO.....	15,375	61,500	09/20/2012	10/01/2032
114894	SN 9 BROWARD FL ARPT REV BOND 5% 10/1/2037.....				2	2,418,705	107.211	2,412,248	2,250,000	2,355,097		(15,918)			5.000	4.080	AO.....	28,125	112,500	09/20/2012	10/01/2037
114894	TK 4 BROWARD FL ARPT REV BOND 5.25% 10/1/2032.....				2	3,312,888	111.265	3,616,113	3,250,000	3,295,871		(5,588)			5.250	5.001	AO.....	42,656	170,625	10/09/2013	10/01/2032
114894	TL 2 BROWARD FL ARPT REV BOND 5.25% 10/1/2033.....				2	2,657,415	110.819	2,897,917	2,615,000	2,645,944		(3,764)			5.250	5.041	AO.....	34,322	137,288	10/09/2013	10/01/2033
115018	AM 5 BROWARD FL FUEL REV BOND 5% 4/1/2033.....				2	801,657	107.655	796,647	740,000	781,765		(5,782)			5.000	3.971	AO.....	9,250	37,000	05/08/2013	04/01/2033
115018	AN 3 BROWARD FL FUEL REV BOND 5% 4/1/2038.....				2	638,394	106.388	638,328	600,000	626,096		(3,582)			5.000	4.201	AO.....	7,500	30,000	05/08/2013	04/01/2038
116439	KF 6 BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2025.....				1FE	1,139,449	113.490	1,078,155	950,000	1,123,673		(15,776)			5.000	2.510	MS.....	15,833	23,618	02/10/2016	03/01/2025
116439	KG 4 BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2026.....				1FE	1,207,150	113.723	1,137,230	1,000,000	1,191,911		(15,239)			5.000	2.630	MS.....	16,667	24,861	02/10/2016	03/01/2026
116439	KH 2 BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2027.....				2	1,258,320	112.918	1,185,639	1,050,000	1,243,060		(15,260)			5.000	2.720	MS.....	17,500	26,104	02/10/2016	03/01/2027
13012C	BE 1 CALIFORNIA TRAN FIN AUTH COP 4% 6/1/2031.....				2	725,655	103.145	773,588	750,000	729,943		991			4.000	4.250	JD.....	2,500	30,000	05/03/2012	06/01/2031
13033L	VV 6 CALIFORNIA HLTH FACS AUTH REV BOND 5.25% 8/15/2031.....				2	5,612,223	114.715	6,079,895	5,300,000	5,466,540		(31,757)			5.250	4.489	FA.....	105,117	278,250	12/13/2011	08/15/2031
13033L	Y2 7 CALIFORNIA HLTH FACS AUTH REV BOND 5% 7/1/2033.....				2	2,505,725	111.987	2,799,675	2,500,000	2,503,992		(509)			5.000	4.971	JD.....	62,500	125,000	07/10/2013	07/01/2033
130658	MY 0 CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.5% 6/1/2025.....				1FE	500,000	94.290	471,450	500,000	500,000					2.500	2.500	JD.....	2,222		10/07/2016	06/01/2025
130658	NZ 7 CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.55% 12/1/2025.....				1FE	500,000	94.009	470,045	500,000	500,000					2.550	2.550	JD.....	2,267		10/07/2016	12/01/2025
130658	MA 1 CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.65% 6/1/2026.....				1FE	760,000	93.537	710,881	760,000	760,000					2.650	2.650	JD.....	3,580		10/07/2016	06/01/2026
130658	NB 9 CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.7% 12/1/2026.....				2	455,000	93.339	424,692	455,000	455,000					2.700	2.700	JD.....	2,184		10/07/2016	12/01/2026
130658	NC 7 CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.8% 6/1/2027.....				2	1,160,000	92.762	1,076,039	1,160,000	1,160,000					2.800	2.800	JD.....	5,774		10/07/2016	06/01/2027
160070	DB 1 CHARLESTON SC ARPT REV BOND 5.25% 7/1/2033.....				2	5,178,967	109.977	5,850,776	5,320,000	5,193,048		4,643			5.250	5.471	JJ.....	139,650	279,300	08/21/2013	07/01/2033
162410	CW 2 CHATTANOOGA TN HLTH REV BOND 5% 1/1/2033.....				2	1,318,602	108.509	1,443,170	1,330,000	1,319,735		408			5.000	5.071	JJ.....	33,250	66,500	10/23/2013	01/01/2033
167562	MS 3 CHICAGO IL MIDWAY ARPT REV BOND 5.375% 1/1/2033.....				2	6,018,600	111.072	6,664,320	6,000,000	6,003,561		(5,720)			5.375	5.273	JJ.....	161,250	322,500	02/03/2014	01/01/2033
167593	HB 1 CHICAGO IL OHARE ARPT REV BOND 5% 1/1/2024.....				2	5,647,550	110.204	5,510,200	5,000,000	5,453,826		(82,860)			5.000	3.030	JJ.....	125,000	250,000	08/06/2014	01/01/2024
167593	HK 1 CHICAGO IL OHARE ARPT REV BOND 4% 1/1/2032.....				2	9,833,818	100.315	9,981,343	9,950,000	9,852,078		4,650			4.000	4.088	JJ.....	199,000	398,000	08/09/2012	01/01/2032
167593	NW 8 CHICAGO IL OHARE ARPT REV BOND 5.5% 1/1/2034.....				2	3,064,920	112.007	3,360,210	3,000,000	3,046,117		(6,398)			5.500	5.198	JJ.....	82,500	165,000	10/04/2013	01/01/2034
167727	RA 6 CHICAGO IL WSTWTR REV BOND 5% 1/1/2036.....				2	8,000,000	100.144	8,011,520	8,000,000	8,000,000					5.000	5.000	JJ.....	200,000	400,000	01/06/2014	06/01/2036
167727	UX 2 CHICAGO IL WSTWTR REV BOND 5% 1/1/2024.....				1FE	2,096,349	111.279	2,058,662	1,850,000	2,056,439		(25,926)			5.000	3.207	JJ.....	46,250	92,500	10/19/2015	01/01/2024
167727	UY 0 CHICAGO IL WSTWTR REV BOND 5% 1/1/2025.....				2	805,217	111.014	777,098	700,000	782,130		(10,346)			5.000	3.121	JJ.....	17,500	35,000	09/17/2014	01/01/2025
167727	WJ 1 CHICAGO IL WSTWTR REV BOND 5% 1/1/2025.....				1FE	2,801,025	111.871	2,796,775	2,500,000	2,766,823		(28,492)			5.000	3.461	JJ.....	62,500	87,500	10/15/2015	01/01/2025
16772P	BB 1 CHICAGO IL TRANSIT AUTH REV BOND 5.25% 12/1/2031.....				2	1,795,309	108.172	1,876,784	1,735,000	1,768,074		(5,833)			5.250	4.810	JD.....	7,591	91,088	10/27/2011	12/01/2031
167736	B2 2 CHICAGO IL WTR REV BOND 5% 11/1/2023.....				1FE	2,709,796	112.065	2,627,924	2,345,000	2,658,592		(34,251)			5.000	2.833	MN.....	19,542	117,250	03/28/2016	11/01/2023
167736	B4 8 CHICAGO IL WTR REV BOND 5% 11/1/2025.....				2	922,144	112.654	901,232	800,000	897,901		(10,827)			5.000	3.220	MN.....	6,667	40,000	09/11/2014	11/01/2025
167736	F5 1 CHICAGO IL WTR REV BOND 5% 11/1/2025.....				1FE	2,382,820	112.891	2,257,820	2,000,000	2,360,992		(21,828)			5.000	2.690	MN.....	16,667	43,889	05/13/2016	11/01/2025
167736	F6 9 CHICAGO IL WTR REV BOND 5% 11/1/2026.....				1FE	2,512,082	113.665	2,347,182	2,065,000	2,491,246		(20,837)			5.000	2.606	MN.....	17,208	45,315	06/13/2016	11/01/2026
181006	FR 3 CLACK CNTY NV ARPT REV BOND 5.125% 7/1/2034.....				2	3															

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	or r e i g n	Bond CHAR	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
20775C	FE	9	CONN ST HSG FIN AUTH HSG MTG REV BOND 2.65% 11/15/2025			1FE	1,730,000	95.873	1,658,603	1,730,000	1,730,000					2.650	2.650	MN	5,858	23,305	04/27/2016	11/15/2025
20775C	FF	6	CONN ST HSG FIN AUTH HSG MTG REV BOND 2.75% 5/15/2026			1FE	1,095,000	95.833	1,049,371	1,095,000	1,095,000					2.750	2.750	MN	3,848	15,307	04/27/2016	05/15/2026
20775C	FG	4	CONN ST HSG FIN AUTH HSG MTG REV BOND 2.8% 11/15/2026			1FE	385,000	95.733	368,572	385,000	385,000					2.800	2.800	MN	1,377	5,480	04/27/2016	11/15/2026
20775C	LP	7	CONNECTICUT ST HSG FIN AUTH REV BOND 2.45% 11/15/2025			1FE	1,000,000	93.893	938,930	1,000,000	1,000,000					2.450	2.450	MN	3,131	5,444	08/05/2016	11/15/2025
218086	CC	8	CORALVILLE IOWA COP 4% 6/1/2024			2FE	547,675	104.025	520,125	500,000	546,204		(1,471)			4.000	2.621	JD	1,667	3,500	09/09/2016	06/01/2024
218086	CD	6	CORALVILLE IOWA COP 4% 6/1/2025			2FE	602,686	103.362	573,659	555,000	601,219		(1,467)			4.000	2.751	JD	1,850	3,885	09/09/2016	06/01/2025
218086	CE	4	CORALVILLE IOWA COP 4% 6/1/2026			2FE	1,078,740	102.670	1,026,700	1,000,000	1,076,323		(2,417)			4.000	2.851	JD	3,333	7,000	09/09/2016	06/01/2026
219770	GM	0	CORONADO CA DEV AGY REV BOND 4.75% 9/1/2029			1FE	2,489,375	100.289	2,507,225	2,500,000	2,492,702		411			4.750	4.781	MS	39,583	118,750	06/01/2006	09/01/2029
235036	TT	7	DALLAS-FT WORTH TX ARPT REV BOND 5% 11/1/2031			1FE	11,049,500	110.165	11,016,500	10,000,000	10,503,824		(120,574)			5.000	3.581	MN	83,333	500,000	02/17/2012	11/01/2031
235036	W3	0	DALLAS-FT WORTH TX ARPT REV BOND 5% 11/1/2031			1FE	5,138,100	110.646	5,532,300	5,000,000	5,103,947		(12,661)			5.000	4.641	MN	41,667	250,000	02/13/2014	11/01/2031
239835	HB	0	DAYTON OH ARPT REV BOND 5% 12/1/2023			2FE	1,318,352	110.895	1,280,837	1,155,000	1,273,252		(19,861)			5.000	2.941	JD	4,813	57,750	08/22/2014	12/01/2023
239835	HC	8	DAYTON OH ARPT REV BOND 5% 12/1/2024			2FE	1,363,855	110.393	1,330,236	1,205,000	1,320,152		(19,259)			5.000	3.071	JD	5,021	60,250	08/22/2014	12/01/2024
239835	HD	6	DAYTON OH ARPT REV BOND 5% 12/1/2025			2FE	715,918	110.081	699,014	635,000	693,693		(9,797)			5.000	3.131	JD	2,646	31,750	08/22/2014	12/01/2025
249182	FL	5	DENVER CO ARPT REV BOND 4.25% 11/15/2032			1FE	883,193	103.464	879,444	850,000	870,827		(3,113)			4.250	3.781	MN	4,616	36,125	10/11/2012	11/15/2032
249182	HM	1	DENVER CO ARPT REV BOND 5% 11/15/2033			1FE	4,429,125	108.709	4,891,905	4,500,000	4,436,379		2,328			5.000	5.126	MN	28,750	225,000	07/11/2013	11/15/2033
254840	CY	5	DIST OF COLUMBIA C TAX INCR REV BOND 5% 6/1/2031			1FE	2,175,000	109.225	2,375,644	2,175,000	2,175,000					5.000	5.000	JD	9,063	108,750	11/03/2011	06/01/2031
254840	CZ	2	DIST OF COLUMBIA C TAX INCR REV BOND 5% 6/1/2035			1FE	2,457,475	108.974	2,724,350	2,500,000	2,463,025		1,185			5.000	5.125	JD	10,417	125,000	11/03/2011	06/01/2035
283113	EH	7	EL DORADO CNTY CA REV BOND 4% 9/1/2028			1FE	2,265,955	104.554	2,394,287	2,290,000	2,270,995		1,249			4.000	4.090	MS	30,533	91,600	08/24/2012	09/01/2028
283113	EK	0	EL DORADO CNTY CA REV BOND 4% 9/1/2031			1FE	683,592	103.275	722,925	700,000	686,280		666			4.000	4.180	MS	9,333	28,000	08/24/2012	09/01/2031
340122	KV	1	FLORENCE CNTY SC HOSP REV BOND 5% 11/1/2023			1FE	311,626	115.888	301,309	260,000	299,343		(5,203)			5.000	2.571	MN	2,167	13,000	07/30/2014	11/01/2023
340122	KW	9	FLORENCE CNTY SC HOSP REV BOND 5% 1/1/2024			1FE	378,450	117.091	368,837	315,000	365,095		(5,663)			5.000	2.731	MN	2,625	15,750	07/30/2014	11/01/2024
340122	KX	7	FLORENCE CNTY SC HOSP REV BOND 5% 11/1/2025			1FE	314,733	116.116	307,707	265,000	304,323		(4,418)			5.000	2.871	MN	2,208	13,250	07/30/2014	11/01/2025
342816	H8	1	FLORIDA ST MUN PWR AGY REV BOND 5% 10/1/2026			1FE	2,000,560	118.307	1,892,912	1,600,000	1,975,350		(25,210)			5.000	2.300	AO	20,000	39,111	02/18/2016	10/01/2026
373539	ZZ	7	GEORGIA HSG & FIN REV BOND 3.05% 6/1/2025			1FE	400,000	99.546	398,184	400,000	400,000					3.050	3.050	JD	1,017	11,726	12/02/2015	06/01/2025
373539	3A	1	GEORGIA HSG & FIN REV BOND 3.1% 12/1/2025			1FE	1,285,000	99.522	1,278,858	1,285,000	1,285,000					3.100	3.100	JD	3,320	38,286	12/02/2015	12/01/2025
378294	FD	9	GLENDALE AZ PPTY REV BOND 4% 7/1/2038			1FE	4,844,300	98.721	4,936,050	5,000,000	4,859,246		3,968			4.000	4.200	JJ	100,000	200,000	12/14/2012	07/01/2038
387883	VP	3	GRANT CNTY WA PUD REV BOND 5% 1/1/2024			1FE	2,302,352	115.137	2,199,117	1,910,000	2,218,799		(39,939)			5.000	2.471	JJ	47,750	95,500	10/22/2014	01/01/2024
387883	VQ	1	GRANT CNTY WA PUD REV BOND 5% 1/1/2025			1FE	2,408,366	115.014	2,306,031	2,005,000	2,327,913		(38,485)			5.000	2.621	JJ	50,125	100,250	10/22/2014	01/01/2025
39081J	AG	3	GREAT LAKES WTR MI AUTH REV BOND 5% 7/1/2027			1FE	7,033,776	115.226	6,683,108	5,800,000	7,013,491		(20,285)			5.000	2.511	JJ	51,556		10/14/2016	07/01/2027
392274	D9	4	GTR ORLANDO CA AVTN REV BOND 5% 10/1/2032			1FE	2,834,786	110.626	2,992,433	2,705,000	2,773,818		(12,766)			5.000	4.400	AO	33,813	135,250	09/28/2011	10/01/2032
419794	XP	2	HAWAII ST ARPTS REV BOND 5% 7/1/2034			1FE	6,436,365	107.795	7,006,675	6,500,000	6,446,737		1,855			5.000	5.071	JJ	162,500	325,000	03/25/2010	07/01/2034
419800	JV	0	HAWAII ST DEPT BUDGET REV BOND 6% 7/1/2033			1FE	7,612,851	117.539	8,550,962	7,275,000	7,518,613		(30,562)			6.000	5.383	JJ	218,250	436,500	09/11/2013	07/01/2033
419808	AL	4	HAWAII DOT ARPT COP 5% 8/1/2027			1FE	2,000,000	110.106	2,202,120	2,000,000	2,000,000					5.000	5.000	FA	41,667	100,000	12/11/2013	08/01/2027
42806C	BA	8	HESPERIA REDEV REV BOND 4.6% 9/1/2029			2FE	6,704,531	100.054	6,708,621	6,705,000	6,704,531					4.600	4.601	MS	102,810	308,430	05/24/2005	09/01/2029
432308	C7	7	HILLSBORO CNTY FL AVIATN REV BOND 5.25% 10/1/2030			1FE	8,104,560	111.217	8,897,360	8,000,000	8,076,344		(9,271)			5.250	5.081	AO	105,000	420,000	10/16/2013	10/01/2030
44237N	HJ	4	HOUSTON TX HOTEL REV BOND 5% 9/1/2024			1FE	1,187,940	115.408	1,154,080	1,000,000	1,156,033		(18,066)			5.000	2.730	MS	16,667	50,000	02/20/2015	09/01/2024
442404	CR	8	HOUSTON TX IDS REV BOND 4.625% 9/15/2030			1FE	2,505,795	100.227	2,520,709	2,515,000	2,509,418		286			4.625	4.647	MS	34,249	116,319	03/09/2006	09/15/2030
451295	XJ	3	IDAHO ST HLTH FACS REV BOND 5% 12/1/2025			1FE	2,759,931	117.861	2,710,803	2,300,000	2,686,279		(40,270)			5.000	2.751	JD	9,583	115,000	02/12/2015	12/01/2025
452024	HU	9	ILLINOIS MUN ELEC REV BOND 5% 2/1/2026			1FE	4,807,440	115.959	4,638,360	4,000,000	4,690,278		(70,466)			5.000	2.731	FA	83,333	200,000	04/01/2015	02/01/2026
45204E	AV	0	ILLINOIS ST FIN AUTH REVENUE REV BOND 5% 11/1/2025			1FE	1,214,230	115.389	1,153,890	1,000,000	1,200,540		(13,690)			5.000	2.460	MN	8,333	25,556	04/14/2016	11/01/2025
45204E	AW	8	ILLINOIS ST FIN AUTH REVENUE REV BOND 5% 5/1/2026			1FE	1,212,300	115.240	1,152,400	1,000,000	1,199,565		(12,735)			5.000	2.580	MN	8,333	25,556	04/14/2016	05/01/2026
45204E	AX	6	ILLINOIS ST FIN AUTH REVENUE REV BOND 5% 11/1/2026			1FE	1,217,430	115.568	1,155,680	1,000,000	1,205,116		(12,314)			5.000	2.620	MN	8,333	25,556	04/14/2016	11/01/2026
452650	DG	6	IMPERIAL CA IRR DIST REV BOND 5% 11/1/2036			1FE	3,051,095	108.317	3,314,500	3,060,000	3,052,061		230			5.000	5.021	MN	25,500	153,000	06/09/2011	11/01/2036
45470Y	AY	7	INDIANA FIN AUTH REV BOND 5.375% 11/1/2032			2FE	5,163,200	105.750	5,287,500	5,000,000	5,040,059		(20,410)			5.375	4.912	MN	44,792	268,750	01/12/2010	11/01/2032
45471A	GZ	9	INDIANA FIN AUTH HOSP REV BOND 4.375% 7/1/2032</																			

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	orig	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
469466	EW 2 JACKSONVL FL PORT REV BOND 4.5% 11/1/2032			2	1FE	1,029,420	105.233	1,052,330	1,000,000	1,018,435	(2,742)			4.500	4.141	MN	7,500	45,000	09/13/2012	11/01/2032	
469466	EX 0 JACKSONVL FL PORT REV BOND 4.5% 11/1/2033			2	1FE	1,022,790	104.910	1,049,100	1,000,000	1,014,296	(2,120)			4.500	4.221	MN	7,500	45,000	09/13/2012	11/01/2033	
472653	BF 0 JEFFERSON CNTY AL REV BOND 4.75% 1/1/2025			2	2FE	1,006,520	100.409	1,004,090	1,000,000	1,000,000				4.750	4.650	JJ	23,750	47,500	01/27/2006	01/01/2025	
49151F	MW 7 KENTUCKY ST PPTY BLDGS REV BOND 5% 2/1/2026			2	1FE	3,917,412	114.658	3,737,851	3,260,000	3,871,726	(45,685)			5.000	2.661	FA	67,917	97,956	03/02/2016	02/01/2026	
50420B	AT 9 LA QUINTA CA REDEV REV BOND 5% 9/1/2031			2	1FE	5,049,350	110.983	5,549,150	5,000,000	5,036,899	(4,585)			5.000	4.869	MS	83,333	250,000	12/18/2013	09/01/2031	
50420B	AU 6 LA QUINTA CA REDEV REV BOND 5% 9/1/2032			2	1FE	7,293,312	110.856	7,981,632	7,200,000	7,269,474	(8,645)			5.000	4.829	MS	120,000	360,000	12/18/2013	09/01/2032	
514045	YJ 6 LANCASTER PA HOSP REV BOND 4.5% 3/15/2031			2	1	4,963,300	100.752	5,037,600	5,000,000	4,974,162	1,271			4.500	4.550	MS	66,250	225,000	01/11/2007	03/15/2031	
514061	AS 9 LANCASTER PA WASTE REV BOND 5.25% 12/15/2032			2	1FE	2,339,586	112.166	2,540,560	2,265,000	2,320,588	(6,581)			5.250	4.830	JD	5,285	118,913	12/11/2013	12/15/2032	
523510	EU 5 LEE CNTY FLA SOL WST SYS REV REV BOND 5% 10/1/2026			2	2FE	1,641,074	113.983	1,515,974	1,330,000	1,632,870	(8,204)			5.000	2.370	AO	19,765		08/25/2016	10/01/2026	
545149	JF 4 LOS ANGELES CA SANTN REV BOND 5% 10/1/2026			2	1FE	1,290,038	118.439	1,279,141	1,080,000	1,263,157	(18,235)			5.000	2.801	AO	13,500	54,000	04/02/2015	10/01/2026	
54714C	AJ 6 LOVE FIELD TX ARPT REV BOND 5% 11/1/2026			2	1FE	1,146,200	113.946	1,139,460	1,000,000	1,129,241	(12,414)			5.000	3.301	MN	8,333	50,000	07/24/2015	10/01/2026	
54714C	BC 0 LOVE FIELD TX ARPT REV BOND 5% 11/1/2027			2	1FE	1,019,709	114.563	1,025,339	895,000	1,019,709				5.000	3.321	MN			12/09/2016	11/01/2027	
564532	DQ 9 MANTECA CA REDEV REV BOND 4.9% 10/1/2028			2	1FE	1,015,000	100.265	1,017,690	1,015,000	1,015,000				4.900	4.900	AO	12,434	49,735	09/28/2005	10/01/2028	
574218	UT 8 MARYLAND HLTH HR EDU REV BOND 5% 8/15/2026			2	1FE	5,786,545	114.636	5,445,210	4,750,000	5,610,287	(94,332)			5.000	2.520	FA	89,722	237,500	01/30/2015	08/15/2026	
57563C	BC 5 MASSACHUSETTS DOT REV BOND 5% 1/1/2035	SD		2	1FE	4,606,072	108.488	4,990,448	4,600,000	4,602,524	(762)			5.000	4.980	JJ	115,000	230,000	04/27/2011	01/01/2035	
575898	AM 3 MASSACHUSETTS PORT AUTH REV BOND 5.5% 1/1/2022			2	2	4,876,555	100.440	4,580,152	4,580,000	4,580,000				5.500	4.575	JJ	125,950	251,900	06/12/2003	01/01/2022	
586111	KX 3 MEMPHIS TN ARPT REV BOND 5.75% 7/1/2025			2	1FE	2,062,880	109.691	2,193,820	2,000,000	2,025,108	(6,362)			5.750	5.352	JJ	57,500	115,000	01/22/2010	07/01/2025	
592646	W4 1 MET WA ARPT REV BOND 5% 10/1/2027			2	1FE	3,033,180	109.095	3,272,850	3,000,000	3,014,055	(3,341)			5.000	4.862	AO	37,500	150,000	07/21/2010	10/01/2027	
59266T	BH 3 MET WTR CA REV BOND 5% 7/1/2031			2	1FE	2,645,000	107.657	2,847,528	2,645,000	2,645,000				5.000	5.000	JJ	66,125	132,250	02/10/2011	07/01/2031	
59333M	T6 2 MIAMI DADE FL SCH BD COP 5% 2/1/2026			2	1FE	6,433,240	116.542	6,409,810	5,500,000	6,349,628	(80,258)			5.000	3.041	FA	114,583	171,875	11/12/2015	02/01/2026	
59333P	H6 8 MIAMI DADE CNTY FL AVIATION REV BOND 4.375% 10/1/2031			2	1FE	487,745	105.474	527,370	500,000	489,092	508			4.375	4.580	AO	5,469	21,875	03/13/2014	10/01/2031	
59333P	H7 6 MIAMI DADE CNTY FL AVIATION REV BOND 5% 10/1/2031			2	1FE	1,047,470	109.889	1,098,890	1,000,000	1,037,032	(3,927)			5.000	4.430	AO	12,500	50,000	03/13/2014	10/01/2031	
59333P	H8 4 MIAMI DADE CNTY FL AVIATION REV BOND 5% 10/1/2034			2	1FE	2,576,250	108.476	2,711,900	2,500,000	2,559,619	(6,266)			5.000	4.630	AO	31,250	125,000	03/13/2014	10/01/2034	
59334N	CZ 3 MIAMI DADE CNTY FL HLTH REV BOND 5% 8/1/2030			2	1FE	1,641,266	109.182	1,796,044	1,645,000	1,641,787	162			5.000	5.020	FA	34,271	82,250	07/24/2013	08/01/2030	
59335K	BL 0 MIAMI DADE CNTY FL REV BOND 6% 10/1/2032			2	2FE	1,412,132	118.009	1,634,425	1,385,000	1,404,860	(2,350)			6.000	5.741	AO	23,075	83,100	09/11/2013	10/01/2032	
59335K	BM 8 MIAMI DADE CNTY FL REV BOND 6% 10/1/2033			2	2FE	1,521,390	118.076	1,771,140	1,500,000	1,515,664	(1,848)			6.000	5.811	AO	22,500	90,000	09/11/2013	10/01/2033	
59447P	5J 6 MICHIGAN FIN AUTH REV BOND 5% 6/1/2025			2	1FE	799,156	115.503	785,420	680,000	776,117	(11,475)			5.000	2.870	JD	2,833	34,000	12/11/2014	06/01/2025	
59447P	K4 2 MICHIGAN FIN AUTH REV BOND 5% 10/1/2024			2	1FE	2,357,200	113.594	2,271,880	2,000,000	2,278,033	(37,035)			5.000	2.731	AO	25,000	100,000	10/23/2014	10/01/2024	
59447T	AL 7 MICHIGAN FIN AUTH REV BOND 5% 5/15/2026			2	1FE	2,458,706	115.919	2,411,115	2,080,000	2,400,735	(33,380)			5.000	2.911	MN	13,289	104,000	03/19/2015	05/15/2026	
598076	ET 0 MIDTOWN TX REDEV REV BOND 5% 1/1/2033			2	1FE	2,004,280	109.474	2,189,480	2,000,000	2,003,083	(431)			5.000	4.970	JJ	50,000	100,000	11/20/2013	01/01/2033	
603827	WN 2 MSP MN MET ARPT REV BOND 5% 1/1/2025			2	1FE	1,049,920	112.548	1,038,595	925,000	925,000	(14,357)			5.000	3.039	JJ	23,125	46,250	09/11/2014	01/01/2025	
60416H	U5 1 MINNESOTA ST HIGHER ED FACS AU REV BOND 5% 4/1/2026			2	1FE	938,595	118.067	885,503	750,000	924,883	(13,712)			5.000	2.200	AO	9,375		02/03/2016	04/01/2026	
60416H	U6 9 MINNESOTA ST HIGHER ED FACS AU REV BOND 5% 4/1/2027			2	1FE	1,236,200	116.822	1,168,220	1,000,000	1,219,150	(17,050)			5.000	2.350	AO	12,500	28,056	02/03/2016	04/01/2027	
60416Q	DK 7 MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031			2	1FE	925,000	105.375	974,719	925,000	925,000				4.700	4.700	JJ	21,738	43,475	06/08/2011	01/01/2031	
60416Q	GG 3 MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046			2	1FE	3,334,533	99.330	3,312,192	3,334,533	3,334,533				2.950	2.950	MON	8,197	83,340	01/13/2016	02/01/2046	
60416S	HT 0 MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024			2	1FE	1,425,000	100.784	1,425,000	1,425,000	1,425,000				3.125	3.125	JJ	22,266	44,531	12/04/2014	01/01/2024	
60416S	HU 7 MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024			2	1FE	1,315,000	100.768	1,325,099	1,315,000	1,315,000				3.125	3.125	JJ	20,547	41,094	12/04/2014	07/01/2024	
60416S	HV 5 MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025			2	1FE	415,000	101.537	421,379	415,000	415,000				3.200	3.200	JJ	6,640	13,280	12/04/2014	01/01/2025	
605638	AK 1 MISSISSIPPI ST GAMING REV BOND 5% 10/15/2025			2	1FE	3,559,710	117.831	3,534,930	3,000,000	3,500,802	(49,531)			5.000	2.840	AO	31,667	147,083	09/24/2015	10/15/2025	
605638	AL 9 MISSISSIPPI ST GAMING REV BOND 5% 10/15/2026			2	1FE	1,171,390	116.688	1,166,880	1,000,000	1,153,481	(15,059)			5.000	3.000	AO	10,556	49,028	09/24/2015	10/15/2026	
606092	FY 5 MISSOURI ELEC UNTIL REV BOND 5% 1/1/2025			2	1FE	592,060	115.275	576,375	500,000	571,843	(9,194)			5.000	2.731	JJ	12,500	25,000	09/24/2014	01/01/2025	
606092	HV 9 MISSOURI ELEC UNTIL REV BOND 5% 12/1/2025			2	1FE	2,259,024	116.710	2,217,490	1,900,000	2,205,335	(31,696)			5.000	2.840	JD	7,917	95,000	03/13/2015	12/01/2025	
60636C	SM 7 MISSOURI DEV FIN REV BOND 5.375% 5/1/2036			2	1FE	2,448,803	108.955	2,696,636	2,475,000	2,451,751	664			5.375	5.454	MN	22,172	133,031	11/30/2011	05/01/2036	
60636S	CQ 5 MISSOURI DEV FIN REV BOND 5% 11/1/2033			2	1FE	1,689,273	108.286	1,840,862	1,700,000	1,690,451	353			5.000	5.050	MN	14,167	85,000	09/24/2013	11/01/2033	
628571	BQ 3 MYRTLE BEACH SC REV BOND 4.5% 6/1/2034			2	1FE	2,483,400	105.479	2,636,975	2,500,000	2,484,772	563			4.500	4.551	JD	5,511	112,500	02/12/2014	06/01/2034	
628571	BR 1 MYRTLE BEACH SC REV BOND 5% 6/1/2036			2	1FE	4,129,200	109.999	4,399,960	4,000,000	4,099,120	(10,986)			5.000	4.602	JD	16,667	200,000	02/12/2014	06/01/2036	
628575																					

SCHEDULE D - PART 1

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

1	2		Codes			6	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	BK	SX	Code	Foreign	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-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
64971Q	BK	8	NYC NY TRANS AUTH	REV BOND	5.25%	2/1/2029	3,093,960	112.069	3,362,070	3,000,000	3,043,918	(9,510)			5.250	4.850	FA	65,625	157,500	02/03/2011	02/01/2029	
64972H	SX	1	NYC NY TRANS AUTH	REV BOND	5%	7/15/2033	3,392,693	110.950	3,567,043	3,215,000	3,308,249	(18,241)			5.000	4.290	JJ	74,124	160,750	12/07/2011	07/15/2033	
65070R	BM	9	NEWBERRY INV CHILDREN SC	REV BOND	5%	12/1/2024	1,805,730	116.285	1,744,275	1,500,000	1,746,743	(27,631)			5.000	2.680	JD	6,250	75,000	10/08/2014	12/01/2024	
653438	BV	2	NIAGARA NY WTR	REV BOND	4.25%	7/15/2034	2,337,936	103.875	2,493,000	2,400,000	2,344,851	2,042			4.250	4.440	JJ	47,033	102,000	06/14/2013	07/15/2034	
660043	AY	6	N HUDSON NJ SWRG AUTH	REV BOND	4%	6/1/2030	1,987,280	103.095	2,061,900	2,000,000	1,989,701	568			4.000	4.050	JD	6,667	80,000	05/18/2012	06/01/2030	
66171P	AW	8	N PORT FL TRANS	REV BOND	5%	7/1/2039	3,990,015	110.492	4,419,680	4,000,000	3,990,575	222			5.000	5.018	JJ	100,000	200,000	12/11/2013	07/01/2039	
66285W	GR	1	N TEXAS TWY AUTH	REV BOND	5%	9/1/2031	2,774,586	111.230	3,153,371	2,835,000	2,785,557	2,209			5.000	5.171	MS	47,250	141,750	04/15/2011	09/01/2031	
68450L	BY	0	ORANGE CNTY FL HLTH	REV BOND	4.5%	6/1/2027	695,732	104.372	746,260	715,000	700,273	1,070			4.500	4.753	JD	2,681	32,175	04/27/2012	06/01/2027	
68450L	BZ	7	ORANGE CNTY FL HLTH	REV BOND	5%	6/1/2032	400,000	105.294	421,176	400,000	400,000				5.000	5.000	JD	1,667	20,000	04/26/2012	06/01/2032	
696507	TS	1	PALM BEACH FL HLTH AUTH	REV BOND	5%	5/15/2023	1,907,157	113.884	1,890,474	1,660,000	1,858,299	(27,919)			5.000	2.931	MN	10,606	83,000	03/12/2015	05/15/2023	
696507	TT	9	PALM BEACH FL HLTH AUTH	REV BOND	5%	5/15/2024	2,204,203	115.017	2,202,576	1,915,000	2,154,349	(28,498)			5.000	3.091	MN	12,235	95,750	03/12/2015	05/15/2024	
696507	TU	6	PALM BEACH FL HLTH AUTH	REV BOND	5%	5/15/2025	2,086,039	116.022	2,094,197	1,805,000	2,043,245	(24,465)			5.000	3.191	MN	11,532	90,250	03/12/2015	05/15/2025	
696543	LW	5	PALM BEACH FL HLTH AUTH	REV BOND	5%	11/1/2030	5,985,674	111.535	6,201,346	5,560,000	5,784,979	(41,336)			5.000	4.069	MN	46,333	278,000	09/07/2011	11/01/2030	
702528	JM	3	PASCO CNTY FL SCH BRD	COP	5%	8/1/2025	2,240,963	116.831	2,190,581	1,875,000	2,186,019	(31,626)			5.000	2.811	FA	39,063	93,750	02/26/2015	08/01/2025	
708686	DS	6	PENNSYLVANIA ECON DEV	AUTH REV BOND	5%	11/1/2032	4,101,033	107.742	4,228,874	3,925,000	4,042,167	(17,263)			5.000	4.414	MN	32,708	196,250	02/11/2014	11/01/2032	
709223	P7	0	PENNSYLVANIA TURNPIKE	COMM REV BOND	5%	12/1/2031	2,783,167	110.381	2,914,058	2,640,000	2,717,566	(13,876)			5.000	4.330	JD	11,000	132,000	10/26/2011	12/01/2031	
717868	FK	4	PHILADELPHIA PA REDEV	REV BOND	5%	4/15/2025	4,081,422	112.063	3,894,189	3,475,000	3,989,864	(54,040)			5.000	2.970	AO	36,681	173,750	04/09/2015	04/15/2025	
71885F	BK	2	PHOENIX AZ IDA	REV BOND	3.625%	12/1/2032	982,530	98.805	988,050	1,000,000	985,103	674			3.625	3.750	JD	3,021	36,250	12/07/2012	12/01/2032	
725259	MB	8	PITTSBURGH PA PKG	REV BOND	5%	12/1/2025	1,764,750	115.814	1,737,210	1,500,000	1,736,096	(24,460)			5.000	2.881	JD	6,250	75,000	09/23/2015	12/01/2025	
726110	DD	8	PLACERVILLE CA PUB	FING AUT	4.65%	9/1/2030	2,324,175	100.176	2,334,101	2,330,000	2,325,945	208			4.650	4.667	MS	36,115	108,345	03/09/2006	09/01/2030	
733056	BB	0	POPLAR BLUFF SD SCH	DIST COP	5%	3/1/2024	234,854	115.698	231,396	200,000	227,405	(3,398)			5.000	2.871	MS	3,333	10,000	09/19/2014	03/01/2024	
733056	BC	8	POPLAR BLUFF SD SCH	DIST COP	4%	3/1/2025	323,373	108.502	325,506	300,000	318,406	(2,267)			4.000	3.041	MS	4,000	12,000	09/19/2014	03/01/2025	
73358W	CZ	5	PORT AUTH NY/NJ	REV BOND	5%	7/15/2031	4,961,850	110.920	5,546,000	5,000,000	4,969,353	1,399			5.000	5.060	JJ	115,278	250,000	01/28/2011	07/15/2031	
73358W	ED	2	PORT AUTH NY/NJ	REV BOND	5%	9/15/2027	4,911,850	109.591	5,479,550	5,000,000	4,934,802	4,466			5.000	5.160	MS	73,611	250,000	03/24/2011	09/15/2027	
73358W	HB	3	PORT AUTH NY/NJ	REV BOND	4.25%	10/1/2032	4,932,600	104.690	4,943,600	5,000,000	4,943,398	2,459			4.250	4.350	AO	53,125	212,500	04/04/2012	10/01/2032	
73358W	TN	4	PORT AUTH NY/NJ	REV BOND	5%	9/1/2025	1,875,328	115.558	1,848,928	1,600,000	1,817,663	(24,903)			5.000	3.000	MS	26,667	80,000	08/15/2014	09/01/2025	
735000	PU	9	PORT OAKLAND CA	REV BOND	5.125%	5/1/2031	1,147,700	109.556	1,259,894	1,150,000	1,148,080	89			5.125	5.142	MN	9,823	58,938	07/10/2013	05/01/2031	
735000	QV	6	PORT OAKLAND CA	REV BOND	4.5%	5/1/2030	4,480,600	107.734	5,386,700	5,000,000	4,553,974	22,280			4.500	5.450	MN	37,500	225,000	06/25/2013	05/01/2030	
735240	E8	2	PORTLAND OR PORT	ARPT REV BOND	5%	7/1/2024	669,485	115.601	653,146	565,000	647,699	(9,771)			5.000	2.821	JJ	14,125	28,250	09/05/2014	07/01/2024	
735240	E9	0	PORTLAND OR PORT	ARPT REV BOND	5%	7/1/2025	1,110,933	115.125	1,087,931	945,000	1,076,466	(15,466)			5.000	2.921	JJ	23,625	47,250	09/05/2014	07/01/2025	
73535E	GY	0	PORT ST LUCIE FL	REV BOND	4.625%	7/1/2027	2,993,670	100.242	3,007,260	3,000,000	2,996,049	286			4.625	4.644	JJ	69,375	138,750	09/16/2005	07/01/2027	
73535E	KU	3	PORT SAINT LUCIE-REF	REV BOND	2.25%	7/1/2026	1,979,120	91.351	1,827,020	2,000,000	1,979,612	492			2.250	2.370	JJ	12,375		09/09/2016	07/01/2026	
735389	PP	7	PORT SEATTLE WA	REV BOND	5%	2/1/2024	4,098,440	110.305	4,412,200	4,000,000	4,044,075	(9,580)			5.000	4.700	FA	83,333	200,000	07/16/2010	02/01/2024	
735397	CP	4	PORT SEATTLE WA	REV BOND	3.85%	6/1/2028	1,496,595	101.823	1,527,345	1,500,000	1,497,222	190			3.850	3.870	JD	4,813	57,750	05/23/2013	06/01/2028	
735397	CT	6	PORT SEATTLE WA	REV BOND	5%	6/1/2032	4,174,651	108.674	4,602,344	4,235,000	4,181,250	2,245			5.000	5.120	JD	17,646	211,750	12/19/2013	06/01/2032	
735397	CU	3	PORT SEATTLE WA	REV BOND	5%	6/1/2033	1,635,150	108.196	1,622,940	1,500,000	1,592,827	(12,506)			5.000	3.900	JD	6,250	75,000	05/23/2013	06/01/2033	
74442C	BG	8	PUBLIC FIN AUTH WI	HOSP REVENU	REV BOND	5%	6/1/2027	3,625,443	114.057	3,330,464	2,920,000	3,597,801	(27,641)			5.000	2.251	JD	12,167	50,289	07/14/2016	06/01/2027
74445M	AA	7	PUBLIC FINANCE AUTHORITY	WI REV BOND	2.625%	11/1/2025	6,102,773	95.275	5,764,138	6,050,000	6,099,645	(3,128)			2.625	2.521	MN	26,469	71,907	05/05/2016	11/01/2025	
74445M	AB	5	PUBLIC FINANCE AUTHORITY	WI REV BOND	2.875%	5/1/2027	5,156,250	94.449	4,722,450	5,000,000	5,150,952	(5,298)			2.875	2.510	MN	23,958	65,087	08/11/2016	05/01/2027	
745235	YJ	4	PUERTO RICO BLDGS	AUTH REV BOND	5.25%	7/1/2023	418,883	107.214	407,413	380,000	402,712	(2,982)			5.250	4.412	JJ	9,975	19,950	09/28/2005	07/01/2023	
759835	AA	9	RENO NV HLTH	REV BOND	5.25%	7/1/2031	4,043,880	102.177	4,087,080	4,000,000	4,004,486	(8,646)			5.250	5.020	JJ	105,000	210,000	12/14/2011	07/01/2031	
759911	G8	7	REGL IL TRAN	AUTH REV BOND	4.625%	7/1/2031	4,165,000	100.189	4,172,872	4,165,000	4,165,000				4.625	4.625	JJ	96,316	192,631	09/14/2006	07/01/2031	
76912T	LW	1	RIVERSIDE FING-UNREF	REV BOND	4.625%	10/1/2031	35,000	100.204	35,071	35,000	35,000				4.625	4.625	AO	405	809	05/11/2016	10/01/2031	
76913D	AL	1	RIVERSIDE CA	ING REV BOND	5%	11/1/2026	1,189,620	118.198	1,181,980	1,000,000	1,170,233	(16,763)			5.000	2.810	MN	5,333	49,583	10/21/2015	11/01/2026	
783186	QB	8	RUTGERS UNIV NJ	REV BOND	4%	5/1/2032	780,296	104.260	834,080	800,000	782,865	783			4.000	4.191	MN	5,333	32,000	06/14/2013	05/01/2032	
795036	BW	1	SALINAS VLY CA	SLDWST REV BOND	5.5%	8/1/2031	1,829,573	113.008	1,977,640	1,750,000	1,811,337	(6,524)			5.500	4.940	FA	40,104	96,250	01/16/2014		

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	or r e i g n	Bond CHAR	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
82153T	BG	3				1FE	774,535	117.042	725,660	620,000	765,051		(9,484)			5.000	2.151	FA	12,917	7,492	04/22/2016	02/01/2026
82153T	BH	1				1FE	1,113,615	116.282	1,046,538	900,000	1,100,575		(13,040)			5.000	2.271	FA	18,750	10,875	04/22/2016	02/01/2027
837151	NF	2				1FE	6,051,400	117.394	5,869,700	5,000,000	5,880,665		(99,288)			5.000	2.531	JD	20,833	250,000	02/13/2015	12/01/2024
84129N	HD	4				1FE	555,314	115.649	543,550	470,000	538,137		(8,152)			5.000	2.820	JD	1,958	23,500	10/29/2014	06/01/2025
850578	TJ	4				1FE	2,294,720	115.491	2,309,820	2,000,000	2,264,401		(28,065)			5.000	3.151	MS	33,333	74,722	11/13/2015	03/01/2026
85732T	JE	3				1FE	8,713,311	115.330	8,142,298	7,060,000	8,649,925		(63,386)			5.000	2.431	JD	29,417	128,453	06/21/2016	12/01/2027
867868	GS	4				1FE	978,650	106.753	1,067,530	1,000,000	980,915		830			4.250	4.420	MS	14,167	42,500	02/06/2014	09/01/2032
867868	HD	6				1FE	978,650	106.753	1,067,530	1,000,000	980,915		830			4.250	4.420	MS	14,167	42,500	02/06/2014	09/01/2032
875906	NV	7				1FE	2,956,170	107.287	3,218,610	3,000,000	2,962,364		1,071			5.000	5.101	JD	12,500	150,000	01/21/2010	12/01/2036
881182	AU	3				1FE	2,347,968	104.624	2,510,976	2,400,000	2,354,423		2,011			4.250	4.421	JD	51,000	102,000	06/19/2013	07/01/2032
882555	XU	4				1FE	2,387,844	107.822	2,458,342	2,280,000	2,325,065		(11,094)			5.000	4.410	MS	38,000	114,000	07/23/2010	09/01/2028
882555	XV	2				1FE	4,672,878	108.186	4,857,551	4,490,000	4,566,590		(18,820)			5.000	4.490	MS	74,833	224,500	07/23/2010	09/01/2029
88276R	EH	1				1FE	1,780,099	117.791	1,696,190	1,440,000	1,760,623		(19,476)			5.000	2.430	AO	15,200	33,400	04/13/2016	10/15/2027
886640	HT	1				1FE	2,218,540	110.886	2,217,720	2,000,000	2,140,195		(20,857)			5.000	3.671	JD	8,333	100,000	01/09/2013	12/01/2038
904078	BG	6				1FE	1,249,677	100.286	1,268,618	1,265,000	1,253,366		676			4.750	4.836	MN	10,015	60,088	09/28/2005	05/01/2029
914023	KG	0				1FE	3,812,480	115.908	3,709,056	3,200,000	3,718,955		(57,308)			5.000	2.730	JJ	80,000	184,000	04/08/2015	01/01/2026
914183	AR	9				1FE	7,376,133	111.502	8,083,895	7,250,000	7,331,279		(11,990)			5.000	4.776	MN	46,319	362,500	01/08/2014	11/15/2036
914325	EF	8				1FE	3,669,025	115.086	3,446,826	2,995,000	3,653,724		(15,301)			5.000	2.450	AO	37,438		09/16/2016	10/01/2027
914325	ET	8				1FE	839,159	115.086	788,339	685,000	835,660		(3,500)			5.000	2.450	AO	8,563		09/16/2016	10/01/2027
914353	K2	2				1FE	1,436,815	114.423	1,350,191	1,180,000	1,393,868		(23,018)			5.000	2.550	AO	14,750	59,000	01/30/2015	04/01/2026
91754T	FY	4				1FE	2,931,570	107.552	3,226,560	3,000,000	2,934,800		1,113			5.000	5.150	AO	31,667	150,000	10/31/2013	10/15/2043
924402	AP	5				1FE	10,940,197	100.060	11,016,606	11,010,000	10,965,118		2,838			4.625	4.671	MS	169,738	509,213	10/05/2005	09/01/2028
92707V	AL	8				1FE	595,770	105.224	583,993	555,000	589,033		(4,081)			4.000	3.060	MN	3,700	22,200	04/02/2015	05/01/2024
92707V	AM	6				1FE	576,239	105.502	569,711	540,000	570,969		(3,194)			4.000	3.210	MN	3,600	21,600	04/02/2015	05/01/2025
928077	JC	1				1FE	1,289,361	115.582	1,236,727	1,070,000	1,286,868		(2,493)			5.000	2.580	JJ	6,539		11/09/2016	07/01/2027
928105	AV	7				1FE	5,019,500	108.218	5,410,900	5,000,000	5,007,289		(1,966)			5.000	4.952	MN	41,667	250,000	01/15/2010	11/01/2040
92812Q	G9	2				1FE	2,000,000	102.648	2,052,960	2,000,000	2,000,000					4.300	4.300	MS	28,667	86,000	08/11/2010	09/01/2030
93978H	KZ	7				1FE	3,650,238	116.628	3,621,299	3,105,000	3,549,185		(47,318)			5.000	3.011	MS	51,750	155,250	10/23/2014	03/01/2025
93978H	NV	3				1FE	5,962,850	117.760	5,888,000	5,000,000	5,824,531		(83,337)			5.000	2.831	FA	94,444	250,000	04/17/2015	08/15/2026
944514	PB	8				1FE	1,596,330	107.733	1,615,995	1,500,000	1,560,788		(8,872)			5.000	4.219	JD	6,250	75,000	08/24/2012	12/01/2032
944514	PU	6				1FE	5,411,900	108.762	5,438,100	5,000,000	5,258,714		(38,038)			5.000	4.009	JD	20,833	250,000	08/24/2012	12/01/2028
944514	TB	4				1FE	1,133,330	113.937	1,139,370	1,000,000	1,119,749		(11,214)			5.000	3.430	JD	4,167	56,389	09/23/2015	12/01/2025
95308R	FV	6				1FE	482,035	116.252	470,821	405,000	464,795		(7,728)			5.000	2.661	JD	900	20,250	08/26/2014	12/15/2024
97689Q	DA	1				1FE	1,500,000	97.521	1,462,815	1,500,000	1,500,000					2.800	2.800	MS	14,000	14,467	03/24/2016	03/01/2025
97689Q	DB	9				1FE	1,485,000	97.390	1,446,242	1,485,000	1,485,000					2.850	2.850	MS	14,108	14,578	03/24/2016	09/01/2025
97689Q	DC	7				1FE	825,000	97.308	825,791	825,000	825,000					3.000	3.000	MS	8,250	8,525	03/24/2016	03/01/2026
97689Q	DE	3				1FE	1,000,000	97.267	972,670	1,000,000	1,000,000					3.050	3.050	MS	10,167	10,506	03/24/2016	09/01/2026
97689Q	DF	0				1FE	2,835,000	97.251	2,757,066	2,835,000	2,835,000					3.300	3.300	MS	31,185	32,224	03/24/2016	09/01/2028
97710B	T5	1				1FE	3,965,300	103.768	4,150,720	4,000,000	3,970,574		1,280			4.375	4.441	FA	66,111	175,000	04/26/2012	08/15/2032
97712D	CZ	7				1FE	1,780,290	109.811	1,976,598	1,800,000	1,782,700		798			5.125	5.221	AO	19,475	92,250	07/31/2013	04/15/2031
97712D	KE	5				1FE	1,720,274	98.939	1,706,698	1,725,000	1,721,449		400			2.750	2.780	FA	17,921	47,438	01/15/2015	08/15/2025
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							660,318,589	XXX	675,973,994	625,469,533	653,954,863	0	(2,900,511)	0	XXX	XXX	XXX	8,548,340	27,144,936	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																						
3128MM	TN	3				4	8,204,305	100.270	8,126,120	8,104,268	8,196,771		(4,492)			2.500	2.244	MON	16,884	202,607	06/22/2015	06/01/2030
3128MM	VG	5				4	5,069,490	100.270	4,905,341	4,892,150	5,066,908		(2,583)			2.500	1.914	MON	10,192	20,384	10/04/2016	10/01/2031
3132KE	WH	4				1	11,788,837	100.327	11,460,352	11,422,945	11,752,379		(17,108)			2.500	1.902	MON	23,798	285,574	02/06/2015	12/01/2029
3132KF	AP	7				4	8,605,045	102.761	8,501,276	8,272,839	8,584,111		(14,583)			3.000	2.177	MON	20,682	248,185	09/11/2015	08/01/2030
3138EN	NV	7				4	7,301,966	100.306	7,184,004	7,162,082	7,285,849		(7,198)			2.500	2.063	MON	14,921	179,052	12/02/2014	10/01/2028
3138WD	TG	0				1	8,820,166	100.246	8,642,052	8,620,810	8,797,455		(12,553)			2.500	2.128	MON	17,960	215,520	03/05/2015	02/01/2030
3138WP	JC	9				1	9,900,633	100.337	9,796,244	9,763,336	9,881,97											

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	or r e i g n	Bond CHAR	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
45129Y	J7	2	IDAHO HOUSING AND FINANCE ASSO REV BOND 2.55% 1/1/2026			1FE	270,000	94.424	254,945	270,000	270,000					2.550	2.550	JJ	3,347		06/23/2016	01/01/2026
45129Y	J8	0	IDAHO HOUSING AND FINANCE ASSO REV BOND 2.6% 7/1/2026			1FE	640,000	94.097	602,221	640,000	640,000					2.600	2.600	JJ	8,089		06/23/2016	07/01/2026
56052E	8B	7	MAINE HSG AUTH REV BOND 2.8% 11/15/2022			1FE	1,000,000	101.048	1,010,480	1,000,000	1,000,000					2.800	2.800	MN	3,578	28,000	08/22/2014	11/15/2022
56052E	8C	5	MAINE HSG AUTH REV BOND 3% 11/15/2023			1FE	1,000,000	101.086	1,010,860	1,000,000	1,000,000					3.000	3.000	MN	3,833	30,000	08/22/2014	11/15/2023
56052F	CA	1	MAINE HSG AUTH REV BOND 3.3% 11/15/2024			1FE	1,750,000	101.055	1,768,463	1,750,000	1,750,000					3.300	3.300	MN	7,379	57,750	08/07/2015	11/15/2024
57420V	NZ	2	MARYLAND ECONOMIC DEVELOPMENT REV BOND 4% 6/1/2026			1FE	877,626	110.492	856,313	775,000	870,568		(7,057)			4.000	2.521	JD	2,583	21,872	02/25/2016	06/01/2026
57586N	GY	1	MASSACHUSETTS HSG FIN AGY REV BOND 5.2% 12/1/2033		2	1FE	2,950,000	103.869	3,064,136	2,950,000	2,950,000					5.200	5.200	JD	12,783	153,400	10/28/2011	12/01/2033
57586N	XQ	9	MASSACHUSETTS HSG FIN AGY REV BOND 3.15% 6/1/2023			1FE	520,000	101.162	526,042	520,000	520,000					3.150	3.150	JD	1,365	16,380	03/18/2015	06/01/2023
57586N	XS	5	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 6/1/2024			1FE	535,000	101.304	541,976	535,000	535,000					3.300	3.300	JD	1,471	17,655	03/18/2015	06/01/2024
57586N	XT	3	MASSACHUSETTS HSG FIN AGY REV BOND 3.35% 12/1/2024			1FE	445,000	101.378	451,132	445,000	445,000					3.350	3.350	JD	1,242	14,908	03/18/2015	12/01/2024
57586N	XU	0	MASSACHUSETTS HSG FIN AGY REV BOND 3.4% 6/1/2025		2	1FE	505,000	101.307	511,600	505,000	505,000					3.400	3.400	JD	1,431	17,170	03/18/2015	06/01/2025
57586P	5G	7	MASSACHUSETTS HSG FIN AGY REV BOND 4% 12/1/2033		2	1FE	4,420,000	101.628	4,491,958	4,420,000	4,420,000					4.000	4.000	JD	14,733	176,800	03/08/2013	12/01/2033
57587A	TE	8	MASSACHUSETTS HSG FIN AGY H REV BOND 2.6% 12/1/2026		2	1FE	605,000	93.605	566,310	605,000	605,000					2.600	2.600	JD	1,311	3,976	08/03/2016	12/01/2026
57587A	GP	7	MASSACHUSETTS HSG FIN AGY REV BOND 3.15% 6/1/2023			1FE	1,230,000	101.162	1,244,293	1,230,000	1,230,000					3.150	3.150	JD	3,229	38,745	10/23/2014	06/01/2023
57587A	GR	3	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 6/1/2024			1FE	1,155,000	101.304	1,170,061	1,155,000	1,155,000					3.300	3.300	JD	3,176	38,115	10/23/2014	06/01/2024
57587A	HS	0	MASSACHUSETTS HSG FIN AGY REV BOND 2.9% 6/1/2022			1FE	415,000	101.124	419,665	415,000	415,000					2.900	2.900	JD	1,003	12,035	03/12/2015	06/01/2022
57587A	HU	5	MASSACHUSETTS HSG FIN AGY REV BOND 3.1% 6/1/2023			1FE	500,000	101.105	505,525	500,000	500,000					3.100	3.100	JD	1,292	15,500	03/12/2015	06/01/2023
57587A	HW	1	MASSACHUSETTS HSG FIN AGY REV BOND 3.25% 6/1/2024			1FE	400,000	100.975	403,900	400,000	400,000					3.250	3.250	JD	1,083	13,000	03/12/2015	06/01/2024
57587A	HX	9	MASSACHUSETTS HSG FIN AGY REV BOND 3.3% 12/1/2024			1FE	300,000	101.030	303,090	300,000	300,000					3.300	3.300	JD	825	9,900	03/12/2015	12/01/2024
57587A	NB	0	MASSACHUSETTS HSG FIN AGY REV BOND 2.9% 12/1/2025		2	1FE	270,000	97.218	262,489	270,000	270,000					2.900	2.900	JD	653	5,372	03/10/2016	12/01/2025
57587A	NC	8	MASSACHUSETTS HSG FIN AGY H REV BOND 3% 6/1/2026		2	1FE	330,000	97.087	320,387	330,000	330,000					3.000	3.000	JD	825	6,793	03/10/2016	06/01/2026
57587A	ND	6	MASSACHUSETTS HSG FIN AGY H REV BOND 3.1% 12/1/2026		2	1FE	290,000	97.462	282,640	290,000	290,000					3.100	3.100	JD	749	6,168	03/10/2016	12/01/2026
57587A	TD	0	MASSACHUSETTS HSG FIN AGY H REV BOND 2.55% 6/1/2026		2	1FE	300,000	93.789	281,367	300,000	300,000					2.550	2.550	JD	638	1,934	08/03/2016	06/01/2026
646129	6P	6	NEW JERSEY HGR ED AUTH REV BOND 4.65% 10/1/2029		2	1FE	7,575,000	104.956	7,950,417	7,575,000	7,575,000					4.650	4.650	AO	88,059	352,238	06/24/2011	10/01/2029
64970M	7R	8	NYC NY HSG DEV REV BOND 4.8% 11/1/2035		2	1FE	3,475,000	103.327	3,475,000	3,475,000	3,475,000					4.800	4.800	MN	27,800	166,800	03/12/2010	11/01/2035
64970M	A6	0	NYC NY HSG DEV REV BOND 4.85% 11/1/2040		2	1FE	5,799,630	100.201	5,831,698	5,820,000	5,802,190		389			4.850	4.872	MN	47,045	282,270	08/25/2010	11/01/2040
64972B	H8	1	NYC NY HSG DEV REV BOND 3.6% 11/1/2033		2	1FE	3,000,000	99.372	2,981,160	3,000,000	3,000,000					3.600	3.600	MN	18,000	108,000	02/22/2013	11/01/2033
649883	C4	5	NEW YORK MTGE AGY REV BOND 3.15% 4/1/2024		2	1FE	1,680,000	100.634	1,690,651	1,680,000	1,680,000					3.150	3.150	AO	13,230	52,920	10/09/2014	04/01/2024
649883	C6	0	NEW YORK MTGE AGY REV BOND 3.25% 4/1/2025		2	1FE	2,240,000	100.694	2,255,546	2,240,000	2,240,000					3.250	3.250	AO	18,200	72,800	10/09/2014	04/01/2025
649883	F7	5	NEW YORK MTGE AGY REV BOND 2.8% 4/1/2023			1FE	400,000	100.399	401,596	400,000	400,000					2.800	2.800	AO	2,800	11,200	02/11/2015	04/01/2023
649883	F9	1	NEW YORK MTGE AGY REV BOND 3% 10/1/2024		2	1FE	1,000,000	100.029	1,000,290	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	02/11/2015	10/01/2024
649883	K3	8	NEW YORK MTGE AGY REV BOND 3.25% 10/1/2024			1FE	2,630,000	101.472	2,668,714	2,630,000	2,630,000					3.250	3.250	AO	21,369	85,475	07/09/2015	10/01/2024
649883	N5	0	NEW YORK MTG AGY HOMEOWNER REV BOND 2.5% 10/1/2024			1FE	1,180,000	97.136	1,146,205	1,180,000	1,180,000					2.500	2.500	AO	7,375	17,044	02/03/2016	10/01/2024
649883	N8	4	NEW YORK MTG AGY HOMEOWNER REV BOND 2.625% 10/1/2025		2	1FE	1,010,000	97.092	980,629	1,010,000	1,010,000					2.625	2.625	AO	6,628	15,318	02/03/2016	10/01/2025
649883	N9	2	NEW YORK MTG AGY HOMEOWNER REV BOND 2.7% 4/1/2026		2	1FE	500,000	97.117	485,585	500,000	500,000					2.700	2.700	AO	3,375	7,800	02/03/2016	04/01/2026
649883	XW	0	NEW YORK MTGE AGY REV BOND 4.6% 10/1/2031		2	1FE	3,465,000	100.193	3,471,687	3,465,000	3,465,000					4.600	4.600	AO	39,848	159,390	02/13/2014	10/01/2031
68608E	MU	3	OREGON HSG & CMNTY REV BOND 3.7% 7/1/2032		2	1FE	2,180,000	99.300	2,164,740	2,180,000	2,180,000					3.700	3.700	JJ	40,330	80,660	10/04/2012	07/01/2032
68608E	MV	1	OREGON HSG & CMNTY REV BOND 4% 7/1/2037		2	1FE	475,000	99.308	471,713	475,000	475,000					4.000	4.000	JJ	9,500	19,000	10/04/2012	07/01/2037
708796	B6	3	PENNSYLVANIA HSG AGY REV BOND 4.125% 10/1/2026		2	1FE	5,035,000	105.028	5,288,160	5,035,000	5,035,000					4.125	4.125	AO	51,923	207,694	09/09/2011	10/01/2026
708796	L2	1	PENNSYLVANIA HSG AGY REV BOND 3.9% 10/1/2028		2	1FE	2,000,000	101.776	2,035,520	2,000,000	2,000,000					3.900	3.900	AO	19,500	78,000	04/05/2013	10/01/2028
708796	N6	0	PENNSYLVANIA HSG AGY REV BOND 3.2% 10/1/2024			1FE	495,000	100.099	495,490	495,000	495,000					3.200	3.200	AO	3,960	15,840	02/12/2015	10/01/2024
708796	N7	8	PENNSYLVANIA HSG AGY REV BOND 3.3% 10/1/2025		2	1FE	875,000	100.371	878,246	875,000	875,000					3.300	3.300	AO	7,219	28,875	02/12/2015	10/01/2025
708796	N8	6	PENNSYLVANIA HSG AGY REV BOND 3.45% 10/1/2026		2	1FE	770,000	100.538	774,143	770,000	770,000					3.450	3.450	AO	6,641	26,565	02/12/2015	10/01/2026
708796	Q3	4	PENNSYLVANIA HSG AGY REV BOND 3.2% 4/1/2024			1FE	275,000	100.416	276,144	275,000	275,000					3.200	3.200	AO	2,200	8,800	02/12/2015	04/01/2024
708796	Q4	2	PENNSYLVANIA HSG AGY REV BOND 3.3% 4/1/2025		2	1FE	650,000	100.578	653,757	650,000	650,000					3.300	3.300	AO	5,363	21,450	02/12/2015	04

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	or Rating	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
76221R WL 3	RHODE ISLAND HSG & MTG REV BOND 2.8% 4/1/2026			2	1FE	700,000	95.654	669,578	700,000	700,000					2.800	2.800	AO	4,900	7,350	04/14/2016	04/01/2026
76221R WM 1	RHODE ISLAND HSG & MTG REV BOND 2.85% 10/1/2026			2	1FE	700,000	95.544	668,808	700,000	700,000					2.850	2.850	AO	4,988	7,481	04/14/2016	10/01/2026
76221R XR 9	RHODE ISLAND HSG & MTG REV BOND 2.65% 10/1/2026			2	1FE	1,575,000	94.214	1,483,871	1,575,000	1,575,000					2.650	2.650	AO	8,927		09/14/2016	10/01/2026
76221R XM 0	RHODE ISLAND HSG & MTG REV BOND 2.6% 4/1/2026			2	1FE	1,235,000	94.380	1,165,593	1,235,000	1,235,000					2.600	2.600	AO	6,868		09/14/2016	04/01/2026
76221T GY 9	RHODE ISLAND HSG & MTG REV BOND 3.5% 10/1/2031			2	1FE	1,000,000	96.084	960,840	1,000,000	1,000,000					3.500	3.500	AO	8,750	17,597	02/24/2016	10/01/2031
917436 6W 2	UTAH HSG CORP REV BOND 3.85% 1/1/2031			2	1FE	3,000,000	100.302	3,009,060	3,000,000	3,000,000					3.850	3.850	JJ	57,750	58,071	12/18/2015	01/01/2031
917436 W3 7	UTAH HSG CORP REV BOND 4.6% 7/1/2034			2	1FE	5,070,000	102.799	5,211,909	5,070,000	5,070,000					4.600	4.600	JJ	116,610	233,220	10/08/2010	07/01/2034
924194 PF 4	VERMONT HSG FIN AGY REV BOND 3.65% 8/15/2027			2	1FE	1,740,000	100.213	1,743,706	1,740,000	1,740,000					3.650	3.650	FA	23,993	63,510	12/13/2012	08/15/2027
924194 PG 2	VERMONT HSG FIN AGY REV BOND 3.95% 8/15/2032			2	1FE	4,475,000	98.619	4,413,200	4,475,000	4,475,000					3.950	3.950	FA	66,777	176,763	12/13/2012	08/15/2032
98322Q FS 1	WYOMING CMNTY DEV AUTH REV BOND 3% 6/1/2022			2	1FE	260,000	102.082	265,413	260,000	260,000					3.000	3.000	JD	650	7,800	08/07/2014	06/01/2022
98322Q FT 9	WYOMING CMNTY DEV AUTH REV BOND 3.1% 12/1/2022			2	1FE	420,000	102.499	430,496	420,000	420,000					3.100	3.100	JD	1,085	13,020	08/07/2014	12/01/2022
98322Q FV 4	WYOMING CMNTY DEV AUTH REV BOND 3.25% 12/1/2023			2	1FE	680,000	102.430	696,524	680,000	680,000					3.250	3.250	JD	1,842	22,100	08/07/2014	12/01/2023
98322Q FX 0	WYOMING CMNTY DEV AUTH REV BOND 3.35% 12/1/2024			2	1FE	210,000	102.348	214,931	210,000	210,000					3.350	3.350	JD	586	7,035	08/07/2014	12/01/2024
98322Q JE 8	WYOMING CMNTY DEV AUTH REV BOND 3.3% 6/1/2024			2	1FE	525,000	101.304	531,846	525,000	525,000					3.300	3.300	JD	1,444	17,325	08/06/2015	06/01/2024
98322Q JS 7	WYOMING CMNTY DEV AUTH REV BOND 3.45% 6/1/2025			2	1FE	515,000	101.514	522,797	515,000	515,000					3.450	3.450	JD	1,481	17,768	08/06/2015	06/01/2025
98322Q LH 8	WYOMING CMNTY DEV AUTH HSG REV REV BOND 2.5% 12/1/2026			2	1FE	180,000	92.767	166,981	180,000	180,000					2.500	2.500	JD	375	700	09/09/2016	12/01/2026
98322Q LK 1	WYOMING CMNTY DEV AUTH HSG REV REV BOND 2.65% 12/1/2027			2	1FE	200,000	92.468	184,936	200,000	200,000					2.650	2.650	JD	442	824	09/09/2016	12/01/2027
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					193,981,263	XXX	193,206,714	191,883,234	193,784,364	0	(101,721)	0	0	XXX	XXX	XXX	1,110,698	5,758,045	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 - Other Loan-Backed and Structured Securities																					
207743 RW 7	CONNECTICUT ST HIGHER ED SUPPL REV BOND 5% 11/15/2023			2	1FE	575,695	110.079	550,395	500,000	570,979		(4,716)			5.000	2.721	MN	3,194	9,375	06/03/2016	11/15/2023
207743 RX 5	CONNECTICUT ST HIGHER ED SUPPL REV BOND 5% 11/15/2024			2	1FE	580,785	110.833	554,165	500,000	576,430		(4,355)			5.000	2.821	MN	3,194	9,375	06/03/2016	11/15/2024
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031			2	1FE	5,705,000	104.519	5,962,809	5,705,000	5,705,000					5.125	5.125	MON	12,995	292,381	03/25/2011	03/15/2031
462590 JH 4	IOWA STUDENT LN REV BOND 5.3% 12/1/2023			2	1FE	3,980,000	106.014	4,219,357	3,980,000	3,980,000					5.300	5.300	JD	17,578	210,940	11/10/2011	12/01/2023
57563R JP 5	MASSACHUSETTS EDL FIN AUTH REV BOND 5.5% 7/1/2027			2	1FE	3,210,838	108.439	3,524,268	3,250,000	3,220,524		2,013			5.500	5.616	JJ	89,375	178,750	07/06/2011	07/01/2027
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH REV BOND 5.625% 7/1/2028			2	1FE	1,571,050	108.695	1,717,381	1,580,000	1,573,442		419			5.625	5.678	JJ	44,438	88,875	07/06/2011	07/01/2028
57563R KY 4	MASSACHUSETTS EDL FIN AUTH REV BOND 5.25% 7/1/2029			2	1FE	6,806,522	108.144	7,440,307	6,880,000	6,817,740		3,425			5.250	5.350	JJ	180,600	361,200	06/21/2013	07/01/2029
57563R LJ 6	MASSACHUSETTS EDL FIN AUTH REV BOND 5% 1/1/2025			2	1FE	1,659,839	111.202	1,651,350	1,485,000	1,630,098		(15,414)			5.000	3.584	JJ	37,125	74,250	07/21/2015	01/01/2025
57563R NL 9	MASSACHUSETTS EDL FIN AUTH REV BOND 5% 7/1/2024			2	1FE	2,369,680	111.394	2,227,880	2,000,000	2,352,007		(17,673)			5.000	2.420	JJ	54,167		07/27/2016	07/01/2024
59447P P4 7	MICHIGAN FIN AUTH REV BOND 3.5% 11/1/2023			2	1FE	3,138,604	100.354	3,176,204	3,165,000	3,143,967		2,669			3.500	3.611	MN	18,463	110,775	11/21/2014	11/01/2023
59447P P5 4	MICHIGAN FIN AUTH REV BOND 3.75% 11/1/2024			2	1FE	1,684,519	101.348	1,702,646	1,680,000	1,683,424		(517)			3.750	3.711	MN	10,500	63,000	11/21/2014	11/01/2024
646080 KU 4	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2026			2	1FE	642,662	104.441	678,867	650,000	644,927		385			5.000	5.101	JD	2,708	32,500	01/14/2010	12/01/2026
646080 PX 3	NEW JERSEY HGR ED AUTH REV BOND 4% 12/1/2028			2	1FE	2,229,458	101.765	2,289,713	2,250,000	2,233,058		1,085			4.000	4.080	JD	7,500	90,000	05/16/2013	12/01/2028
646080 RF 0	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2024			2	1FE	5,075,100	110.287	4,962,915	4,500,000	4,992,637		(53,367)			5.000	3.410	JD	18,750	225,000	05/13/2015	12/01/2024
646080 RZ 6	NEW JERSEY HIGHER ED ASSIST REV BOND 5% 12/1/2025			2	1FE	1,654,072	111.552	1,561,728	1,400,000	1,640,325		(13,747)			5.000	2.810	JD	5,833	35,000	05/12/2016	12/01/2025
647110 FK 6	NEW MEXICO EDU REV BOND 3.8% 9/1/2033			2	1FE	5,000,000	97.890	4,894,500	5,000,000	5,000,000					3.800	3.800	MS	63,333	190,000	05/03/2013	09/01/2033
647110 FL 4	NEW MEXICO EDU REV BOND 3.875% 4/1/2034			2	1FE	5,000,000	98.571	4,928,550	5,000,000	5,000,000					3.875	3.875	MS	64,583	193,750	05/03/2013	04/01/2034
762315 NM 7	RHODE ISLAND STUDENT LN REV BOND 4.5% 12/1/2026			2	1FE	2,686,986	103.622	2,797,794	2,700,000	2,689,089		854			4.500	4.551	JD	10,125	121,500	03/21/2014	12/01/2026
762315 NN 5	RHODE ISLAND STUDENT LN REV BOND 4.625% 12/1/2027			2	1FE	2,588,144	103.826	2,699,473	2,600,000	2,589,838		700			4.625	4.671	JD	10,021	120,250	03/21/2014	12/01/2027
762315 NP 0	RHODE ISLAND STUDENT LN REV BOND 4.75% 12/1/2028			2	1FE	849,057	104.025	884,210	850,000	849,145		52			4.750	4.761	JD	3,365	40,375	03/21/2014	12/01/2028
762315 NQ 8	RHODE ISLAND STUDENT LN REV BOND 4.75% 12/1/2029			2	1FE	311,554	103.787	326,929	315,000	311,969		165			4.750	4.851	JD	1,247	14,963	03/21/2014	12/01/2029
762315 PA 1	RHODE ISLAND STUDENT LN REV BOND 3.5% 12/1/2024			2	1FE	3,967,600	97.873	3,914,920	4,000,000	3,972,447		2,959			3.500	3.601	JD	11,667	140,000	04/16/2015	12/01/2024
762315 PS 2	RHODE ISLAND ST STUDENT LN REV BOND 3% 12/1/2025			2	1FE	4,200,664	95.263	4,024,862	4,225,000	4,202,011		1,346			3.000	3.070	JD	10,563	67,952	04/22/2016	12/01/2025
762315 PR 4	RHODE ISLAND ST STUDENT LN REV BOND 3% 12/1/2024			2	1FE	5,166,015	96.492	4,954,864	5,135,000	5,163,677		(2,339)			3.000	2.910	JD	12,838	82,588	04/22/2016	12/01/2024
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					70,653,844	XXX	71,646,087	69,350,000	70,542,337	0	(96,056)	0	0	XXX	XXX	XXX	694,162	2,752,799	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					924,953,696	XXX	940,826,795	886,702,767	918,281,564	0	(3,098,288)	0	0	XXX	XXX	XXX	10,353,200	35,655,780	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R CC 4	AT&T SR UNSECURED 2.3% 3/11/2019			2	2FE	15,078,350	100.383	15,057,510	15,000,000	15,039,245		(17,289)			2.300	2.177	MS	105,417	345,000	11/06/2014	03/11/2019
00817Y AH 1	AETNA SR UNSECURED 3.95% 9/																				

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	Rating	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
25746U	BP 3	DOMINION RESOURCES SR UNSECURED 2.75% 9/15/2022			2FE	4,827,300	98.407	4,920,365	5,000,000	4,860,355		21,911			2.750	3.291	MS	40,486	137,500	06/23/2015	09/15/2022
260543	CF 8	DOW CHEMICAL SR UNSECURED 4.125% 11/15/2021			2FE	11,091,285	105.663	11,094,605	10,500,000	10,917,969		(82,582)			4.125	3.193	MN	55,344	433,125	11/06/2014	11/15/2021
26441C	AK 1	DUKE ENERGY SR UNSECURED 2.1% 6/15/2018			2FE	10,126,800	100.425	10,042,530	10,000,000	10,047,571		(33,918)			2.100	1.748	JD	9,333	210,000	08/14/2014	06/15/2018
26884T	AH 5	ERAC USA FINANCE SR UNSECURED 3.3% 10/15/2022			2FE	18,715,680	100.206	18,810,745	18,772,000	18,722,476		6,796			3.300	3.351	AO	130,778	619,476	03/08/2016	10/15/2022
26884T	AT 9	ERAC USA FINANCE SR UNSECURED 2.7% 11/1/2023			2FE	5,679,474	96.067	5,466,190	5,690,000	5,679,717		243			2.700	2.729	MN	25,605	20,000	10/11/2016	11/01/2023
281020	AJ 6	EDISON INTL SR UNSECURED 2.95% 3/15/2023			1FE	9,995,600	98.825	9,882,450	10,000,000	9,996,097		497			2.950	2.957	MS	86,861	152,417	03/02/2016	03/15/2023
36962G	7M 0	GENERAL ELEC CAP CORP SR UNSECURED 2.2% 1/8/2020			1FE	15,066,150	100.298	15,044,685	15,000,000	15,040,510		(13,205)			2.200	2.105	JJ	157,667	330,000	01/09/2015	01/09/2020
370334	BV 5	GENERAL MILLS INC SR UNSECURED 2.2% 10/21/2019			2FE	14,472,500	100.487	14,605,742	14,535,000	14,498,852		12,339			2.200	2.292	AO	62,178	319,770	10/30/2014	10/21/2019
45822P	AA 3	INTEGRYS HOLDING INC SR UNSECURED 4.17% 11/1/2020			2FE	13,416,375	104.545	13,068,175	12,500,000	13,273,004		(143,371)			4.170	2.469	MN	86,875	521,250	03/24/2016	11/01/2020
494550	BR 6	KINDER MORGAN ENER PART SR UNSECURED 2.65% 2/1/2019			2FE	5,055,650	100.526	5,026,305	5,000,000	5,026,455		(12,244)			2.650	2.388	FA	55,208	132,500	07/23/2014	02/01/2019
63946B	AE 0	NBCUNIVERSAL MEDIA LLC SR UNSECURED 4.375% 4/1/2021			1FE	5,559,500	108.032	5,401,595	5,000,000	5,396,026		(87,500)			4.375	2.403	AO	54,688	218,750	02/06/2015	04/01/2021
66572J	CM 9	NORTHERN STATES PWR SR SECURED 2.2% 8/15/2020			1FE	14,808,244	100.146	14,861,711	14,840,000	14,816,711		6,115			2.200	2.245	FA	123,337	330,107	08/05/2015	08/15/2020
68233J	AX 2	ONCOR ELECTRIC DELIVERY SR SECURED 2.15% 6/1/2019			1FE	6,003,036	100.203	6,012,168	6,000,000	6,001,705		(685)			2.150	2.138	JD	100,350	129,000	12/24/2014	06/01/2019
68389X	AX 3	ORACLE SR UNSECURED 2.25% 10/8/2019			1FE	15,052,300	101.213	15,181,905	15,000,000	15,029,677		(10,289)			2.250	2.176	AO	77,813	337,500	10/30/2014	10/08/2019
69331C	AF 5	PG&E CORP SR UNSECURED 2.4% 3/1/2019			2FE	7,921,786	100.380	7,889,860	7,860,000	7,889,661		(13,738)			2.400	2.214	MS	62,880	188,640	11/06/2014	03/01/2019
695114	CP 1	PACIFICORP SR SECURED 2.95% 2/1/2022			1FE	15,718,403	101.839	15,617,026	15,335,000	15,617,513		(54,202)			2.950	2.543	FA	188,493	452,383	02/10/2015	02/01/2022
713448	BY 3	PEPSICO INC SR UNSECURED 2.75% 3/5/2022			1FE	4,486,688	101.183	4,452,056	4,400,000	4,465,000		(11,641)			2.750	2.444	MS	38,989	121,000	02/10/2015	03/05/2022
713448	CG 1	PEPSICO INC SR UNSECURED 2.75% 3/1/2023			1FE	6,354,994	99.891	6,289,156	6,296,000	6,342,303		(6,833)			2.750	2.620	MS	57,713	173,140	02/09/2015	03/01/2023
743263	AS 4	PROGRESS ENERGY INC SR UNSECURED 3.15% 4/1/2022			2FE	2,407,877	100.904	2,381,334	2,360,000	2,396,030		(6,596)			3.150	2.821	AO	18,569	74,330	03/03/2015	04/01/2022
74456Q	BJ 4	PUBLIC SERVICE ELECTRIC SR SECURED 2% 8/15/2019			1FE	5,969,280	100.620	6,037,176	6,000,000	5,983,237		6,155			2.000	2.110	FA	45,333	120,000	09/12/2014	08/15/2019
74456Q	BP 0	PUBLIC SERVICE ELECTRIC SR SECURED 1.9% 3/15/2021			1FE	6,988,940	98.217	6,875,176	7,000,000	6,990,706		1,766			1.900	1.933	MS	39,161	70,933	02/29/2016	03/15/2021
811065	AB 7	SCRIPPS NETWORKS INTERAC SR UNSECURED 2.75% 11/15/2019			2FE	19,358,808	101.418	19,194,409	18,926,000	19,187,899		(89,978)			2.750	2.236	MN	66,504	520,465	02/03/2015	11/15/2019
842400	GD 9	SOUTHERN CAL EDISON SR SECURED 2.4% 2/1/2022			1FE	3,755,787	99.713	3,759,188	3,770,000	3,759,439		1,928			2.400	2.459	FA	37,700	90,480	02/10/2015	02/01/2022
871829	AQ 0	SYSCO CORP SR UNSECURED 2.6% 6/12/2022			2FE	12,453,830	98.451	12,178,413	12,370,000	12,445,232		(8,597)			2.600	2.480	JD	16,974	321,620	04/21/2016	06/12/2022
902494	AT 0	TYSON FOODS INC SR UNSECURED 4.5% 6/15/2022			2FE	12,836,954	106.413	12,305,542	11,564,000	12,767,176		(69,778)			4.500	2.364	JD	23,128	260,190	09/13/2016	06/15/2022
902494	AW 3	TYSON FOODS INC SR UNSECURED 2.65% 8/15/2019			2FE	2,571,400	100.953	2,523,830	2,500,000	2,562,428		(8,972)			2.650	1.673	FA	25,028	33,125	08/09/2016	08/15/2019
907818	DG 0	UNION PACIFIC SR UNSECURED 4% 2/1/2021			1FE	7,709,176	105.972	7,479,468	7,058,000	7,527,480		(112,637)			4.000	2.182	FA	117,633	241,160	02/03/2016	02/01/2021
913017	BV 0	UNITED TECHNOLOGIES CORP SR UNSECURED 3.1% 6/1/2022			1FE	18,887,592	102.784	19,092,165	18,575,000	18,817,684		(41,094)			3.100	2.837	JD	47,985	575,825	07/16/2015	06/01/2022
91324P	CN 0	UNITEDHEALTH GROUP INC SR UNSECURED 3.35% 7/15/2022			1FE	10,029,100	103.031	10,303,060	10,000,000	10,023,598		(3,827)			3.350	3.303	JJ	154,472	327,556	07/21/2015	07/15/2022
92343V	CB 8	VERIZON COMMUNICATIONS SR UNSECURED 2.55% 6/17/2019			2FE	10,182,900	101.409	10,140,940	10,000,000	10,095,616		(37,439)			2.550	2.149	JD	9,917	255,000	08/13/2014	06/17/2019
982526	AV 7	WM WRIGLEY JR CO SR UNSECURED 2.9% 10/21/2019			2FE	29,813,905	101.746	29,618,319	29,110,000	29,515,314		(142,409)			2.900	2.369	AO	164,148	844,190	03/11/2015	10/21/2019
92857W	AS 9	VODAFONE GROUP PLC SR UNSECURED 5.45% 6/10/2019			2FE	17,097,050	107.762	16,164,315	15,000,000	16,100,375		(435,140)			5.450	2.341	JD	47,688	817,500	08/26/2014	06/10/2019
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					429,480,827	XXX	426,519,832	419,639,000	426,539,445	0	(1,576,251)	0	0	XXX	XXX	XXX	2,581,306	11,390,072	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46186U	AA 0	IHSFR 2015-SFR1 A CMBS 2.0% 3/17/2032			4	1FE	9,601,749	100.156	9,598,748	9,583,780		(12,799)			2.000	1.582	MON	7,987	125,856	05/05/2016	03/17/2032
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					9,601,749	XXX	9,598,748	9,583,780	9,588,950	0	(12,799)	0	0	XXX	XXX	XXX	7,987	125,856	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
69339B	AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036			4	1FE	5,829,446	97.797	5,835,041	5,966,489		8,502			1.084	1.481	MON	1,258	59,095	09/21/2015	11/25/2036
83149E	AE 7	SLMA 2006-5 A5 ABS - STUDENT LOANS 0.992% 1/25/207			4	1FE	7,682,691	99.265	7,836,839	7,894,865		38,913			0.992	2.074	JAJO	14,790	46,105	02/22/2016	01/25/2027
00164M	AC 7	ALM 2015-12A A1 ABS - CLO 2.183% 4/16/2027			D	4	1FE	5,983,800	100.160	6,009,612		2,656			2.183	2.239	JAJO	28,013	129,020	01/23/2015	04/16/2027
03765D	AA 8	APID 2014-18A A1 ABS - CLO 2.114% 7/22/2026			D	4	1FE	4,987,500	100.057	5,002,840		951			2.114	2.142	JAJO	20,824	101,302	06/25/2014	07/22/2026
14308L	AA 1	CGMS 2014-3A A1A ABS - CLO 2.194% 7/27/2026			D	4	1FE	10,000,000	100.026	10,002,610					2.194	2.199	JAJO	40,214	207,158	07/29/2014	07/27/2026
38137L	AA 7	GOLD8 2014-8A A ABS - CLO 2.07% 4/19/2026			D	4	1FE	8,844,469	100.004	8,850,336		452			2.070	2.081	JAJO	37,141	181,172	08/26/2014	04/19/2026
55818X	AW 3	MDPK 2015-16A A1R ABS 2.074% 4/20/2026			D	4	1FE	9,992,000	100.000	9,999,990		8			2.074	2.088	JAJO	5,760	12,140	12/14/2016	04/20/2026
55953E	AA 8	MAGNE 2014-11A A1 ABS - CLO 2.332% 1/18/2027			D	4	1FE	9,943,030	100.001	10,000,130		13,792			2.332	2.439	JAJO	48,576	203,910	12/04/2014	01/18/2027
67590L	AC 2	OCT19 2014-1A A ABS - CLO 2.148% 4/15/2026			D	4	1FE	10,005,000	100.112	10,011,200		(693)			2.148	2.145	JAJO	46,548	212,933	08/13/2014	04/15/2026
74981H	AA 8	RACEP 2015-9A A1 ABS - CLO 2.138% 4/15/2027			D	4	1FE	10,000,000	100.233	10,023,280											

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	or ei g n	Bond CHAR	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
7899999	Total - Residential Mortgage-Backed Securities.....					193,981,263	XXX	193,206,714	191,883,234	193,784,364	0	(101,721)	0	0	XXX	XXX	XXX	1,110,698	5,758,045	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					9,601,749	XXX	9,598,748	9,583,780	9,588,950	0	(12,799)	0	0	XXX	XXX	XXX	7,987	125,856	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					173,953,221	XXX	175,213,805	173,061,354	173,972,872	0	23,738	0	0	XXX	XXX	XXX	1,039,071	4,312,355	XXX	XXX
8399999	Grand Total - Bonds.....					1,596,650,789	XXX	1,611,216,916	1,545,566,901	1,586,858,015	0	(4,730,791)	0	0	XXX	XXX	XXX	15,396,949	53,478,679	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	gn	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	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
Common Stocks - Parent, Subsidiaries and Affiliates																	
02583@	Ameriprise Auto and Home Insurance Agency.....	10	9	100.000	459,984	4,599.840	459,984	1,000		2,500,000		(957,763)		(957,763)			04/12/2002
03083*	Ameriprise Insurance Company.....	10	4	3,200,000.000	47,253,781	14.767	47,253,781	44,431,911				1,085,615		1,085,615			01/17/2006
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				47,713,765	XXX	47,713,765	44,432,911	0	2,500,000	0	127,852	0	127,852	0	XXX	XXX
9799999	Total - Common Stock.....				47,713,765	XXX	47,713,765	44,432,911	0	2,500,000	0	127,852	0	127,852	0	XXX	XXX
9899999	Total Common and Preferred Stock.....				47,713,765	XXX	47,713,765	44,432,911	0	2,500,000	0	127,852	0	127,852	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

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. States, Territories and Possessions								
452152 G3 9	ILLINOIS ST GO BOND 5% 2/1/2022		10/14/2016	BANK OF AMERICA		5,456,550	5,000,000	
546415 2J 8	LOUISIANA ST GO BOND 5% 8/1/2026		04/21/2016	MORGAN (J.P.) SECURITIES		5,002,480	4,000,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions					10,459,030	9,000,000	0
Bonds - U.S. Political Subdivisions of States								
072887 U8 3	BAYONNE N J GO BOND 5% 7/1/2026		03/23/2016	RBC DOMINION SECURITIES		1,213,770	1,000,000	
072887 U9 1	BAYONNE N J GO BOND 5% 7/1/2027		03/23/2016	RBC DOMINION SECURITIES		1,196,930	1,000,000	
167615 WQ 2	CHICAGO ILL PK DIST GO BOND 5% 1/1/2025		10/27/2016	CABRERA CAPITAL		732,900	625,000	
167615 WR 0	CHICAGO ILL PK DIST GO BOND 5% 1/1/2026		10/27/2016	CABRERA CAPITAL		587,720	500,000	
167615 WS 8	CHICAGO ILL PK DIST GO BOND 5% 1/1/2027		10/27/2016	CABRERA CAPITAL		1,077,551	925,000	
167615 XL 2	CHICAGO ILL PK DIST GO BOND 5% 11/15/2025		10/27/2016	CABRERA CAPITAL		844,537	715,000	
167615 XM 0	CHICAGO ILL PK DIST GO BOND 5% 11/15/2026		10/27/2016	CABRERA CAPITAL		887,460	750,000	
63165T PZ 2	NASSAU CNTY NY GO BOND 5% 1/1/2027		01/27/2016	SAMUEL A. RAMIREZ		10,638,534	8,700,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States					17,179,402	14,215,000	0
Bonds - U.S. Special Revenue and Special Assessment								
009730 NK 4	AKRON BATH COPLEY ETC REV BOND 5% 11/15/2023		12/09/2016	GOLDMAN SACHS & CO.		1,114,550	1,000,000	
009730 NM 0	AKRON BATH COPLEY ETC REV BOND 5% 11/15/2025		12/09/2016	GOLDMAN SACHS & CO.		1,119,500	1,000,000	
009730 NN 8	AKRON BATH COPLEY ETC REV BOND 5% 11/15/2026		12/09/2016	GOLDMAN SACHS & CO.		599,259	535,000	
116439 KF 6	BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2025		02/10/2016	CITIGROUP GLOBAL MARKETS INC.		1,139,449	950,000	
116439 KG 4	BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2026		02/10/2016	CITIGROUP GLOBAL MARKETS INC.		1,207,150	1,000,000	
116439 KH 2	BROWNSVILLE TX NAV DIST REV BOND 5% 3/1/2027		02/10/2016	CITIGROUP GLOBAL MARKETS INC.		1,258,320	1,050,000	
130658 MY 0	CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.5% 6/1/2025		10/07/2016	RBC DOMINION SECURITIES		500,000	500,000	
130658 MZ 7	CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.55% 12/1/2025		10/07/2016	RBC DOMINION SECURITIES		500,000	500,000	
130658 NA 1	CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.65% 6/1/2026		10/07/2016	RBC DOMINION SECURITIES		760,000	760,000	
130658 NB 9	CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.7% 12/1/2026		10/07/2016	RBC DOMINION SECURITIES		455,000	455,000	
130658 NC 7	CALIFORNIA ST DEPT VET AFFAIRS REV BOND 2.8% 6/1/2027		10/07/2016	RBC DOMINION SECURITIES		1,160,000	1,160,000	
167736 B2 2	CHICAGO IL WTR REV BOND 5% 11/1/2023		03/28/2016	CITIGROUP GLOBAL MARKETS INC.		1,744,613	1,515,000	31,563
167736 F5 1	CHICAGO IL WTR REV BOND 5% 11/1/2025		05/13/2016	PNC SECURITIES CORP.		2,382,820	2,000,000	
167736 F6 9	CHICAGO IL WTR REV BOND 5% 11/1/2026		05/13/2016	PNC SECURITIES CORP.		377,030	315,000	
167736 F6 9	CHICAGO IL WTR REV BOND 5% 11/1/2026		06/13/2016	BARCLAYS BANK PLC		2,135,053	1,750,000	5,590
207743 RW 7	CONNECTICUT ST HIGHER ED SUPPL REV BOND 5% 11/15/2023		06/03/2016	BANK OF AMERICA		575,695	500,000	
207743 RX 5	CONNECTICUT ST HIGHER ED SUPPL REV BOND 5% 11/15/2024		06/03/2016	BANK OF AMERICA		580,785	500,000	
20775C DW 1	CONNECTICUT ST HSG FIN AUTH REV BOND 2.5% 11/15/2024		02/10/2016	BANK OF AMERICA		1,090,000	1,090,000	
20775C DX 9	CONNECTICUT ST HSG FIN AUTH REV BOND 2.55% 5/15/2025		02/10/2016	BANK OF AMERICA		2,460,000	2,460,000	
20775C DY 7	CONNECTICUT ST HSG FIN AUTH REV BOND 2.625% 11/15/2025		02/10/2016	BANK OF AMERICA		1,235,000	1,235,000	
20775C DZ 4	CONNECTICUT ST HSG FIN AUTH REV BOND 2.7% 5/15/2026		02/10/2016	BANK OF AMERICA		1,050,000	1,050,000	
20775C FE 9	CONN ST HSG FIN AUTH HSG MTG REV BOND 2.65% 11/15/2025		04/27/2016	MORGAN (J.P.) SECURITIES		1,730,000	1,730,000	
20775C FF 6	CONN ST HSG FIN AUTH HSG MTG REV BOND 2.75% 5/15/2026		04/27/2016	MORGAN (J.P.) SECURITIES		1,095,000	1,095,000	
20775C FG 4	CONN ST HSG FIN AUTH HSG MTG REV BOND 2.8% 11/15/2026		04/27/2016	MORGAN (J.P.) SECURITIES		385,000	385,000	
20775C LP 7	CONNECTICUT ST HSG FIN AUTH REV BOND 2.45% 11/15/2025		08/05/2016	MORGAN STANLEY & CO.		1,000,000	1,000,000	
218086 CC 8	CORALVILLE IOWA COP 4% 6/1/2024		09/09/2016	HUTCHINSON SHOCKEY ERLEY		547,675	500,000	
218086 CD 6	CORALVILLE IOWA COP 4% 6/1/2025		09/09/2016	HUTCHINSON SHOCKEY ERLEY		602,686	555,000	
218086 CE 4	CORALVILLE IOWA COP 4% 6/1/2026		09/09/2016	HUTCHINSON SHOCKEY ERLEY		1,078,740	1,000,000	
3128MM VG 5	FHLMC 2.5% MBS 15yr POOL FG G18614 10/1/2031		10/04/2016	KGS ALPHA		5,069,490	4,892,150	5,775
342816 H8 1	FLORIDA ST MUN PWR AGY REV BOND 5% 10/1/2026		02/18/2016	BANK OF AMERICA		2,000,560	1,600,000	
39081J AG 3	GREAT LAKES WTR MI AUTH REV BOND 5% 7/1/2027		10/14/2016	CITIGROUP GLOBAL MARKETS INC.		7,033,776	5,800,000	
45129Y J7 2	IDAHO HOUSING AND FINANCE ASSO REV BOND 2.55% 11/1/2026		06/23/2016	BARCLAYS BANK PLC		270,000	270,000	
45129Y J8 0	IDAHO HOUSING AND FINANCE ASSO REV BOND 2.6% 7/1/2026		06/23/2016	BARCLAYS BANK PLC		640,000	640,000	
45204E AV 0	ILLINOIS ST FIN AUTH REVENUE REV BOND 5% 11/1/2025		04/14/2016	ZIEGLER SECURITIES INC.		1,214,230	1,000,000	
45204E AW 8	ILLINOIS ST FIN AUTH REVENUE REV BOND 5% 5/1/2026		04/14/2016	ZIEGLER SECURITIES INC.		1,212,300	1,000,000	
45204E AX 6	ILLINOIS ST FIN AUTH REVENUE REV BOND 5% 11/1/2026		04/14/2016	ZIEGLER SECURITIES INC.		1,217,430	1,000,000	
462467 QT 1	IOWA FIN AUTH SINGLE FAMILY MT REV BOND 2.55% 1/1/2025		02/24/2016	RBC DOMINION SECURITIES		645,000	645,000	
462467 QU 8	IOWA FIN AUTH SINGLE FAMILY MT REV BOND 2.6% 7/1/2025		02/24/2016	RBC DOMINION SECURITIES		600,000	600,000	
462467 QV 6	IOWA FIN AUTH SINGLE FAMILY MT REV BOND 2.75% 1/1/2026		02/24/2016	RBC DOMINION SECURITIES		520,000	520,000	
462467 QW 4	IOWA FIN AUTH SINGLE FAMILY MT REV BOND 2.8% 7/1/2026		02/24/2016	RBC DOMINION SECURITIES		245,000	245,000	
462467 QX 2	IOWA FIN AUTH SINGLE FAMILY MT REV BOND 2.85% 1/1/2027		02/24/2016	RBC DOMINION SECURITIES		570,000	570,000	
49151F MW 7	KENTUCKY ST PPTY BLDGS REV BOND 5% 2/1/2026		03/02/2016	CITIGROUP GLOBAL MARKETS INC.		3,917,412	3,260,000	
523510 EU 5	LEE CNTY FLA SOL WST SYS REV BOND 5% 10/1/2026		08/25/2016	BANK OF AMERICA		1,641,074	1,330,000	
54714C BC 0	LOVE FIELD TX ARPT REV BOND 5% 11/1/2027		12/09/2016	SIEBERT BRANDFORD		1,019,709	895,000	

E13

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
57420V NZ 2	MARYLAND ECONOMIC DEVELOPMENT REV BOND 4% 6/1/2026		02/25/2016	RBC DOMINION SECURITIES		877,626	775,000	
57563R NL 9	MASSACHUSETTS EDL FIN AUTH REV BOND 5% 7/1/2024		07/27/2016	RBC DOMINION SECURITIES		2,369,680	2,000,000	12,500
57587A NB 0	MASSACHUSETTS HSG FIN AGY REV BOND 2.9% 12/1/2025		03/10/2016	WELLS FARGO BANK		270,000	270,000	
57587A NC 8	MASSACHUSETTS HSG FIN AGY H REV BOND 3% 6/1/2026		03/10/2016	WELLS FARGO BANK		330,000	330,000	
57587A ND 6	MASSACHUSETTS HSG FIN AGY H REV BOND 3.1% 12/1/2026		03/10/2016	WELLS FARGO BANK		290,000	290,000	
57587A TD 0	MASSACHUSETTS HSG FIN AGY H REV BOND 2.55% 6/1/2026		08/03/2016	RBC DOMINION SECURITIES		300,000	300,000	
57587A TE 8	MASSACHUSETTS HSG FIN AGY H REV BOND 2.6% 12/1/2026		08/03/2016	RBC DOMINION SECURITIES		605,000	605,000	
60416H U5 1	MINNESOTA ST HIGHER ED FACS AU REV BOND 5% 4/1/2026		02/03/2016	DOUGHERTY DAWKINS STRAND&EK		938,595	750,000	
60416H U6 9	MINNESOTA ST HIGHER ED FACS AU REV BOND 5% 4/1/2027		02/03/2016	DOUGHERTY DAWKINS STRAND&EK		1,236,200	1,000,000	
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046		01/13/2016	RBC DOMINION SECURITIES		3,334,533	3,334,533	
628575 BU 5	MYRTLE BEACH SC TAX I REV BOND 5% 10/1/2026		09/23/2016	WELLS FARGO BANK		1,237,060	1,000,000	
628575 BV 3	MYRTLE BEACH SC TAX I REV BOND 5% 10/1/2027		09/23/2016	WELLS FARGO BANK		732,648	600,000	
64577B KG 8	NEW JERSEY ECON DEV REV BOND 5% 6/15/2023		03/08/2016	STIFEL NICOLAUS & CO. INC		2,878,725	2,620,000	31,294
64578E JA 6	NEW JERSEY ECON DEV REV BOND 5% 6/15/2024		01/13/2016	JEFFRIES & CO		5,580,450	5,000,000	38,194
645918 U9 2	NEW JERSEY ECON DEV REV BOND 5% 3/1/2023		03/01/2016	CITIGROUP GLOBAL MARKETS INC		1,825,035	1,655,000	690
646080 RZ 6	NEW JERSEY HIGHER ED ASSIST REV BOND 5% 12/1/2025		05/12/2016	BANK OF AMERICA		1,654,072	1,400,000	
649883 N5 0	NEW YORK MTG AGY HOMEOWNER REV BOND 2.5% 10/1/2024		02/03/2016	BANK OF AMERICA		1,180,000	1,180,000	
649883 N8 4	NEW YORK MTG AGY HOMEOWNER REV BOND 2.625% 10/1/2025		02/03/2016	BANK OF AMERICA		1,010,000	1,010,000	
649883 N9 2	NEW YORK MTG AGY HOMEOWNER REV BOND 2.7% 4/1/2026		02/03/2016	BANK OF AMERICA		500,000	500,000	
73535E KU 3	PORT SAINT LUCIE-REF REV BOND 2.25% 7/1/2026		09/09/2016	RBC DOMINION SECURITIES		1,979,120	2,000,000	
74442C BG 8	PUBLIC FIN AUTH WI HOSP REVENU REV BOND 5% 6/1/2027		07/14/2016	BANK OF AMERICA		3,625,443	2,920,000	
74445M AA 7	PUBLIC FINANCE AUTHORITY WI REV BOND 2.625% 11/1/2025		05/05/2016	BANK OF AMERICA		1,000,000	1,000,000	
74445M AA 7	PUBLIC FINANCE AUTHORITY WI REV BOND 2.625% 11/1/2025		05/05/2016	BANK OF AMERICA		3,182,918	3,150,000	
74445M AA 7	PUBLIC FINANCE AUTHORITY WI REV BOND 2.625% 11/1/2025		05/05/2016	BANK OF AMERICA		404,180	400,000	
74445M AA 7	PUBLIC FINANCE AUTHORITY WI REV BOND 2.625% 11/1/2025		05/05/2016	BANK OF AMERICA		1,515,675	1,500,000	
74445M AB 5	PUBLIC FINANCE AUTHORITY WI REV BOND 2.875% 5/1/2027		08/11/2016	BANK OF AMERICA		5,156,250	5,000,000	35,139
76221R WJ 8	RHODE ISLAND HSG & MTG REV BOND 2.65% 4/1/2025		04/14/2016	MORGAN (J.P.) SECURITIES		300,000	300,000	
76221R WK 5	RHODE ISLAND HSG & MTG REV BOND 2.7% 10/1/2025		04/14/2016	MORGAN (J.P.) SECURITIES		450,000	450,000	
76221R WL 3	RHODE ISLAND HSG & MTG REV BOND 2.8% 4/1/2026		04/14/2016	MORGAN (J.P.) SECURITIES		700,000	700,000	
76221R WM 1	RHODE ISLAND HSG & MTG REV BOND 2.85% 10/1/2026		04/14/2016	MORGAN (J.P.) SECURITIES		700,000	700,000	
76221R XM 0	RHODE ISLAND HSG & MTG REV BOND 2.6% 4/1/2026		09/14/2016	RBC DOMINION SECURITIES		1,235,000	1,235,000	
76221R XR 9	RHODE ISLAND HSG & MTG REV BOND 2.65% 10/1/2026		09/14/2016	RBC DOMINION SECURITIES		1,575,000	1,575,000	
76221T GY 9	RHODE ISLAND HSG & MTG REV BOND 3.5% 10/1/2031		02/24/2016	BANK OF AMERICA		1,000,000	1,000,000	
762315 PR 4	RHODE ISLAND ST STUDENT LN REV BOND 3% 12/1/2024		04/22/2016	BANK OF AMERICA		5,166,015	5,135,000	
762315 PS 2	RHODE ISLAND ST STUDENT LN REV BOND 3% 12/1/2025		04/22/2016	BANK OF AMERICA		4,200,664	4,225,000	
76912T LW 1	RIVERSIDE FING-UNREF REV BOND 4.625% 10/1/2031		05/11/2016	Tax Free Exchange		35,000	35,000	180
808878 GS 5	SCIOTO CNTY OHIO REV BOND 5% 2/15/2027		04/27/2016	BARCLAYS BANK PLC		3,209,683	2,620,000	
82153T BG 3	SHELBY BOE-REF-WTS REV BOND 5% 2/1/2026		04/22/2016	RAYMOND JAMES & ASSOC. INC		774,535	620,000	
82153T BH 1	SHELBY BOE-REF-WTS REV BOND 5% 2/1/2027		04/22/2016	RAYMOND JAMES & ASSOC. INC		1,113,615	900,000	
85732T JE 3	STATE PUB SCH BLDG AUTH PA REV BOND 5% 12/1/2027		06/21/2016	PNC SECURITIES CORP		8,713,311	7,060,000	
88276R EH 1	TEXAS ST TECHNICAL COLLEGE REV BOND 5% 10/15/2027		04/13/2016	RAYMOND JAMES & ASSOC. INC		1,780,099	1,440,000	
914325 EF 8	UNIVERSITY OF ILLINOIS COP 5% 10/1/2027		09/16/2016	MORGAN STANLEY & CO		3,669,025	2,995,000	
914325 ET 8	UNIVERSITY OF ILLINOIS COP 5% 10/1/2027		09/16/2016	MORGAN STANLEY & CO		839,159	685,000	
928077 JC 1	VIRGINIA PORT AUTH PORT FAC RE REV BOND 5% 7/1/2027		11/09/2016	BANK OF AMERICA		1,289,361	1,070,000	
97689Q DA 1	WISCONSIN HSG & ECONOMIC DEV A REV BOND 2.8% 3/1/2025		03/24/2016	RBC DOMINION SECURITIES		1,500,000	1,500,000	
97689Q DB 9	WISCONSIN HSG & ECONOMIC DEV A REV BOND 2.85% 9/1/2025		03/24/2016	RBC DOMINION SECURITIES		1,485,000	1,485,000	
97689Q DC 7	WISCONSIN HSG & ECONOMIC DEV A REV BOND 3% 3/1/2026		03/24/2016	RBC DOMINION SECURITIES		825,000	825,000	
97689Q DE 3	WISCONSIN HSG & ECONOMIC DEV A REV BOND 3.05% 9/1/2026		03/24/2016	RBC DOMINION SECURITIES		1,000,000	1,000,000	
97689Q DF 0	WISCONSIN HSG & ECONOMIC DEV A REV BOND 3.3% 9/1/2028		03/24/2016	RBC DOMINION SECURITIES		2,835,000	2,835,000	
98322Q LH 8	WYOMING CMNTY DEV AUTH HSG REV REV BOND 2.5% 12/1/2026		09/09/2016	BANK OF AMERICA		180,000	180,000	
98322Q LK 1	WYOMING CMNTY DEV AUTH HSG REV REV BOND 2.65% 12/1/2027		09/09/2016	BANK OF AMERICA		200,000	200,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					146,487,983	133,216,683	160,925

E13.1

Bonds - Industrial and Miscellaneous

037833 AR 1	APPLE SR UNSECURED 2.85% 5/6/2021		02/03/2016	WELLS FARGO BANK		10,366,900	10,000,000	72,833
15189X AP 3	CENTERPOINT ENERGY RESOU SR SECURED 1.85% 6/1/2021		05/13/2016	WELLS FARGO BANK		7,845,181	7,855,000	
233331 AR 8	DTE ENERGY SR UNSECURED 3.85% 12/1/2023		03/16/2016	WELLS FARGO BANK		2,949,752	2,825,000	33,233
233331 AV 9	DTE ENERGY SR UNSECURED 3.3% 44727		06/14/2016	Tax Free Exchange		14,344,442	14,150,000	232,178
26884T AH 5	ERAC USA FINANCE SR UNSECURED 3.3% 10/15/2022		02/26/2016	GOLDMAN SACHS & CO		7,525,038	7,547,000	94,778
26884T AH 5	ERAC USA FINANCE SR UNSECURED 3.3% 10/15/2022		02/26/2016	US BANKS		9,199,262	9,225,000	115,851
26884T AH 5	ERAC USA FINANCE SR UNSECURED 3.3% 10/15/2022		03/08/2016	CANTOR FITZGERALD & CO		1,991,380	2,000,000	26,767

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
26884T AT 9	ERAC USA FINANCE SR UNSECURED 2.7% 11/1/2023		10/11/2016	MIZUHO BANK		5,679,474	5,690,000	
281020 AJ 6	EDISON INTL SR UNSECURED 2.95% 3/15/2023		03/02/2016	CITIGROUP GLOBAL MARKETS INC		9,995,600	10,000,000	
45822P AA 3	INTEGRYS HOLDING INC SR UNSECURED 4.17% 11/1/2020		03/24/2016	Mitsubishi UFJ Sec		13,416,375	12,500,000	215,740
46186U AA 0	IHSFR 2015-SFR1 A CMBS 2.0% 3/17/2032		05/05/2016	WELLS FARGO BANK		9,601,749	9,583,780	11,549
74456Q BP 0	PUBLIC SERVICE ELECTRIC SR SECURED 1.9% 3/15/2021		02/29/2016	Mitsubishi UFJ Sec		6,988,940	7,000,000	
83149E AE 7	SLMA 2006-5 A5 ABS - STUDENT LOANS 0.992% 1/25/207		02/22/2016	RBC DOMINION SECURITIES		7,682,691	7,894,865	4,953
871829 AQ 0	SYSCO CORP SR UNSECURED 2.6% 6/12/2022		04/19/2016	RBC DOMINION SECURITIES		5,044,400	5,000,000	46,944
871829 AQ 0	SYSCO CORP SR UNSECURED 2.6% 6/12/2022		04/21/2016	RBC DOMINION SECURITIES		7,409,430	7,370,000	71,325
902494 AT 0	TYSON FOODS INC SR UNSECURED 4.5% 6/15/2022		08/24/2016	GOLDMAN SACHS & CO		138,956	125,000	1,156
902494 AT 0	TYSON FOODS INC SR UNSECURED 4.5% 6/15/2022		08/24/2016	CREDIT SUISSE FIRST BOSTON		1,606,017	1,444,000	13,357
902494 AT 0	TYSON FOODS INC SR UNSECURED 4.5% 6/15/2022		08/24/2016	BANK OF AMERICA		6,910,583	6,215,000	57,489
902494 AT 0	TYSON FOODS INC SR UNSECURED 4.5% 6/15/2022		09/13/2016	US BANKS		4,181,394	3,780,000	42,998
902494 AW 3	TYSON FOODS INC SR UNSECURED 2.65% 8/15/2019		08/09/2016	BAIRD (ROBERT W.) & CO		2,571,400	2,500,000	32,573
907818 DG 0	UNION PACIFIC SR UNSECURED 4% 2/1/2021		02/03/2016	SANTANDER INVESTMENT SEC		236,063	218,000	170
907818 DG 0	UNION PACIFIC SR UNSECURED 4% 2/1/2021		02/03/2016	CITIGROUP GLOBAL MARKETS INC		1,992,462	1,840,000	1,431
55818X AW 3	MDPK 2015-16A A1R ABS 2.074% 4/20/2026	D	12/14/2016	DEUTSCHE BANK		9,992,000	10,000,000	
89473L AG 9	TRMPK 2015-1A AR ABS - CLO 2.251% 4/20/2027	D	12/08/2016	GOLDMAN SACHS & CO		10,041,671	10,000,000	
3899999	Total - Bonds - Industrial and Miscellaneous					157,711,156	154,762,645	1,075,325
8399997	Total - Bonds - Part 3					331,837,571	311,194,328	1,236,250
8399998	Total - Bonds - Summary Item from Part 5					10,330,640	10,213,418	42,067
8399999	Total - Bonds					342,168,211	321,407,746	1,278,317
9999999	Total - Bonds, Preferred and Common Stocks					342,168,211	XXX	1,278,317

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	For rei 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	13 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
Bonds - U.S. Government																				
912810 DW 5	US TREASURY 7.25% UNSECURED BOND 5/15/2016		05/15/2016	Maturity		725,000	725,000	877,216	731,819		(6,819)		(6,819)		725,000			0	27,187	05/15/2016
0599999	Total - Bonds - U.S. Government					725,000	725,000	877,216	731,819	0	(6,819)	0	(6,819)	0	725,000	0	0	0	27,187	XXX
Bonds - U.S. States, Territories and Possessions																				
13062R J9 0	CALIFORNIA ST GO BOND 4.625% 3/1/2029		03/01/2016	Call	100,000	2,000,000	2,000,000	1,976,060	1,983,336		152		152		1,983,488		16,512	16,512	46,250	03/01/2029
452151 DQ 3	ILLINOIS ST GO BOND 4.75% 10/1/2027		12/02/2016	Call	100,000	2,000,000	2,000,000	1,962,420	1,975,837		1,437		1,437		1,977,273		22,727	22,727	111,097	10/01/2027
1799999	Total - Bonds - U.S. States, Territories & Possessions					4,000,000	4,000,000	3,938,480	3,959,173	0	1,589	0	1,589	0	3,960,761	0	39,239	39,239	157,347	XXX
Bonds - U.S. Political Subdivisions of States																				
050195 QJ 8	AUBREY TX ISD GO BOND 4.5% 2/15/2031		02/15/2016	Call	100,000	1,390,000	1,390,000	1,378,859	1,379,580		58		58		1,379,638		10,362	10,362	31,275	02/15/2031
050195 RE 8	AUBREY TX ISD GO BOND 4.5% 2/15/2031		02/15/2016	Call	100,000	895,000	895,000	887,705	887,987		39		39		888,026		6,974	6,974	20,138	02/15/2031
050195 RG 3	AUBREY TX ISD GO BOND 4.5% 2/15/2031		03/21/2016	Call	100,000	715,000	715,000	709,172	709,397		58		58		709,455		5,545	5,545	19,305	02/15/2031
052430 AZ 8	AUBREY TX ISD GO BOND 4.7% 8/1/2030		08/01/2016	Call	100,000	2,145,000	2,145,000	2,145,000	2,145,000				0		2,145,000			0	100,815	08/01/2030
180847 5T 8	CLARK CNTY NEV GO BOND 5.000% 11/01/2030		11/01/2016	Call	100,000	3,000,000	3,000,000	3,047,880	3,008,228		(8,228)		(8,228)		3,000,000			0	150,000	11/01/2030
180847 M7 7	CLARK CNTY NEV GO BOND 4.750% 11/01/2026		05/01/2016	Call	100,000	3,000,000	3,000,000	3,053,220	3,002,160		(2,160)		(2,160)		3,000,000			0	71,250	11/01/2026
262633 MN 7	DU PAGE CNTY IL GO BOND 4.625% 1/1/2030		02/29/2016	Call	100,000	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	91,729	01/01/2030
265138 DR 5	DUNCANVILLE TX ISD GO BOND 4.625% 2/15/2029		02/15/2016	Call	100,000	3,000,000	3,000,000	2,947,950	2,963,528		244		244		2,963,772		36,228	36,228	69,375	02/15/2029
388640 K8 6	GRAPEVINE ISD GO BOND 4.6% 8/15/2029		08/15/2016	Call	100,000	4,000,000	4,000,000	3,971,440	3,981,202		626		626		3,981,828		18,172	18,172	184,000	08/15/2029
487692 8G 3	KELLER TX ISD GO BOND 4.6% 8/15/2029		08/15/2016	Call	100,000	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	138,000	08/15/2029
603109 PB 9	MINERAL WELLS TEX ISD GO BOND 5% 2/15/2030		02/15/2016	Call	100,000	875,000	875,000	916,458	879,173		(4,173)		(4,173)		875,000			0	21,875	02/15/2031
603109 PP 8	MINERAL WELLS TEX ISD GO BOND 5% 2/15/2031		02/15/2016	Call	100,000	395,000	395,000	395,467	395,051		(51)		(51)		395,000			0	9,875	02/15/2031
727199 DP 3	PLANO TX ISD GO BOND 4.6% 2/15/2028		02/15/2016	Call	100,000	2,000,000	2,000,000	1,999,900	2,000,679		(5)		(5)		2,000,674		(674)	(674)	46,000	02/15/2028
799187 GW 3	SAN PATRICIO CNTY TX GO BOND 4.75% 4/1/2031		04/01/2016	Call	100,000	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	47,500	04/01/2031
845267 RA 3	SOUTHWEST TX ISD GO BOND 4.7% 2/1/2031		02/01/2016	Call	100,000	2,120,000	2,120,000	2,110,736	2,113,185		26		26		2,113,211		6,789	6,789	49,820	02/01/2031
876387 EF 4	TARRANT CNTY TX HOSP GO BOND 4.65% 2/15/2031		02/15/2016	Call	100,000	2,250,000	2,250,000	2,235,938	2,240,472		53		53		2,240,525		9,475	9,475	52,313	02/15/2031
947134 SU 7	WEATHERFORD TX ISD GO BOND 4.55% 2/15/2032		02/15/2016	Call	100,000	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	68,250	02/15/2032
950885 NS 8	WESTLACO TX ISD GO BOND 4.7% 2/15/2031		02/15/2016	Call	100,000	2,170,000	2,170,000	2,160,539	2,163,072		38		38		2,163,110		6,890	6,890	50,995	02/15/2031
2499999	Total - Bonds - U.S. Political Subdivisions of States					38,955,000	38,955,000	38,960,264	38,868,714	0	(13,475)	0	(13,475)	0	38,855,239	0	99,761	99,761	1,222,515	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01179P QR 1	ALASKA MUN BD BK AUTH REV BOND 5.000% 12/1/2031		12/05/2016	Call	100,000	2,000,000	2,000,000	2,013,360	2,001,458		(1,458)		(1,458)		2,000,000			0	101,111	12/01/2031
084208 BC 0	BERKELEY SD SCH DIST REV BOND 5.125% 12/1/2030		12/01/2016	Call	100,000	3,250,000	3,250,000	3,285,723	3,253,942		(3,942)		(3,942)		3,250,000			0	166,563	12/01/2030
130911 2C 3	CALIFORNIA STATEWIDE CMNTYS DEV HOSP REV BOND 5% 8/15/2030		08/15/2016	Call	100,000	3,000,000	3,000,000	3,062,700	3,004,809		(4,809)		(4,809)		3,000,000			0	150,000	08/15/2030
139042 MV 4	CANYON TX WTR AUTH REV BOND 4.75% 8/1/2028		09/07/2016	Call	100,000	2,950,000	2,950,000	2,917,934	2,928,331		873		873		2,929,204		20,796	20,796	154,138	08/01/2028
160790 AY 7	CHARLOTTE FL CAP IMPT REV BOND 4.625% 10/1/2036		10/01/2016	Call	100,000	3,000,000	3,000,000	2,987,850	2,990,166		216		216		2,990,382		9,618	9,618	138,750	10/01/2036
181004 DE 9	CLACK CNTY NV IDR REV BOND 4.85% 10/1/2035		07/28/2016	Call	100,000	880,000	880,000	882,992	880,000				0		880,000			0	35,211	10/01/2035
19645R RY 9	COLORADO EDUCNTL FACS REV BOND 4% 6/1/2033		09/22/2016	DA DAVIDSON		738,556	700,000	694,215	694,735		156		156		694,891		43,665	43,665	23,022	06/01/2033
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		01/01/2016	Paydown		89,729	89,729	90,836	90,803		(1,074)		(1,074)		89,729			0	187	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		02/01/2016	Paydown		71,293	71,293	72,173	72,146		(853)		(853)		71,293			0	297	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		03/01/2016	Paydown		80,779	80,779	81,776	81,745		(967)		(967)		80,779			0	505	06/01/2030

E14

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	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
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		04/01/2016	Paydown		104,226	104,226	105,513	105,474		(1,247)		(1,247)		104,226			0	869	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		05/01/2016	Paydown		99,598	99,598	100,828	100,790		(1,192)		(1,192)		99,598			0	1,038	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		06/01/2016	Paydown		111,955	111,955	113,337	113,295		(1,340)		(1,340)		111,955			0	1,399	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		07/01/2016	Paydown		128,328	128,328	129,912	129,864		(1,536)		(1,536)		128,328			0	1,871	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		08/01/2016	Paydown		129,499	129,499	131,097	131,049		(1,550)		(1,550)		129,499			0	2,158	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		09/01/2016	Paydown		190,168	190,168	192,515	192,444		(2,276)		(2,276)		190,168			0	3,566	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		10/01/2016	Paydown		145,483	145,483	147,278	147,224		(1,741)		(1,741)		145,483			0	3,031	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		11/01/2016	Paydown		155,688	155,688	157,610	157,552		(1,863)		(1,863)		155,688			0	3,568	06/01/2030
3128MM TN 3	FHLMC 2.5% MBS 15yr Pool G18556 6/1/2030		12/01/2016	Paydown		142,702	142,702	144,464	144,410		(1,708)		(1,708)		142,702			0	3,568	06/01/2030
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		01/01/2016	Paydown		178,649	178,649	184,371	184,069		(5,420)		(5,420)		178,649			0	372	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		02/01/2016	Paydown		77,252	77,252	79,726	79,596		(2,344)		(2,344)		77,252			0	322	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		03/01/2016	Paydown		83,132	83,132	85,795	85,654		(2,522)		(2,522)		83,132			0	520	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		04/01/2016	Paydown		77,257	77,257	79,732	79,601		(2,344)		(2,344)		77,257			0	644	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		05/01/2016	Paydown		177,049	177,049	182,720	182,420		(5,371)		(5,371)		177,049			0	1,844	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		06/01/2016	Paydown		168,623	168,623	174,025	173,739		(5,116)		(5,116)		168,623			0	2,108	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		07/01/2016	Paydown		94,987	94,987	98,030	97,869		(2,882)		(2,882)		94,987			0	1,385	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		08/01/2016	Paydown		346,442	346,442	357,539	356,952		(10,510)		(10,510)		346,442			0	5,774	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		09/01/2016	Paydown		75,621	75,621	78,043	77,915		(2,294)		(2,294)		75,621			0	1,418	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		10/01/2016	Paydown		266,134	266,134	274,658	274,207		(8,074)		(8,074)		266,134			0	5,544	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		11/01/2016	Paydown		258,350	258,350	266,626	266,188		(7,838)		(7,838)		258,350			0	5,921	12/01/2029
3132KE WH 4	FHLMC 2.5% MBS 15yr Pool V60648 12/1/2029		12/01/2016	Paydown		151,916	151,916	156,782	156,525		(4,609)		(4,609)		151,916			0	3,798	12/01/2029
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		01/01/2016	Paydown		91,470	91,470	95,143	95,073		(3,603)		(3,603)		91,470			0	229	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		02/01/2016	Paydown		86,934	86,934	90,425	90,358		(3,424)		(3,424)		86,934			0	435	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		03/01/2016	Paydown		86,997	86,997	90,490	90,427		(3,427)		(3,427)		86,997			0	652	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		04/01/2016	Paydown		47,110	47,110	49,001	48,965		(1,856)		(1,856)		47,110			0	471	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		05/01/2016	Paydown		191,024	191,024	198,695	198,549		(7,524)		(7,524)		191,024			0	2,388	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		06/01/2016	Paydown		123,166	123,166	128,112	128,018		(4,851)		(4,851)		123,166			0	1,848	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		07/01/2016	Paydown		59,866	59,866	62,269	62,224		(2,358)		(2,358)		59,866			0	1,048	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		08/01/2016	Paydown		145,387	145,387	151,225	151,114		(5,727)		(5,727)		145,387			0	2,908	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		09/01/2016	Paydown		179,768	179,768	186,987	186,849		(7,081)		(7,081)		179,768			0	4,045	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		10/01/2016	Paydown		209,339	209,339	217,745	217,584		(8,246)		(8,246)		209,339			0	5,234	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		11/01/2016	Paydown		76,509	76,509	79,581	79,523		(3,014)		(3,014)		76,509			0	2,104	08/01/2030
3132KF AP 7	FHLMC 3% MBS 15yr Pool V60914 8/1/2030		12/01/2016	Paydown		110,136	110,136	114,559	114,474		(4,338)		(4,338)		110,136			0	3,304	08/01/2030
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		01/01/2016	Paydown		102,279	102,279	104,277	104,149		(1,870)		(1,870)		102,279			0	213	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		02/01/2016	Paydown		100,973	100,973	102,945	102,819		(1,846)		(1,846)		100,973			0	421	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		03/01/2016	Paydown		95,106	95,106	96,963	96,845		(1,739)		(1,739)		95,106			0	594	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		04/01/2016	Paydown		104,409	104,409	106,448	106,318		(1,909)		(1,909)		104,409			0	870	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		05/01/2016	Paydown		128,303	128,303	130,809	130,649		(2,346)		(2,346)		128,303			0	1,337	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		06/01/2016	Paydown		155,200	155,200	158,232	158,038		(2,838)		(2,838)		155,200			0	1,940	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		07/01/2016	Paydown		114,842	114,842	117,085	116,942		(2,100)		(2,100)		114,842			0	1,675	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		08/01/2016	Paydown		107,693	107,693	109,797	109,663		(1,969)		(1,969)		107,693			0	1,795	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		09/01/2016	Paydown		120,381	120,381	122,732	122,582		(2,201)		(2,201)		120,381			0	2,257	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		10/01/2016	Paydown		116,767	116,767	119,048	118,903		(2,135)		(2,135)		116,767			0	2,433	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		11/01/2016	Paydown		126,823	126,823	129,300	129,142		(2,319)		(2,319)		126,823			0	2,906	10/01/2028
3138EN NV 7	FNMA 2.5% MBS 15yr Pool AL5803 10/1/2028		12/01/2016	Paydown		121,394	121,394	123,765	123,614		(2,220)		(2,220)		121,394			0	3,035	10/01/2028
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		01/01/2016	Paydown		48,663	48,663	49,789	49,713		(1,068)		(1,068)		48,663			0	101	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		02/01/2016	Paydown		58,931	58,931	60,294	60,224		(1,293)		(1,293)		58,931			0	246	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		03/01/2016	Paydown		48,826	48,826	49,955	49,898		(1,072)		(1,072)		48,826			0	305	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		04/01/2016	Paydown		55,920	55,920	57,213	57,147		(1,227)		(1,227)		55,920			0	466	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		05/01/2016	Paydown		48,045	48,045	49,156	49,099		(1,054)		(1,054)		48,045			0	500	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		06/01/2016	Paydown		46,506	46,506	47,582	47,527		(1,021)		(1,021)		46,506			0	581	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		07/01/2016	Paydown		47,264	47,264	48,357	48,302		(1,037)		(1,037)		47,264			0	689	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		08/01/2016	Paydown		47,459	47,459	48,557	48,501		(1,042)		(1,042)		47,459			0	791	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		09/01/2016	Paydown		111,168	111,168	113,739	113,608		(2,440)		(2,440)		111,168			0	2,084	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		10/01/2016	Paydown		50,079	50,079	51,237	51,178		(1,099)		(1,099)		50,079			0	1,043	02/01/2030

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		11/01/2016	Paydown		46,866	46,866	47,950	47,894		(1,029)		(1,029)		46,866			0	1,074	02/01/2030
3138WD 7G 0	FNMA 2.5% MBS 15yr Pool AS4494 2/1/2030		12/01/2016	Paydown		123,872	123,872	126,737	126,591		(2,719)		(2,719)		123,872			0	3,097	02/01/2030
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		01/01/2016	Paydown		138,161	138,161	140,104	139,951		(1,789)		(1,789)		138,161			0	288	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		02/01/2016	Paydown		155,192	155,192	157,375	157,202		(2,010)		(2,010)		155,192			0	647	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		03/01/2016	Paydown		171,039	171,039	173,445	173,254		(2,215)		(2,215)		171,039			0	1,069	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		04/01/2016	Paydown		96,347	96,347	97,702	97,595		(1,248)		(1,248)		96,347			0	803	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		05/01/2016	Paydown		178,617	178,617	181,129	180,930		(2,313)		(2,313)		178,617			0	1,861	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		06/01/2016	Paydown		192,903	192,903	195,616	195,401		(2,498)		(2,498)		192,903			0	2,411	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		07/01/2016	Paydown		127,880	127,880	129,678	129,536		(1,656)		(1,656)		127,880			0	1,865	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		08/01/2016	Paydown		136,104	136,104	138,018	137,867		(1,763)		(1,763)		136,104			0	2,268	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		09/01/2016	Paydown		183,112	183,112	185,687	185,483		(2,371)		(2,371)		183,112			0	3,433	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		10/01/2016	Paydown		186,114	186,114	188,731	188,524		(2,410)		(2,410)		186,114			0	3,877	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		11/01/2016	Paydown		122,079	122,079	123,796	123,660		(1,581)		(1,581)		122,079			0	2,798	04/01/2028
3138WP JC 9	FNMA 2.5% MBS 15yr Pool AT2058 4/1/2028		12/01/2016	Paydown		205,161	205,161	208,046	207,818		(2,657)		(2,657)		205,161			0	5,129	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		01/01/2016	Paydown		178,550	178,550	181,508	181,234		(2,684)		(2,684)		178,550			0	372	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		02/01/2016	Paydown		178,619	178,619	181,578	181,304		(2,685)		(2,685)		178,619			0	744	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		03/01/2016	Paydown		194,840	194,840	198,067	197,768		(2,928)		(2,928)		194,840			0	1,218	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		04/01/2016	Paydown		201,955	201,955	205,299	204,990		(3,035)		(3,035)		201,955			0	1,683	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		05/01/2016	Paydown		240,613	240,613	244,598	244,229		(3,616)		(3,616)		240,613			0	2,506	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		06/01/2016	Paydown		228,777	228,777	232,566	232,215		(3,438)		(3,438)		228,777			0	2,860	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		07/01/2016	Paydown		200,899	200,899	204,226	203,918		(3,019)		(3,019)		200,899			0	2,930	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		08/01/2016	Paydown		211,509	211,509	215,013	214,688		(3,179)		(3,179)		211,509			0	3,525	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		09/01/2016	Paydown		188,589	188,589	191,713	191,424		(2,834)		(2,834)		188,589			0	3,536	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		10/01/2016	Paydown		147,096	147,096	149,532	149,307		(2,211)		(2,211)		147,096			0	3,065	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		11/01/2016	Paydown		215,052	215,052	218,614	218,284		(3,232)		(3,232)		215,052			0	4,928	04/01/2028
3138WP JE 5	FNMA 2.5% MBS 15yr Pool AT2060 4/1/2028		12/01/2016	Paydown		183,391	183,391	186,428	186,147		(2,756)		(2,756)		183,391			0	4,585	04/01/2028
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		01/01/2016	Paydown		69,951	69,951	70,732	70,672		(721)		(721)		69,951			0	146	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		02/01/2016	Paydown		71,758	71,758	72,560	72,498		(739)		(739)		71,758			0	299	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		03/01/2016	Paydown		107,777	107,777	108,981	108,887		(1,110)		(1,110)		107,777			0	674	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		04/01/2016	Paydown		76,982	76,982	77,842	77,775		(793)		(793)		76,982			0	642	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		05/01/2016	Paydown		76,638	76,638	77,494	77,428		(790)		(790)		76,638			0	798	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		06/01/2016	Paydown		471,115	471,115	476,378	475,969		(4,854)		(4,854)		471,115			0	5,889	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		07/01/2016	Paydown		316,326	316,326	319,860	319,584		(3,259)		(3,259)		316,326			0	4,613	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		08/01/2016	Paydown		82,146	82,146	83,063	82,992		(846)		(846)		82,146			0	1,369	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		09/01/2016	Paydown		284,893	284,893	288,076	287,828		(2,935)		(2,935)		284,893			0	5,342	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		10/01/2016	Paydown		630,505	630,505	637,549	637,001		(6,496)		(6,496)		630,505			0	13,136	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		11/01/2016	Paydown		301,453	301,453	304,820	304,558		(3,106)		(3,106)		301,453			0	6,908	06/01/2029
3138XW EM 6	FNMA 2.5% MBS 15yr Pool AW6439 6/1/2029		12/01/2016	Paydown		390,565	390,565	394,928	394,588		(4,024)		(4,024)		390,565			0	9,764	06/01/2029
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		01/01/2016	Paydown		92,284	92,284	94,220	94,134		(1,849)		(1,849)		92,284			0	192	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		02/01/2016	Paydown		160,714	160,714	164,085	163,935		(3,221)		(3,221)		160,714			0	670	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		03/01/2016	Paydown		85,229	85,229	87,017	86,937		(1,708)		(1,708)		85,229			0	533	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		04/01/2016	Paydown		83,226	83,226	84,972	84,894		(1,668)		(1,668)		83,226			0	694	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		05/01/2016	Paydown		75,393	75,393	76,974	76,904		(1,511)		(1,511)		75,393			0	785	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		06/01/2016	Paydown		82,262	82,262	83,988	83,910		(1,649)		(1,649)		82,262			0	1,028	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		07/01/2016	Paydown		151,231	151,231	154,403	154,262		(3,031)		(3,031)		151,231			0	2,205	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		08/01/2016	Paydown		98,538	98,538	100,605	100,513		(1,975)		(1,975)		98,538			0	1,642	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		09/01/2016	Paydown		193,964	193,964	198,033	197,851		(3,887)		(3,887)		193,964			0	3,637	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		10/01/2016	Paydown		276,351	276,351	282,148	281,889		(5,538)		(5,538)		276,351			0	5,757	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		11/01/2016	Paydown		151,152	151,152	154,323	154,182		(3,029)		(3,029)		151,152			0	3,464	03/01/2030
3138YD ZJ 1	FNMA 2.5% MBS 15yr Pool AY0744 3/1/2030		12/01/2016	Paydown		116,704	116,704	119,152	119,043		(2,339)		(2,339)		116,704			0	2,918	03/01/2030
34073N Q4 5	FLORIDA HSG FIN REV BOND 5.1% 7/1/2031		01/01/2016	Call	100,000	10,000	10,000	10,000	10,000				0		10,000			0	255	07/01/2031
34073N Q4 5	FLORIDA HSG FIN REV BOND 5.1% 7/1/2031		04/01/2016	Call	100,000	300,000	300,000	300,000	300,000				0		300,000			0	11,475	07/01/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		01/15/2016	Call	100,000	455,000	455,000	455,000	455,000				0		455,000			0	1,943	03/15/2031

E14.2

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	13 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
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		02/15/2016	Call 100.0000		135,000	135,000	135,000	135,000				0		135,000			0	1,153	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		03/15/2016	Call 100.0000		40,000	40,000	40,000	40,000				0		40,000			0	512	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		04/15/2016	Call 100.0000		65,000	65,000	65,000	65,000				0		65,000			0	1,110	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		05/15/2016	Call 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	1,068	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		06/15/2016	Call 100.0000		40,000	40,000	40,000	40,000				0		40,000			0	1,025	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		07/15/2016	Call 100.0000		85,000	85,000	85,000	85,000				0		85,000			0	2,541	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		08/15/2016	Call 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	1,708	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		09/15/2016	Call 100.0000		465,000	465,000	465,000	465,000				0		465,000			0	17,873	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		10/15/2016	Call 100.0000		55,000	55,000	55,000	55,000				0		55,000			0	2,349	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		11/15/2016	Call 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	2,349	03/15/2031
373506 AU 8	GEORGIA ENVIR REV BOND 5.125% 3/15/2031		12/15/2016	Call 100.0000		40,000	40,000	40,000	40,000				0		40,000			0	2,050	03/15/2031
43233A CQ 7	HILLSBORO CNTY FL HOSP REV BOND 4.7% 10/1/2031		10/01/2016	Call 100.0000		1,330,000	1,330,000	1,324,175	1,325,592		144		144		1,325,736		4,264	4,264	62,510	10/01/2031
442397 HL 2	HOUSTON TX HSG FIN REV BOND 4.75% 8/1/2030		08/24/2016	Call 100.0000		400,000	400,000	400,000	400,000				0		400,000			0	20,214	08/01/2030
442397 HN 8	HOUSTON TX HSG FIN REV BOND 4.8% 8/1/2037		08/24/2016	Call 100.0000		340,000	340,000	340,000	340,000				0		340,000			0	17,363	08/01/2037
45201Y SE 8	ILLINOIS HSG AUTH REV BOND 5.1% 8/1/2031		02/01/2016	Call 100.0000		1,240,000	1,240,000	1,240,000	1,240,000				0		1,240,000			0	31,620	08/01/2031
452226 5C 3	ILLINOIS SLS TAX REV REV BOND 4.25% 6/15/2026		10/15/2016	Call 100.0000		1,000,000	1,000,000	939,830	963,301		2,193		2,193		965,494		34,506	34,506	35,417	06/15/2026
452226 5E 9	ILLINOIS SLS TAX REV REV BOND 4.4% 6/15/2029		10/15/2016	Call 100.0000		1,250,000	1,250,000	1,231,550	1,237,651		539		539		1,238,190		11,810	11,810	45,833	06/15/2029
45528S JK 3	INDIANAPOLIS LOCAL PUBLIC IMPR REV BOND 5.25% 1/1/2029		01/01/2016	Call 100.0000		5,000,000	5,000,000	5,182,950	5,000,000				0		5,000,000			0	131,250	01/01/2029
462590 JH 4	IOWA STUDENT LN REV BOND 5.3% 12/1/2023		06/01/2016	Call 100.0000		370,000	370,000	370,000	370,000				0		370,000			0	9,805	12/01/2023
462590 JH 4	IOWA STUDENT LN REV BOND 5.3% 12/1/2023		12/01/2016	Call 100.0000		355,000	355,000	355,000	355,000				0		355,000			0	18,815	12/01/2023
47206P CP 0	JAY IN SCHS BLDG REV BOND 4.625% 7/15/2027		01/15/2016	Call 100.0000		1,000,000	1,000,000	985,950	990,650		24		24		990,673		9,327	9,327	23,125	07/15/2027
498248 FR 9	KITTITAS CNTY WA PUD REV BOND 4.6% 12/1/2029		01/20/2016	Call 100.0000		2,150,000	2,150,000	2,150,000	2,150,000				0		2,150,000			0	13,461	12/01/2029
523510 DX 0	LEE CNTY FL SLDWST REV BOND 4.75% 10/1/2026		10/19/2016	Call 100.0000		2,500,000	2,500,000	2,483,725	2,489,442		613		613		2,490,056		9,944	9,944	124,688	10/01/2026
524808 BL 5	LEHIGH CNTY PA PCR REV BOND 4.7% 9/1/2029		03/09/2016	Call 100.0000		4,765,000	4,765,000	4,747,420	4,750,786		139		139		4,750,925		14,075	14,075	116,954	09/01/2029
524808 BM 3	LEHIGH CNTY PA PCR REV BOND 4.75% 2/15/2027		03/09/2016	Call 100.0000		5,000,000	5,000,000	5,043,750	5,000,000				0		5,000,000			0	134,583	02/15/2027
54811G QD 5	LOWER CO RIVER REV BOND 4.75% 5/15/2029		07/25/2016	Call 100.0000		5,000	5,000	4,942	4,946		2		2		4,948		52	52	165	05/15/2029
57563R JP 5	MASSACHUSETTS EDL FIN AUTH REV BOND 5.5% 7/1/2027		01/01/2016	Call 100.0000		385,000	385,000	380,361	381,270				0		381,270		3,730	3,730	10,588	07/01/2027
57563R JP 5	MASSACHUSETTS EDL FIN AUTH REV BOND 5.5% 7/1/2027		07/01/2016	Call 100.0000		445,000	445,000	439,638	440,688		136		136		440,824		4,176	4,176	24,475	07/01/2027
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH REV BOND 5.625% 7/1/2028		01/01/2016	Call 100.0000		190,000	190,000	188,670	188,904				0		188,904		1,096	1,096	5,344	07/01/2028
57563R JQ 3	MASSACHUSETTS EDL FIN AUTH REV BOND 5.625% 7/1/2028		07/01/2016	Call 100.0000		220,000	220,000	218,460	218,731		36		36		218,767		1,233	1,233	12,375	07/01/2028

E14.3

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	For re ig 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	13 Current Years 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
57563R KY 4	MASSACHUSETTS EDL FIN AUTH REV BOND 5.25% 7/1/2029		01/01/2016	Call 100.0000	.....	500,000	500,000	494,660	495,226	.....	.....	.....	0	495,226	.....	4,774	4,774	13,125	07/01/2029
57563R KY 4	MASSACHUSETTS EDL FIN AUTH REV BOND 5.25% 7/1/2029		07/01/2016	Call 100.0000	.....	710,000	710,000	702,417	703,221	.....	174	.....	174	703,396	.....	6,604	6,604	37,275	07/01/2029
592646 RQ 8	MET WA ARPT REV BOND 4.75% 10/1/2030		10/01/2016	Call 100.0000	.....	2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	0	2,000,000	.....	0	0	95,000	10/01/2030
592646 SH 7	MET WA ARPT REV BOND 4.55% 10/1/2031		10/01/2016	Call 100.0000	.....	3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	0	3,000,000	.....	0	0	136,500	10/01/2031
59465H EA 0	MICHIGAN HOSP FIN AUTH REV BOND 4.75% 4/15/2031		04/15/2016	Call 100.0000	.....	3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	0	3,000,000	.....	0	0	71,250	04/15/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		01/01/2016	Call 100.0000	.....	20,000	20,000	20,000	20,000	.....	.....	.....	0	20,000	.....	0	0	470	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		04/01/2016	Call 100.0000	.....	10,000	10,000	10,000	10,000	.....	.....	.....	0	10,000	.....	0	0	353	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		07/01/2016	Call 100.0000	.....	35,000	35,000	35,000	35,000	.....	.....	.....	0	35,000	.....	0	0	1,645	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		09/01/2016	Call 100.0000	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	5,000	.....	0	0	274	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		10/01/2016	Call 100.0000	.....	35,000	35,000	35,000	35,000	.....	.....	.....	0	35,000	.....	0	0	2,056	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		11/01/2016	Call 100.0000	.....	45,000	45,000	45,000	45,000	.....	.....	.....	0	45,000	.....	0	0	2,820	01/01/2031
60416Q DK 7	MINNESOTA HSG FIN AGY REV BOND 4.7% 1/1/2031		12/01/2016	Call 100.0000	.....	50,000	50,000	50,000	50,000	.....	.....	.....	0	50,000	.....	0	0	3,329	01/01/2031
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		01/01/2016	Call 100.0000	.....	25,000	25,000	25,000	25,000	.....	.....	.....	0	25,000	.....	0	0	391	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		04/01/2016	Call 100.0000	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	5,000	.....	0	0	117	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		05/01/2016	Call 100.0000	.....	10,000	10,000	10,000	10,000	.....	.....	.....	0	10,000	.....	0	0	260	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		06/01/2016	Call 100.0000	.....	10,000	10,000	10,000	10,000	.....	.....	.....	0	10,000	.....	0	0	286	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		07/01/2016	Call 100.0000	.....	45,000	45,000	45,000	45,000	.....	.....	.....	0	45,000	.....	0	0	1,406	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		10/01/2016	Call 100.0000	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	5,000	.....	0	0	195	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		11/01/2016	Call 100.0000	.....	30,000	30,000	30,000	30,000	.....	.....	.....	0	30,000	.....	0	0	1,250	01/01/2024
60416S HT 0	MINNESOTA HSG FIN AGY REV BOND 3.125% 1/1/2024		12/01/2016	Call 100.0000	.....	30,000	30,000	30,000	30,000	.....	.....	.....	0	30,000	.....	0	0	1,328	01/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		01/01/2016	Call 100.0000	.....	20,000	20,000	20,000	20,000	.....	.....	.....	0	20,000	.....	0	0	313	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		04/01/2016	Call 100.0000	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	5,000	.....	0	0	117	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		05/01/2016	Call 100.0000	.....	10,000	10,000	10,000	10,000	.....	.....	.....	0	10,000	.....	0	0	260	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		06/01/2016	Call 100.0000	.....	10,000	10,000	10,000	10,000	.....	.....	.....	0	10,000	.....	0	0	286	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		07/01/2016	Call 100.0000	.....	45,000	45,000	45,000	45,000	.....	.....	.....	0	45,000	.....	0	0	1,406	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		10/01/2016	Call 100.0000	.....	5,000	5,000	5,000	5,000	.....	.....	.....	0	5,000	.....	0	0	195	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		11/01/2016	Call 100.0000	.....	30,000	30,000	30,000	30,000	.....	.....	.....	0	30,000	.....	0	0	1,250	07/01/2024
60416S HU 7	MINNESOTA HSG FIN AGY REV BOND 3.125% 7/1/2024		12/01/2016	Call 100.0000	.....	30,000	30,000	30,000	30,000	.....	.....	.....	0	30,000	.....	0	0	1,328	07/01/2024
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		01/01/2016	Call 100.0000	.....	10,000	10,000	10,000	10,000	.....	.....	.....	0	10,000	.....	0	0	160	01/01/2025

E14.4

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	13 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	
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		06/01/2016	Call 100.0000	.....	.....5,000	.....5,000	.....5,000	.....5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	.....147	01/01/2025.
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		07/01/2016	Call 100.0000	.....	.....15,000	.....15,000	.....15,000	.....15,000	.....	.....	.....	.....0	.....	.....15,000	.....	.....	.....0	.....480	01/01/2025.
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		11/01/2016	Call 100.0000	.....	.....5,000	.....5,000	.....5,000	.....5,000	.....	.....	.....	.....0	.....	.....5,000	.....	.....	.....0	.....213	01/01/2025.
60416S HV 5	MINNESOTA HSG FIN AGY REV BOND 3.2% 1/1/2025		12/01/2016	Call 100.0000	.....	.....10,000	.....10,000	.....10,000	.....10,000	.....	.....	.....	.....0	.....	.....10,000	.....	.....	.....0	.....453	01/01/2025.
646080 KU 4	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2026		01/04/2016	Call 100.0000	.....	.....20,000	.....20,000	.....19,774	.....19,832	.....	.....	.....	.....0	.....	.....19,832	.....	.....168	.....168	.....92	12/01/2026.
646080 KU 4	NEW JERSEY HGR ED AUTH REV BOND 5% 12/1/2026		07/01/2016	Call 100.0000	.....	.....65,000	.....65,000	.....64,266	.....64,454	.....	.....19	.....	.....19	.....	.....64,473	.....	.....527	.....527	.....1,896	12/01/2026.
647200 KM 5	NEW MEXICO MTGE FIN AUTH REV BOND 5% 1/1/2037		01/01/2016	Call 100.0000	.....	.....80,000	.....80,000	.....80,000	.....80,000	.....	.....	.....	.....0	.....	.....80,000	.....	.....	.....0	.....2,000	01/01/2037.
647200 KM 5	NEW MEXICO MTGE FIN AUTH REV BOND 5% 1/1/2037		01/01/2016	Call 100.0000	.....	.....910,000	.....910,000	.....910,000	.....910,000	.....	.....	.....	.....0	.....	.....910,000	.....	.....	.....0	.....22,750	01/01/2037.
649842 CC 3	2/1/2024 NOBLESVL IN SCH BLDG MTG REV BOND 4.625% 1/15/2027		04/28/2016	Call 100.0000	.....	.....6,250,000	.....6,250,000	.....6,225,000	.....6,236,178	.....	.....462	.....	.....462	.....	.....6,236,640	.....	.....13,360	.....13,360	.....217,865	02/01/2024.
655162 EF 8	OKLAHOMA HSG AGY REV BOND 4.75% 3/1/2038		01/15/2016	Call 100.0000	.....	.....3,095,000	.....3,095,000	.....3,084,539	.....3,088,116	.....	.....18	.....	.....18	.....	.....3,088,135	.....	.....6,865	.....6,865	.....71,572	01/15/2027.
67886M CM 9	ORANGE CNTY FL SCH BRD COP 4.6% 8/1/2029		09/01/2016	Call 100.0000	.....	.....1,645,000	.....1,645,000	.....1,645,000	.....1,645,000	.....	.....	.....	.....0	.....	.....1,645,000	.....	.....	.....0	.....78,138	03/01/2038.
684517 JT 3	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035		08/01/2016	Call 100.0000	.....	.....2,000,000	.....2,000,000	.....2,000,000	.....2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	.....92,000	08/01/2029.
708796 L4 7	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035		06/30/2016	Call 100.0000	.....	.....140,000	.....140,000	.....140,000	.....140,000	.....	.....	.....	.....0	.....	.....140,000	.....	.....	.....0	.....4,551	04/01/2035.
708796 L4 7	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035		10/20/2016	Call 100.0000	.....	.....565,000	.....565,000	.....565,000	.....565,000	.....	.....	.....	.....0	.....	.....565,000	.....	.....	.....0	.....25,875	04/01/2035.
708796 L4 7	PENNSYLVANIA HSG AGY REV BOND 4.35% 4/1/2035		10/20/2016	Call 100.0000	.....	.....330,000	.....330,000	.....330,000	.....330,000	.....	.....	.....	.....0	.....	.....330,000	.....	.....	.....0	.....15,113	04/01/2035.
76221R VJ 9	RHODE ISLAND HSG & MTGE REV BOND 3.65% 10/1/2026		10/01/2016	Call 100.0000	.....	.....30,000	.....30,000	.....30,000	.....30,000	.....	.....	.....	.....0	.....	.....30,000	.....	.....	.....0	.....1,220	10/01/2026.
762315 MX 4	RHODE ISLAND STUDENT LN REV BOND 3.75% 12/1/2026		07/07/2016	Call 100.0000	.....	.....770,000	.....770,000	.....765,080	.....765,853	.....	.....160	.....	.....160	.....	.....766,013	.....	.....3,987	.....3,987	.....17,325	12/01/2026.
762315 MX 4	RHODE ISLAND STUDENT LN REV BOND 3.75% 12/1/2026		08/31/2016	Call 100.0000	.....	.....230,000	.....230,000	.....228,530	.....228,761	.....	.....62	.....	.....62	.....	.....228,823	.....	.....1,177	.....1,177	.....6,469	12/01/2026.
762315 MY 2	RHODE ISLAND STUDENT LN REV BOND 3.75% 12/1/2027		02/02/2016	Call 100.0000	.....	.....265,000	.....265,000	.....260,869	.....261,469	.....	.....20	.....	.....20	.....	.....261,489	.....	.....3,511	.....3,511	.....1,684	12/01/2027.
76912T FQ 1	RIVERSIDE CA PUB FING REV BOND 4.625% 10/1/2031		05/11/2016	Tax Free Exchange	.....	.....2,965,000	.....2,965,000	.....2,965,000	.....2,965,000	.....	.....	.....	.....0	.....	.....2,965,000	.....	.....	.....0	.....83,802	10/01/2031.
76912T FQ 1	RIVERSIDE CA PUB FING REV BOND 4.625% 10/1/2031		05/11/2016	Tax Free Exchange	.....	.....35,000	.....35,000	.....35,000	.....35,000	.....	.....	.....	.....0	.....	.....35,000	.....	.....	.....0	.....989	10/01/2031.
80585M BA 3	SCAGO SC EDL FACS REV BOND 4.5% 12/1/2031		12/01/2016	Call 100.0000	.....	.....4,000,000	.....4,000,000	.....3,915,880	.....3,935,925	.....	.....2,556	.....	.....2,556	.....	.....3,938,481	.....	.....61,519	.....61,519	.....180,000	12/01/2031.
80585T AT 8	SCAGO SC EDL FACS REV BOND 4.5% 12/1/2028		12/01/2016	Call 100.0000	.....	.....2,500,000	.....2,500,000	.....2,482,675	.....2,487,797	.....	.....651	.....	.....651	.....	.....2,488,449	.....	.....11,551	.....11,551	.....112,500	12/01/2028.
837542 BR 9	SOUTH DAKOTA BRD REGENTS ED REV BOND 4.75% 4/1/2030		01/13/2016	Call 100.0000	.....	.....4,960,000	.....4,960,000	.....4,938,374	.....4,944,231	.....	.....26	.....	.....26	.....	.....4,944,257	.....	.....15,743	.....15,743	.....66,753	04/01/2030.
899520 DN 7	TULSA OK INDL AUTH HOSP REV BOND 4.6% 12/15/2031		12/15/2016	Call 100.0000	.....	.....3,000,000	.....3,000,000	.....3,000,000	.....3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....0	.....138,000	12/15/2031.
914364 JZ 8	UNIV OF IOWA IA FACS REV BOND 4.7% 6/1/2031		06/01/2016	Call 100.0000	.....	.....2,150,000	.....2,150,000	.....2,150,000	.....2,150,000	.....	.....	.....	.....0	.....	.....2,150,000	.....	.....	.....0	.....50,525	06/01/2031.
917436 AW 7	UTAH HSG CORP REV BOND 5.6% 7/1/2023		01/01/2016	Call 100.0000	.....	.....170,000	.....170,000	.....170,000	.....170,000	.....	.....	.....	.....0	.....	.....170,000	.....	.....	.....0	.....4,760	07/01/2023.
917436 NU 7	UTAH HSG CORP REV BOND 4.75% 7/1/2027		01/01/2016	Call 100.0000	.....	.....395,000	.....395,000	.....395,000	.....395,000	.....	.....	.....	.....0	.....	.....395,000	.....	.....	.....0	.....9,381	07/01/2027.
917436 W3 7	UTAH HSG CORP REV BOND 4.6% 7/1/2034		01/01/2016	Call 100.0000	.....	.....985,000	.....985,000	.....985,000	.....985,000	.....	.....	.....	.....0	.....	.....985,000	.....	.....	.....0	.....22,655	07/01/2034.
917436 W3 7	UTAH HSG CORP REV BOND 4.6% 7/1/2034		07/01/2016	Call 100.0000	.....	.....635,000	.....635,000	.....635,000	.....635,000	.....	.....	.....	.....0	.....	.....635,000	.....	.....	.....0	.....29,210	07/01/2034.
92707V AL 8	VLG CMNTY FL DEV REV BOND 4% 5/1/2024		11/01/2016	Call 100.000010,00010,00010,73510,687(61)(61)10,626(626)(626)(626)400	05/01/2024.

E14.5

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	13 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
92707V AM 6	VLG CMNTY FL DEV REV BOND 4% 5/1/2025.		11/01/2016	Call 100.0000		5,000	5,000	5,336	5,316						5,292				200	05/01/2025
97689P 3S 5	WISCONSIN HSG AUTH REV BOND 4.9% 9/1/2037		06/01/2016	Call 100.0000		925,000	925,000	925,000	925,000				0		925,000			0	33,994	09/01/2037
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					110,153,647	110,115,091	110,391,587	110,152,480	0	(295,995)	0	(295,995)	0	109,856,487	0	297,160	297,160	3,560,780	XXX
Bonds - Industrial and Miscellaneous																				
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022		06/14/2016	Tax Free Exchange		8,918,173	8,875,000	8,924,093	8,921,180		(3,008)		(3,008)		8,918,173			0	379,099	06/15/2022
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		01/25/2016	Paydown		101,014	101,014	98,694	98,779		2,235		2,235		101,014			0	72	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		02/25/2016	Paydown		95,558	95,558	93,364	93,444		2,114		2,114		95,558			0	145	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		03/25/2016	Paydown		88,210	88,210	86,184	86,258		1,951		1,951		88,210			0	207	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		04/25/2016	Paydown		97,777	97,777	95,531	95,614		2,163		2,163		97,777			0	300	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		05/25/2016	Paydown		77,106	77,106	75,335	75,401		1,706		1,706		77,106			0	297	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		06/25/2016	Paydown		90,569	90,569	88,489	88,566		2,004		2,004		90,569			0	428	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		07/25/2016	Paydown		89,552	89,552	87,495	87,571		1,981		1,981		89,552			0	489	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		08/25/2016	Paydown		74,774	74,774	73,056	73,120		1,654		1,654		74,774			0	472	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		09/25/2016	Paydown		86,574	86,574	84,586	84,659		1,915		1,915		86,574			0	625	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		10/25/2016	Paydown		84,072	84,072	82,141	82,213		1,860		1,860		84,072			0	677	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		11/25/2016	Paydown		77,774	77,774	75,987	76,053		1,720		1,720		77,774			0	695	11/25/2036
69339B AA 0	PHEAA 2013-1A A ABS - STUDENT LOANS 1.084% 12/25/2036		12/25/2016	Paydown		66,560	66,560	65,031	65,087		1,472		1,472		66,560			0	659	11/25/2036
67590Q AA 5	OCT21 2014-1A ABS 1.832% 11/14/2026	D	11/14/2016	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	209,808	11/14/2026
89473L AA 2	TREMAN PARCK CLO ABS 1.817% 4/20/2027	C	12/22/2016	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	251,856	04/20/2027
3899999	Total - Bonds - Industrial and Miscellaneous					29,947,713	29,904,540	29,929,986	29,927,945	0	19,767	0	19,767	0	29,947,713	0	0	0	845,829	XXX
8399997	Total - Bonds - Part 4					183,781,360	183,699,631	184,097,533	183,640,131	0	(294,933)	0	(294,933)	0	183,345,200	0	436,160	436,160	5,813,658	XXX
8399998	Total - Bonds - Summary Item from Part 5					10,364,687	10,213,418	10,330,640		0	34,050	0	34,050	0	10,364,687	0			164,940	XXX
8399999	Total - Bonds					194,146,047	193,913,049	194,428,173	183,640,131	0	(260,883)	0	(260,883)	0	193,709,887	0	436,160	436,160	5,978,598	XXX
9999999	Total - Bonds, Preferred and Common Stocks					194,146,047	XXX	194,428,173	183,640,131	0	(260,883)	0	(260,883)	0	193,709,887	0	436,160	436,160	5,978,598	XXX

E14.6

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	For rei gn	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	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 - U.S. Special Revenue and Special Assessment																										
3128MM VG 5	FHLMC 2.5% MBS 15yr POOL FG G18614 10/1/2031	..	10/04/2016	KGS ALPHA.....	11/01/2016	Paydown.....	40,943	42,428	40,943	40,943		(1,484)		(1,484)				0	87	48						
3128MM VG 5	FHLMC 2.5% MBS 15yr POOL FG G18614 10/1/2031	..	10/04/2016	KGS ALPHA.....	12/01/2016	Paydown.....	40,115	41,569	40,115	40,115		(1,454)		(1,454)				0	167	47						
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	03/01/2016	Redemption 100.0000.....	8,770	8,770	8,770	8,770				0				0	25							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	04/01/2016	Redemption 100.0000.....	6,845	6,845	6,845	6,845				0				0	36							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	05/02/2016	Redemption 100.0000.....	17,014	17,014	17,014	17,014				0				0	132							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	06/01/2016	Redemption 100.0000.....	5,392	5,392	5,392	5,392				0				0	55							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	07/01/2016	Redemption 100.0000.....	20,577	20,577	20,577	20,577				0				0	261							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	08/01/2016	Redemption 100.0000.....	13,758	13,758	13,758	13,758				0				0	209							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	09/01/2016	Redemption 100.0000.....	19,237	19,237	19,237	19,237				0				0	339							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	10/01/2016	Redemption 100.0000.....	17,188	17,188	17,188	17,188				0				0	345							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	11/01/2016	Redemption 100.0000.....	27,995	27,995	27,995	27,995				0				0	631							
60416Q GG 3	MINNESOTA HSG FIN AGY REV BOND 2.95% 2/1/2046	..	01/13/2016	RBC DOMINION SECURITIES.....	12/01/2016	Redemption 100.0000.....	28,691	28,691	28,691	28,691				0				0	717							
76912T LG 6	RIVERSIDE CNTY CALIF PUB FING 4.625% 10/1/2031	..	05/11/2016	Tax Free Exchange.....	10/01/2016	Call 100.0000.....	2,965,000	2,965,000	2,965,000	2,965,000				0				0	68,566	15,237						
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments																0	(2,938)	0	(2,938)	0	0	0	0	71,570	15,332
Bonds - Industrial and Miscellaneous																										
233331 AU 1	DTE ENERGY SR UNSECURED 3.3% 6/15/2022	..	02/03/2016	BANK OF AMERICA.....	06/14/2016	Tax Free Exchange.....	5,275,000	5,434,463	5,426,269	5,426,269		(8,194)		(8,194)				0	86,554	25,628						
46186U AA 0	IHSFR 2015-SFR1 A CMBS 2.0% 3/17/2032	..	05/05/2016	WELLS FARGO BANK.....	11/17/2016	Paydown.....	42,727	42,808	42,727	42,727		(80)		(80)				0	490	51						
83149E AE 7	SLMA 2006-5 A5 ABS - STUDENT LOANS 0.992% 1/25/207	..	02/22/2016	RBC DOMINION SECURITIES.....	04/25/2016	Paydown.....	560,053	545,002	560,053	560,053		15,051		15,051				0	1,031	351						
83149E AE 7	SLMA 2006-5 A5 ABS - STUDENT LOANS 0.992% 1/25/207	..	02/22/2016	RBC DOMINION SECURITIES.....	07/25/2016	Paydown.....	602,562	586,368	602,562	602,562		16,194		16,194				0	2,249	378						
83149E AE 7	SLMA 2006-5 A5 ABS - STUDENT LOANS 0.992% 1/25/207	..	02/22/2016	RBC DOMINION SECURITIES.....	10/25/2016	Paydown.....	521,551	507,535	521,551	521,551		14,017		14,017				0	3,046	327						
3899999	Total - Bonds - Industrial and Miscellaneous																0	36,988	0	36,988	0	0	0	0	93,370	26,735
8399998	Total - Bonds																0	34,050	0	34,050	0	0	0	0	164,940	42,067
9999999	Total - Bonds, Preferred and Common Stocks																0	34,050	0	34,050	0	0	0	0	164,940	42,067

E15

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
Common Stocks - Non-Insurer Which Controls Insurer											
02583@ 10 9	Ameriprise Auto and Home Insurance Agency.....				2ciB2	NO		459,984	459,984	100,000	100.0
03083* 10 4	Ameriprise Insurance Company.....		12504		2ciB1	NO		47,253,781		3,200,000.000	100.0
1599999	Total - Common Stocks - Non-Insurer Which Controls Insurer.....						0	47,713,765	459,984	XXX	XXX
1899999	Total - Common Stocks.....						0	47,713,765	459,984	XXX	XXX
1999999	Total - Preferred and Common Stock.....						0	47,713,765	459,984	XXX	XXX

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

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					

**Sch. DA - Pt. 1
NONE**

**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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Wells Fargo Bank..... Minneapolis, MN 55474.....					5,814,907	XXX
Wells Fargo Bank..... Minneapolis, MN 55474.....					(60,492,972)	XXX
JP Morgan..... New York, NY 10005.....					39,557	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(54,638,508)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(54,638,508)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(54,638,508)	XXX

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

1. January.....(42,471,216)	4. April.....(45,143,683)	7. July.....(50,153,706)	10. October.....(42,598,365)
2. February.....(26,065,310)	5. May.....(39,805,845)	8. August.....(46,961,833)	11. November.....(41,395,889)
3. March.....(33,196,806)	6. June.....(45,678,573)	9. September.....(45,863,072)	12. December.....(54,638,508)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AMERICAN ELECTRIC POWER COMPAN.....		12/29/2016.....		01/13/2017.....	9,996,833		528
BNP PARIBAS SA - NEW YORK BRANC.....		12/30/2016.....		01/03/2017.....	4,899,858		142
DOMINION RESOURCES INC/VA.....		12/30/2016.....		01/17/2017.....	4,997,956		255
E I DU PONT DE NEMOURS AND CO.....		12/27/2016.....		01/18/2017.....	9,995,183		1,416
ENTERPRISE PRODUCTS OPERATING.....		12/30/2016.....		01/03/2017.....	9,999,528		472
KROGER CO 4-2.....		12/30/2016.....		01/03/2017.....	9,999,539		461
MONDELEZ INTERNATIONAL INC.....		12/19/2016.....		01/10/2017.....	9,997,724		3,285
PRUDENTIAL FINANCIAL INC 4-2.....		12/30/2016.....		01/03/2017.....	9,999,583		417
SUNCOR ENERGY INC 4-2.....		12/05/2016.....		01/04/2017.....	9,999,291		6,375
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					79,885,495	0	13,351
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					79,885,495	0	13,351
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					79,885,495	0	13,351
8399999. Subtotals - Bonds.....					79,885,495	0	13,351
8699999. Total - Cash Equivalents.....					79,885,495	0	13,351

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL	B...	Ins code 624-411.....	213,470	250,016		
11. Georgia.....GA					25,091	27,703
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA					100,055	108,488
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV	B...	Ins code 682B.....			214,630	258,617
30. New Hampshire.....NH	B...	Ins code 408-20.....			533,676	625,039
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Ins code 59a-5-19.....			320,205	375,023
33. New York.....NY						
34. North Carolina.....NC	B...	Ins code 58-5-10.....	321,945	387,926		
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					200,731	221,620
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI			2,612,602	3,171,905		
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	3,148,017	3,809,847	1,394,388	1,616,490

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

2016 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1 -Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	SI01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		