



HEALTH QUARTERLY STATEMENT

As of June 30, 2016
of the Condition and Affairs of the

PROVIDENCE HEALTH PLAN

NAIC Group Code.....4788, 4788 (Current Period) (Prior Period) NAIC Company Code..... 95005 Employer's ID Number..... 93-0863097

Organized under the Laws of Oregon State of Domicile or Port of Entry Oregon Country of Domicile US

Licensed as Business Type Hospital, Medical & Dental Service or Indemnity Is HMO Federally Qualified? Yes [] No [X]

Incorporated/Organized..... February 1, 1984 Commenced Business..... January 1, 1985

Statutory Home Office 4400 N.E. Halsey Bldg # 2. Ste. # 690..... Portland OR US 97213-1545
(Street and Number) (City or Town, State, Country and Zip Code)
Main Administrative Office 3601 S.W. Murray Blvd. Suite # 10..... Beaverton OR US 97005 503-574-7500
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Mail Address P.O. Box 4327..... Portland OR US 97208
(Street and Number) (City or Town, State, Country and Zip Code)
Primary Location of Books and Records 4400 N.E. Halsey Bldg # 2. Ste. # 690..... Portland OR US 97213-1545 503-574-6397
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)
Internet Web Site Address www.providence.org/HealthPlans
Statutory Statement Contact DOREEN FLORES 503-574-6689
(Name) (Area Code) (Telephone Number) (Extension)
Doreen.Flores@Providence.org 503-574-8658
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. MICHAEL LESTER COTTON	CEO	2. MICHAEL GORDON WHITE	COO and INTERIM CFO
3. CYNTHIA FEIN STRAUSS	SECRETARY	4. ROBERT ALLEN GLUCKMAN	CHIEF MEDICAL OFFICER

OTHER

MARK JENSEN	CHIEF SERVICE OPERATIONS OFFICER	ALISON SARAH SCHRUPP	CHIEF ADMINISTRATIVE OFFICER
CARRIE LISLE SMITH	CHIEF COMPLIANCE OFFICER	BRADLEY JAMES GARRIGUES	CHIEF SALES & MARKETING OFFICER

DIRECTORS OR TRUSTEES

CHAUNCEY ANNE BOYLE	ISIAAH CRAWFORD	MARTHA DIAZ ASZKENAZY	MICHAEL ROBERT HOLCOMB
PHYLLIS MARILYN HUGHES	SALLYE ANN LINER	KIRBY BRYON MCDONALD	DAVID MARTIN OLSEN
EUGENE ALVIN PARRISH	CAROLINA REYES	MARIAN RUTH SCHUBERT	MICHAEL ALAN STEIN
CHARLES MCDONALD WATTS	ROBERT EDWIN WILSON		

State of..... Oregon
County of..... Multnomah

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) MICHAEL LESTER COTTON 1. (Printed Name) CEO _____ (Title)	_____ (Signature) MICHAEL GORDON WHITE 2. (Printed Name) COO and INTERIM CFO _____ (Title)	_____ (Signature) CYNTHIA FEIN STRAUSS 3. (Printed Name) SECRETARY _____ (Title)
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Subscribed and sworn to before me This _____ day of _____

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 _____

ASSETS

	Current Statement Date			4 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	311,721,012		311,721,012	547,387,453
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	239,849,205		239,849,205	21,271,284
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	61,340,114		61,340,114	63,120,494
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....63,489,314), cash equivalents (\$.....14,373,011) and short-term investments (\$.....22,266,616).....	100,128,941		100,128,941	130,320,157
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....	22,494,803		22,494,803	
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	15,805,595	15,805,595	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	751,339,670	15,805,595	735,534,075	762,099,388
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	1,133,597		1,133,597	2,915,071
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,618,006		1,618,006	1,772,756
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	14,926,388		14,926,388	9,231,081
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....	405,064	104,987	300,077	3,977,875
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....			0	
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....	5,784,070	4,610,808	1,173,262	1,122,177
21. Furniture and equipment, including health care delivery assets (\$.....0).....	309,152	309,152	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	18,058,617	12,962,069	5,096,548	2,875,550
24. Health care (\$.....0) and other amounts receivable.....	11,715,107	7,453,757	4,261,350	15,303,375
25. Aggregate write-ins for other than invested assets.....	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	805,289,671	41,246,368	764,043,303	799,297,273
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	805,289,671	41,246,368	764,043,303	799,297,273

DETAILS OF WRITE-INS

1101. Land Option & Put Agreement Escrow Account.....	15,805,595	15,805,595	0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	15,805,595	15,805,595	0	0
2501.			0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....3,500,343 reinsurance ceded).....	84,025,788	9,592,235	93,618,023	128,298,992
2. Accrued medical incentive pool and bonus amounts.....	1,748,917		1,748,917	14,782,944
3. Unpaid claims adjustment expenses.....	2,237,442		2,237,442	3,792,275
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	30,581,000		30,581,000	29,312,805
5. Aggregate life policy reserves.....			0	
6. Property/casualty unearned premium reserve.....			0	
7. Aggregate health claim reserves.....			0	
8. Premiums received in advance.....	25,165,850		25,165,850	24,749,664
9. General expenses due or accrued.....	6,533,126		6,533,126	1,282,221
10.1 Current federal and foreign income tax payable and interest thereon (including \$.....0 on realized gains (losses)).....			0	
10.2 Net deferred tax liability.....			0	
11. Ceded reinsurance premiums payable.....			0	
12. Amounts withheld or retained for the account of others.....			0	
13. Remittances and items not allocated.....			0	
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current).....			0	
15. Amounts due to parent, subsidiaries and affiliates.....	23,080,926		23,080,926	25,421,993
16. Derivatives.....			0	
17. Payable for securities.....	51,735,180		51,735,180	62,972,066
18. Payable for securities lending.....			0	
19. Funds held under reinsurance treaties with (\$.....0 authorized reinsurers, \$.....0 unauthorized reinsurers and certified \$.....0 reinsurers).....			0	
20. Reinsurance in unauthorized and certified (\$.....0) companies.....			0	
21. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
22. Liability for amounts held under uninsured plans.....	30,456,513		30,456,513	27,169,866
23. Aggregate write-ins for other liabilities (including \$.....0 current).....	36,318,102	0	36,318,102	16,894,730
24. Total liabilities (Lines 1 to 23).....	291,882,844	9,592,235	301,475,079	334,677,556
25. Aggregate write-ins for special surplus funds.....	XXX	XXX	0	0
26. Common capital stock.....	XXX	XXX		
27. Preferred capital stock.....	XXX	XXX		
28. Gross paid in and contributed surplus.....	XXX	XXX		
29. Surplus notes.....	XXX	XXX		
30. Aggregate write-ins for other than special surplus funds.....	XXX	XXX	0	10,192,346
31. Unassigned funds (surplus).....	XXX	XXX	462,568,224	454,427,372
32. Less treasury stock, at cost:				
32.10.000 shares common (value included in Line 26 \$.....0).....	XXX	XXX		
32.20.000 shares preferred (value included in Line 27 \$.....0).....	XXX	XXX		
33. Total capital and surplus (Lines 25 to 31 minus Line 32).....	XXX	XXX	462,568,224	464,619,718
34. Total liabilities, capital and surplus (Lines 24 and 33).....	XXX	XXX	764,043,303	799,297,274

DETAILS OF WRITE-INS

2301. Other Liabilities.....	(6,230)		(6,230)	1,858,565
2302. PEBB Health Improvement Fund.....			0	683,757
2303. Claims Refunds in Process.....	4,239,908		4,239,908	2,514,776
2398. Summary of remaining write-ins for Line 23 from overflow page.....	32,084,424	0	32,084,424	11,837,632
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	36,318,102	0	36,318,102	16,894,730
2501.				
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page.....	XXX	XXX	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	XXX	XXX	0	0
3001. 2015 ACA Provider Tax.....	XXX	XXX		10,192,346
3002.				
3003.				
3098. Summary of remaining write-ins for Line 30 from overflow page.....	XXX	XXX	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	XXX	XXX	0	10,192,346

STATEMENT OF REVENUE AND EXPENSES

	Current Year To Date		Prior Year To Date	Prior Year Ended December 31
	1 Uncovered	2 Total	3 Total	4 Total
1. Member months.....	XXX	1,534,437	1,246,568	2,531,639
2. Net premium income (including \$.....0 non-health premium income).....	XXX	543,299,527	593,055,317	1,193,246,524
3. Change in unearned premium reserves and reserve for rate credits.....	XXX			
4. Fee-for-service (net of \$.....0 medical expenses).....	XXX			
5. Risk revenue.....	XXX			
6. Aggregate write-ins for other health care related revenues.....	XXX	.0	.0	.0
7. Aggregate write-ins for other non-health revenues.....	XXX	.0	.0	.0
8. Total revenues (Lines 2 to 7).....	XXX	543,299,527	593,055,317	1,193,246,524
Hospital and Medical:				
9. Hospital/medical benefits.....	-	261,209,855	327,643,709	661,637,571
10. Other professional services.....	-	121,208,664	110,324,554	197,628,005
11. Outside referrals.....	39,513,891	39,513,891	29,241,712	91,564,895
12. Emergency room and out-of-area.....	2,965,240	17,620,761	18,591,727	39,779,725
13. Prescription drugs.....	-	61,636,439	65,725,297	120,070,474
14. Aggregate write-ins for other hospital and medical.....	.0	2,411,672	3,264,115	28,663,989
15. Incentive pool, withhold adjustments and bonus amounts.....		(18,276)	(141,748)	9,093,280
16. Subtotal (Lines 9 to 15).....	42,479,131	503,583,006	554,649,366	1,148,437,939
Less:				
17. Net reinsurance recoveries.....		10,401,812	5,272,303	17,328,893
18. Total hospital and medical (Lines 16 minus 17).....	42,479,131	493,181,194	549,377,063	1,131,109,046
19. Non-health claims (net).....				
20. Claims adjustment expenses, including \$.....3,847,038 cost containment expenses.....		11,622,089	25,609,055	37,856,598
21. General administrative expenses.....		45,959,933	38,870,625	83,391,828
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only).....		2,300,000	85,156	16,597,269
23. Total underwriting deductions (Lines 18 through 22).....	42,479,131	553,063,216	613,941,899	1,268,954,741
24. Net underwriting gain or (loss) (Lines 8 minus 23).....	XXX	(9,763,689)	(20,886,582)	(75,708,217)
25. Net investment income earned.....		6,978,599	8,095,631	16,346,353
26. Net realized capital gains (losses) less capital gains tax of \$.....0.....		6,358,061	368,041	(3,893,346)
27. Net investment gains or (losses) (Lines 25 plus 26).....	.0	13,336,660	8,463,672	12,453,007
28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$.....0) (amount charged off \$.....0)].....				
29. Aggregate write-ins for other income or expenses.....	.0	.0	30,396	212,670
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29).....	XXX	3,572,971	(12,392,514)	(63,042,540)
31. Federal and foreign income taxes incurred.....	XXX			
32. Net income (loss) (Lines 30 minus 31).....	XXX	3,572,971	(12,392,514)	(63,042,540)

DETAILS OF WRITE-INS

0601.	XXX			
0602.	XXX			
0603.	XXX			
0698. Summary of remaining write-ins for Line 6 from overflow page.....	XXX	.0	.0	.0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above).....	XXX	.0	.0	.0
0701.	XXX			
0702.	XXX			
0703.	XXX			
0798. Summary of remaining write-ins for Line 7 from overflow page.....	XXX	.0	.0	.0
0799. Totals (Lines 0701 thru 0703 plus 0798) (Line 7 above).....	XXX	.0	.0	.0
1401. Other Payments to Providers.....		2,411,672	3,264,115	29,912,255
1402. Optum receivable.....				(1,248,266)
1403.				
1498. Summary of remaining write-ins for Line 14 from overflow page.....	.0	.0	.0	.0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	.0	2,411,672	3,264,115	28,663,989
2901. Other Revenue (Expense).....			30,396	212,670
2902.				
2903.				
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	.0	.0	30,396	212,670

**PROVIDENCE HEALTH PLAN
STATEMENT OF REVENUE AND EXPENSES (Continued)**

CAPITAL AND SURPLUS ACCOUNT	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
33. Capital and surplus prior reporting year.....	464,619,717	530,393,114	530,393,114
34. Net income or (loss) from Line 32.....	3,572,971	(12,392,514)	(63,042,540)
35. Change in valuation basis of aggregate policy and claim reserves.....			
36. Change in net unrealized capital gains (losses) less capital gains tax of \$.0.....	(6,881,596)	709	4,177,836
37. Change in net unrealized foreign exchange capital gain or (loss).....			
38. Change in net deferred income tax.....			
39. Change in nonadmitted assets.....	2,178,489	178,371	(6,908,693)
40. Change in unauthorized and certified reinsurance.....			
41. Change in treasury stock.....			
42. Change in surplus notes.....			
43. Cumulative effect of changes in accounting principles.....			
44. Capital changes:			
44.1 Paid in.....			
44.2 Transferred from surplus (Stock Dividend).....			
44.3 Transferred to surplus.....			
45. Surplus adjustments:			
45.1 Paid in.....			
45.2 Transferred to capital (Stock Dividend).....			
45.3 Transferred from capital.....			
46. Dividends to stockholders.....			
47. Aggregate write-ins for gains or (losses) in surplus.....	(921,357)	0	0
48. Net change in capital and surplus (Lines 34 to 47).....	(2,051,493)	(12,213,434)	(65,773,397)
49. Capital and surplus end of reporting period (Line 33 plus 48).....	462,568,224	518,179,680	464,619,717

DETAILS OF WRITE-INS

4701. Optum receivable relating to Medicare.....	(921,357)		
4702.			
4703.			
4798. Summary of remaining write-ins for Line 47 from overflow page.....	0	0	0
4799. Totals (Lines 4701 thru 4703 plus 4798) (Line 47 above).....	(921,357)	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	544,620,483	598,412,990	1,205,892,264
2. Net investment income.....	10,773,067	9,888,536	21,141,152
3. Miscellaneous income.....			
4. Total (Lines 1 through 3).....	555,393,550	608,301,526	1,227,033,416
5. Benefit and loss related payments.....	496,055,256	559,594,261	1,120,004,066
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	23,444,293	55,122,681	112,352,336
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			
10. Total (Lines 5 through 9).....	519,499,549	614,716,942	1,232,356,402
11. Net cash from operations (Line 4 minus Line 10).....	35,894,001	(6,415,416)	(5,322,986)
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	768,664,538	743,703,914	1,506,471,801
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	6,135		
12.7 Miscellaneous proceeds.....		25,279,907	44,777,171
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	768,670,673	768,983,821	1,551,248,972
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	731,942,147	755,751,401	1,474,119,342
13.2 Stocks.....	5,450,978		
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	33,744,242	5,691,025	951
13.7 Total investments acquired (Lines 13.1 to 13.6).....	771,137,367	761,442,426	1,474,120,293
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,466,694)	7,541,395	77,128,680
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	(12,920,296)		
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(50,698,227)	7,198,112	1,835,453
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(63,618,523)	7,198,112	1,835,453
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(30,191,216)	8,324,091	73,641,147
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	130,320,157	56,679,010	56,679,010
19.2 End of period (Line 18 plus Line 19.1).....	100,128,941	65,003,101	130,320,157
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.001 Transfer of bonds to Providence Health Assurance.....	(202,734,860)		

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefit Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
Total Members at End of:										
1. Prior Year.....	218,421	29,855	137,689		2,633			48,244		
2. First Quarter.....	261,114	105,066	153,389		2,659					
3. Second Quarter.....	261,640	105,025	153,939		2,676					
4. Third Quarter.....	0									
5. Current Year.....	0									
6. Current Year Member Months.....	1,534,437	597,599	920,799		16,039					
Total Member Ambulatory Encounters for Period:										
7. Physician.....	461,013	182,357	278,655		1					
8. Non-Physician.....	649,298	224,325	424,967		6					
9. Total.....	1,110,311	406,682	703,622	0	7	0	0	0	0	0
10. Hospital Patient Days Incurred.....	18,797	7,820	10,977							
11. Number of Inpatient Admissions.....	5,031	2,115	2,916							
12. Health Premiums Written (a).....	549,698,801	184,878,719	364,668,165		151,917					
13. Life Premiums Direct.....	0									
14. Property/Casualty Premiums Written.....	0									
15. Health Premiums Earned.....	549,698,801	184,878,719	364,668,165		151,917					
16. Property/Casualty Premiums Earned.....	0									
17. Amount Paid for Provision of Health Care Services.....	491,541,615	168,565,267	322,907,056		69,292					
18. Amount Incurred for Provision of Health Care Services.....	503,583,006	191,767,505	311,746,209		69,292					

Q07

(a) For health premiums written: Amount of Medicare Title XVIII exempt from state taxes or fees \$.000000.

PROVIDENCE HEALTH PLAN

CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0599999. Unreported Claims and Other Claim Reserves.....						97,118,366
0799999. Total Claims Unpaid.....						97,118,366
0899999. Accrued Medical Incentive Pool and Bonus Amounts.....						1,748,917

UNDERWRITING AND INVESTMENT EXHIBIT

Analysis of Claims Unpaid - Prior Year - Net of Reinsurance

Line of Business	Claims Paid Year to Date		Liability End of Current Quarter		5 Claims Incurred in Prior Years (Columns 1 + 3)	6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year		
1. Comprehensive (hospital and medical).....	66,096,328	401,132,845	2,147,953	91,470,070	68,244,281	81,576,632
2. Medicare Supplement.....					.0	
3. Dental only.....					.0	
4. Vision only.....					.0	
5. Federal Employees Health Benefits Plan.....					.0	
6. Title XVIII - Medicare.....					.0	46,722,359
7. Title XIX - Medicaid.....					.0	
8. Other health.....					.0	
9. Health subtotal (Lines 1 to 8).....	66,096,328	401,132,845	2,147,953	91,470,070	68,244,281	128,298,991
10. Healthcare receivables (a).....					.0	
11. Other non-health.....					.0	
12. Medical incentive pools and bonus amounts.....			1,170,637	578,280	1,170,637	14,782,945
13. Totals (Lines 9-10+11+12).....	66,096,328	401,132,845	3,318,590	92,048,350	69,414,918	143,081,936

(a) Excludes \$.00 loans or advances to providers not yet expensed.

609

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) PROVIDENCE HEALTH PLAN state basis (Page 4, Line 32, Columns 2 & 4)	OR	\$ 3,572,971	\$ (63,042,540)
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	OR	\$ 3,572,971	\$ (63,042,540)
SURPLUS			
(5) PROVIDENCE HEALTH PLAN state basis (Page 3, line 33, Columns 3 & 4)	OR	\$ 462,568,224	\$ 464,619,718
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	OR	\$ 462,568,224	\$ 464,619,718

C. Accounting Policy

(6) Loan-backed securities designated NAIC 1 or 2 are reported at amortized cost; all others are reported at the lower of amortized cost or fair value.

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

Note 2 – Accounting Changes and Corrections of Errors

None

Note 3 – Business Combinations and Goodwill

None

Note 4 – Discontinued Operations

None

Note 5 – Investments

D. Loan-Backed Securities

(1) The Company does have investments in mortgage-backed securities and collateralized mortgage obligations. These securities that have an NAIC rating of 1 or 2 are stated at the amortized cost basis, but all others are stated at the lower of amortized cost or market. The market values were obtained from a third party vendor and the prepayment assumptions are considered in pricing the single and multi-class mortgage/asset-backed securities. During 2016, the aggregate other-than-temporary impairment (OTTI) recognized for certain loan-backed and/or structured securities, by quarter of the calendar year, was as follows (in thousands):

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

NOTES TO FINANCIAL STATEMENTS

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	\$	\$	\$	\$	\$	
Total			\$			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	\$	8,958
		2.	12 Months or Longer	\$	
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	\$	1,047,044
		2.	12 Months or Longer	\$	

E. Repurchase Agreements and/or Securities Lending Transactions
None

I. Working Capital Finance Investments
None

J. Offsetting and Netting of Assets and Liabilities
None

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

None

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

None

Note 9 – Income Taxes

None

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

B.

Effective January 1, 2016, the Providence Health Plan (PHP) Medicare Advantage plan contracts with the Centers for Medicare and Medicaid Services (CMS) were transferred to Providence Health Assurance (PHA) pursuant to the Novation Agreement between CMS, PHP and PHA, and the Affiliated Entity Transfer Agreement between PHP and PHA. All receivables, payables, deferred revenue, other liabilities and net worth associated with the Medicare Advantage Plan were transferred during the first quarter of 2016. The assets and liabilities were transferred with a cash payment from PHP to PHA of \$47,959,872. In addition, the net worth was estimated at \$220 million and investments and cash of that amount were also transferred to PHA. PHA is a not-for-profit corporation whose sole member is PHP. PHA is accounted for as an equity investment on the PHP statutory financial statements.

There were no other contractual changes

D. As of 6/30/2016 these were the affiliates receivables and liabilities:

<u>Amounts Due From:</u>	
Providence Health Assurance	\$ 4,475,374
Providence Plan Partners	0
Providence Health & Svcs – OR	<u>621,174</u>
Total Due from Affiliates	<u>\$ 5,096,548</u>

<u>Amounts Due To Affiliates:</u>	
Providence Health Assurance	\$ 0
Providence Plan Partners	23,002,818
Providence Health & Svcs-OR	<u>78,108</u>
Total Due to Affiliates	<u>\$ 23,080,926</u>

Note 11 – Debt

None

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

None

NOTES TO FINANCIAL STATEMENTS**Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

None

Note 14 – Liabilities, Contingencies and Assessments

None

Note 15 – Leases**A. Lessee Operating Lease**

(1) No Significant Changes

(2)

a. At January 1, 2016 the minimum aggregate rental commitments are as follows:		
	Year Ending December 31	Operating Leases
1.	2017	\$ 1,389,564
2.	2018	\$ 1,389,564
3.	2019	\$ 1,447,464
4.	2020	\$ 1,528,524
5.	2021	\$ 1,528,524
6.	Total	\$ 16,918,407

B. Revenue, Net Income or Assets with Respect to Leases

(1) For operating leases:

a. No Significant Changes

b. None

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31 are as follows:		
	Year Ending December 31	Operating Leases
1.	2017	\$ 6,063,281
2.	2018	\$ 6,215,176
3.	2019	\$ 6,429,909
4.	2020	\$ 6,672,898
5.	2021	\$ 6,840,090
6.	Total	\$ 141,856,869

(2) For leveraged leases:

None

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

None

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

None

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans**A. ASO Plans**

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2016:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ 8,927,435	\$	\$ 8,927,435
b. Total net other income or expenses (including interest paid to or receive from plans)			
c. Net gain or (loss) from operations	8,927,435		8,927,435
d. Total claim payment volume	\$ 335,754,092	\$	\$ 335,754,092

B. ASC Plans

None

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

The fair value of an asset is the amount at which that asset could be bought or sold in a current transaction between willing parties, other than in a forced or liquidation sale. The fair value of a liability is the amount at which that liability could be incurred or settled in a current transaction between willing parties, other than in a forced or liquidation sale.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Plan estimates fair value using methods, models, and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model, or input used.

The Plan's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Financial Accounting Standards Board Accounting Standards Codification 820-10 and SSAP 100. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

·Level 1 – Values are unadjusted quoted prices for identical assets and liabilities in active markets accessible at the measurement date.

·Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads, and yield curves.

·Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Plan's best estimate of what hypothetical market participants would use to determine a transaction price for the asset or liability at the reporting date.

The following tables provide information as of June 30, 2016 about the Plan's financial assets measured or reported at fair value.

(1) Fair Value Measurements at Reporting Date

Assets at Fair Value	Level 1	Level 2	Level 3	Total
Bonds - Foreign	\$	\$ 2,179,671	\$	\$ 2,179,671
Bonds - US Government		253,361,799		253,361,799
Bonds - Industrial & Miscellaneous		94,202,778		94,202,778
Bonds - Hybrid Securities		3,962,041		3,962,041
Bonds - Mutual Funds	5,526,605			5,526,605
Common Stock - Parent, Affiliates & Subsidiaries			234,322,600	234,322,600
Total	\$ 5,526,605	\$ 353,706,289	\$ 234,322,600	\$ 593,555,494

Liabilities at Fair Value	Level 1	Level 2	Level 3	Total
	\$	\$	\$	\$
Total	\$	\$	\$	\$

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at current period
a. Assets	\$ 21,271,284	\$ 220,000,000	\$	\$	\$ (6,948,684)	\$	\$	\$	\$	\$ 234,322,600
Total	\$ 21,271,284	\$ 220,000,000	\$	\$	\$ (6,948,684)	\$	\$	\$	\$	\$ 234,322,600

	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at current period
b. Liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

Note 21 – Other Items

None

Note 22 – Events Subsequent

None

Note 23 – Reinsurance

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions YES

- (2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current period:

a. Permanent ACA Risk Adjustment Program		Amount	
Assets			
1.	Premium adjustments receivable due to ACA Risk Adjustment	\$	
Liabilities			
2.	Risk adjustment user fees payable for ACA Risk Adjustment		
3.	Premium adjustments payable due to ACA Risk Adjustment		11,044,239
Operations (Revenue & Expenses)			
4.	Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment		
5.	Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)	\$	11,044,239
b. Transitional ACA Reinsurance Program			
Assets			
1.	Amounts recoverable for claims paid due to ACA Reinsurance	\$	3,837,125
2.	Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)		3,135,046
3.	Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance		
Liabilities			
4.	Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium		4,077,809
5.	Ceded reinsurance premiums payable due to ACA Reinsurance		1,075,678
6.	Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	\$	
Operations (Revenue & Expenses)			
7.	Ceded reinsurance premiums due to ACA Reinsurance	\$	
8.	Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments		6,972,170
9.	ACA Reinsurance contributions – not reported as ceded premium	\$	
c. Temporary ACA Risk Corridors Program			
Assets			
1.	Accrued retrospective premium due to ACA Risk Corridors	\$	
Liabilities			
2.	Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors		
Operations (Revenue & Expenses)			
3.	Effect of ACA Risk Corridors on net premium income (paid/received)		
4.	Effect of ACA Risk Corridors on change in reserves for rate credits	\$	

NOTES TO FINANCIAL STATEMENTS

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Period on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date		
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)	
					5	6	7	8		9	10	11
	1	2	3	4	5	6	7	8	9	10	11	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)	
a. Permanent ACA Risk Adjustment Program												
1.	Premium adjustments receivable	\$ 458,212	\$ (1,907,292)	\$ 445,154	\$	\$ 13,058	\$ (1,907,292)	\$ (13,058)	\$ 837,437	A	\$	\$ (1,069,855)
2.	Premium adjustments (payable)									B		
3.	Subtotal ACA Permanent Risk Adjustment Program	\$ 458,212	\$ (1,907,292)	\$ 445,154	\$	\$ 13,058	\$ (1,907,292)	\$ (13,058)	\$ 837,437		\$	\$ (1,069,855)
b. Transitional ACA Reinsurance Program												
1.	Amounts recoverable for claims paid	\$ 7,456,353	\$	\$ 2,041,892	\$	\$ 5,414,461	\$	\$ 2,399,820	\$	C	\$ 7,814,281	\$
2.	Amounts recoverable for claims unpaid (contra liability)	1,743,105				1,743,105		(1,743,105)		D		
3.	Amounts receivable relating to uninsured plans									E		
4.	Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums		(6,080,051)	(4,660,338)		(1,419,713)				F		(1,419,713)
5.	Ceded reinsurance premiums payable		(868,326)	(560,945)		(307,381)				G		(307,381)
6.	Liability for amounts held under uninsured plans									H		
7.	Subtotal ACA Transitional Reinsurance Program	\$ 9,199,458	\$ (6,948,377)	\$ 2,041,892	\$ (5,221,283)	\$ 7,157,566	\$ (1,727,094)	\$ 656,715	\$		\$ 7,814,281	\$ (1,727,094)
c. Temporary ACA Risk Corridors Program												
1.	Accrued retrospective premium	\$	\$	\$	\$	\$	\$	\$	\$	I	\$	\$
2.	Reserve for rate credits or policy experience rating refunds									J		
3.	Subtotal ACA Risk Corridors Program											
d.	Total for ACA Risk Sharing Provisions	\$ 9,657,670	\$ (8,855,669)	\$ 2,487,046	\$ (5,221,283)	\$ 7,170,624	\$ (3,634,386)	\$ 643,657	\$ 837,437		\$ 7,814,281	\$ (2,796,949)

Explanations of Adjustments

- A. Adjusted to final CMS calculations
- B. None
- C. Claims run out
- D. Claims run out and change in coinsurance rate
- E. None
- F. None
- G. None
- H. None
- I. None
- J. None

Note 25 – Change in Incurred Losses and Claim Adjustment Expenses

Comprehensive Line of Business - Reserves for incurred claims and claim adjustment expenses as of December 31, 2015 were \$81.5 million. As of June 30, 2016, \$66.1 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$2.1 million as a result of reestimation of unpaid claims and claim adjustment expenses.

Year to date, the Plan recorded decreases of approximately \$13.3 million in medical and hospital expenses related to 2015 Comprehensive Line of Business, due to lower than estimated claims. This had a favorable impact on 2016 net income.

Medicare Line of Business - Reserves for incurred claims and claim adjustment expenses as of December 31, 2015 were \$46.8 million. These were transferred to Providence Health Assurance effective January 1, 2016. See note 10 for further details.

Note 26 – Intercompany Pooling Arrangements

None

NOTES TO FINANCIAL STATEMENTS

Note 27 – Structured Settlements

Not Applicable for Health Entities

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

None

Note 30 – Premium Deficiency Reserves

1. Liability carried for premium deficiency reserve: \$30,581,000
2. Date of most recent evaluation of this liability: June 30, 2016
3. Was anticipated investment income utilized in the calculation? NO

Note 31 – Anticipated Salvage and Subrogation

None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/14/2013

6.4 By what department or departments?
State of Oregon Department of Consumer and Business Services - Insurance Division

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No

7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

- 9.2 Has the code of ethics for senior managers been amended? Yes No

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 621,174

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	21,271,284	234,322,600
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 21,271,284	\$ 234,322,600
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

1 Name of Custodian(s)	2 Custodian Address
The Northern Trust Company	50 S. LaSalle Street, Chicago, IL 60603

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
106554	TCW	865 S Figueroa St, Ste 1800, Los Angeles, CA

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - HEALTH

1. Operating Percentages:	
1.1 A&H loss percent	<u>92.7 %</u>
1.2 A&H cost containment percent	<u>0.7 %</u>
1.3 A&H expense percent excluding cost containment expenses	<u>9.8 %</u>
2.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
2.2 If yes, please provide the amount of custodial funds held as of the reporting date.	<u>0</u>
2.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
2.4 If yes, please provide the amount of funds administered as of the reporting date.	<u>0</u>

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
A&H Non-Affiliates								
11835.....	04-1590940.....	01/01/2016	PartnerRe America Insurance Company.....	DE.....	SSL/L/I.....	Authorized.....
11835.....	04-1590940.....	01/01/2016	PartnerRe America Insurance Company.....	DE.....	SSL/L/G.....	Authorized.....
00000.....	AA-9990032.....	01/01/2016	U.S. Department of Health and Human Services.....	DC.....	SSL/A/I.....	Authorized.....

**PROVIDENCE HEALTH PLAN
SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS**

Current Year to Date - Allocated by States and Territories

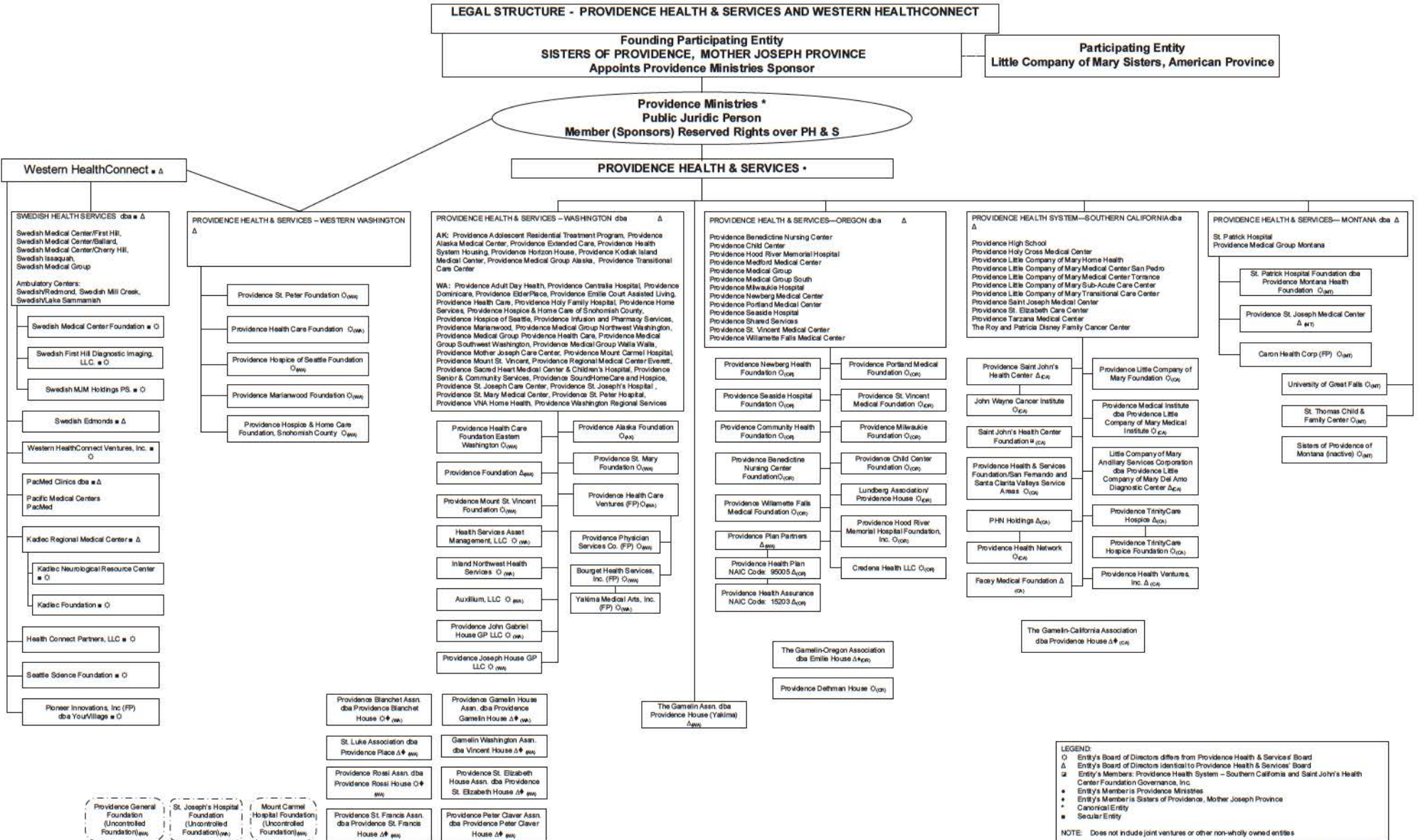
State, Etc.	1 Active Status	Direct Business Only							9 Deposit-Type Contracts
		2 Accident and Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Program Premiums	6 Life and Annuity Premiums and Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 through 7	
1. Alabama.....AL.....N.....									0
2. Alaska.....AK.....N.....									0
3. Arizona.....AZ.....N.....									0
4. Arkansas.....AR.....N.....									0
5. California.....CA.....N.....									0
6. Colorado.....CO.....N.....									0
7. Connecticut.....CT.....N.....									0
8. Delaware.....DE.....N.....									0
9. District of Columbia.....DC.....N.....									0
10. Florida.....FL.....N.....									0
11. Georgia.....GA.....N.....									0
12. Hawaii.....HI.....N.....									0
13. Idaho.....ID.....N.....									0
14. Illinois.....IL.....N.....									0
15. Indiana.....IN.....N.....									0
16. Iowa.....IA.....N.....									0
17. Kansas.....KS.....N.....									0
18. Kentucky.....KY.....N.....									0
19. Louisiana.....LA.....N.....									0
20. Maine.....ME.....N.....									0
21. Maryland.....MD.....N.....									0
22. Massachusetts.....MA.....N.....									0
23. Michigan.....MI.....N.....									0
24. Minnesota.....MN.....N.....									0
25. Mississippi.....MS.....N.....									0
26. Missouri.....MO.....N.....									0
27. Montana.....MT.....N.....									0
28. Nebraska.....NE.....N.....									0
29. Nevada.....NV.....N.....									0
30. New Hampshire.....NH.....N.....									0
31. New Jersey.....NJ.....N.....									0
32. New Mexico.....NM.....N.....									0
33. New York.....NY.....N.....									0
34. North Carolina.....NC.....N.....									0
35. North Dakota.....ND.....N.....									0
36. Ohio.....OH.....N.....									0
37. Oklahoma.....OK.....N.....									0
38. Oregon.....OR.....L.....		533,940,075							533,940,075
39. Pennsylvania.....PA.....N.....									0
40. Rhode Island.....RI.....N.....									0
41. South Carolina.....SC.....N.....									0
42. South Dakota.....SD.....N.....									0
43. Tennessee.....TN.....N.....									0
44. Texas.....TX.....N.....									0
45. Utah.....UT.....N.....									0
46. Vermont.....VT.....N.....									0
47. Virginia.....VA.....N.....									0
48. Washington.....WA.....L.....		15,758,726							15,758,726
49. West Virginia.....WV.....N.....									0
50. Wisconsin.....WI.....N.....									0
51. Wyoming.....WY.....N.....									0
52. American Samoa.....AS.....N.....									0
53. Guam.....GU.....N.....									0
54. Puerto Rico.....PR.....N.....									0
55. U.S. Virgin Islands.....VI.....N.....									0
56. Northern Mariana Islands.....MP.....N.....									0
57. Canada.....CAN.....N.....									0
58. Aggregate Other alien.....OT.....XX.....		0	0	0	0	0	0	0	0
59. Subtotal.....XX.....		549,698,801	0	0	0	0	0	0	549,698,801
60. Reporting entity contributions for Employee Benefit Plans.....XX.....									0
61. Total (Direct Business).....(a).....2.....		549,698,801	0	0	0	0	0	0	549,698,801

DETAILS OF WRITE-INS

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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
		00000	91-1549796				Providence Health & Services	WA	UDP					
		00000	51-0216589				Providence Health Systems-Southern California	CA	NIA	Providence Health & Services	Ownership	100.000	Providence Health & Services	
		00000	51-0216589				Little Company of Mary Health Services	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	33-0844408				Little Company of Mary Ancillary Services Corporation	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	51-0216589				Little Company of Mary Hospital	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	95-1916057				Providence High School	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	51-0216589				Providence Holy Cross Medical Center	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	51-0216589				Providence St Joseph Medical Center/St Elizabeth care ctr	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	51-0216589				San Pedro Peninsula Hospital	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	91-3264139				TrinityCare Hospice	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	33-0122216				Providence Ventures, Inc	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	33-0261016				TrinityCare Hospice Foundation	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	51-0224944				Little Company of Mary Community Health Foundation	CA	NIA	Providence Health Systems-Southern California	Ownership	100.000	Providence Health & Services	
		00000	81-0231793				Providence Health & Services	MT	NIA	Providence Health & Services	Ownership	100.000	Providence Health & Services	
		00000	81-0233495				St. Thomas Child & Family Center	MT	NIA	Providence Health System-Montana	Ownership	100.000	Providence Health & Services	
		00000	81-0463482				St. Joseph's Medical Center (Polson)	MT	NIA	Providence Health System-Montana	Ownership	100.000	Providence Health & Services	
		00000	81-0231777				University of Great Falls	MT	NIA	Providence Health System-Montana	Ownership	100.000	Providence Health & Services	
		00000	23-7056976				St. Patrick Hospital Foundation	MT	NIA	Providence Health Systems-Montana	Ownership	100.000	Providence Health & Services	
		00000	51-0216587				Providence Health & Services - Oregon	OR	UDP	Providence Health & Services	Ownership	100.000	Providence Health & Services	
		00000	91-1861964				Providence Plan Partners	OR	UDP	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
4788	Providence Health Group	15203	55-0828701				Providence Health Assurance	OR	DS	Providence Health Plan	Ownership	100.000	Providence Health & Services	
		00000	91-1943495				Providence Benedictine Nursing Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0386889				Providence Child Care	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-1265038				Providence Hood River Memorial Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0386912				Providence Medford Medical Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	

Q16

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000	93-1097258				Providence Medical Group	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-1280224				Providence Medical Group (South) - Medford	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0924302				Providence Milwaukie Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-1146501				Providence Newberg Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0813977				Providence Oregon Mangement Corporation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0386906				Providence Portland Medical Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0796090				Providence Seaside Hospital	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0823489				Providence Shared Services	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0386929				Providence St. Vincent Medical Center	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0575982				Providence St. Vincent Medical Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	94-3079515				Providence Milwaukie Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0800140				Providence Child Center Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0921990				Providence Hood River Memorial Hospital Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0889144				Providence Newberg Health Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0927320				Providence Seaside Hospital Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-0692907				Providence Community Health Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	91-1940286				Providence Benedictine Nursing Center Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	93-1231494				Providence Portland Medical Foundation	OR	NIA	Providence Health & Services - Oregon	Ownership	100.000	Providence Health & Services	
		00000	51-0216586				Providence Health System-Washington	WA	NIA	Providence Health & Services	Ownership	100.000	Providence Health & Services	
		00000	51-0216586				Providence Washington Regional Services	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-0564994				St. Mary Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				Sacred Heart Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				St. Joseph Care Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				Emilie Court	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				VNA Home Health Care Services	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				Holy Family Hospital	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				Mount Carmel Hospital	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				St. Joseph Hospital of Chewelah	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				Holy Family Adult Day Health	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				Dominicare	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				Providence Health Care	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	92-0016429				Providence Alaska Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	92-0094231				Providence Extended Care Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	

Q16.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		00000	92-0118807				Providence Imaging Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	92-0162237				Providence Kodiak Island Health Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1784793				Providence Kodiak Island Medical Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1768680				Providence Physician Service Organization	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	92-0165487				Providence Residential Treatment Center	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	92-0165511				Providence Seward Medical Center - Mgmt Agree ONLY	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	61-1442487				Providence Seward Medical Center - Mgmt Agree ONLY	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-0787963				Yakima Medical Arts, Inc	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1354431				Bourget Health Services, Inc	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	90-0155714				Providence Health Care Ventures, Inc	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	94-3078543				Providence Foundation	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	92-0093565				Providence Alaska Foundation	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	
		00000	91-1211963				SHMC Children's Foundation	WA	NIA	Providence Health System-Washington	Ownership	100.000	Providence Health & Services	

Q16.2

PROVIDENCE HEALTH PLAN SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Response

1. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?

NO

Explanation:

1. The data for this supplement is not required to be filed.

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	Current Period			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
2304. Due to Government Agencies.....	22,469,902		22,469,902	3,781,146
2305. Alternate Funding Arrangement.....	8,076,803		8,076,803	6,084,020
2306. Accrued Lease Payable.....	1,478,177		1,478,177	1,382,375
2307. ASO refunds to groups.....			0	136,183
2308. Unclaimed Property.....	59,542		59,542	453,908
2397. Summary of remaining write-ins for Line 23.....	32,084,424	0	32,084,424	11,837,632

**PROVIDENCE HEALTH PLAN
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	63,120,494	66,829,941
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	1,780,380	3,709,447
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	61,340,114	63,120,494
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	61,340,114	63,120,494

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
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.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	568,658,737	600,119,061
2. Cost of bonds and stocks acquired.....	737,393,125	1,475,357,832
3. Accrual of discount.....	400,442	894,795
4. Unrealized valuation increase (decrease).....	213,118,407	4,177,837
5. Total gain (loss) on disposals.....	4,046,229	8,333,175
6. Deduct consideration for bonds and stocks disposed of.....	971,399,398	1,506,471,801
7. Deduct amortization of premium.....	647,325	1,525,640
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		12,226,521
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	551,570,217	568,658,737
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	551,570,217	568,658,737

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	258,646,824	742,851,606	697,141,650	(1,067,696)	258,646,824	303,289,084		421,634,330
2. NAIC 2 (a).....	56,375,846	12,538,112	25,808,497	933,848	56,375,846	44,039,309		100,874,779
3. NAIC 3 (a).....	13,275,574	1,014,015	13,283,819	8,126	13,275,574	1,013,895		21,443,427
4. NAIC 4 (a).....	1,333,737		1,460,699	126,962	1,333,737	0		3,415,416
5. NAIC 5 (a).....	72,520		73,655	1,135	72,520	0		
6. NAIC 6 (a).....	18,961		945	334	18,961	18,350		19,502
7. Total Bonds.....	329,723,461	756,403,733	737,769,265	2,709	329,723,461	348,360,638	0	547,387,453
PREFERRED STOCK								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	329,723,461	756,403,733	737,769,265	2,709	329,723,461	348,360,638	0	547,387,453

Q5102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	22,266,616	.XXX.....	22,268,311		16,783

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of short-term investments acquired.....	182,975,006	
3. Accrual of discount.....	15,206	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	5,786	
6. Deduct consideration received on disposals.....	160,724,687	
7. Deduct amortization of premium.....	4,695	
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	22,266,616	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	22,266,616	0

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of cash equivalents acquired.....	68,861,160	
3. Accrual of discount.....	9,963	
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	349	
6. Deduct consideration received on disposals.....	54,495,767	
7. Deduct amortization of premium.....	2,694	
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,373,011	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	14,373,011	0

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

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

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

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

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

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

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36179R 4E 6	GNMA 3.5% 3/20/2046		04/07/2016	BARCLAYS BANK PLC		3,157,055	2,982,531	5,509	1FE
21H032 65 4	GNMA II JUMBOS 3.5 30 YEARS SETTLES		04/14/2016	NOMURA SECURITIES NEW YORK		3,916,369	3,710,000	7,935	1FE
21H032 67 0	GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL		06/14/2016	CITIGROUP GLOBAL MARKETS INC		6,110,787	5,785,000	10,686	1
21H032 64 7	GNMA II JUMBOS 3.5% 30 YEARS SETTLE		04/06/2016	NOMURA SECURITIES NEW YORK		10,623,164	10,050,000	18,565	1FE
21H032 66 2	GNMA II JUMBOS 3.5% 30 YEARS SETTLES		05/16/2016	NOMURA SECURITIES NEW YORK		3,918,688	3,710,000	7,214	1
36179R 7J 2	GNMA POOL #MA3597 3.5% 04-20-2046 B		04/07/2016	WELLS FARGO BANK, N.A.		3,153,678	2,980,000	5,505	1FE
912828 XL 9	UNITED STATES TREAS INFL NTS 0.375		06/22/2016	RBS SECURITIES INC		3,610,437	3,525,000	2,975	1
912828 XL 9	UNITED STATES TREAS INFL NTS 0.375% DT		06/22/2016	RBS SECURITIES INC		1,633,928	1,600,000	2,675	1
912828 N5 5	UNITED STATES TREAS NTS 1% DUE		05/06/2016	GOLDMAN, SACHS AND CO		2,080,754	2,070,000	7,383	1
912828 UR 9	UNITED STATES TREAS NTS DTD 02/28/2013		06/22/2016	UBS AG STAMFORD BRANCH		21,093,786	21,095,000	43,783	1
912828 R7 7	UNITED STATES TREAS NTS DTD 05/31/2016		05/24/2016	RBC CAPITAL MARKETS, LLC		20,115,615	20,135,000	1	1
912828 TW 0	UNITED STATES TREAS NTS DTD 10/31/2012		05/06/2016	J.P. MORGAN SECURITIES LLC		20,790,816	20,760,000	3,808	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/07/2016	UBS AG STAMFORD BRANCH		18,405,167	18,590,000	43,581	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/07/2016	UBS AG STAMFORD BRANCH		2,929,811	2,965,000	11,414	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/07/2016	UBS AG STAMFORD BRANCH		1,582,601	1,595,000	8,189	1FE
912828 UR 9	US TREAS NTS DTD 0.75% 02/28/2018		06/22/2016	UBS AG STAMFORD BRANCH		28,924,746	28,920,000	28,829	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		04/29/2016	GOLDMAN, SACHS AND CO		32,900,690	32,820,000	13,096	1
912828 R3 6	USA TREASURY NTS 1.625% NT 19/05/2026		06/30/2016	CREDIT SUISSE AG, NEW YORK BRANCH		1,707,136	1,720,000	1,975	1FE
912828 R3 6	USA TREASURY NTS 1.625% NT 19/05/2026		06/30/2016	CREDIT SUISSE AG, NEW YORK BRANCH		4,108,590	4,090,000	6,684	1
912828 S2 7	UTD STATES TREAS 1.125% DUE 06-30-2021		06/21/2016	RBC CAPITAL MARKETS, LLC		18,598,190	18,655,000	1	1
912828 N8 9	UTD STATES TREAS 1.375% DUE 01-31-2021		05/06/2016	NOMURA SECURITIES NEW YORK		2,849,388	2,825,000	10,565	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		05/18/2016	DEUTSCHE BANK SECURITIES INC		30,478,068	30,300,000	11,863	1
0599999	Total Bonds - U.S. Government					242,689,463	240,882,531	252,244	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128MJ YC 8	FED HOME LOAN MTG 3.5% MBS 01/05/2046		05/17/2016	CREDIT SUISSE AG, NEW YORK BRANCH		1,541,272	1,470,000	1,715	1
3128MJ YC 8	FED HOME LOAN MTG 3.5% MBS 01/05/2046		05/17/2016	CREDIT SUISSE AG, NEW YORK BRANCH		1,537,975	1,466,856	1,711	1
3128MJ X8 8	FEDERAL HOME LN MTG CORP POOL #G0-8702		05/19/2016	CITIGROUP GLOBAL MARKETS INC		3,486,188	3,335,193	3,891	1
3128MJ X8 8	FEDERAL HOME LN MTG CORP POOL #G0-8702		05/19/2016	CITIGROUP GLOBAL MARKETS INC		3,503,558	3,351,810	3,910	1
3128MJ YH 7	FEDERAL HOME LN MTG CORP POOL #G0-8711		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,527,861	3,355,000	4,240	1
3138EP ST 2	FEDERAL NATL MTG ASSN GTD MTG POOL		04/20/2016	J.P. MORGAN SECURITIES LLC		734,076	709,466	1,402	1FE
3128MJ XY 1	FHLM POOL #G08694 4.00% 2/1/2046		04/08/2016	CITIGROUP GLOBAL MARKETS INC		1,272,359	1,190,163	1,587	1FE
3128MJ X3 9	FHLM POOL #G06697 3.00% 3/1/2046		04/06/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,598,152	3,512,132	3,512	1FE
3128MJ X5 4	FHLM POOL #G08699 4.00% 3/1/2046		04/07/2016	NOMURA SECURITIES NEW YORK		3,599,556	3,365,546	4,487	1FE
3128MJ X7 0	FHLM POOL #G08701 3.00% 4/1/2046		04/06/2016	WELLS FARGO BANK, N.A.		3,611,060	3,525,000	3,525	1FE
3128MJ X9 6	FHLM POOL #G08703 4.00% 4/1/2046		04/07/2016	GOLDMAN, SACHS AND CO		3,606,821	3,370,000	4,493	1FE
31335A HP 6	FHLM POOL #G0238 3.50% 10/1/2045		04/08/2016	BARCLAYS BANK PLC		2,324,265	2,198,211	2,565	1FE
31335A PZ 5	FHLM POOL #G0440 3.50% 3/1/2046		04/07/2016	CITIGROUP GLOBAL MARKETS INC		3,609,960	3,416,955	3,986	1FE
3138LA YJ 2	FNMA POOL #AM9712 3.62% 09-01-2		04/07/2016	JANNEY MONTGOMERY SCOTT NEW YORK		812,753	743,487	822	1
3138LA 5U 9	FNMA POOL #AM9858 3.5% 09-01-20		04/07/2016	JANNEY MONTGOMERY SCOTT NEW YORK		1,055,352	976,648	1,044	1

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SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3138LC HX 6	FNMA POOL #AN0245 3.42% 11-01-2035 BEO.....		04/19/2016...	JANNEY MONTGOMERY SCOTT NEW YORK.....		808,010	765,319	1,527	1FE.....
3138LC LG 8	FNMA POOL #AN0326 3.34% 11-01-2030 BEO.....		04/20/2016...	CITIGROUP GLOBAL MARKETS INC.....		844,984	800,311	1,782	1FE.....
3138LC TG 0	FNMA POOL #AN0550 3.63% 02-01-2031.....		04/22/2016...	STEPHENS INC.....		813,369	753,011	1,974	1FE.....
3138LD B5 1	FNMA POOL #AN0959 2.92% DUE 05-01-2031.....		04/13/2016...	PERSHING LLC.....		368,536	365,000	888	1.....
3138LD KY 8	FNMA POOL #AN1210 2.85% DUE 01/05/2031.....		04/06/2016...	PERSHING LLC.....		721,350	720,000	1,311	1FE.....
3138LD WT 6	FNMA POOL #AN1557 2.74% 06-01-2028 BEO.....		04/12/2016...	PERSHING LLC.....		760,073	755,000	690	1.....
3138LD YF 4	FNMA POOL #AN1609 2.95% 05-01-2031 BEO.....		04/14/2016...	PERSHING LLC.....		844,006	830,000	2,040	1.....
3140EU LG 2	FNMA POOL #BC0326 3.5% 12-01-2045 BEO.....		05/03/2016...	NOMURA SECURITIES NEW YORK.....		3,414,385	3,255,914	3,482	1.....
3140EV JC 2	FNMA POOL #BC1158 3.5% 02-01-2046 BEO.....		05/02/2016...	CREDIT SUISSE AG, NEW YORK BRANCH.....		3,450,929	3,294,934	3,524	1.....
01F022 47 7	FNMA SINGLE FAMILY MORTGAGE 2.5% 15.....		06/07/2016...	GOLDMAN, SACHS AND CO.....		4,516,549	4,395,000	5,484	1.....
01F022 48 5	FNMA SINGLE FAMILY MORTGAGE 2.5% 15.....		06/28/2016...	GOLDMAN, SACHS AND CO.....		4,537,666	4,395,000	4,578	1.....
01F022 45 1	FNMA SINGLE FAMILY MORTGAGE 2.5% 15.....		04/07/2016...	Goldman Sachs & Co.....		4,511,742	4,395,000	5,189	1.....
01F022 46 9	FNMA SINGLE FAMILY MORTGAGE 2.5% 15.....		05/11/2016...	GOLDMAN, SACHS AND CO.....		4,523,931	4,395,000	4,578	1.....
01F030 44 7	FNMA SINGLE FAMILY MORTGAGE 3% 15 Y.....		04/07/2016...	GOLDMAN, SACHS AND CO.....		3,245,938	3,105,000	4,399	1FE.....
01F030 45 4	FNMA SINGLE FAMILY MORTGAGE 3% 15 Y.....		04/12/2016...	GOLDMAN, SACHS AND CO.....		3,240,359	3,105,000	4,399	1FE.....
01F030 46 2	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS.....		05/12/2016...	GOLDMAN, SACHS AND CO.....		3,244,240	3,105,000	3,881	1.....
01F030 47 0	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS.....		06/07/2016...	GOLDMAN, SACHS AND CO.....		3,240,359	3,105,000	4,658	1.....
01F030 66 0	FNMA SINGLE FAMILY MORTGAGE 3% 30.....		05/06/2016...	Wells Fargo Securities.....		1,666,895	1,625,000	1,625	1.....
01F030 64 5	FNMA SINGLE FAMILY MORTGAGE 3% 30 Y.....		04/06/2016...	WELLS FARGO BANK, N.A.....		16,677,713	16,230,000	16,230	1FE.....
01F030 65 2	FNMA SINGLE FAMILY MORTGAGE 3% 30 Y.....		04/06/2016...	WELLS FARGO BANK, N.A.....		5,584,547	5,450,000	4,996	1FE.....
01F030 67 8	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS.....		06/14/2016...	GOLDMAN, SACHS AND CO.....		1,659,785	1,625,000	1,760	1.....
01F030 67 8	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS.....		06/14/2016...	GOLDMAN, SACHS AND CO.....		1,983,051	1,925,000	2,085	1.....
01F030 68 6	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS.....		06/28/2016...	GOLDMAN, SACHS AND CO.....		1,991,623	1,925,000	1,604	1.....
01F032 64 1	FNMA SINGLE FAMILY MORTGAGE 3.5% 30.....		04/07/2016...	NOMURA SECURITIES NEW YORK.....		13,249,028	12,620,000	14,723	1FE.....
01F032 65 8	FNMA SINGLE FAMILY MORTGAGE 3.5% 30.....		04/08/2016...	NOMURA SECURITIES NEW YORK.....		13,229,309	12,620,000	13,496	1FE.....
01F032 67 4	FNMA SINGLE FAMILY MORTGAGE 3.5% 30.....		06/14/2016...	CREDIT SUISSE AG, NEW YORK BRANCH.....		2,311,117	2,200,000	2,781	1.....
01F032 67 4	FNMA SINGLE FAMILY MORTGAGE 3.5% 30.....		06/14/2016...	CREDIT SUISSE AG, NEW YORK BRANCH.....		6,298,523	6,030,000	7,621	1.....
01F032 66 6	FNMA SINGLE FAMILY MORTGAGE 3.5% 30.....		05/18/2016...	NOMURA SECURITIES NEW YORK.....		13,113,352	12,530,000	14,618	1.....
01F040 65 1	FNMA SINGLE FAMILY MORTGAGE 4% 30 Y.....		04/08/2016...	DEUTSCHE BANK SECURITIES INC.....		5,356,843	5,015,000	6,129	1FE.....
01F040 64 4	FNMA SINGLE FAMILY MORTGAGE 4% 30 Y.....		04/06/2016...	DEUTSCHE BANK SECURITIES INC.....		29,826,096	27,925,000	37,233	1FE.....
01F040 67 7	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS.....		05/31/2016...	DEUTSCHE BANK SECURITIES INC.....		4,009,247	3,760,000	5,431	1.....
01F040 66 9	FNMA SINGLE FAMILY MORTGAGE 4.0% 30.....		05/09/2016...	DEUTSCHE BANK SECURITIES INC.....		5,357,430	5,015,000	6,687	1.....
01F042 68 1	FNMA SINGLE FAMILY MORTGAGE 4.5% 30.....		06/29/2016...	CREDIT SUISSE AG, NEW YORK BRANCH.....		7,508,199	6,880,000	8,600	1.....
01F042 67 3	FNMA SINGLE FAMILY MORTGAGE 4.5% 30.....		06/01/2016...	WELLS FARGO BANK, N.A.....		2,779,361	2,555,000	4,152	1.....
01F042 66 5	FNMA SINGLE FAMILY MORTGAGE 4.5% 30.....		05/06/2016...	WELLS FARGO BANK, N.A.....		2,781,357	2,555,000	3,833	1.....
01F042 65 7	FNMA SINGLE FAMILY MORTGAGE 4.5% 30.....		05/03/2016...	WELLS FARGO BANK, N.A.....		2,784,152	2,555,000	3,513	1.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					219,075,262	208,565,955	254,405	XXX
Bonds - Industrial and Miscellaneous									
00287Y AJ 8	ABBVIE INC 1.75% DUE 11-06-2017.....		05/20/2016...	GOLDMAN, SACHS AND CO.....		500,775	500,000	462	2FE.....
004375 DU 2	ACCREDITED MTG LN TR 2005-3 AST-BKD NT.....		05/04/2016...	MERRILL LYNCH PIERCE FENNER & SMITH.....		1,014,015	1,021,356	350	3FE.....

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SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
05524U AA 7	BAMLL COML MTG 2.959% DUE 12-10-2030		06/09/2016	DEUTSCHE BANK SECURITIES INC		353,441	340,000	363	1FE
060505 DP 6	BANK AMER CORP 5.75% DUE 12-01-2017		05/19/2016	WELLS FARGO BANK, N.A.		1,481,956	1,400,000	38,685	2FE
073902 PR 3	BEAR STEARNS COS INC BEAR STEARNS CO 6.4		06/10/2016	GOLDMAN, SACHS AND CO.		2,392,320	2,250,000	28,933	1FE
15032A AA 5	CEDAR FDG V CLO SR SEC2 NT 17/07/2028		06/10/2016	RAYMOND JAMES AND ASSOCIATES		850,000	850,000		1FE
17322V AY 2	CITIGROUP COML MTG 0% 07/10/2047		04/01/2016	Chicago Income			0		1FE
29425A AK 9	CITIGROUP COML MTG FLTGT RT .989% DU		04/01/2016	Chicago Income			0		1FE
22545X AE 3	CMO CSMC TR SER 2007-C1 MTG PASS TH		04/11/2016	DEUTSCHE BANK SECURITIES INC		1,360,122	1,337,962	2,590	1FE
78447K AC 6	CMO SLM STUDENT LN TR 2012-7 STUDENT LN		05/04/2016	MERRILL LYNCH PIECE FENNER & SMITH		874,738	910,000	385	1FE
25272K AG 8	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023		05/17/2016	J.P. MORGAN SECURITIES LLC		879,622	880,000		2FE
30161N AT 8	EXELON CORP 2.45% DUE 04-15-2021		04/04/2016	Barclays Capital		899,784	900,000		2FE
38144L AB 6	GOLDMAN SACHS 6.25% DUE 09-01-2017		05/24/2016	MORGAN STANLEY AND CO., LLC		1,056,770	1,000,000	14,931	1FE
40414L AL 3	HCP INC 3.875% DUE 08-15-2024		04/05/2016	PERSHING LLC		975,750	1,000,000	5,705	2FE
42225U AB 0	HEALTHCARE TR AMER 3.7% DUE 04-15-2023		04/18/2016	PERSHING LLC		498,110	500,000	308	2FE
431282 AK 8	HIGHWOODS RLTY LTD 5.85% DUE 03-15-2017		04/22/2016	WELLS FARGO BANK, N.A.		777,353	750,000	5,119	2FE
92890P AL 8	VO CMO WFRBS COML MTG TR 2013-C14 MTG		06/01/2016	CHICAGO INCOME			0		1FE
92939F BB 4	VO CMO WFRBS COML MTG TR 2014-C21 COML		06/01/2016	CHICAGO INCOME			0		1FE
46642E BB 1	VO JPMBB COML MTG 08/15/2047		05/01/2016	CHICAGO INCOME			0		1FE
46642E BB 1	VO JPMBB COML MTG SECS COML TR 2014-C21		05/01/2016	CHICAGO INCOME			0		1FE
64032L AD 3	NELNET STUDENT LN TR 2008-3 CL A-4 FLTGT		05/03/2016	MERRILL LYNCH PIECE FENNER & SMITH		847,707	845,000	3,798	1FE
64362V KT 7	NEW CENTY HOME EQUITY LN TR 2005-2 NT CL		06/09/2016	MORGAN STANLEY AND CO., LLC		1,043,338	1,044,317	508	1FE
65478V AB 3	NISSAN AUTO 1.05% DUE 04-15-2019		04/18/2016	SG Americas Securities LLC		919,930	920,000		1FE
65477U AC 4	NISSAN AUTO 1.05% DUE 10-15-2019		04/20/2016	MERRILL LYNCH PIECE FENNER & SMITH		919,173	920,000	268	1FE
74368C AC 8	PROTECTIVE LIFE FLTGT RT 1.208% DUE		06/07/2016	UBS AG STAMFORD BRANCH		1,200,000	1,200,000		1FE
001746 AA 4	PVTPL AMMC CLO 18 LTD/AMMC CLO 18 CORP S		06/08/2016	SG AMERICAS SECURITIES LLC		874,180	875,000	978	1FE
05525M AA 4	PVTPL BAMLL COML MTG SEC TR 2014-52		04/13/2016	MERRILL LYNCH PIECE FENNER & SMITH		370,282	345,000	290	1FE
05490R AA 4	PVTPL BAMLL COML MTG SECS TR 2015-P		04/21/2016	MERRILL LYNCH PIECE FENNER & SMITH		368,247	345,000	915	1FE
20046F BA 7	PVTPL CMO COMM 2001-J2 SER 2001-J2A		04/12/2016	PERSHING LLC		1,906,234	1,900,000	5,115	1FE
12592F AA 3	PVTPL CMO COMM 2014-277P MTG TR COM		05/10/2016	DEUTSCHE BANK SECURITIES INC		367,304	345,000	894	1FE
12592F AA 3	PVTPL CMO COMM 2014-277P MTG TR COML MTG		05/10/2016	DEUTSCHE BANK SECURITIES INC		349,883	325,000	404	1FE
74932Q AA 8	PVTPL CMO RBS COML FDG INC 2013-GSP TR		05/03/2016	MERRILL LYNCH PIECE FENNER & SMITH		348,300	320,000	176	1FE
78413M AA 6	PVTPL CMO SFAVE COML SER 2015-5AVE		05/26/2016	DEUTSCHE BANK SECURITIES INC		191,805	200,000	129	1FE
78413M AA 6	PVTPL CMO SFAVE COML SER 2015-5AVE CL A		05/26/2016	DEUTSCHE BANK SECURITIES INC		139,245	145,000		1FE
63940F AC 1	PVTPL NAVIENT STUDENT LOAN TRUST SR		04/05/2016	Barclays Capital		900,000	900,000		1FE
64033B AA 0	PVTPL NELNET STUDENT LN ASSET BACKED NT		05/03/2016	MERRILL LYNCH PIECE FENNER & SMITH		876,135	909,937	289	1FE
64033L AC 4	PVTPL NELNET STUDENT LN TR 2014-2A		04/18/2016	GOLDMAN, SACHS AND CO.		915,000	1,000,000	962	1FE
78442G NH 5	PVTPL SLM STUDENT LN 2004-10 CL A6B FLTGT		05/12/2016	J.P. MORGAN SECURITIES LLC		888,750	900,000	653	1FE
78445R AA 7	PVTPL SLM STUDENT LN TR 2009-3 CL A VAR		06/13/2016	DEUTSCHE BANK SECURITIES INC		884,274	922,922	675	1FE
75884R AQ 6	REGENCY CTRS L P 5.875% DUE 06-15-2017		06/02/2016	WELLS FARGO BANK, N.A.		668,142	642,000	18,021	2FE
75961A AD 0	RELIANCE STD LIFE 2.15% DUE 10-15-2		04/14/2016	U S Bank		1,104,202	1,100,000	263	1FE

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SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
756109 AM 6	RLTY INC CORP 2.00% DUE 01-31-2018		04/04/2016	U.S. BANK		1,004,170	1,000,000	3,722	2FE
80283L AD 5	SANTANDER UK PLC 1.65% DUE 09-29-2017		04/13/2016	PERSHING LLC		801,528	800,000	697	1FE
784427 AE 6	SLC STUDENT LN TR 2006-1 ASSET BACK		04/27/2016	CREDIT SUISSE AG, NEW YORK BRANCH		861,750	900,000	893	1FE
78444C AD 5	SLM STUD LN TR FLTG RT SER 2007-6 CL A		05/02/2016	DEUTSCHE BANK SECURITIES INC		870,047	900,000	255	1FE
78448A AA 1	SLM STUD LN TR SER2013-4 CLA		05/03/2016	MERRILL LYNCH PIECE FENNER & SMITH		836,199	872,674	284	1FE
78445G AD 5	SLM STUDENT LN TR 2008-8 STUDENT LOAN		05/03/2016	MERRILL LYNCH PIECE FENNER & SMITH		871,325	870,000	568	1FE
83149V AB 5	SLM STUDENT LN TR 2011-1 STUD LN BA		04/05/2016	DEUTSCHE BANK SECURITIES INC		804,431	840,000	517	1FE
78446Y AA 1	SLM STUDENT LN TR 2012-2 STUDENT LN		04/18/2016	J.P. MORGAN SECURITIES LLC		917,681	955,295	812	1FE
78448E AB 1	SLM STUDENT LN TR 2014-1 NT CL A-2 FLTG		05/03/2016	MERRILL LYNCH PIECE FENNER & SMITH		868,006	871,546	218	1FE
86358E RW 8	STRUCTURED ASSET INVT LN TR SER 2005-3		05/04/2016	CREDIT SUISSE AG, NEW YORK BRANCH		991,343	1,009,000	431	2FE
89231U AB 3	TOYOTA AUTO NT CL A-2A 1.02% 15/10/2018		05/02/2016	CITIGROUP GLOBAL MARKETS INC		874,984	875,000	1FE	1FE
931427 AP 3	WALGREENS BOOTS 3.1% DJE 06-01-2023		05/26/2016	MERRILL LYNCH PIECE FENNER & SMITH		1,047,113	1,050,000	2FE	2FE
92890H AA 0	WEA FIN LLC / 1.75% DJE 09-15-2017		06/03/2016	WELLS FARGO BANK, N.A.		1,601,036	1,600,000	5,843	2FE
949746 RW 3	WELLS FARGO & CO 3% DUE 04-22-2026		04/20/2016	Wells Fargo Securities		456,343	480,000	1FE	1FE
3899999. Total Bonds - Industrial and Miscellaneous						42,802,841	42,747,010	146,389	XXX
8399997. Total Bonds - Part 3						504,567,566	492,195,496	653,037	XXX
8399999. Total Bonds						504,567,566	492,195,496	653,037	XXX
Common Stocks - Mutual Funds									
592905 72 3	MFO METROPOLITAN WEST FDS FLOATING RATE		05/31/2016	Chicago Mutual Funds	278,071,240	2,725,227	XXX		L
592905 84 8	MFO METROPOLITAN WEST FUNDS HIGH YIELD		05/31/2016	Chicago Mutual Funds	299,835,960	2,725,751	XXX		L
9299999. Total Common Stocks - Mutual Funds						5,450,978	XXX	0	XXX
9799997. Total Common Stocks - Part 3						5,450,978	XXX	0	XXX
9799999. Total Common Stocks						5,450,978	XXX	0	XXX
9899999. Total Preferred and Common Stocks						5,450,978	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						510,018,544	XXX	653,037	XXX

QE4.3

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
38375B	TU 6 GNMA 12-H14 FK .825% 7/20/2062		06/22/2016	PERSHING LLC		.443	.445	.445	.444		.0		.0		.445		(.2)	(.2)	.2	07/20/2062	1
38375B	TU 6 GNMA 12-H14 FK .825% 7/20/2062		06/22/2016	PERSHING LLC		.774	.777	.777	.777				.0		.777		(.3)	(.3)	.4	07/20/2062	1
38375B	TU 6 GNMA 12-H14 FK .825% 7/20/2062		06/22/2016	PERSHING LLC		1,246,077	1,250,854	1,250,854	1,250,854				.0		1,250,854		(4,777)	(4,777)	6,800	07/20/2062	1
38375B	TU 6 GNMA 12-H14 FK .825% 7/20/2062		06/22/2016	PERSHING LLC		.187	.188	.188	.188				.0		.188		(.1)	(.1)	.1	07/20/2062	1
38179R	4E 6 GNMA 3.5% 3/20/2046		06/02/2016	Principal Reduction		47,908	47,908	50,711	50,711		(2,803)		(2,803)		47,908			.0	1.49	03/20/2046	1FE
38176L	EL 5 GNMA 4.5% 7/15/2041		06/02/2016	Principal Reduction		68,575	68,575	74,347	74,925		(6,351)		(6,351)		68,575			.0	5.457	07/15/2041	1
38202F	DC 7 GNMA 6% 12/20/2039		06/02/2016	Principal Reduction		22,246	22,246	23,078	24,288		(2,043)		(2,043)		22,246			.0	3.150	12/20/2039	1
3820A3	S8 8 GNMA 5% 9/15/2039		06/02/2016	Principal Reduction		19,098	19,098	19,747	20,606		(1,508)		(1,508)		19,098			.0	2.747	09/15/2039	1
3820AC	3Z 5 GNMA 6% 9/15/2039		06/02/2016	Principal Reduction		30,570	30,570	31,547	32,969		(2,399)		(2,399)		30,570			.0	3.561	09/15/2039	1
38241K	4Y 1 GNMA 5.5% 12/15/2038		06/02/2016	Principal Reduction		8,214	8,214	8,613	8,977		(763)		(763)		8,214			.0	2.07	12/15/2038	1
38202E	JX 8 GNMA 5.5% 7/20/2036		06/02/2016	Principal Reduction		8,756	8,756	8,715	8,632		.124		.124		8,756			.0	1.396	07/20/2036	1
38202D	4Q 1 GNMA 6% 3/20/2034		06/02/2016	Principal Reduction		16,080	16,080	16,278	16,482		(402)		(402)		16,080			.0	3.147	03/20/2034	1
38202D	5S 6 GNMA 6% 5/20/2034		06/02/2016	Principal Reduction		11,798	11,798	11,942	12,127		(329)		(329)		11,798			.0	2.931	05/20/2034	1
38375B	3Y 6 GNMA GTD REMIC .744% 07/20/2063		06/22/2016	NOMURA SECURITIES NEW YORK		.44	.44	.44	.44		.0		.0		.44		(.0)	(.0)	.0	07/20/2063	1
38375B	3Y 6 GNMA GTD REMIC .744% 07/20/2063		06/22/2016	NOMURA SECURITIES NEW YORK		.98	.98	.98	.98		.0		.0		.98		(.1)	(.1)	.0	07/20/2063	1
38375B	3Y 6 GNMA GTD REMIC .744% 07/20/2063		06/22/2016	NOMURA SECURITIES NEW YORK		.95	.95	.95	.95		.0		.0		.95		(.1)	(.1)	.0	07/20/2063	1
38375B	3Y 6 GNMA GTD REMIC .744% 07/20/2063		06/22/2016	NOMURA SECURITIES NEW YORK		.33	.33	.33	.33		.0		.0		.33		(.0)	(.0)	.0	07/20/2063	1
38375B	3Y 6 GNMA GTD REMIC .744% 07/20/2063		06/22/2016	NOMURA SECURITIES NEW YORK		.205	.206	.206	.206		.0		.0		.206		(.2)	(.2)	.1	07/20/2063	1
38375B	3Y 6 GNMA GTD REMIC .744% 07/20/2063		06/22/2016	NOMURA SECURITIES NEW YORK		530,123	534,253	532,249	532,311		1,942		1,942		534,253		(4,130)	(4,130)	3,383	07/20/2063	1
38375B	3Y 6 GNMA GTD REMIC .744% 07/20/2063		06/22/2016	NOMURA SECURITIES NEW YORK		.390	.393	.392	.392		.1		.1		.393		(.3)	(.3)	.2	07/20/2063	1
21H032	65 4 GNMA II JUMBOS 3.5 30 YEARS SETTLES		05/16/2016	NOMURA SECURITIES NEW YORK		3,923,615	3,710,000	3,916,369	3,916,369		(264)		(264)		3,916,105		7,510	7,510	7,935	05/23/2046	1FE
21H032	64 7 GNMA II JUMBOS 3.5% 30 YEARS SETTLE		04/14/2016	NOMURA SECURITIES NEW YORK		10,627,670	10,050,000	10,623,164	10,623,164		(626)		(626)		10,622,536		5,133	5,133	18,565	04/20/2046	1FE
21H032	66 2 GNMA II JUMBOS 3.5% 30 YEARS SETTLES		06/03/2016	NOMURA SECURITIES NEW YORK		3,922,745	3,710,000	3,918,688	3,918,688		(142)		(142)		3,918,546		4,199	4,199	7,214	06/21/2046	1
38375C	NZ 9 GNMA PIT 12-47VA 3.5% 7/20/2023		06/20/2016	Principal Reduction		14,301	14,301	15,041	16,753		(2,452)		(2,452)		14,301			.0	3.071	07/20/2023	1
38179R	F9 5 GNMA POOL #MA2892 3.5% 06-20-2045 B		04/06/2016	NOMURA SECURITIES NEW YORK		3,678,805	3,483,799	3,628,730	3,634,845		(10,921)		(10,921)		3,623,924		54,881	54,881	72,943	06/20/2045	1FE
38179R	7J 2 GNMA POOL #MA3597 3.5% 04-20-2046 B		06/02/2016	Principal Reduction		21,553	21,553	22,809	22,809		(1,256)		(1,256)		21,553			.0	.69	04/20/2046	1FE
38379K	UR 7 GNMA VAR RT .85808998346% DUE 11-16		04/01/2016	CHICAGO INCOME		594,076	10,054,277	6,128,893	6,128,893		.0		.0		612,683		(18,606)	(18,606)	29,838	11/16/2054	1
38179R	BX 6 GNMA II #MA2754 3.5% 4/20/2045		04/04/2016	Par Adjustment		5,730,322	5,427,705	5,662,340	5,674,165		(21,170)		(21,170)		5,652,995		77,327	77,327	113,800	04/20/2045	1
38378N	2L 6 IVO GNMA 2014-054 09/16/2055		06/01/2016	CHICAGO INCOME		2,828	369,693	20,870	20,870		(.0)		(.0)		20,870		(18,242)	(18,242)	7,663	09/16/2055	1
38378N	5K 5 IVO GNMA 2014-073 REMIC 4.16.56		06/01/2016	CHICAGO INCOME		2,227	94,770	5,411	5,411		.0		.0		5,411		(3,184)	(3,184)	3,372	04/16/2056	1
83162C	TF 0 SMALL BUSINESS ADMIN 2.87% 5/1/20		05/01/2016	Principal Reduction		54,848	54,848	54,848	54,848		.0		.0		54,848			.0	5.96	05/01/2020	1
912828	R7 7 UNITED STATES TREAS NTS DTD 05/31/2016		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		5,151,239	5,090,000	5,086,791	5,086,791		16		16		5,086,807		64,432	64,432	3,251	05/31/2021	1
912828	R7 7 UNITED STATES TREAS NTS DTD 05/31/2016		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		2,297,311	2,270,000	2,266,053	2,266,053		27		27		2,266,080		31,231	31,231	1,305	05/31/2021	1

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Filing Date	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)/ Accrual	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	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 R7 7	UNITED STATES TREAS NTS DTD 05/31/2016		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,018,370	2,985,000	2,981,983	2,981,983		16		16		2,981,999		36,370	36,370	1,750	05/31/2021	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		04/05/2016	DEUTSCHE BANK SECURITIES INC.		6,884,425	6,950,000	6,887,559	6,887,559		166		166		6,887,725		(3,299)	(3,299)	15,982	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/14/2016	BARCLAYS BANK PLC.		1,597,449	1,595,000	1,582,601	1,582,601		108		108		1,582,709		14,740	14,740	8,660	02/15/2026	1FE
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/14/2016	BARCLAYS BANK PLC.		930,000	930,000	920,409	920,409		120		120		920,530		9,470	9,470	5,024	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/14/2016	BARCLAYS BANK PLC.		722,880	725,000	717,977	717,977		86		86		718,063		4,817	4,817	3,856	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/08/2016	BARCLAYS BANK PLC.		1,299,714	1,310,000	1,291,425	1,291,425		199		199		1,291,623		8,091	8,091	6,784	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		06/08/2016	BARCLAYS BANK PLC.		193,417	195,000	191,016	191,016		42		42		191,058		2,359	2,359	994	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		05/13/2016	NOMURA SECURITIES NEW YORK		820,630	830,000	811,746	811,746		112		112		811,859		8,771	8,771	3,409	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		05/13/2016	NOMURA SECURITIES NEW YORK		1,087,582	1,100,000	1,090,805	1,090,805		104		104		1,090,909		(3,327)	(3,327)	4,518	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		05/13/2016	NOMURA SECURITIES NEW YORK		784,721	800,000	790,406	790,406		128		128		790,534		(5,813)	(5,813)	3,638	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		04/20/2016	NOMURA SECURITIES NEW YORK		4,113,311	4,200,000	4,096,148	4,096,565		1,215		1,215		4,097,080		16,230	16,230	18,237	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		04/12/2016	DEUTSCHE BANK SECURITIES INC.		6,146,335	6,235,000	6,176,303	6,176,303		295		295		6,176,598		(30,263)	(30,263)	17,437	02/15/2026	1
912828 P4 6	UNITED STATES TREAS NTS DTD 683 1.625%		04/06/2016	BARCLAYS BANK PLC.		2,454,798	2,480,000	2,457,331	2,457,331		88		88		2,457,399		(2,601)	(2,601)	6,113	02/15/2026	1
912810 RJ 9	US TREAS BDS 3% 11/15/2044		04/08/2016	BARCLAYS BANK PLC.		646,863	591,000	588,853	588,793		99		99		588,892		57,791	57,791	18,182	11/15/2044	1
912810 RJ 9	US TREAS BDS 3% 11/15/2044		04/08/2016	BARCLAYS BANK PLC.		365,621	325,000	323,819	323,819		22		22		323,841		31,780	31,780	3,964	11/15/2044	1
912810 RJ 9	US TREAS BDS 3% 11/15/2044		04/08/2016	BARCLAYS BANK PLC.		1,685,097	1,540,000	1,521,773	1,521,812		112		112		1,521,924		163,173	163,173	18,785	11/15/2044	1
912810 FP 8	US TREAS BDS 5.375% 02/15/2031		04/05/2016	GOLDMAN, SACHS AND CO.		397,171	275,000	389,682	368,121		(2,188)		(2,188)		365,933		31,238	31,238	15,602	02/15/2031	1
912828 K7 4	US TREAS NT 2.0% 8/15/25		04/05/2016	BARCLAYS BANK PLC.		3,426,294	3,344,000	3,365,423	3,365,423		0		0		3,365,423		80,871	80,871	42,811	08/15/2025	1
912828 K7 4	US TREAS NT 2.0% 8/15/25		04/05/2016	BARCLAYS BANK PLC.		2,140,409	2,089,000	2,036,856	2,036,856		1,613		1,613		2,036,469		101,940	101,940	26,744	08/15/2025	1
912828 K7 4	US TREAS NT 2.0% 8/15/25		04/05/2016	BARCLAYS BANK PLC.		1,763,353	1,721,000	1,668,899	1,668,185		4,554		4,554		1,670,740		92,613	92,613	83,164	08/15/2025	1
912828 TM 2	US TREAS NTS .625% 08/31/2017		04/18/2016	NOMURA SECURITIES NEW YORK		11,263,926	11,271,000	11,198,798	11,198,097		15,749		15,749		11,211,847		52,079	52,079	55,002	08/31/2017	1
912828 VK 3	US TREAS NTS 1.375% 06/30/2018		05/06/2016	GOLDMAN, SACHS AND CO.		1,605,760	1,584,000	1,590,249	1,590,644		(1,263)		(1,263)		1,589,381		16,399	16,399	11,222	06/30/2018	1
912828 XE 5	US TREAS NTS 1.50% 05/31/20		04/04/2016	BARCLAYS BANK PLC.		1,381,038	1,360,000	1,348,259	1,348,259		690		690		1,348,949		32,089	32,089	7,134	05/31/2020	1
912828 XE 5	US TREAS NTS 1.50% 05/31/20		04/05/2016	BARCLAYS BANK PLC.		6,546,169	6,441,000	6,385,395	6,383,972		4,723		4,723		6,388,695		157,474	157,474	48,611	05/31/2020	1
912828 XE 5	US TREAS NTS 1.50% 05/31/20		04/04/2016	BARCLAYS BANK PLC.		13,690,958	13,475,000	13,358,670	13,358,670		6,880		6,880		13,365,550		325,407	325,407	70,689	05/31/2020	1
912828 XE 5	US TREAS NTS 1.50% 05/31/20		04/04/2016	BARCLAYS BANK PLC.		1,318,076	1,298,000	1,286,794	1,286,794		658		658		1,287,453		30,626	30,626	6,809	05/31/2020	1
912828 XE 5	US TREAS NTS 1.50% 05/31/20		04/05/2016	BARCLAYS BANK PLC.		2,805,740	2,763,000	2,792,357	2,792,357		(1,023)		(1,023)		2,791,334		14,407	14,407	14,494	05/31/2020	1
912828 XD 7	US TREAS NTS 1.875% 05/31/22		04/05/2016	GOLDMAN, SACHS AND CO.		1,944,473	1,882,000	1,924,814	1,924,814		(764)		(764)		1,924,051		20,423	20,423	12,407	05/31/2022	1
912828 XD 7	US TREAS NTS 1.875% 05/31/22		04/05/2016	GOLDMAN, SACHS AND CO.		135,661	132,000	130,721	130,327		446		446		130,773		4,888	4,888	7,548	05/31/2022	1
912828 XD 7	US TREAS NTS 1.875% 05/31/22		04/05/2016	GOLDMAN, SACHS AND CO.		5,945,443	5,785,000	5,728,955	5,728,955		2,278		2,278		5,731,232		214,211	214,211	37,934	05/31/2022	1
912828 XD 7	US TREAS NTS 1.875% 05/31/22		04/05/2016	GOLDMAN, SACHS AND CO.		973,284	947,000	937,825	937,825		373		373		936,198		35,066	35,066	6,210	05/31/2022	1
912828 XD 7	US TREAS NTS 1.875% 05/31/22		04/05/2016	GOLDMAN, SACHS AND CO.		852,611	835,000	829,717	829,717		206		206		829,922		22,689	22,689	4,164	05/31/2022	1
912828 UR 9	US TREAS NTS DTD 0.75% 02/28/2018		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		11,267,917	11,260,000	11,262,199	11,262,199		(130)		(130)		11,262,069		5,848	5,848	25,014	02/28/2018	1

QE05.1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Filing Date	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)/ Accrual	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	NAIC Designation or Market Indicator (a)
912828 UR 9	US TREAS NTS DTD 0.75% 02/28/2018		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		3,032,130	3,030,000	3,029,408	3,029,408		83		83		3,029,471		2,659	2,659	3,346	02/28/2018	1
912828 UR 9	US TREAS NTS DTD 0.75% 02/28/2018		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		7,669,514	7,675,000	7,679,497	7,679,497		(58)		(58)		7,679,439		(9,925)	(9,925)	8,959	02/28/2018	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/04/2016	DEUTSCHE BANK SECURITIES INC.		3,517,924	3,515,000	3,507,860	3,507,860		88		88		3,507,928		9,995	9,995	4,322	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/04/2016	DEUTSCHE BANK SECURITIES INC.		1,311,090	1,310,000	1,302,580	1,302,580		47		47		1,302,627		8,462	8,462	1,611	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/04/2016	DEUTSCHE BANK SECURITIES INC.		2,281,896	2,280,000	2,284,097	2,284,097		(29)		(29)		2,284,068		(2,171)	(2,171)	2,803	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/04/2016	DEUTSCHE BANK SECURITIES INC.		2,591,155	2,590,000	2,600,927	2,600,927		(115)		(115)		2,600,811		(9,656)	(9,656)	3,184	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/04/2016	DEUTSCHE BANK SECURITIES INC.		3,891,269	3,890,000	3,910,666	3,910,666		(240)		(240)		3,910,425		(19,156)	(19,156)	4,915	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/05/2016	RBS SECURITIES INC.		4,409,364	4,425,000	4,438,655	4,438,655		(278)		(278)		4,438,380		(29,016)	(29,016)	7,325	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/05/2016	RBS SECURITIES INC.		980,303	980,000	982,641	982,641		(36)		(36)		982,606		(2,303)	(2,303)	1,305	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/24/2016	RBC CAPITAL MARKETS, LLC		993,411	1,000,000	1,003,672	1,003,672		(91)		(91)		1,003,581		(10,170)	(10,170)	1,913	03/31/2021	1
912828 Q3 7	US TREAS NTS DTD 1.25% 03/31/2021		05/24/2016	RBC CAPITAL MARKETS, LLC		12,790,195	12,830,000	12,869,593	12,869,593		(471)		(471)		12,869,122		(78,927)	(78,927)	13,522	03/31/2021	1
912828 C6 5	US TREAS NTS DTD 1.625 DUE 03-31-20		05/06/2016	BARCLAYS BANK PLC.		11,506,325	11,257,000	11,327,356	11,331,021		(10,318)		(10,318)		11,320,703		185,622	185,622	289,982	03/31/2019	1
912828 C6 5	US TREAS NTS DTD 1.625 DUE 03-31-20		05/06/2016	BARCLAYS BANK PLC.		1,962,625	1,920,000	1,932,000	1,932,000		(1,135)		(1,135)		1,930,865		31,680	31,680	18,925	03/31/2019	1
912828 C6 5	US TREAS NTS DTD 1.625 DUE 03-31-20		05/06/2016	BARCLAYS BANK PLC.		1,889,952	1,849,000	1,883,163	1,883,163		(2,606)		(2,606)		1,880,557		9,395	9,395	18,225	03/31/2019	1
912810 QS 0	US TREASURY BD 3.75% 08/15/2041		04/05/2016	NOMURA SECURITIES NEW YORK		187,459	150,000	169,371	169,371		(135)		(135)		169,202		18,257	18,257	3,601	08/15/2041	1
912810 QS 0	US TREASURY BD 3.75% 08/15/2041		04/05/2016	NOMURA SECURITIES NEW YORK		149,967	120,000	137,845	137,967		(208)		(208)		137,799		12,208	12,208	7,071	08/15/2041	1
912810 FT 0	US TREASURY BD 4.5% 02/15/2036		04/05/2016	GOLDMAN, SACHS AND CO.		831,938	600,000	768,937	769,856		(2,368)		(2,368)		767,488		84,450	84,450	28,459	02/15/2036	1
912828 R3 6	USA TREASURY NTS 1.625% NT 15/05/2026		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		1,497,920	1,495,000	1,495,782	1,495,782				0		1,495,782		2,138	2,138		05/15/2026	1
912828 R3 6	USA TREASURY NTS 1.625% NT 15/05/2026		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		1,710,854	1,720,000	1,707,136	1,707,136		77		77		1,707,213		3,641	3,641	2,969	05/15/2026	1FE
912828 N8 9	UTD STATES TREAS 1.375% DUE 01-31-2021		05/13/2016	CITIGROUP GLOBAL MARKETS INC.		2,841,309	2,825,000	2,849,388	2,849,388				0		2,849,388		(8,078)	(8,078)	11,566	01/31/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/14/2016	NOMURA SECURITIES NEW YORK		3,011,355	2,980,000	2,986,635	2,986,635		(69)		(69)		2,986,566		24,789	24,789	5,573	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/20/2016	RBC CAPITAL MARKETS, LLC		1,878,812	1,860,000	1,868,374	1,868,374		(126)		(126)		1,868,248		10,384	10,384	3,683	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/20/2016	RBC CAPITAL MARKETS, LLC		3,668,705	3,635,000	3,657,723	3,657,723		(393)		(393)		3,657,331		11,375	11,375	7,198	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/21/2016	RBC CAPITAL MARKETS, LLC		877,748	870,000	876,569	876,569		(116)		(116)		876,452		1,296	1,296	1,723	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/21/2016	RBC CAPITAL MARKETS, LLC		2,138,881	2,120,000	2,132,091	2,132,091		(265)		(265)		2,131,826		7,055	7,055	4,198	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/21/2016	RBC CAPITAL MARKETS, LLC		4,267,873	4,230,000	4,257,047	4,257,047		(610)		(610)		4,256,437		11,237	11,237	8,377	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/21/2016	RBC CAPITAL MARKETS, LLC		1,387,335	1,385,000	1,394,251	1,394,251		(226)		(226)		1,394,025		3,310	3,310	2,743	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		06/21/2016	RBC CAPITAL MARKETS, LLC		7,708,990	7,685,000	7,738,135	7,738,135		(812)		(812)		7,737,322		(28,332)	(28,332)	10,533	04/30/2021	1
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		05/24/2016	Barclays Capital		4,802,383	4,810,000	4,839,353	4,839,353		(272)		(272)		4,839,081		(36,696)	(36,696)	4,478	04/30/2021	1

QE05.2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 Q7 8	UTD STATES TREAS 1.375% DUE 04-30-2021		05/24/2016	Barclays Capital		923,374	925,000	927,891	927,891		(28)		(28)		927,863		(4,489)	(4,489)	899	04/30/2021	1
099999. Total Bonds - U.S. Government						234,553,927	241,195,577	232,688,563	232,688,987	0	(36,373)	0	(36,373)	0	232,652,614	0	1,901,313	(1,901,313)	1,370,318	XXC	XXC

Bonds - U.S. Special Revenue and Special Assessment

3128MU YC 8	FED HOME LOAN MTG 3.5% MBS 01/05/2046		06/01/2016	Reversal		1,405,011	1,340,000	1,405,011	1,405,011						1,405,011				1,563	05/01/2046	1
3128MU YC 8	FED HOME LOAN MTG 3.5% MBS 01/05/2046		06/01/2016	Reversal		136,261	130,000	136,261	136,261						136,261				152	05/01/2046	1
3128MU X8 8	FEDERAL HOME LN MTG CORP POOL #G0-8702		06/01/2016	REVERSAL		3,503,558	3,351,810	3,503,558	3,503,558						3,503,558				3,910	04/01/2046	1
3138EN XA 2	FEDERAL NATL MTG ASSN GTD MTG P POOL		05/18/2016	NOMURA SECURITIES NEW YORK		3,676,688	3,375,393	3,658,609	3,658,609	(6,143)			(6,143)		3,652,467		24,222	24,222	25,298	11/01/2044	1FE
3138EN XA 2	FEDERAL NATL MTG ASSN GTD MTG P POOL		05/18/2016	NOMURA SECURITIES NEW YORK		1,797,040	1,650,346	1,788,821	1,789,064	(3,246)			(3,246)		1,785,817		11,223	11,223	24,512	11/01/2044	1FE
3138EP ST 2	FEDERAL NATL MTG ASSN GTD MTG P POOL		06/02/2016	Principal Reduction		1,136	1,136	1,175	1,175	(39)			(39)		1,136				2	05/01/2027	1FE
3128MU XY 1	FHLMC #G08694 4.00% 2/1/2046		06/02/2016	Principal Reduction		21,646	21,646	23,141	23,141	(1,495)			(1,495)		21,646				92	02/01/2046	1FE
3132HM BX 8	FHLMC #Q1-0954 4% 9/01/2042		06/02/2016	Principal Reduction		30,834	30,834	32,611	36,465	(5,632)			(5,632)		30,834				7,660	09/01/2042	1
3132HP TB 1	FHLMC #Q1-3273 4% 11/01/2042		06/02/2016	Principal Reduction		49,685	49,685	52,549	55,413	(5,728)			(5,728)		49,685				6,382	11/01/2042	1
3132JN QT 7	FHLMC #Q2-1366 4% 8/01/2043		06/02/2016	Principal Reduction		66,407	66,407	70,236	74,260	(7,853)			(7,853)		66,407				9,152	08/01/2043	1
31349U CV 8	FHLMC 2.75% 10/1/2034		06/01/2016	Principal Reduction		3,115	3,115	3,161	3,201	(87)			(87)		3,115				35	10/01/2034	1
3132GF RZ 5	FHLMC 4% 8/1/2041		06/02/2016	Principal Reduction		22,404	22,404	23,198	27,618	(5,214)			(5,214)		22,404				13,156	08/01/2041	1
3128MU NJ 5	FHLMC 4.5% 3/1/2040		05/18/2016	WELLS FARGO BANK, N.A.		354,562	324,956	327,939	328,035	(586)			(586)		327,449		27,112	27,112	11,142	03/01/2040	1
3128PH MB 4	FHLMC 5.5% 11/1/2022		06/02/2016	Principal Reduction		7,456	7,456	7,431	7,439	17			17		7,456				173	11/01/2022	1
3128PH CE 9	FHLMC 5.5% 7/1/2022		06/02/2016	Principal Reduction		8,883	8,883	9,029	9,130	(246)			(246)		8,883				1,342	07/01/2022	1
3128PH EG 2	FHLMC 5.5% 9/1/2022		06/02/2016	Principal Reduction		3,111	3,111	3,100	3,099	11			11		3,111				73	09/01/2022	1
3128L5 RV 5	FHLMC 6% 1/1/2038		06/02/2016	Principal Reduction		613	613	660	4,622	(4,009)			(4,009)		613				1,174	01/01/2038	1
3128KG RK 6	FHLMC 6% 11/1/2036		06/02/2016	Principal Reduction		172	172	169	167	4			4		172				4	11/01/2036	1
3128KG HU 0	FHLMC 6% 11/1/2036		06/02/2016	Principal Reduction		221	221	218	216	5			5		221				6	11/01/2036	1
3128MU X3 9	FHLMC POOL #G08697 3.00% 3/1/2046		06/02/2016	Principal Reduction		31,503	31,503	32,275	32,275	(772)			(772)		31,503				97	03/01/2046	1FE
3128MU X5 4	FHLMC POOL #G08699 4.00% 3/1/2046		06/02/2016	Principal Reduction		48,481	48,481	51,852	51,852	(3,371)			(3,371)		48,481				187	03/01/2046	1FE
3128MU X7 0	FHLMC POOL #G08701 3.00% 4/1/2046		06/02/2016	Principal Reduction		20,345	20,345	20,841	20,841	(497)			(497)		20,345				64	04/01/2046	1FE
3128MU X9 6	FHLMC POOL #G08703 4.00% 4/1/2046		06/02/2016	Principal Reduction		25,135	25,135	26,902	26,902	(1,766)			(1,766)		25,135				108	04/01/2046	1FE
31335A HP 6	FHLMC POOL #G60238 3.50% 10/1/2045		06/02/2016	Principal Reduction		36,954	36,954	39,073	39,073	(2,119)			(2,119)		36,954				127	10/01/2045	1FE
31335A PZ 5	FHLMC POOL #G60440 3.50% 3/1/2046		06/02/2016	Principal Reduction		45,993	45,993	48,591	48,591	(2,598)			(2,598)		45,993				159	03/01/2046	1FE
3137G0 FQ 7	FHLMC SER 15-DNA2 CL		06/25/2016	Principal Reduction		109,100	109,100	109,051	109,050	50			50		109,100				665	12/25/2027	1FE
3137G0 AK 5	FHLMTG CORP 02/25/2024 SR 2014-DN1		06/25/2016	Principal Reduction		33,715	33,715	33,513	33,410	305			305		33,715				225	02/25/2024	1FE
3137G0 AK 5	FHLMTG CORP 02/25/2024 SR 2014-DN1		06/25/2016	Principal Reduction		33,715	33,715	33,513	33,433	282			282		33,715				225	02/25/2024	1FE
3138M3 V2 7	FNMA #0AP0832 2.5% 7/1/2027		06/02/2016	Principal Reduction		19,739	19,739	20,058	20,755	(1,017)			(1,017)		19,739				3,862	07/01/2027	1
3138W7 PW 8	FNMA #0AR9436 4% 08/01/2043		06/02/2016	Principal Reduction		892	892	928	954	(62)			(62)		892				14	08/01/2043	1
31418A WD 6	FNMA #0MA 1543 3.500% 8/01/2033		05/03/2016	Principal Reduction		83,008	83,008	85,926	91,705	(8,698)			(8,698)		83,008				18,922	08/01/2033	1
31418W TY 8	FNMA #AB1486 4.5% 09/01/2040		06/02/2016	Principal Reduction		117,282	117,282	127,641	140,208	(22,926)			(22,926)		117,282				19,063	09/01/2040	1

QE05.3

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
3138LS AC 4	FNMA #A01802 4.5% 06/01/2042	06/02/2016	Principal Reduction		5,552	5,552	6,023	17,808		(12,056)		(12,056)		5,552			.0	8,292	06/01/2042	1	
3138WD WT 4	FNMA #AS4257 4% 01/10/2045	04/06/2016	Par Adjustment		3,497,125	3,268,322	3,468,671	3,484,047		(18,155)		(18,155)		3,468,892		31,233	31,233	78,119	01/10/2045	1	
3136AJ B5 4	FNMA 2014-MR 3.34594% 03/25/2024	04/06/2016	GOLDMAN, SACHS AND CO.		1,122,378	1,036,000	1,048,379	1,046,963		(350)		(350)		1,046,613		75,765	75,765	19,842	03/25/2024	1	
31401G Y2 4	FNMA 3.033% 4/1/2033	06/02/2016	Principal Reduction		10,588	10,588	10,659	10,649		(61)		(61)		10,588		.0	.0	73	04/01/2033	1	
31403R W4 6	FNMA 3.074% 12/1/2033	06/02/2016	Principal Reduction		1,206	1,206	1,221	1,295		(89)		(89)		1,206		.0	.0	395	12/01/2033	1	
31405J QP 2	FNMA 3.151% 9/1/2034	06/02/2016	Principal Reduction		10,068	10,068	10,320	10,393		(324)		(324)		10,068		.0	.0	359	09/01/2034	1	
31405J QR 8	FNMA 3.17% 9/1/2034	06/02/2016	Principal Reduction		4,689	4,689	4,800	5,011		(322)		(322)		4,689		.0	.0	367	09/01/2034	1	
31403H NX 4	FNMA 3.31% 10/1/2033	06/02/2016	Principal Reduction		7,572	7,572	7,672	7,792		(221)		(221)		7,572		.0	.0	442	10/01/2033	1	
31401H 2R 2	FNMA 3.311% 6/1/2033	06/02/2016	Principal Reduction		165	165	167	179		(15)		(15)		165		.0	.0	3	06/01/2033	1	
3138EG GC 2	FNMA 4% 1/1/2041	06/02/2016	Principal Reduction		51,018	51,018	53,657	57,255		(6,237)		(6,237)		51,018		.0	.0	11,115	01/01/2041	1	
31418R VR 9	FNMA 4.5% 8/1/2040	06/01/2016	MERRILL LYNCH PIERCE FENNER & SMITH		397,218	365,329	381,255	381,286		(2,407)		(2,407)		378,879		18,339	18,339	10,783	08/01/2040	1	
31410Q SH 0	FNMA 5% 11/1/2021	06/02/2016	Principal Reduction		4,547	4,547	4,483	4,458		91		91		4,547		.0	.0	745	11/01/2021	1	
31403U XM 8	FNMA 5% 11/1/2034	06/02/2016	Principal Reduction		3,097	3,097	3,008	2,687		410		410		3,097		.0	.0	2,260	11/01/2034	1	
31402C VP 4	FNMA 5.5% 2/1/2034	06/02/2016	Principal Reduction		28,357	28,357	28,138	27,823		534		534		28,357		.0	.0	5,389	02/01/2034	1	
31413Q KA 5	FNMA 6% 10/1/2037	06/02/2016	Principal Reduction		20,874	20,874	22,701	24,015		(3,141)		(3,141)		20,874		.0	.0	2,277	10/01/2037	1	
31416V S2 1	FNMA 6% 2/1/2037	06/02/2016	Principal Reduction		6,222	6,222	6,734	7,369		(1,146)		(1,146)		6,222		.0	.0	1,847	02/01/2037	1	
31415P BV 9	FNMA 6% 2/1/2040	06/02/2016	Principal Reduction		529	529	563	591		(62)		(62)		529		.0	.0	14	07/01/2038	1	
31413B FM 8	FNMA 6% 7/1/2037	06/02/2016	Principal Reduction		13,553	13,553	13,337	13,179		374		374		13,553		.0	.0	1,197	07/01/2037	1	
31410F SK 2	FNMA POOL #888022 5% DUE 02-01-2036	06/02/2016	Principal Reduction		11,430	11,430	12,596	14,532		(3,102)		(3,102)		11,430		.0	.0	1,919	02/01/2036	1	
31410F 5A 9	FNMA POOL #888341 5% 02-01-2037 BEO	06/02/2016	Principal Reduction		7,990	7,990	8,848	10,247		(2,258)		(2,258)		7,990		.0	.0	1,288	02/01/2037	1	
3138LA YJ 2	FNMA POOL #AM9712 3.62% 09-01-2	06/02/2016	Principal Reduction		1,880	1,880	2,056	2,056		(175)		(175)		1,880		.0	.0	7	09/01/2030	1	
3138LA SU 9	FNMA POOL #AM9658 3.5% 09-01-20	06/02/2016	Principal Reduction		2,412	2,412	2,606	2,606		(194)		(194)		2,412		.0	.0	8	09/01/2030	1	
3138LC HX 6	FNMA POOL #AN0245 3.42% 11-01-2035 BEO	06/02/2016	Principal Reduction		3,927	3,927	4,146	4,146		(219)		(219)		3,927		.0	.0	10	11/01/2035	1FE	
3138LC LG 8	FNMA POOL #AN0326 3.34% 11-01-2030 BEO	06/02/2016	Principal Reduction		1,882	1,882	1,987	1,987		(105)		(105)		1,882		.0	.0	4	11/01/2030	1FE	
3138LC TG 0	FNMA POOL #AN0550 3.63% 02-01-2031	06/02/2016	Principal Reduction		1,909	1,909	2,062	2,062		(153)		(153)		1,909		.0	.0	4	02/01/2031	1FE	
3138LD YF 4	FNMA POOL #AN1609 2.95% 05-01-2031 BEO	06/02/2016	Principal Reduction		991	991	1,008	1,008		(17)		(17)		991		.0	.0	0	05/01/2031	1	
3138WB LL 7	FNMA POOL #AS2130 4.5% 04-01-2044 BEO	05/03/2016	WELLS FARGO BANK, N.A		1,238,458	1,138,656	1,234,197	1,234,254		(4,999)		(4,999)		1,229,255		9,204	9,204	12,890	04/01/2044	1FE	
3138WC BV 4	FNMA POOL #AS2751 4.5% 06-01-2044 BEO	06/01/2016	NOMURA SECURITIES NEW YORK		1,439,908	1,328,489	1,439,958	1,440,024		(6,283)		(6,283)		1,433,741		6,167	6,167	13,040	06/01/2044	1FE	
3138WD BZ 3	FNMA POOL #AS3655 4.5% 10-01-2044 BEO	05/03/2016	WELLS FARGO BANK, N.A		1,305,379	1,199,914	1,300,594	1,300,652		(4,991)		(4,991)		1,295,661		9,718	9,718	13,337	10/01/2044	1FE	
3138WE NP 0	FNMA POOL #AS4897 3.5% 05-01-2045 B	04/07/2016	NOMURA SECURITIES NEW YORK		2,239,186	2,134,815	2,206,531	2,207,673		(2,737)		(2,737)		2,204,937		34,249	34,249	23,147	05/01/2045	1FE	
3138WF RH 1	FNMA POOL #AS5887 4% 09-01-2045 BEO	04/06/2016	DEUTSCHE BANK SECURITIES INC.		8,060,803	7,550,030	7,999,492	8,006,441		(15,396)		(15,396)		7,991,046		69,757	69,757	92,065	09/01/2045	1FE	
3138XQ DM 0	FNMA POOL #AW1007 4% 05-01-2044 BEO	06/02/2016	Principal Reduction		106,390	106,390	113,270	120,239		(13,848)		(13,848)		106,390		.0	.0	20,994	05/01/2044	1FE	
3138XU TZ 5	FNMA POOL #AW5067 4.5% 07-01-2044 B	06/02/2016	Principal Reduction		224,718	224,718	243,987	250,788		(26,051)		(26,051)		224,718		.0	.0	21,461	07/01/2044	1FE	
3138XZ MW 7	FNMA POOL #AW9404 4.5% 07-01-2044 BEO	05/03/2016	WELLS FARGO BANK, N.A		269,892	248,990	267,714	267,726		(127)		(127)		267,600		2,093	2,093	2,788	07/01/2044	1FE	

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Form	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)/ Accrual	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	NAIC Designation or Market Indicator (a)
3138YJ 3F 1	FNMA POOL #A Y5297 4% 08-01-2045 BEO		04/08/2016	DEUTSCHE BANK SECURITIES INC.		2,865,895	2,881,813	2,841,465	2,841,998		(1,246)		(1,246)		2,840,752		25,143	25,143	292,19	08/01/2045	1FE
3138YU GA 3	FNMA POOL #A Z2892 4% 09-01-2045 BEO		04/06/2016	GOLDMAN, SACHS AND CO.		351,107	325,468	346,123	346,225		(239)		(239)		345,986		5,121	5,121	4,783	09/01/2045	1FE
3138YU GA 3	FNMA POOL #A Z2892 4% 09-01-2045 BEO		04/06/2016	GOLDMAN, SACHS AND CO.		5,536,700	5,132,394	5,458,095	5,461,934		(5,995)		(5,995)		5,455,939		80,762	80,762		09/01/2045	1FE
3140E4 WH 6	FNMA POOL #BA0647 4% 10-01-2045 BEO		04/06/2016	DEUTSCHE BANK SECURITIES INC.		4,169,225	3,901,354	4,150,370	4,151,296		(1,961)		(1,961)		4,149,335		19,899	19,899	47,164	10/01/2045	1FE
3140E6 C7 5	FNMA POOL #BA1893 3.5% 08-01-2045 B		04/07/2016	NOMURA SECURITIES NEW YORK		7,140,786	6,806,577	7,087,348	7,092,026		(9,730)		(9,730)		7,082,296		58,490	58,490	71,868	08/01/2045	1FE
3140E8 L4 2	FNMA POOL #BA2146 3.5% 11-01-2045 B		04/07/2016	NOMURA SECURITIES NEW YORK		4,474,233	4,267,352	4,410,708	4,411,318		(4,961)		(4,961)		4,406,357		67,876	67,876	44,123	11/01/2045	1FE
3140E8 MX 3	FNMA POOL #BA3973 3% 02-01-2046 BEO		04/06/2016	WELLS FARGO BANK, N.A.		4,840,644	4,714,091	4,779,278	4,779,774		(821)		(821)		4,776,953		61,691	61,691	28,366	02/01/2046	1FE
3140E8 MX 3	FNMA POOL #BA3973 3% 02-01-2046 BEO		04/06/2016	WELLS FARGO BANK, N.A.		3,919,996	3,817,511	3,828,845	3,829,088		(296)		(296)		3,828,789		91,206	91,206	48,361	02/01/2046	1FE
3140EU LG 2	FNMA POOL #B C0326 3.5% 12-01-2045 BEO		06/02/2016	Principal Reduction		33,647	33,647	35,284	35,284		(1,638)		(1,638)		33,647				65	12/01/2045	1
3140EV JC 2	FNMA POOL #B C1158 3.5% 02-01-2046 BEO		06/02/2016	Principal Reduction		20,362	20,362	21,326	21,326		(964)		(964)		20,362				40	02/01/2046	1
3140EW 6E 0	FNMA POOL #B C2668 3% 02-01-2046 BEO		04/05/2016	WELLS FARGO BANK, N.A.		6,332,884	6,157,949	6,176,230	6,176,306		(161)		(161)		6,176,144		156,740	156,740	54,833	02/01/2046	1FE
31418E TL 0	FNMA POOL #MA2354 3.5% 08-01-2035 B		05/03/2016	Principal Reduction		54,359	54,359	56,632	63,289		(8,930)		(8,930)		54,359				30,728	08/01/2035	1FE
31418E TL 0	FNMA POOL #MA2354 3.5% 08-01-2035 B		05/03/2016	Principal Reduction		44,018	44,018	45,899	47,830		(3,813)		(3,813)		44,018				570	08/01/2035	1FE
31418E Y5 9	FNMA POOL #MA2531 3.5% 02-01-2036 B		06/02/2016	Principal Reduction		67,262	67,262	70,635	72,410		(5,148)		(5,148)		67,262				9,827	02/01/2036	1FE
01F022 47 7	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		06/28/2016	GOLDMAN, SACHS AND CO.		4,544,361	4,395,000	4,516,549	4,516,549						4,516,549		27,812	27,812	5,494	07/19/2031	1
01F022 46 9	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		06/07/2016	GOLDMAN, SACHS AND CO.		4,524,446	4,395,000	4,523,931	4,523,931		(423)		(423)		4,523,508		936	936	4,578	06/16/2031	1
01F022 45 1	FNMA SINGLE FAMILY MORTGAGE 2.5% 15		05/11/2016	GOLDMAN, SACHS AND CO.		4,532,687	4,395,000	4,511,742	4,511,742		(419)		(419)		4,511,323		21,364	21,364	5,189	05/18/2031	1
01F030 44 7	FNMA SINGLE FAMILY MORTGAGE 3% 15 Y		04/12/2016	GOLDMAN, SACHS AND CO.		3,244,725	3,105,000	3,245,938	3,245,938		(513)		(513)		3,245,425		(700)	(700)	4,399	04/18/2031	1FE
01F030 45 4	FNMA SINGLE FAMILY MORTGAGE 3% 15 Y		05/12/2016	GOLDMAN, SACHS AND CO.		3,246,121	3,105,000	3,240,359	3,240,359		(492)		(492)		3,239,867		8,254	8,254	4,399	05/18/2031	1FE
01F030 46 2	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS		06/07/2016	GOLDMAN, SACHS AND CO.		3,244,846	3,105,000	3,244,240	3,244,240		(444)		(444)		3,243,796		1,050	1,050	3,861	06/16/2031	1
01F030 86 0	FNMA SINGLE FAMILY MORTGAGE 3% 30		05/31/2016	WELLS FARGO BANK, N.A.		1,663,213	1,625,000	1,666,895	1,666,895						1,666,895		(3,682)	(3,682)	1,825	06/13/2046	1
01F030 84 5	FNMA SINGLE FAMILY MORTGAGE 3% 30 Y		04/06/2016	CREDIT SUISSE AG, NEW YORK BRANCH		7,575,302	7,380,000	7,589,669	7,589,669		(287)		(287)		7,589,582		(14,279)	(14,279)	7,390	04/13/2046	1FE
01F030 84 5	FNMA SINGLE FAMILY MORTGAGE 3% 30 Y		04/06/2016	WELLS FARGO BANK, N.A.		9,085,930	8,850,000	9,087,844	9,087,844		(324)		(324)		9,087,520		(1,590)	(1,590)	8,850	04/13/2046	1FE
01F030 85 2	FNMA SINGLE FAMILY MORTGAGE 3% 30 Y		05/06/2016	WELLS FARGO BANK, N.A.		5,596,946	5,450,000	5,584,547	5,584,547		(57)		(57)		5,584,490		12,457	12,457	4,996	05/12/2046	1FE
01F030 67 8	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		06/28/2016	GOLDMAN, SACHS AND CO.		1,684,160	1,625,000	1,659,785	1,659,785						1,659,785		24,375	24,375	1,760	07/14/2046	1
01F030 67 8	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS		06/28/2016	GOLDMAN, SACHS AND CO.		310,922	300,000	309,047	309,047						309,047		1,875	1,875	(400)	07/14/2046	1
01F032 86 6	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		05/16/2016	CREDIT SUISSE AG, NEW YORK BRANCH		7,028,077	6,715,000	7,020,323	7,020,323						7,020,323		7,755	7,755	7,834	06/13/2046	1
01F032 87 4	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		06/15/2016	CREDIT SUISSE AG, NEW YORK BRANCH		4,575,472	4,355,000	4,548,934	4,548,934						4,548,934		26,538	26,538	(12,279)	07/14/2046	1
01F032 84 1	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		04/08/2016	NOMURA SECURITIES NEW YORK		13,246,042	12,620,000	13,249,028	13,249,028		(870)		(870)		13,246,158		(115)	(115)	14,723	04/13/2046	1FE
01F032 86 6	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		05/31/2016	NOMURA SECURITIES NEW YORK		6,078,190	5,815,000	6,093,030	6,093,030						6,093,030		(14,840)	(14,840)	6,784	06/13/2046	1
01F032 85 8	FNMA SINGLE FAMILY MORTGAGE 3.5% 30		05/06/2016	NOMURA SECURITIES NEW YORK		13,232,790	12,620,000	13,229,309	13,229,309		(748)		(748)		13,228,561		4,229	4,229	13,496	05/12/2046	1FE
01F040 84 4	FNMA SINGLE FAMILY MORTGAGE 4% 30 Y		04/08/2016	DEUTSCHE BANK SECURITIES INC.		8,856,960	8,285,000	8,848,121	8,848,121		(728)		(728)		8,847,393		9,587	9,587	11,047	04/13/2046	1FE

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (11+12-13)	Total Foreign Exchange Change in B/A C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
01F040 64 4	FNMA SINGLE FAMILY MORTGAGE 4% 30 Y	04/07/2016	NOMURA SECURITIES NEW YORK		20,992,767	19,640,000	20,977,975	20,977,975		(1,669)		(1,669)		20,976,306		16,461	16,461	26,187	04/13/2046	1FE	
01F040 65 1	FNMA SINGLE FAMILY MORTGAGE 4% 30 Y	05/09/2016	DEUTSCHE BANK SECURITIES INC.		5,363,307	5,015,000	5,356,843	5,356,843		(476)		(476)		5,356,367		6,941	6,941	6,129	05/12/2046	1FE	
01F040 66 9	FNMA SINGLE FAMILY MORTGAGE 4.0% 30	05/31/2016	DEUTSCHE BANK SECURITIES INC.		5,351,944	5,015,000	5,357,430	5,357,430						5,357,430		(5,487)	(5,487)	6,687	06/13/2046	1	
01F042 65 7	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	05/06/2016	WELLS FARGO BANK, N.A.		2,783,752	2,555,000	2,784,152	2,784,152		(267)		(267)		2,783,884		(132)	(132)	3,513	05/12/2046	1	
01F042 66 5	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	06/01/2016	WELLS FARGO BANK, N.A.		2,781,856	2,555,000	2,781,357	2,781,357		(200)		(200)		2,781,157		699	699	3,833	06/13/2046	1	
01F042 67 3	FNMA SINGLE FAMILY MORTGAGE 4.5% 30	06/28/2016	WELLS FARGO BANK, N.A.		2,790,140	2,555,000	2,779,361	2,779,361						2,779,361		10,779	10,779	4,152	07/14/2046	1	
3137A2 B4 2	VO CMO FHLM VAR RT SER	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR RT SER	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR RT SER	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR RT SER	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR RT SER	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR RT SER	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Par Adjustment																09/25/2040	1	
3137A2 B4 2	VO CMO FHLM VAR/S.192% 09/25/2040	04/08/2016	Wells Fargo Securities		281,504	1,410,000	305,168	305,168						305,168		(23,663)	(23,663)	34,304	09/25/2040	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Goldman Sachs & Co.		455,323	4,620,000	516,465	516,465						516,465		(61,143)	(61,143)	31,387	01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 0 1/25/2043	04/12/2016	Par Adjustment																01/25/2043	1	

QE05.6

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

QE05.7

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accrual	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	NAIC Designation or Market Indicator (a)	
3137BF XV 8	VO FEDERAL HOME LN 01/25/2043	04/12/2016	Par Adjustment			.0						.0					.0		01/25/2043	1	
3137BF XV 8	VO FEDERAL HOME LN 01/25/2043	04/12/2016	Par Adjustment			.0						.0					.0	(10,100)	01/25/2043	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041	04/21/2016	Par Adjustment			.0						.0					.0		12/25/2041	1	
3137B7 NB 9	VO FHLM K036 12/215/2041																				

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e l i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137BF XU 0	VO FHLMC MC K042 1% 12/25/2024		04/12/2016	BARCLAYS BANK PLC.		495,363	6,747,754	515,947	515,947				0		515,947		(20,584)	(20,584)	(8,421)	12/25/2024	1FE
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Goldman Sachs & Co.		384,413	4,080,000	426,988	426,988				0		426,988		(42,576)	(42,576)	17,820	01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC MULTICL SER K-044 CL X-3		04/12/2016	Par Adjustment			0						0					0		01/25/2043	1
3137BH D2 0	VO FHLMC																				

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
3137B3 NC 8	IO FHLMC VAR RT 6/2540	04/12/2016	Goldman Sachs & Co.			.0						.0					.0		06/25/2040	1	
3137B3 NC 8	IO FHLMC VAR RT 6/2540	04/12/2016	Goldman Sachs & Co.			.0						.0					.0		06/25/2040	1	
3137B3 NC 8	IO FHLMC VAR RT 6/2540	04/12/2016	Goldman Sachs & Co.			.0						.0					.0		06/25/2040	1	
3137B3 NC 8	IO FHLMC VAR RT 6/2540	04/12/2016	Goldman Sachs & Co.			.0						.0					.0		06/25/2040	1	
3137B3 NC 8	IO FHLMC VAR RT 6/2540	04/12/2016	Goldman Sachs & Co.			.0						.0					.0		06/25/2040	1	
3137B3 NC 8	IO FHLMC VAR RT 6/2540	04/12/2016	Goldman Sachs & Co.			.0						.0					.0		06/25/2040	1	
3136A4 TZ 2	IO FNMA 9.02% 02/25/2022	06/01/2016	CHICAGO INCOME		11,239	252,316	9,349	9,349		(0)		(0)		9,349		1,891	1,891	6,937	02/25/2022	1	
3136AB PZ 0	IO FNMA P1T 13-M1 X2 8.66% 8/25/22	06/01/2016	CHICAGO INCOME		6,281	13,437	420	420				0		420		5,661	5,661	3,689	08/25/2022	1	
319999 - Total Bonds - U.S. Special Revenue and Special Assessment					217,543,649	239,964,931	216,946,659	217,063,149	0	(261,082)	0	(261,082)	0	216,802,067	0	741,582	741,582	1,367,220	XXX	XXX	
Bonds - Industrial and Miscellaneous																					
256677 AC 9	\$ GEN CORP NEW 3.25% DUE 04-15-2023	05/05/2016	NATIONAL FINANCIAL SERVICES LLC		363,740	360,000	342,839	342,522		1,029		1,029		343,551		20,189	20,189	9,940	04/15/2023	2FE	
32027N KZ 3	1ST FRKLN MTG LN FLTG RT 1.1939%	06/01/2016	Principal Reduction		16,436	16,436	16,429	16,398		40		40		16,436		.0	.0	245	09/25/2034	1FE	
32027N KZ 3	1ST FRKLN MTG LN FLTG RT 1.1939%	06/01/2016	Principal Reduction		13,325	13,325	13,309	13,234		92		92		13,325		.0	.0	199	09/25/2034	1FE	
32027N KZ 3	1ST FRKLN MTG LN FLTG RT 1.1939%	06/01/2016	Principal Reduction		71,649	71,649	71,649	71,649		(0)		(0)		71,649		.0	.0	1,069	09/25/2034	1FE	
00252F CT 6	AAMES MTG INVNT .85925% 10/25/2035	06/25/2016	Principal Reduction		88,834	88,834	88,812	88,792		42		42		88,834		.0	.0	569	10/25/2035	1FE	
00080Q AF 2	ABN AMRO BK N V 4.75% DUE 07-28-25	06/07/2016	HSBC BANK USA, N.A.		949,223	909,000	901,818	901,908		311		311		902,220		47,004	47,004	56,770	07/28/2025	2FE	
004375 CS 8	ACCREDITED MTG LN TR 2005-1 ASSET-8	06/25/2016	Principal Reduction		14,369	14,369	14,199	13,949		420		420		14,369		.0	.0	273	04/25/2035	1FE	
004375 DU 2	ACCREDITED MTG LN TR 2005-3 AST-BKD NT	06/25/2016	Principal Reduction		95,468	95,468	94,782	94,434	348	686		1,034		95,468		.0	.0	71	09/25/2035	3FE	
004421 NC 3	ACE SECURITIES CORP HE3 M1	04/25/2016	Principal Reduction		576	576	576	572		4		4		576		.0	.0	42	05/25/2035	1FE	
004421 NC 3	ACE SECURITIES CORP HE3 M1	04/25/2016	Principal Reduction		1,716	1,716	1,716	1,704		12		12		1,716		.0	.0	127	05/25/2035	1FE	
004421 NC 3	ACE SECURITIES CORP HE3 M1	04/25/2016	Principal Reduction		335	335	335	333		2		2		335		.0	.0	25	05/25/2035	1FE	
00764M EL 7	AEGIS AB SEC 03/25/2035	06/25/2016	Principal Reduction		16,237	16,237	15,669	14,350		1,888		1,888		16,237		.0	.0	352	03/25/2035	1FE	
00764M EL 7	AEGIS AB SEC 03/25/2035	06/25/2016	Principal Reduction		4,412	4,412	4,345	4,248		165		165		4,412		.0	.0	20	03/25/2035	1FE	
00764M CC 9	AEGIS ASSET BACKED SECS TR 2004-3 MTG	06/25/2016	Principal Reduction		56,788	56,788	56,505	56,193		596		596		56,788		.0	.0	745	09/25/2034	1FE	
02006V AF 8	ALLY AUTO REC 2.14% 07/15/2020	04/18/2016	RBC CAPITAL MARKETS, LLC		400,875	400,000	399,004	399,149		74		74		399,222		1,653	1,653	4,663	07/15/2020	1FE	
02005N AL 4	ALLY FINANCIAL INC 5.5% 2/15/2017	04/04/2016	GOLDMAN, SACHS AND CO.		168,094	165,000	169,125	168,381		(743)		(743)		167,637		456	456	5,848	02/15/2017	3FE	
02005N AL 4	ALLY FINANCIAL INC 5.5% 2/15/2017	04/04/2016	GOLDMAN, SACHS AND CO.		772,213	758,000	796,848	771,641		(3,200)		(3,200)		768,441		3,772	3,772	29,170	02/15/2017	3FE	
03063N AA 5	AMERICOLD LLC 3.847% 1/14/2029	06/16/2016	Principal Reduction		7,532	7,532	7,532	7,532		.0		.0		7,532		.0	.0	1,216	01/14/2029	1FE	
03072S SH 9	AMERIQUEST MTG SECS INC 2004-R6 ASS.	06/25/2016	Principal Reduction		102,758	102,758	101,078	97,929		4,829		4,829		102,758		.0	.0	1,443	07/25/2034	1FE	
03040W AL 9	AMERN WTR CAP CORP FXED 3.4% DUE	05/11/2016	MERRILL LYNCH PIERCE FENNER & SMITH		850,708	798,000	795,927	795,984		96		96		796,082		54,626	54,626	28,930	03/01/2025	1FE	
035242 AJ 5	ANHEUSER-BUSCH 2.65% DUE 02-01-2021	06/07/2016	BANK OF AMERICA CORPORATION		1,106,870	1,080,000	1,076,820	1,076,560		274		274		1,076,834		30,036	30,036	13,914	02/01/2021	1FE	
03638L AW 4	ARCELORMITTAL SA STEP CPN 5.25% DUE	04/04/2016	J.P. MORGAN SECURITIES LLC		589,133	579,000	559,266	556,713		6,880		6,880		563,393		25,740	25,740	31,245	02/25/2017	3FE	
04012L AB 7	ARES CLO LTD 3RA A2	04/16/2016	Par Adjustment		261,558	265,304	256,018	258,686		1,262		1,262		259,948		1,610	1,610	1,546	04/16/2021	1FE	
04012V AA 7	ARES XII CLO LTD 12A.A	04/21/2016	CFGROUP GLOBAL MARKETS INC		160,085	161,685	159,131	158,633		767		767		159,400		685	685	1,256	11/25/2020	1FE	

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in BJA C.V. (11+12-13)	Total Foreign Exchange Change in BJA 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	NAIC Designation or Market Indicator (a)	
04363U AC 0	ASCIANO FINANCE 5% 4/7/2016	05/11/2016	THE BANK OF NEW YORK MELLON		223,801	217,000	215,824	216,514		114		114		216,627		7,173	7,173	10,325	04/07/2018	2FE	
04363U AC 0	ASCIANO FINANCE 5% 4/7/2016	05/11/2016	THE BANK OF NEW YORK MELLON		30,940	30,000	29,937	29,975		4		4		29,979		961	961	913	04/07/2018	2FE	
04542B LX 8	ASSET BACKED FDG 12/25/2034	06/25/2016	Principal Reduction		20,598	20,598	20,366	20,106		492		492		20,598			0	202	12/25/2034	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.		116,344	10,200,000	114,750	114,750				0		114,750		1,594	1,594	1,414	04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
05528Q AU 0	BAMILL COMI. MTG .1058% 04/14/2033	04/07/2016	DEUTSCHE BANK SECURITIES INC.				0					0					0		04/14/2033	1FE	
0552L AL 2	BAMILL COMI. MTG FLT RT 2.1%	04/06/2016	J.P. MORGAN SECURITIES LLC		228,800	240,000	238,275	238,254		62		62		238,317		(9,717)	(9,717)	2,895	06/15/2028	2FE	
05524H AJ 7	BANC OF AMERICA 13-DSNY E 144A	04/06/2016	J.P. MORGAN SECURITIES LLC		497,967	510,000	502,849	502,896		288		288		503,184		(5,217)	(5,217)	8,024	09/15/2026	2FE	
059512 AJ 2	BANC OF AMERICA 2007-3 06/10/2049	04/08/2016	PERSHING LLC		340,106	330,000	342,703	342,723		(69)		(69)		342,654		(2,546)	(2,546)	10,425	06/10/2049	1FE	
06050T JP 8	BANK OF AMERICA NA 6%	06/15/2016	Matured		411,000	411,000	483,694	421,382		(10,382)		(10,382)		411,000		0	0	17,125	06/15/2016	1FE	
06652K AA 1	BANKUNITED INC 4.875% DUE 11-17-2025	04/05/2016	JEFFERIES LLC		581,073	579,000	569,469	569,355		300		300		569,655		11,418	11,418	17,467	11/17/2025	3FE	
05490D AJ 6	BBCMS TR 2014-BXO VAR RT 3.155%	04/05/2016	JEFFERIES LLC		703,556	717,000	708,427	708,479		314		314		708,793		(5,236)	(5,236)	12,578	08/15/2027	2FE	
073879 JM 1	BEAR STEARNS ASSET BACKED SECS 1 TR	06/25/2016	Principal Reduction		229,883	229,883	229,041	228,419		1,464		1,464		229,883		0	0	2,302	10/25/2034	1FE	
092019 AB 4	BLACK DIAMOND CLO 20 2A B 144A	04/21/2016	J.P. MORGAN SECURITIES LLC		54,656	55,000	53,477	51,547		2,411		2,411		53,958		698	698	3,711	01/07/2018	1FE	
092019 AB 4	BLACK DIAMOND CLO 2005-2 LTD	04/21/2016	J.P. MORGAN SECURITIES LLC		1,167,656	1,175,000	1,156,435	1,156,435		2,776		2,776		1,159,211		8,445	8,445	5,829	01/07/2018	1FE	
12189L AL 5	BURLINGTON NORTH SANTA FE 3.05% 9/12/2022	05/11/2016	JEFFERIES LLC		371,863	352,000	350,837	350,885		77		77		350,962		20,901	20,901	11,500	09/01/2022	1FE	
1248EP AW 3	CCO HOLDINGS LLC 7.375% 6/1/20	04/04/2016	BARCLAYS BANK PLC		225,951	217,000	225,409	226,427		(2,504)		(2,504)		223,923		2,029	2,029	12,500	06/01/2020	3FE	
1248EP AW 3	CCO HOLDINGS LLC 7.375% 6/1/20	04/04/2016	BARCLAYS BANK PLC		73,929	71,000	73,751	73,621		(366)		(366)		73,265		664	664	1,833	06/01/2020	3FE	
1248EP AW 3	CCO HOLDINGS LLC 7.375% 6/1/20	04/04/2016	BARCLAYS BANK PLC		146,816	141,000	146,464	146,204		(706)		(706)		145,498		1,318	1,318	3,640	06/01/2020	3FE	
1248EP AW 3	CCO HOLDINGS LLC 7.375% 6/1/20	04/04/2016	BARCLAYS BANK PLC		117,661	113,000	117,379	117,171		(566)		(566)		116,605		1,056	1,056	2,917	06/01/2020	3FE	
1248EP AW 3	CCO HOLDINGS LLC 7.375% 6/1/20	04/04/2016	BARCLAYS BANK PLC		114,538	110,000	114,263	114,060		(551)		(551)		113,509		1,028	1,028	2,839	06/01/2020	3FE	
161571 FK 5	CHASE ISSUANCE TRT 1.58% 8/16/2021	04/18/2016	CREDIT SUISSE AG, NEW YORK BRANCH		443,394	441,000	431,593	432,628		714		714		433,342		10,052	10,052	4,287	08/16/2021	1FE	
161571 FK 5	CHASE ISSUANCE TRT 1.58% 8/16/2021	04/18/2016	CREDIT SUISSE AG, NEW YORK BRANCH		110,597	110,000	107,654	107,989		101		101		108,090		2,507	2,507	608	08/16/2021	1FE	
161571 FK 5	CHASE ISSUANCE TRT 1.58% 8/16/2021	04/18/2016	CREDIT SUISSE AG, NEW YORK BRANCH		50,271	50,000	48,934	49,086		46		46		49,132		1,140	1,140	277	08/16/2021	1FE	
17178X AG 2	CFC FUNDING 200 2A A1J	04/21/2016	MERRILL LYNCH PIERCE FENNER & SMITH		354,800	360,000	336,150	343,862		1,349		1,349		345,211		9,389	9,389	2,476	04/15/2021	1FE	

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
125581 GS 1	QIT GROUP INC 3.875% 02/19/2019	04/04/2016	GOLDMAN, SACHS AND CO.		614,231	615,000	610,388	610,983	0	302		302		611,285		2,946	2,946	15,093	02/19/2019	3FE	
125581 GS 1	QIT GROUP INC 3.875% 02/19/2019	04/04/2016	GOLDMAN, SACHS AND CO.		178,776	179,000	177,658	177,831		88		88		177,919		857	857	4,393	02/19/2019	3FE	
125581 GS 1	QIT GROUP INC 3.875% 02/19/2019	04/04/2016	GOLDMAN, SACHS AND CO.		223,720	224,000	222,320	222,537		110		110		222,647		1,073	1,073	5,497	02/19/2019	3FE	
125581 GS 1	QIT GROUP INC 3.875% 02/19/2019	04/04/2016	GOLDMAN, SACHS AND CO.		58,926	59,000	58,558	58,291		353		353		58,644		283	283	17,101	02/19/2019	3FE	
17305E FN 0	QITBANK CR CARD 0.25% 02/22/2019	04/18/2016	DEUTSCHE BANK SECURITIES INC.		501,294	501,000	499,076	499,456		213		213		499,669		1,625	1,625	5,456	02/22/2019	1FE	
17322V AY 2	QITIGROUP COMML MTG 0% 07/10/2047	04/07/2016	Wells Fargo Securities		496,901	7,494,583	506,078	506,078						506,078	(9,176)	(9,176)	23,728	07/10/2047	1FE		
17322V AY 2	QITIGROUP COMML MTG 0% 07/10/2047	04/07/2016	Par Adjustment			0	0	0						0		0	0	07/10/2047	1FE		
29425A AK 9	QITIGROUP COMML MTG FL TG RT 9.89% DU	04/07/2016	MORGAN STANLEY AND CO., LLC		627,358	9,260,810	646,738	646,738		0		0		646,738		(19,380)	(19,380)	26,663	09/10/2058	1FE	
29425A AK 9	QITIGROUP COMML MTG FL TG RT 9.89% DU	04/01/2016	Chicago Income		2,635	0	0	0						0		2,635	2,635	6,134	09/10/2058	1FE	
17309D AF 0	QITIGROUP COMMERCIAL VAR 3/17/2049	04/15/2016	Called		369,000	369,000	370,686	370,619		(6)		(6)		370,613		(1,613)	(1,613)	11,660	03/15/2049	1FE	
17401Q AC 5	CITIZENS BK MEDIUM 2.3% DUE 12-03-2018	04/29/2016	PERSHING LLC		419,798	417,000	416,458	416,440		84		84		416,525		3,273	3,273	6,101	12/03/2018	2FE	
22545X AE 3	CMO CSMC TR SER 2007-C1 MTG PASS THL	06/17/2016	Principal Reduction		937	937	953	953		(16)		(16)		937		0	0	7	02/15/2040	1FE	
36248E AG 0	CMO GS MTG SECS TR 2010-C2 12.10.43	04/12/2016	PERSHING LLC		203,136	198,000	200,599	200,654		(151)		(151)		200,503		2,633	2,633	6,160	12/10/2043	2FE	
43704A JS 6	CMO HOME EQUITY ASSET TR SER 2005-2	06/25/2016	Principal Reduction		51,521	51,521	51,414	51,232		288		288		51,521		0	0	622	07/25/2035	1FE	
949920 AN 2	CMO WELLS FARGO ALTERNATIVE LN TR D	06/25/2016	Principal Reduction		97,665	97,665	97,085	96,530		1,135		1,135		97,665		0	0	1,146	10/25/2035	1FE	
12623E AH 4	QNH CAP LLC 3.25 DUE 02-01-2017	04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH		642,000	642,000	629,963	632,543		2,142		2,142		634,685		7,315	7,315	14,387	02/01/2017	3FE	
12592B AD 6	QNH INDL CAP LLC 3.875% DUE 07-16-2018	04/04/2016	J.P. MORGAN SECURITIES LLC		316,808	319,000	308,633	308,051		1,528		1,528		309,579		7,029	7,029	15,429	07/16/2018	3FE	
12624K AW 6	COMM 2012-CORE2 MOR CR2 D 144A	04/07/2016	WELLS FARGO BANK, N.A.		279,113	270,000	272,966	272,974		(23)		(23)		272,951		6,161	6,161	7,760	08/15/2045	2FE	
12591K AK 1	COMM 2013-CORE12 MTG 10/10/2046	04/07/2016	BANK OF AMERICA CORPORATION		195,293	186,000	192,769	192,784		(55)		(55)		192,729		2,564	2,564	5,087	10/10/2046	1FE	
12591R BB 5	COMM 2014-CORE15 1.34889% 2/10/2047	04/01/2016	CHICAGO INCOME		299,255	5,459,156	317,887	317,887		0		0		317,887		(18,631)	(18,631)	29,984	02/10/2047	1FE	
12592G BE 2	COMM 2014-CORE19 VAR RT 1.480999946	04/01/2016	CHICAGO INCOME		704,914	10,679,507	741,991	741,991		0		0		741,991		(37,077)	(37,077)	53,303	08/10/2047	1FE	
12630D BD 5	COMM 2014-CORE14 4.61904% 02/12/2047	04/07/2016	GOLDMAN, SACHS AND CO.		163,745	159,000	155,352	155,439		23		23		155,462		8,283	8,283	3,794	02/10/2047	1FE	
12593A BL 8	COMM 2015-CORE23 VR 3.807% 05/12/48	04/05/2016	DEUTSCHE BANK SECURITIES INC.		166,228	168,000	170,003	170,008		(16)		(16)		169,992		(3,764)	(3,764)	3,605	05/10/2048	1FE	
200474 BD 5	COMM MTG 1.24199998379% 02/12/2048	04/01/2016	CHICAGO INCOME		497,154	6,240,210	506,462	506,462		0		0		506,462		(9,307)	(9,307)	20,911	02/10/2048	1FE	
12626A AN 6	COMM MTG TR1 3.2 843% 6/08/2030	04/06/2016	J.P. MORGAN SECURITIES LLC		312,833	318,000	317,564	317,566		13		13		317,578		(4,746)	(4,746)	5,390	06/08/2030	2FE	
12624P AS 4	COMMERCIAL MORTGAGE CR3 D 144A	04/07/2016	WELLS FARGO BANK, N.A.		249,303	243,000	230,885	231,333		85		85		231,418		17,885	17,885	6,859	10/15/2045	2FE	
12623S AS 9	COMMERCIAL MORTGAGE CR5 D 144A	04/25/2016	CREDIT SUISSE AG, NEW YORK BRANCH		120,933	125,000	121,438	121,438		17		17		121,455		(522)	(522)	2,258	12/10/2045	2FE	
21986B BT 2	CORP ANDINA DE FOMENTO	05/03/2016	HSBC BANK USA, N.A.		411,822	411,000	408,881	408,676		646		646		409,322		2,500	2,500	7,093	08/08/2017	1FE	
12665V AA 0	CVS LEASE 4.163% 08/11/2036	06/10/2016	Principal Reduction		4,365	4,365	4,321	4,225		139		139		4,365		0	0	3,623	08/11/2036	2FE	
126971 HI 1	CWABS INC VAR 1 1/25/2033	06/25/2016	Principal Reduction		358	358	343	334		24		24		358		0	0	1	1/25/2033	2FE	
24702R AP 6	DELL INC 3.1% DUE 04-01-2016	04/01/2016	Matured		219,000	219,000	219,000	219,000		0		0		219,000		0	0	5,460	04/01/2016	3FE	
247361 ZH 4	DELTA AIRLINES 4.95% 11/23/2019	05/23/2016	Principal Reduction		14,556	14,556	14,556	14,556		0		0		14,556		0	0	1,639	05/23/2019	1FE	

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25470X AE 5	DISH DBS CORP 6.75% DUE 06-01-2021		04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH		653,625	630,000	606,766	607,556		892		892		606,449		45,176	45,176	16,289	06/01/2021	3FE
25470X AE 5	DISH DBS CORP 6.75% DUE 06-01-2021		04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH		124,500	120,000	115,574	115,785		153		153		115,938		6,562	6,562	2,835	06/01/2021	3FE
279158 AL 3	ECOPETROL S A 5.375% DUE 06-26-2026		05/05/2016	JEFFERIES LLC		520,346	564,000	480,810	480,808		1,796		1,796		482,604		37,742	37,742	11,298	06/26/2026	2FE
26867L AG 5	EMD FIN LLC 2.95% DUE 03-19-2022		04/29/2016	GOLDMAN, SACHS AND CO		1,180,387	1,155,000	1,114,403	1,113,492		2,844		2,844		1,116,336		64,051	64,051	32,330	03/19/2022	2FE
29445F ON 6	EQUIFIRST MTG LN FLTG RT .57425% DU		04/25/2016	Called		11,021	11,021	10,973	10,973		120		120		10,978		44	44	94	04/25/2035	1FE
30165Q AC 4	EXETER AUTOMOBILE 3.5% 01/15/2019		04/18/2016	RBC CAPITAL MARKETS, LLC		244,636	245,000	243,138	243,455		183		183		243,638		998	998	4,779	07/15/2019	2FE
33843H AA 2	FLAGSHIP CRAUTO 1.21% DUE 04-15-20		04/18/2016	WELLS FARGO BANK, N.A		227,416	228,145	227,061	226,460		787		787		227,247		169	169	1,690	04/15/2019	1FE
34530Q AG 5	FORD CR AUTO OWNER 2.2% 11-15-2020		04/06/2016	TORONTO DOMINION BANK, THE		565,873	564,000	562,292	562,237		143		143		562,390		3,492	3,492	6,411	11/15/2020	1FE
34530N AB 3	FORD CR AUTO OWNER 2.51% 4/15/26		04/06/2016	J.P. MORGAN SECURITIES LLC		847,110	846,000	848,770	848,777		15		15		848,793		(1,683)	(1,683)	110,10	04/15/2026	1FE
35250B AA 6	FRANKLIN CLO VI LIMITED CORP VAR 14		04/21/2016	CITIGROUP GLOBAL MARKETS INC.		528,214	543,150	524,140	523,034		2,715		2,715		525,749		2,465	2,465	2,755	08/09/2019	1FE
30261M AG 7	FREMF 2012K7 10 3.949% 825947		04/08/2016	GOLDMAN, SACHS AND CO		555,558	552,000	551,970	551,970		0		0		551,970		3,587	3,587	12,324	06/25/2047	2FE
30291X AE 2	FREMF 2014K7 15 VAR RT 4.1193%		04/08/2016	MERRILL LYNCH PIERCE FENNER & SMITH		347,576	336,000	342,705	336,000				0		336,000		11,576	11,576	7,982	02/25/2046	1FE
38136B AG 7	GOLDENTREE LOAN 3A A1B1		04/21/2016	GOLDMAN, SACHS AND CO		443,210	460,000	428,375	438,014		1,020		1,020		439,034		4,176	4,176	1,681	05/01/2022	1FE
38144L AB 6	GOLDMAN SACHS 6.25% DUE 09-01-2017		06/15/2016	Take-Over Cash		1,061,250	1,000,000	1,056,770	1,056,770		(2,229)		(2,229)		1,054,541		6,709	6,709	18,056	09/01/2017	1FE
39121J AA 8	GREAT RV ENERGY 5.829% 7/1/2017		05/13/2016	PERSHING LLC		104,404	102,106	102,106	102,106				0		102,106		2,297	2,297	8,206	07/01/2017	1FE
362341 G3 7	GSAMP HE 6 A2S .8062% 11/25/2035		06/25/2016	Principal Reduction		10,225	10,225	9,681	7,743		2,482		2,482		10,225		0	0	169	11/25/2035	1FE
404119 BM 0	HCA INC 3.75% 03/15/2019		04/04/2016	GOLDMAN, SACHS AND CO		247,025	241,000	240,398	240,408		71		71		240,485		6,545	6,545	7,427	03/15/2019	3FE
404119 BM 0	HCA INC 3.75% 03/15/2019		04/04/2016	GOLDMAN, SACHS AND CO		549,400	536,000	534,660	534,738		107		107		534,843		14,557	14,557	11,278	03/15/2019	3FE
43289U AJ 4	HILTON USA TRUST HLF DFL 144A		04/06/2016	WELLS FARGO BANK, N.A		452,135	454,264	453,766	453,810		11		11		453,820		(1,686)	(1,686)	8,141	11/05/2030	2FE
437084 MG 8	HOME EQUITY ASSET TR 11/25/2035		06/25/2016	Principal Reduction		148,026	148,026	147,706	147,352		675		675		148,026		0	0	1,064	11/25/2035	1FE
437084 DS 2	HOME EQUITY ASST 1.2095% 11/25/2034		06/25/2016	Principal Reduction		5,843	5,843	5,675	3,007		2,835		2,835		5,843		0	0	916	11/25/2034	1FE
437084 DS 2	HOME EQUITY ASST 1.2095% 11/25/2034		06/25/2016	Principal Reduction		12,301	12,301	12,163	11,395		906		906		12,301		0	0	157	11/25/2034	1FE
44923Q AD 6	HYUNDAI CAPITAL AMERICA		04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH		336,668	335,000	333,015	332,215		1,091		1,091		333,306		3,362	3,362	13,619	10/02/2017	2FE
44923Q AD 6	HYUNDAI CAPITAL AMERICA		04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH		502,490	500,000	497,037	497,037		435		435		497,472		5,018	5,018	5,490	10/02/2017	2FE
44923Q AD 6	HYUNDAI CAPITAL AMERICA		04/04/2016	MERRILL LYNCH PIERCE FENNER & SMITH		703,486	700,000	687,414	694,422		816		816		695,238		8,248	8,248	7,644	10/02/2017	2FE
17323C AG 2	VO CITIGROUP CM 021/02048		04/01/2016	CHICAGO INCOME		243,323	2,678,449	252,599	252,599		0		0		252,599		(9,276)	(9,276)	13,260	02/10/2048	1FE
36252W AZ 1	VO CMO GS MTG 04/10/2047		04/07/2016	Morgan Stanley & Co Inc		314,152	4,985,445	327,255	327,255		0		0		327,255		(13,103)	(13,103)	16,711	04/10/2047	1FE
46642E BA 3	VO CMO JPMBB 1.287919% 08/15/2047		06/01/2016	CHICAGO INCOME		9,741	9,461	648	648		0		0		648		9,092	9,092	12,289	08/15/2047	1FE
12632Q AY 9	VO COMM 2014-CCRE 18 FLTG RT 1.31%		04/07/2016	MERRILL LYNCH PIERCE FENNER & SMITH		362,236	5,446,167	383,483	363,483		0		0		363,483		(11,247)	(11,247)	26,334	07/15/2047	1FE
30225A BN 2	VO EXTENDED STAY AM ESH7 X17 144A		04/05/2016	Par Adjustment			2,155,736	1,811	1,811		0		0		1,811		(1,811)	(1,811)	23,372	12/05/2031	1FE

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
46642E	BB 1 IO JPMBB COML MTG 06/15/2047		06/01/2016	CHICAGO INCOME		9,432	183,954	5,054	5,054				0		5,054		4,378	4,378	10,007	08/15/2047	1FE	
451102	BA 4 ICANH ENTERPRISES 3.5% 03/15/2017	R	04/04/2016	MORGAN STANLEY AND CO., LLC		391,045	394,000	394,000	394,000				0		394,000		(2,955)	(2,955)	8,780	03/15/2017	3FE	
451102	BA 4 ICANH ENTERPRISES 3.5% 03/15/2017	R	04/04/2016	MORGAN STANLEY AND CO., LLC		124,063	125,000	125,000	125,000				0		125,000		(938)	(938)	2,455	03/15/2017	3FE	
451102	BA 4 ICANH ENTERPRISES 3.5% 03/15/2017	R	04/04/2016	MORGAN STANLEY AND CO., LLC		640,163	645,000	645,000	645,000				0		645,000		(4,838)	(4,838)	12,667	03/15/2017	3FE	
459745	GG 4 INTL LEASE FIN 8.75% DUE 03-15-2017		04/04/2016	GOLDMAN, SACHS AND CO.		366,270	348,000	374,100	369,645		(4,401)		(4,401)		365,244		1,026	1,026	17,086	03/15/2017	3FE	
459745	GG 4 INTL LEASE FIN 8.75% DUE 03-15-2017		04/04/2016	GOLDMAN, SACHS AND CO.		331,538	315,000	338,625	334,985		(4,376)		(4,376)		330,608		929	929	16,935	03/15/2017	3FE	
17321R	AF 3 IO CITIGROUP COMMERCIAL M GC17 XA		06/10/2016	Par Adjustment			15,815	1,000	1,000				0		1,000		(1,000)	(1,000)	10,390	11/10/2046	1FE	
12625K	AF 2 IO COMMERCIAL MTG CR8 778% 6/10/46		06/10/2016	CHICAGO INCOME		4,646	24,457	736	736				0		736		3,910	3,910	6,689	06/10/2046	1FE	
36197X	AM 6 IO GS MTG SEC 1.96% 06/10/2046		04/07/2016	Par Adjustment			0						0					0			06/10/2046	1FE
36197X	AM 6 IO GS MTG SEC 1.96% 06/10/2046		04/07/2016	Morgan Stanley & Co Inc		375,050	5,062,086	394,180	394,180				0		394,180		(18,130)	(18,130)	57,914	06/10/2046	1FE	
46639Y	AS 6 IO JP MORGAN 1.734% 04/15/2046		06/01/2016	Par Adjustment			13,960	1,019	1,019				0		1,019		(1,019)	(1,019)	9,847	04/15/2046	1FE	
46640J	AT 4 IO JP MORGAN CHASE COMMERC C13 XA		06/01/2016	Par Adjustment			43,592	741	741		(0)		(0)				(741)	(741)	10,120	01/15/2046	1FE	
46639N	AS 0 IO JPMBB COMM C12 939% 7/15/2045		06/01/2016	CHICAGO INCOME		8,510	45,279	1,474	1,474				0		1,474		7,037	7,037	10,265	07/15/2045	1FE	
91830C	AC 2 IO VNO MORTGAGE TRUS 6AVE		04/07/2016	DEUTSCHE BANK SECURITIES INC.		189,821	8,616,000	194,050	194,050				0		194,050		(4,228)	(4,228)	21,494	11/15/2030	1FE	
92890N	AA 7 IO WF-RBS COMMERCIAL C10 XA 144A		04/01/2016	CHICAGO INCOME		118,345	1,497,149	123,075	123,075				0		123,075		(4,729)	(4,729)	13,855	12/15/2045	1FE	
92930R	AF 9 IO WF-RBS COMMERCIAL MORTGGA C9 XA		06/01/2016	Par Adjustment			12,289	1,141	1,141		(0)		(0)		1,141		(1,141)	(1,141)	8,080	11/15/2045	1FE	
92890P	AL 8 IO WFRBS COML MTG 06/15/2046		06/01/2016	CHICAGO INCOME		5,624	11,081	496	496		0		0		496		5,128	5,128	8,269	06/15/2046	1FE	
92936T	AF 9 IO WFRBS COMM L MOR 1.614% 6/15/45		06/01/2016	CHICAGO INCOME		2,331	8,208	448	448				0		448		1,883	1,883	3,317	06/15/2045	1FE	
46637W	AE 3 IO JPMORGAN CHASE COM 2.066% 6/15/45		06/01/2016	Par Adjustment			5,373	339	339				0		339		(339)	(339)	3,591	06/15/2045	1FE	
61761B	AE 6 IO MORGAN STANLEY 1.8422% 08/05/2034		04/01/2016	Chicago Income		290,842	4,937,612	302,286	302,286				0		302,286		(11,444)	(11,444)	30,745	08/05/2034	1FE	
61761B	AE 6 IO MORGAN STANLEY 1.8422% 08/05/2034		04/01/2016	Par Adjustment			0						0					0			08/05/2034	1FE
61761A	AA 6 IO MORGAN STANLEY B 2.10164% 8/15/20		06/01/2016	Par Adjustment			10,636	725	725				0		725		(725)	(725)	150	08/15/2045	1FE	
466112	AF 6 JBS USA LLCUBS 7.25% 06/01/2021		04/04/2016	BARCLAYS BANK PLC		101,235	102,000	101,235	101,160		96		96		101,258		(23)	(23)	10,545	06/01/2021	3FE	
466112	AF 6 JBS USA LLCUBS 7.25% 06/01/2021		04/04/2016	BARCLAYS BANK PLC		163,763	165,000	163,763	163,763		37		37		163,800		(37)	(37)	4,187	06/01/2021	3FE	
466112	AF 6 JBS USA LLCUBS 7.25% 06/01/2021		04/04/2016	BARCLAYS BANK PLC		744,375	750,000	744,375	744,375		169		169		744,544		(169)	(169)	19,031	06/01/2021	3FE	
46640B	AC 8 JP MORGAN MORTGAGE 3.5% 05/25/2043		06/25/2016	Principal Reduction		27,772	27,772	27,917	28,073		(302)		(302)		27,772				2,521	05/25/2043	1FE	
46641W	BB 2 JPMBB COML MTG 4.8354% 04/17/2047		04/07/2016	J.P. MORGAN SECURITIES LLC		789,873	774,000	784,075	784,053		70		70		784,123		25,750	25,750	23,488	04/15/2047	1FE	
46642N	BF 2 JPMBB COML MTG VAR RT 1.150548%		04/07/2016	MORGAN STANLEY AND CO., LLC		506,452	8,800,794	522,204	522,204				0		522,204		(13,752)	(13,752)	30,897	09/15/2047	1FE	
49326E	EF 6 KEYCORP MEDIUM TERM SR MTS		06/07/2016	WELLS FARGO BANK, N.A		615,240	600,000	597,745	597,670		268		268		597,938		17,302	17,302	18,620	09/15/2020	2FE	
512807	AM 0 LAM RESEARCH CORP 2.75% 03-15-2020		04/29/2016	STIFEL NICOLAUS & CO, INCORPORATED		175,406	175,000	169,237	168,326		1,331		1,331		169,656		5,750	5,750	10,435	03/15/2020	2FE	
512807	AM 0 LAM RESEARCH CORP 2.75% 03-15-2020		04/29/2016	STIFEL NICOLAUS & CO, INCORPORATED		636,473	635,000	614,088	614,088		1,523		1,523		615,610		20,863	20,863	11,108	03/15/2020	2FE	
53079E	AV 6 LIBERTY MUTUAL GROUP INC 144A		05/11/2016	PERSHING LLC		483,875	439,000	469,521	470,295		(2,629)		(2,629)		467,667		16,208	16,208	14,407	06/01/2021	2FE	
55181W	AA 2 LYNX I CORP 5.375% 04/15/2021		04/04/2016	CITIGROUP GLOBAL MARKETS INC.		187,200	180,000	181,125	181,070		(34)		(34)		181,036		6,164	6,164	4,822	04/15/2021	3FE	

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)/ Accrual	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	NAIC Designation or Market Indicator (a)
55181W AA 2	LYNX I CORP 5.375% 04/15/2021		04/04/2016	CITIGROUP GLOBAL MARKETS INC.		286,416	275,400	277,121	277,037		(52)		(52)		276,985		9,431	9,431	7,072	04/15/2021	3FE
55181W AA 2	LYNX I CORP 5.375% 04/15/2021		04/04/2016	CITIGROUP GLOBAL MARKETS INC.		207,792	199,800	201,049	201,035		(85)		(85)		200,990		6,842	6,842	1,1273	04/15/2021	3FE
57643L HP 4	MASTR ASSET BACKED .584% 03/25/2035		06/25/2016	Principal Reduction		115,467	115,467	114,330	113,902		1,565		1,565		115,467		.0	.0	573	03/25/2035	1FE
57643L NU 6	MASTR ASSET BACKED SECUR AB1 A2		06/25/2016	Principal Reduction		23,849	23,849	22,924	22,850	46	951		999		23,849		.0	.0	59	02/25/2036	3FE
58013M EY 6	MCDONALDS CORP 3.7% DUE 01-30-2026		05/11/2016	HSBC BANK USA, N.A.		479,470	447,000	445,552	445,549		49		49		445,598		33,872	33,872	10,362	01/30/2026	2FE
552676 AP 3	MDC HOLDINGS INC.		04/04/2016	BARCLAYS BANK P.L.C.		436,320	432,000	442,800	443,181		(996)		(996)		442,185		(5,865)	(5,865)	2,6613	02/01/2020	3FE
590186 4M 7	MERRILL LYNCH CO 6.050% 5/16/2016		05/16/2016	Matured		426,000	426,000	444,897	428,558		(2,558)		(2,558)		426,000		.0	.0	18,381	05/16/2016	2FE
590186 4M 7	MERRILL LYNCH CO 6.050% 5/16/2016		05/16/2016	Matured		1,000,000	1,000,000	1,078,670	1,010,630		(10,630)		(10,630)		1,000,000		.0	.0	30,250	05/16/2016	2FE
590186 4M 7	MERRILL LYNCH CO 6.050% 5/16/2016		05/16/2016	Matured		500,000	500,000	552,820	505,810		(5,810)		(5,810)		500,000		.0	.0	15,125	05/16/2016	2FE
55312Y AE 2	MERRILL LYNCH COUNTRYWIDE		06/14/2016	Principal Reduction		19,779	19,779	20,247	20,691		(912)		(912)		19,779		.0	.0	3,784	08/12/2048	1FE
61764R BG 2	MORGAN STANLEY 1.43119% 02/15/2048		04/07/2016	CREDIT SUISSE AG, NEW YORK BRANCH		772,634	9,147,501	789,814	789,814		.0		.0		789,814		(17,179)	(17,179)	44,805	02/15/2048	1FE
617446 8C 6	MORGAN STANLEY 4% DUE 07-23-2025		04/21/2016	WELLS FARGO BANK, N.A.		524,085	500,000	507,055	507,299		(402)		(402)		506,897		17,188	17,188	1,124	07/23/2025	1FE
61760V AD 5	MORGAN STANLEY 5.524946% 03/15/2045		04/07/2016	ROBERT W. BAIRD CO INCORPORATED		532,550	496,000	515,373	515,446		(226)		(226)		515,220		17,330	17,330	15,886	03/15/2045	1FE
61756U AF 8	MORGAN STANLEY CAPITAL IQ16 AM		04/05/2016	CITIGROUP GLOBAL MARKETS INC.		450,986	429,000	452,230	452,261		(105)		(105)		452,196		(1,170)	(1,170)	14,273	12/12/2049	2FE
61745M SJ 8	MORGAN STANLEY CAPITAL T19 AJ		06/12/2016	Principal Reduction		22,043	22,043	22,032	22,028		14		14		22,043		.0	.0	387	06/12/2047	1FE
61759L AB 4	MSRR 2010-GG 10 A4B		04/05/2016	J.P. MORGAN SECURITIES LLC		306,117	300,000	311,273	311,298		(78)		(78)		311,221		(5,104)	(5,104)	10,091	08/15/2045	2FE
64352V KT 7	NEW CENTY HOME EQUITY LN TR 2005-2 NT CL		06/25/2016	Principal Reduction		61,401	61,401	61,344	61,344		58		58		61,401		.0	.0	17	06/25/2035	1FE
65536H BD 9	NOMURA HEQ LOAN SER 2005-HE1		06/25/2016	Principal Reduction		20,334	20,334	20,267	20,201		133		133		20,334		.0	.0	98	09/25/2035	1FE
68389F DA 9	OPTION ONE MTG LN		06/25/2016	Principal Reduction		1,087	1,087	1,011	997	1	90		91		1,087		.0	.0	6	02/25/2033	2FE
69318F AB 4	PBF HLDG CO LLC / PBF FIN CORP 8.25		04/04/2016	DEUTSCHE BANK SECURITIES INC.		360,180	348,000	356,004	355,852		(646)		(646)		355,206		4,974	4,974	29,433	02/15/2020	4FE
71654Q AX 0	PETROLEOS 5.5% 01/21/2021		05/05/2016	MORGAN STANLEY AND CO., LLC		639,535	609,000	614,298	614,385		(438)		(438)		613,947		25,588	25,588	34,535	01/21/2021	2FE
04364B AC 1	PVTPL ASCENTUM EQUIP RECEIVABLES		05/04/2016	WELLS FARGO BANK, N.A.		345,390	345,396	344,816	344,681		398		398		345,079		311	311	3,807	10/10/2018	1FE
05741P AC 1	PVTPL BAKER STR 12/15/2018		04/21/2016	GOLDMAN, SACHS AND CO.		862,488	875,000	854,875	853,812		3,023		3,023		856,835		5,652	5,652	4,886	12/15/2018	1FE
092019 AA 6	PVTPL BLACK DIA NT CL A FLTG RATE 1		04/07/2016	Principal Reduction		73,051	73,051	72,412	71,524		1,528		1,528		73,051		.0	.0	204	01/07/2018	1FE
165167 CQ 8	PVTPL CHES ENERGY CORP SR SEC 2ND LIEN		04/04/2016	GOLDMAN, SACHS AND CO.		72,520	148,000	72,667	72,006	2	1,647		1,649		73,655		(1,135)	(1,135)	5,554	12/15/2022	5FE
02665V AC 7	PVTPL CMO AMERN HOMES 4 RENT 2014-S		04/06/2016	NOMURA SECURITIES NEW YORK		352,318	366,000	354,364	354,363		221		221		354,584		(2,266)	(2,266)	2,565	06/17/2031	1FE
20048F BA 7	PVTPL CMO COMM 2001-J2 SER 2001-J2A		05/16/2016	Caled.		1,900,000	1,900,000	1,906,234	1,906,234		(0)		(0)		1,906,234		(6,234)	(6,234)	10,960	07/16/2034	1FE
12632N AF 7	PVTPL CMO COMM 2014-KYO MTG TR COM1		04/06/2016	J.P. MORGAN SECURITIES LLC		700,363	711,000	696,794	696,613		556		556		697,171		3,192	3,192	9,243	06/11/2027	2FE
26889K AL 4	PVTPL CMO EQTY 2014-INNS MTG TR CTF		04/06/2016	MORGAN STANLEY AND CO., LLC		567,270	594,000	583,243	583,291		299		299		583,580		(16,310)	(16,310)	9,058	05/08/2031	2FE
93364L AD 0	PVTPL CMO WAMU CM 6.137% 3/23/2045		04/06/2016	PERSHING LLC		731,025	722,000	740,916	740,954		(123)		(123)		740,831		(8,006)	(8,006)	26,232	03/23/2045	1FE
21870L AE 6	PVTPL CORE INDL .439% 02/10/2034		04/07/2016	DEUTSCHE BANK SECURITIES INC.		244,477	10,260,000	255,679	255,679		.0		.0		255,679		(11,203)	(11,203)	32,480	02/10/2034	1FE

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
21987B AP 3	PVTPL CORPORACION NACIONAL DEL COBR...	05/03/2016	GOLDMAN, SACHS AND CO.		811,639	777,000	746,759	745,995		2,343		2,343		746,337		63,301	63,301	23,502	11/03/2021	1FE	
38136G AD 3	PVTPL GOLDENTREE LN OP4 LTD SR07-4A...	04/21/2016	CREDIT SUISSE AG, NEW YORK BRANCH		241,375	250,000	241,250	241,842		363		363		242,205		(830)	(830)	858	08/18/2022	1FE	
42824C AL 3	PVTPL HEWLETT PACKARD ENTERPRISE CO...	05/02/2016	GOLDMAN, SACHS AND CO.		793,088	750,000	747,125	747,060		2,940		2,940		750,000		43,088	43,088	28,497	10/15/2022	2FE	
48643G AY 6	PVTPL JPMBB COML MTG 11/15/2047	04/07/2016	J.P. MORGAN SECURITIES LLC		446,265	576,000	473,236	473,025		654		654		473,679		(27,414)	(27,414)	13,403	11/15/2047	2FE	
55336V AB 6	PVTPL MPLX LP NT 144A 5.5%	04/04/2016	J.P. MORGAN SECURITIES LLC		439,680	456,000	400,750	399,819		2,503		2,503		402,322		37,358	37,358	25,859	02/15/2023	2FE	
64033B AA 0	PVTPL NELNET STUDENT LN ASSET BACKED NT...	06/25/2016	Principal Reduction		24,772	24,772	23,852	23,852		920		920		24,772			0	25	10/27/2036	1FE	
65557F AD 8	PVTPL NORDEA BK AG MEDIUM TERM JR SUB	05/05/2016	BNP PARIBAS SECURITIES CORPORATION		661,137	633,000	647,084	647,146		(907)		(907)		646,239		14,898	14,898	26,529	09/21/2022	1FE	
70959 AS 3	PVTPL PENSKE TRUCK 3.375%02/01/2022	04/29/2016	STIFEL NICOLAUS & CO INCORPORATED		1,418,911	1,410,000	1,369,092	1,368,185		2,846		2,846		1,371,032		47,880	47,880	55,469	02/01/2022	2FE	
71656L BJ 9	PVTPL PETROLEOS MEXICANOS 6.375%	05/05/2016	HSBC BANK USA, N.A.		585,295	540,000	540,000	540,000						540,000		45,295	45,295	12,453	02/04/2021	2FE	
81180W AL 5	PVTPL SEAGATE HDD CAYMAN GTD SR NT	05/05/2016	MORGAN STANLEY AND CO., LLC		539,358	735,000	612,037	610,584		4,773		4,773		615,358		(76,000)	(76,000)	45,938	01/01/2025	2FE	
82967N AL 2	PVTPL SIRIUS XM RADIO INC SR NT 144	04/04/2016	J.P. MORGAN SECURITIES LLC		40,590	41,000	38,335	37,564		914		914		38,478		2,112	2,112	9,125	05/15/2023	3FE	
82967N AL 2	PVTPL SIRIUS XM RADIO INC SR NT 144	04/04/2016	J.P. MORGAN SECURITIES LLC		742,500	750,000	701,250	702,553		1,308		1,308		703,861		38,639	38,639	13,682	05/15/2023	3FE	
78445R AA 7	PVTPL SLM STUDENT LN TR 2009-3 CL A VAR	06/25/2016	Principal Reduction		9,686	9,686	9,281	9,281		406		406		9,686			0	3	01/25/2045	1FE	
87158F AC 7	PVTPL SYMPHONY QLO VII 07/28/2021	04/21/2016	BARCLAYS BANK PLC		600,000	600,000	598,260	598,212		160		160		598,372		1,628	1,628	11,158	07/28/2021	1FE	
92887G AF 6	PVTPL VOLVO FIN EQ 2.42% 11/15/2022	05/04/2016	SG AMERICAS SECURITIES LLC		483,300	480,000	479,938	479,947		4		4		479,951		3,349	3,349	6,552	11/15/2022	1FE	
912920 AC 9	QWEST CORP	04/04/2016	GOLDMAN, SACHS AND CO		10,780	11,000	10,556	10,525		35		35		10,580		220	220	3,386	09/15/2033	2FE	
912920 AC 9	QWEST CORP	04/04/2016	GOLDMAN, SACHS AND CO		565,460	577,000	553,687	553,687		223		223		553,910		11,550	11,550	22,259	09/15/2033	2FE	
75951A AD 0	RELIANCE STD LIFE 2.15% DUE 10-15-2	06/09/2016	DEUTSCHE BANK SECURITIES INC.		1,107,073	1,100,000	1,104,202	1,104,202		(240)		(240)		1,103,962		3,111	3,111	3,878	10/15/2018	1FE	
76113A AF 8	RESDNLT AST SECS CORP MTG PASS THRU	06/25/2016	Principal Reduction		26,858	26,858	26,590	26,194		665		665		26,858			0	121	02/25/2036	1FE	
76113A AF 8	RESDNLT AST SECS CORP MTG PASS THRU	06/25/2016	Principal Reduction		27,301	27,301	26,857	26,238		1,063		1,063		27,301			0	107	02/25/2036	1FE	
77732W AE 2	ROSEDALE QLO LTD I A B 144A	04/21/2016	CREDIT SUISSE AG, NEW YORK BRANCH		409,710	420,000	397,425	404,581		816		816		405,398		4,312	4,312	2,007	07/24/2021	1FE	
80282K AA 4	SANTANDER HOLDINGS USA	04/19/2016	Matured		288,000	288,000	282,053	287,263		737		737		288,000			0	9,597	04/19/2016	2FE	
78408X AF 8	SCG TRUST SRP1 C 3.417% 11/15/2026	04/06/2016	J.P. MORGAN SECURITIES LLC		665,850	690,000	690,000	690,000						690,000		(24,150)	(24,150)	13,206	11/15/2026	1FE	
811065 AF 8	SCRIPPS NETWORKS 3.5% 08/15/2022	05/05/2016	PERSHING LLC		766,011	747,000	718,736	718,161		1,887		1,887		720,048		45,963	45,963	15,206	08/15/2022	2FE	
78484A AA 1	SLM STUD LN TR SER20 13-4 CLA	06/25/2016	Principal Reduction		25,634	25,634	24,562	24,562		1,071		1,071		25,634			0	24	06/25/2027	1FE	
78446Y AA 1	SLM STUDENT LN TR 2012-2 STUDENT LN	06/25/2016	Principal Reduction		37,726	37,726	36,241	36,241		1,485		1,485		37,726			0	40	01/25/2029	1FE	
78448E AB 1	SLM STUDENT LN TR 2014-1 NT CLA-2 FLTG	06/25/2016	Principal Reduction		100,842	100,842	100,433	100,433		410		410		100,842			0	82	07/28/2021	1FE	
844741 BB 3	SOUTHWEST AIRLS CO 2.66% DUE 11-05-2020	05/05/2016	NETSUBISHI UFI SECURITIES USA, INC		403,147	393,000	391,002	390,942		201		201		391,143		12,004	12,004	7,935	11/05/2020	2FE	
852061 AK 6	SPRINT NEXTEL CORP 9% 11/15/2018	04/04/2016	GOLDMAN, SACHS AND CO		626,238	595,000	624,334	622,187		(2,156)		(2,156)		620,029		6,208	6,208	21,123	11/15/2018	3FE	
852061 AK 6	SPRINT NEXTEL CORP 9% 11/15/2018	04/04/2016	GOLDMAN, SACHS AND CO		62,098	59,000	61,909	63,150		(1,686)		(1,686)		61,482		616	616	15,628	11/15/2018	3FE	

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
858119 AV 2	STEEL DYNAMICS INC 6.375%		04/04/2016	BARCLAYS BANK PLC.		70,210	66,000	65,280	65,280		81		81		65,361		4,849	4,849	2,794	08/15/2022	3FE
858119 AV 2	STEEL DYNAMICS INC 6.375%		04/04/2016	BARCLAYS BANK PLC.		129,063	125,000	120,000	119,932		217		217		120,149		8,914	8,914	7,407	08/15/2022	3FE
858119 AV 2	STEEL DYNAMICS INC 6.375%		04/04/2016	BARCLAYS BANK PLC.		119,770	116,000	111,360	111,360		138		138		111,498		8,272	8,272	4,766	08/15/2022	3FE
86359E WB 8	STRUCTURED ASSET .530% 08/25/2035		06/25/2016	Principal Reduction		12,328	12,328	12,237	12,136		192		192		12,328				64	08/25/2035	1FE
86359L LZ 0	STRUCTURED ASSET .541% 12/25/2035		06/25/2016	Principal Reduction		945	945	865	861	16	488		488		945				2	12/25/2035	6FE
86359E UA 2	STRUCTURED ASSET INV .725% 7/25/35		06/25/2016	Principal Reduction		22,816	22,816	18,890	15,612		7,204		7,204		22,816				289	07/25/2035	1FE
86359L FK 0	STRUCTURED ASSET MTG 3.345% 2/19/35		06/19/2016	Principal Reduction		724	724	718	699		25		25		724				12	02/19/2035	2FE
86359E RA 6	STRUCTURED ASSET Var% 03/25/2035		06/25/2016	Principal Reduction		84,252	84,252	84,120	83,883		369		369		84,252				614	03/25/2035	1FE
87165B AC 7	SYNCHRONY FINL 3.75% DUE 08-15-2021		04/29/2016	PERSHING LLC.		431,962	417,000	416,544	416,272		728		728		417,000		14,562	14,562	17,063	08/15/2021	2FE
87264A AK 1	T-MOBILE USA INC 6.25% 040121 144A		04/04/2016	GOLDMAN, SACHS AND CO.		128,535	123,000	122,570	122,547		57		57		122,603		5,932	5,932	9,322	04/01/2021	3FE
87264A AK 1	T-MOBILE USA INC 6.25% 040121 144A		04/04/2016	GOLDMAN, SACHS AND CO.		182,875	175,000	174,388	174,390		45		45		174,436		8,439	8,439	8,974	04/01/2021	3FE
87264A AK 1	T-MOBILE USA INC 6.25% 040121 144A		04/04/2016	GOLDMAN, SACHS AND CO.		292,800	280,000	279,020	279,025		72		72		279,097		13,503	13,503	14,388	04/01/2021	3FE
87264A AK 1	T-MOBILE USA INC 6.25% 040121 144A		04/04/2016	GOLDMAN, SACHS AND CO.		114,950	110,000	109,615	109,617		28		28		109,645		5,305	5,305	5,641	04/01/2021	3FE
88033G BP 4	TENET HEALTHCARE 6.25% 11/01/2018		04/04/2016	GOLDMAN, SACHS AND CO.		105,806	99,000	104,198	104,996		(1,230)		(1,230)		103,766		2,041	2,041	7,415	11/01/2018	3FE
88033G BP 4	TENET HEALTHCARE 6.25% 11/01/2018		04/04/2016	GOLDMAN, SACHS AND CO.		211,613	198,000	208,395	208,395		(894)		(894)		207,531		4,081	4,081	5,363	11/01/2018	3FE
91069Q BA 5	UTD MEXICAN STS MEDIUM TERMNTS BOO		05/03/2016	JEFFERIES LLC.		425,905	412,000	414,472	414,522		(169)		(169)		414,353		11,552	11,552	14,610	03/15/2022	2FE
921813 AA 9	VANDERBILT UNIV NT		04/29/2016	Called		388,030	350,000	349,349	349,720		57		57		349,776		38,253	38,253	22,135	04/01/2019	1FE
91831A AA 9	VRX ESCROW CORP 5.375% 03-15-2020		04/05/2016	GOLDMAN, SACHS AND CO.		61,020	72,000	67,690	66,197	0	1,711		1,711		67,908		(6,886)	(6,886)	15,808	03/15/2020	4FE
91831A AA 9	VRX ESCROW CORP 5.375% 03-15-2020		04/05/2016	GOLDMAN, SACHS AND CO.		576,300	680,000	639,200	639,200		2,155		2,155		641,355		(65,055)	(65,055)	20,610	03/15/2020	4FE
92979F AG 5	WACHOVIA 5.818% 5/15/2046		04/08/2016	STIFEL NICOLAUS & CO, INCORPORATED		400,140	384,000	403,298	403,330		(120)		(120)		403,210		(3,070)	(3,070)	11,961	05/15/2046	2FE
92922F NW 4	WAMU MTG VAR 4/25/2044		06/25/2016	Principal Reduction		0	0	0	0		0		0		0		0	0		04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044		06/25/2016	Principal Reduction		104	104	84	79		25		25		104				1	04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044		06/25/2016	Principal Reduction		461	461	448	437	6	18		23		461				4	04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044		06/25/2016	Principal Reduction		0	0	0	0		0		0		0				0	04/25/2044	3FE
92922F NW 4	WAMU MTG VAR 4/25/2044		06/25/2016	Principal Reduction		0	0	0	0		0		0		0				0	04/25/2044	3FE
94989T BC 7	WELLS FARGO COML FLTG RT 936399996		04/07/2016	MORGAN STANLEY AND CO., LLC.		947,384	15,586,776	973,831	973,831		0		0		973,831		(26,447)	(26,447)	76,310	09/15/2058	1FE
9497EM AC 9	WELLS FARGO HOME EQTY AT 1/25/2035		06/25/2016	Principal Reduction		74,065	74,065	73,333	71,820		2,245		2,245		74,065				1,728	1/25/2035	1FE
959319 AG 9	WESTERN REFINING INC 6.25%		04/05/2016	MERRILL LYNCH PIERCE FENNER & SMITH		17,850	20,000	19,200	18,849	(0)	385		385		19,234		(1,584)	(1,584)	7,382	04/01/2021	4FE
959319 AG 9	WESTERN REFINING INC 6.25%		04/05/2016	MERRILL LYNCH PIERCE FENNER & SMITH		148,280	168,000	161,280	161,280	(0)	289		289		161,569		(13,309)	(13,309)	8,755	04/01/2021	4FE
959319 AG 9	WESTERN REFINING INC 6.25%		04/05/2016	MERRILL LYNCH PIERCE FENNER & SMITH		197,880	224,000	215,040	215,040	(0)	385		385		215,425		(17,745)	(17,745)	11,673	04/01/2021	4FE
980413 AF 9	WESTLAKE CHEM CORP 3.6% 7/15/2022		04/29/2016	PERSHING LLC.		18,768	19,000	18,527	18,116		432		432		18,548		221	221	13,580	07/15/2022	2FE
980413 AF 9	WESTLAKE CHEM CORP 3.6% 7/15/2022		04/29/2016	PERSHING LLC.		806,053	816,000	795,697	795,697		871		871		796,568		9,485	9,485	23,582	07/15/2022	2FE
92935J AN 5	WF-RBS COML MTG 5.6474% 02/15/2044		04/07/2016	CREDIT SUISSE AG, NEW YORK BRANCH		343,043	327,000	343,486	343,524		(128)		(128)		343,397		(353)	(353)	10,345	02/15/2044	2FE

QE05.16

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
92936T AJ 1	WF-RBS COMML MTG 4.845% 09/15/2045	04/07/2016	WELLS FARGO BANK, N.A.		218,360	212,000	216,109	216,119		(32)		(32)		216,086		2,274	2,274	5,850	09/15/2045	2FE	
92990X AJ 6	WFCG COML MTG 2.771% 11/15/2029	04/12/2016	BANK OF AMERICA CORPORATION		231,236	241,028	238,203	238,220		84		84		238,304		(7,067)	(7,067)	3,660	11/15/2029	2FE	
92939F BB 4	WFRBS COML MTG .7615% 08/15/2047	06/01/2016	CHICAGO INCOME		2,347	0						0				2,347	2,347	4,338	08/15/2047	1FE	
92937E AG 9	WFRBS COML MTG 03/15/2045	04/07/2016	WELLS FARGO BANK, N.A.		139,662	135,000	129,447	129,650		51		51		129,700		9,962	9,962	2,929	03/15/2045	1FE	
92936T AD 4	WFRBS COML MTG 09/15/2045	04/07/2016	BANK OF AMERICA CORPORATION		132,366	120,000	125,602	125,423		(41)		(41)		125,382		6,984	6,984	2,990	09/15/2045	1FE	
98417E AK 6	XSTRATA FINANCE CANADA LT 144A	04/04/2016	GOLDMAN, SACHS AND CO.		7,965	9,000	7,245	4,395		2,909		2,909		7,304		660	660	8,510	11/15/2021	2FE	
98417E AK 6	XSTRATA FINANCE CANADA LT 144A	04/04/2016	GOLDMAN, SACHS AND CO.		641,589	725,000	583,625	583,625		4,760		4,760		588,385		53,204	53,204	14,156	11/15/2021	2FE	
984851 AC 9	YARA INTERNATIONAL ASA	04/04/2016	BARCLAYS BANK PLC		489,720	432,000	488,758	489,959		(5,232)		(5,232)		484,728		4,992	4,992	14,133	08/11/2019	2FE	
389999	Total Bonds - Industrial and Miscellaneous				73,937,056	195,430,397	73,296,006	73,049,962	420	56,657	0	57,077	0	73,107,039	0	830,016	830,016	2,495,874	XXX	XXX	
839997	Total Bonds - Part 4				526,034,632	676,590,905	522,871,228	522,802,098	420	(240,798)	0	(240,378)	0	522,561,720	0	3,472,912	3,472,912	5,233,412	XXX	XXX	
839999	Total Bonds				526,034,632	676,590,905	522,871,228	522,802,098	420	(240,798)	0	(240,378)	0	522,561,720	0	3,472,912	3,472,912	5,233,412	XXX	XXX	
999999	Total Bonds, Preferred and Common Stocks				526,034,632	XXX	522,871,228	522,802,098	420	(240,798)	0	(240,378)	0	522,561,720	0	3,472,912	3,472,912	5,233,412	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide the number of such issues:.....0.

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

**Sch. DB - Pt. B - Sn. 1
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

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
US Bank - 100100-0632	Portland, OR				-	-	-	XXX
US Bank - 100102-0000	Portland, OR				40,266,250	24,614,785	53,125,228	XXX
US Bank - 100302-0650	Portland, OR				(10,640,157)	(8,664,218)	(7,277,846)	XXX
US Bank - 100302-0670	Portland, OR				(3,598,354)	(1,951,679)	(78,156)	XXX
US Bank - 100302-0671	Portland, OR				(4,411,696)	(3,264,299)	(2,424,091)	XXX
Albina Bank - 100600-0000	Portland, OR				244,938	244,959	244,977	XXX
US Bank - 100900-0650	Portland, OR				(66,939)	50,841	(2,886)	XXX
US Bank - 100900-0670	Portland, OR				7,502,792	7,831,146	9,485,290	XXX
US Bank - 100900-0671	Portland, OR				8,607,994	3,220,461	10,673,139	XXX
US Bank - 100900-0700	Portland, OR				115,334	47,498	49,273	XXX
US Bank - 100900-0710	Portland, OR				123,325	83,966	113,288	XXX
US Bank - 100900-0720	Portland, OR				438,845	110,519	131,653	XXX
US Bank - 100900-0730	Portland, OR				4,348	1,456,328	994,961	XXX
US Bank - 100900-0740	Portland, OR				58,887	1,893	34,004	XXX
US Bank - 100900-0750	Portland, OR				243,906	63,619	65,281	XXX
US Bank - 100900-0760	Portland, OR				6,327	3,501	9,825	XXX
US Bank - 100900-0770	Portland, OR				(21)	407,682	305,516	XXX
US Bank - 100900-0000	Portland, OR				103,365	-	-	XXX
Northern Trust - 100903-0606					18,161,036	10,322,995	(1,960,142)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	56,960,178	34,579,797	63,489,314	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	56,960,178	34,579,797	63,489,314	XXX
0599999. Total Cash	XXX	XXX	0	0	56,960,178	34,579,797	63,489,314	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS
 Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
US FEDERAL TREASURY BILLS 09-15-2016 DTD.....		06/20/2016.....		09/15/2016.....	13,162,746		
0199999. U.S. Government Bonds - Issuer Obligations.....					13,162,746	.0	.0
0599999. Total - U.S. Government Bonds.....					13,162,746	.0	.0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
PVTPL INTL LEASE FIN CORP SR SECD NT.....		06/09/2016.....	6.750	09/01/2016.....	1,210,266	27.00	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					1,210,266	27.00	.0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					1,210,266	27.00	.0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					14,373,012	27.00	.0
8399999. Subtotals - Bonds.....					14,373,012	27.00	.0
8699999. Total - Cash Equivalents.....					14,373,012	27.00	.0