QUARTERLY STATEMENT	
OF THE	
Citizens Property Insurance Corporation	
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OF	
Tallahassee	
IN THE STATE OF	
Florida	
TO THE	
INSURANCE DEPARTMENT	
OF THE	
STATE OF FLORIDA	
AS OF	
SEPTEMBER 30, 2016	

PROPERTY AND CASUALTY

PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2016 OF THE CONDITION AND AFFAIRS OF THE

		Citizens Pr	operty Insu	rance Corpo	ration		
NAIC Group Code	00000 (Current Period)	,(Prior Period)	NAIC Company Co	ode 10064	_ Employer's ID Nun	nber 59-3164851	
Organized under the L	aws of	Florida	1	, State of Domicile or P	ort of Entry	Florida	
Country of Domicile				United States			
Incorporated/Organize	d	01/21/1993		Commenced Business	(1/21/1993	
Statutory Home Office		2101 Maryla			Tallahassee, FL, U	S 32303-1001	
Main Administrative O	ffice	(Street and I 2101 Maryland Ci	States and the states and the	Tallahassaa El 11	(City or Town, State, Cou	intry and Zip Code)	
		(Street and Number		(City or Town, State, Court	S 32303-1001 htry and Zip Code)	850-513-3700 (Area Code) (Telephone Number	
Mail Address	2	101 Maryland Circle	,		llahassee, FL, US 32		
		eet and Number or P.O. Box	;) ,	Ta	y or Town, State, Country a	ind Zin Code)	
Primary Location of Bo	oks and Record	s 2101 Ma	rvland Circle		, US 32303-1001		
Internet Web Site Add		(Street a	and Number)	(City or Town, State, Www.citizensfla.com	Country and Zip Code)	(Area Code) (Telephone Number	
Statutory Statement C	ontact	Andrew	Woodward CPA		850-513-3		
and	rew.woodward@	citizensfla.com	(Name)		(Area Code) (Telephone N 850-513-3905	lumber) (Extension)	
	(E-Mail Add	ress)			(Fax Number)		
Name		T141-	OFFICE				
Name		Title		Name		Title	
Barry Gilw	ay,	President/CEO an Directo	or	Jennifer Montero, (CPA,	Chief Financial Officer	
Daniel Sum	ner,	General Counsel ar Officer			,		
	,		OTHER OFF	ICERS			
		DIR	ECTORS OR	TRUSTEES			
Christopher Gardne	r, Chairman	Don Glisson, V		Gary Aubuchor		Bette Brown	
Juan Coci		Jim Henderson				Freddie Schinz	
	Florida						
State of							
State of							

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.

Barry Gilway 0 was President/CEO and Executive Director

Montel Jennifer Montero, CPA Chief Financial Officer

Daniel Sumner himner in el General Counsel and Chief Legal Officer

Yes [X] No []

b. If no.

1. State the amendment number

a. Is this an original filing?

- 2. Date filed
- 3. Number of pages attached

Subscribed and sworn to before me this day of <u>November</u>

JILL STAFFORD MY COMMISSION # GG021049 EXPIRES September 11, 2020

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Citizens Property Insurance Corporation

	A	SSEIS			
			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds			· · · · · · · · · · · · · · · · · · ·	
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks				
3.	Mortgage loans on real estate:				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less				
	\$ encumbrances)				
	4.2 Properties held for the production of income				
	(less \$ encumbrances)				
	4.3 Properties held for sale (less				
	\$ encumbrances)				
5.	Cash (\$(31,803,650)),				
	cash equivalents (\$	4 005 000 550		4 005 000 550	4 005 004 07
	and short-term investments (\$1,336,832,203)				
	Contract loans (including \$ premium notes)		1		
	Derivatives		i i		
					F 000 00
	Receivables for securities				
	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)				
13.	Title plants less \$ charged off (for Title insurers				
	only)			00 405 400	
	Investment income due and accrued				
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	05 517 540	1 726 225	02 701 212	00 000 160
	15.2 Deferred premiums, agents' balances and installments booked but		1,730,335	03,701,213	09,009,103
	deferred and not yet due (including \$earned				
	but unbilled premiums)				
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1.253.618		1,253,618	2.606.160
	16.2 Funds held by or deposited with reinsured companies				,,
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon				
	2 Net deferred tax asset				
	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software			4,170,018	
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$				
25.	Aggregate write-ins for other-than-invested assets			1,449,925	
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	12,521,290,692	23,443,452	12,497,847,240	13,362,997,058
27.	From Separate Accounts, Segregated Accounts and Protected				
	Cell Accounts				
28.	Total (Lines 26 and 27)	12,521,290,692	23,443,452	12,497,847,240	13,362,997,058
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	ASSESSMENT RECEIVABLE			1,438,829.	
2502.	LEASEHOLD IMPROVEMENTS				
	OTHER ASSETS NONADMITTED				
2003.					
	Summary of remaining write-ins for Line 25 from overflow page				

ASSETS

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current	2 December 31,
		Statement Date	Prior Year
	Losses (current accident year \$		
	Reinsurance payable on paid losses and loss adjustment expenses		209,872,287
	Loss adjustment expenses		
	Other expenses (excluding taxes, licenses and fees)		
	Taxes, licenses and fees (excluding federal and foreign income taxes)		
	1 Current federal and foreign income taxes (including \$		
	2 Net deferred tax liability		
	Borrowed money \$		
	Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$		
5.	including warranty reserves of \$		
	including \$ for medical loss ratio rebate per the Public Health Service Act)	393 071 473	513 335 528
10	Advance premium		
	Dividends declared and unpaid:		20,010,010
	11.1 Stockholders		
	11.2 Policyholders		
12	Ceded reinsurance premiums payable (net of ceding commissions)		
	Funds held by company under reinsurance treaties		1,160
	Amounts withheld or retained by company for account of others		
	Remittances and items not allocated	, , , ,	
	Provision for reinsurance (including \$		
	Net adjustments in assets and liabilities due to foreign exchange rates		
	Drafts outstanding		
	Payable to parent, subsidiaries and affiliates		
	Derivatives		
	Payable for securities		
	Payable for securities lending		
	Liability for amounts held under uninsured plans		
	Capital notes \$and interest thereon \$		
	Aggregate write-ins for liabilities		
	Total liabilities excluding protected cell liabilities (Lines 1 through 25)		
	Protected cell liabilities		
	Total liabilities (Lines 26 and 27)		
	Aggregate write-ins for special surplus funds		
	Common capital stock		
	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds		
	Surplus notes		
	Gross paid in and contributed surplus		
	Unassigned funds (surplus)		
	Less treasury stock, at cost:	, , ,	,, ,
	36.1 shares common (value included in Line 30 \$		
	36.2		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)		7,389,691,807
	Totals (Page 2, Line 28, Col. 3)	12,497,847,240	13,362,997,058
	DETAILS OF WRITE-INS	.2,101,011,210	10100210011000
2501.	ESCHEAT FUNDS		
	UNEARNED ASSESSMENT INCOME		· · ·
	RETROACTIVE REINSURANCE RESERVES		
	Summary of remaining write-ins for Line 25 from overflow page	(· · · ·)	, · · · ,
	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	33, 159, 703	38,206,273
	FSLSO RESTRICTED SURPLUS		
2902.			
	Summary of remaining write-ins for Line 29 from overflow page		
	Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	8,185,753	20,950,474
	Summary of remaining write-ins for Line 32 from overflow page		
	Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:	050 000 077	1 240 700 000	1 000 000 000
	1.1 Direct (written \$			
	1.3 Ceded (written \$			
	1.4 Net (written \$			
2	DEDUCTIONS: Losses incurred (current accident year \$			
Ζ.	2.1 Direct	222 288 342		
	2.2 Assumed			
	2.3 Ceded			
2	2.4 Net			402,515,397 86,538,019
	Other underwriting expenses incurred			
5.	Aggregate write-ins for underwriting deductions			
	Total underwriting deductions (Lines 2 through 5)			
/. 8	Net income of protected cells Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	. (11 027 283)	46 551 614	(7 000 305)
0.	The underwriting gain (loss) (Line T minus Line 6 + Line 7)	(11,027,203)		
	INVESTMENT INCOME			
9.	Net investment income earned			(19,424,101)
10.	Net realized capital gains (losses) less capital gains tax of \$	61,887,506	28,681,387	19,046,938
11.	Net investment gain (loss) (Lines 9 + 10)	01,0/9,///	13,404,514	(377,103)
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off	// ===	· · · · · · · · · · · · · · · · · · ·	
12	(amount recovered \$	(1,527,829)	(1/7,834)	
	Aggregate write-ins for miscellaneous income		(7,084,915)	
	Total other income (Lines 12 through 14)	,	(4,051,927)	13,171,443
	Net income before dividends to policyholders, after capital gains tax and before all other federal			
17	and foreign income taxes (Lines 8 + 11 + 15)			5,703,975
	Dividends to policyholders Net income, after dividends to policyholders, after capital gains tax and before all other federal			
10.	and foreign income taxes (Line 16 minus Line 17)			5,703,975
	Federal and foreign income taxes incurred			
20.	Net income (Line 18 minus Line 19)(to Line 22)	. 71,918,627	55,904,200	5,703,975
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	7,389,691,807		
22.	Net income (from Line 20)			5,703,975
	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$	224 660	34 430	(6.404)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax			
	Change in nonadmitted assets		(/ /	(, ,
	Change in provision for reinsurance Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.3 Transferred to surplus (Stock Dividend)			
33.	Surplus adjustments:			
	33.1 Paid in			
	 33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital 			
34.	Net remittances from or (to) Home Office			
	Dividends to stockholders			
	Change in treasury stock			(00 407
	Aggregate write-ins for gains and losses in surplus		55,690,539	(23,487) 5,664,363
	Change in surplus as regards policyholders (Lines 22 through 37) Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,498,481,679	7,439,717,983	7,389,691,807
	DETAILS OF WRITE-INS	1,100,101,010	1,100,111,000	1,000,001,001
	Summary of remaining write-ins for Line 5 from overflow page			
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401.	OTHER INCOME/(EXPENSE)			406 , 545
	ASSESSMENT INCOME.			
	RETROACTIVE REINSURANCE GAIN/LOSS Summary of remaining write-ins for Line 14 from overflow page			
1/09		586.128	(20,003,190) (7,084,915)	
	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)			
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above) CHANGE IN EXCESS ADDITIONAL PENSION LIABILITY OVER UNRECOGNIZED PRIOR SERVICE COSTS			
1499. 3701. 3702.	CHANGE IN EXCESS ADDITIONAL PENSION LIABILITY OVER UNRECOGNIZED PRIOR SERVICE COSTS ADJUST 2005 EMERGENCY ASSESSMENT.			
1499. 3701. 3702. 3703.	CHANGE IN EXCESS ADDITIONAL PENSION LIABILITY OVER UNRECOGNIZED PRIOR SERVICE COSTS			

CASH FLOW

		<u> </u>	<u>^</u>	<u>^</u>
		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.			
	Net investment income			
3.	Miscellaneous income	(3,180,436)	(6,261,685)	9,928,255
	Total (Lines 1 to 3)	629,660,896	725,760,559	659,400,670
5.	Benefit and loss related payments			
	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.		· · ·	· · ·
7.	Commissions, expenses paid and aggregate write-ins for deductions			
	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of \$			
10.	Total (Lines 5 through 9)	586,094,925	841,844,472	1,068,943,033
11.	Net cash from operations (Line 4 minus Line 10)	43,565,971	(116,083,913)	(409,542,363)
	Cash from Investments			· · · · ·
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds		5,907,462,222	
	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			
	12.7 Miscellaneous proceeds	. (14,452,109)	(1,514,521)	(5,829,029)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)		5,916,624,537	
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds		5,642,581,235	
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets		(07, 700, 450)	0.000.400
	13.6 Miscellaneous applications	. (49,424,746)	(27,728,452)	8,226,138
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,635,125,534	5,614,852,783	7,275,744,784
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)	488,692,205	301,771,754	607,923,007
	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		(05.054.040)	(05.054.040)
	16.3 Borrowed funds			(65,654,849)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1		
	16.5 Dividends to stockholders		74 650 450	75 000 010
47	16.6 Other cash provided (applied)	. 31,430,502	74,658,458	75,902,019
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(891,654,498)	9,003,609	10,247,170
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	(250, 200, 200)	404 004 450	000 007 044
	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)			
19.	Cash, cash equivalents and short-term investments:	1 665 004 070	1 466 507 000	1 150 507 000
	19.1 Beginning of year.		1,456,597,062	
	19.2 End of period (Line 18 plus Line 19.1)	1,305,828,553	1,651,288,512	1,665,224,876

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Citizens Property Insurance Corporation (Citizens or the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Florida Office of Insurance Regulation (the Office).

Although Citizens does not have a certificate of authority, the accompanying financial statements have been prepared in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Office.

Differences between Florida prescribed practices and NAIC statutory accounting practices (NAIC SAP) which affect the Company are prescribed in F.S. 625.305. This statute provides limitations on the admission of invested assets classified as medium to lower quality obligations by the Securities Valuation Office (SVO) as a percentage of total admitted assets, among other limitations not applicable to the Company. The effect of the prescribed practice on policyholders' surplus is provided below.

Descri	ption	State	2016		2015
1.	Net income, state basis	FL	\$ 71,918,627	\$	5,703,974
2.	Effect of state prescribed practices		-		-
3.	Effect of state permitted practices		-		-
4.	Net income, NAIC SAP basis		\$ 71,918,627	\$	5,703,974
Descri	ption	State	2016		2015
Descri	ption Policyholders' surplus, state basis	State FL	2016 \$ 7,498,481,679	\$ 7	2015 ,389,691,807
				\$ 7	
5.	Policyholders' surplus, state basis			\$ 7	
5.	Policyholders' surplus, state basis Effect of state prescribed practices	FL		\$ 7	,389,691,807

B. Use of Estimates

No significant changes.

C. Accounting Policies

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield has become negative, which are valued using the prospective method.

Note 2 - Accounting Changes and Correction of Errors

A. Accounting Changes Other than Codification and Correction of Errors

No significant changes.

Note 3 – Business Combinations and Goodwill

- A. Statutory Purchase Method Not applicable.
- B. Statutory Merger

No significant changes.

C. Writedowns for Impairment of Investments in Affiliates – Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans Not applicable.
- B. Troubled Debt Restructuring for Creditors Not applicable.
- C. Reverse Mortgages Not applicable.
- D. Loan Backed Securities

1. Prepayment assumptions for asset-backed securities were obtained from broker dealer survey values or internal estimates.

- 2. Not applicable.
- 3. Not applicable.

4. Loan-backed and structured securities in unrealized loss positions as of September 30, 2016, stratified by length of time continuously in these unrealized loss positions, are as follows:

a.	Aggre	gate amount of unrealized loss		
	1.	Less than twelve months	\$	64,916
	2.	Twelve months or longer	\$	3,342
b.	Aggre	gate fair value of securities with unr	ealized los	s
	1.	Less than twelve months	\$	24,271,105
	2.	Twelve months or longer	\$	3,121,799

 $\overline{\mathbf{5}}$. Citizens undertook a thorough analysis of all loan-backed and structured securities in an unrealized loss position to determine if any other-than-temporary impairment should be recognized during the period ended September 30, 2016. Declines in market value of invested assets are continually evaluated to determine whether these declines are temporary or other-than-temporary in nature. In making this determination, the Company monitors external impairment indicators such as issuer credit ratings as well as the extent and duration of the related declines and internal impairment indicators such as the Company's intent and ability with respect to retention of the impaired securities. These indicators are obtained from both third-party valuation services and internal analyses performed by the Company. No such other-than-temporary declines in market value have been recognized in the reporting period as these declines are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that Citizens could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time cause it to conclude that declines in value are other-than temporary.

E. Repurchase Agreements and/or Securities Lending Transactions

No significant changes.

- F. Real Estate Not Applicable.
- G. Low Income Housing Tax Credits Not applicable.

H. Restricted Assets

(1) Restricted assets (including pledged) summarized by restricted asset category:

				Gross Restricted					Perce	ntage
			Current Year					1		g.
	1	2	3	4	5	6	7	8	9	10
	Total General	G/A Supporting Protected Cell Restricted Assets (a) Total Protected Cell	Total Protected Cell	Protected Cell Assets Supporting G/A		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted		Admitted Restricted to Total Admitted
Restricted Asset Category	Account (G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
 Subject to contractual obligation for which liability is not shown 					-		-	-	-	-
 b. Collateral held under security lending arrangements 					-		-		-	-
c. Subject to repurchase agreements							-	-	-	-
d. Subject to reverse repurchase										
agreements e. Subject to dollar repurchase					-		-	-	-	-
agreements					-		-	-	-	-
f. Subject to dollar reverse repurchase agreements					-		-	-	-	-
g. Placed under option contracts					-		-	-	-	-
h Letter stock or securities restricted as to sale - excluding FHLB capital stock										
i. FHLB capital stock					-		-	-	-	-
i. On deposit with states					-		-	-	-	-
k. On deposit with other regulatory bodies								-		-
1. Pledged as collateral to FHLB					-		-	-	-	-
(including assets backing funding					-		-	-	-	-
 Pledged as collateral not captured in other categories 	581,670,007				581,670,007	761,492,693	(179,822,686)	581,670,007	4.65%	4.65%
n. Other restricted assets	8,185,753				8,185,753	20,950,474	(12,764,721)	8,185,753		0.07%
o. Total restricted assets	589,855,760	-	-	-	589,855,760	782,443,167	(192,587,407)	589,855,760	4.71%	4.72%

(2) Detail of assets pledged as collateral not captured in other categories (reported on line m above):

				Gross Restricted					Perce	ntage
			Curre nt Ye ar							
	1	1 2 3 4 5 6 7					7	8	9	10
		G/A Supporting								
	Protected Cell									
		Restricted Assets (a)		Protected Cell Assets						Admitted Restricted
	Total General	Total Protected Cell	Total Protected Cell	Supporting G/A		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	to Total Admitted
Collate ral Agreement	Account (G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
Debt service reserves	581,670,007	-	-	-	581,670,007	761,492,693	(179,822,686)	581,670,007	4.65%	4.65%
Total	581,670,007	-	-	-	581,670,007	761,492,693	(179,822,686)	581,670,007	4.65%	4.65%

(3) Detail of other restricted assets (reported on line n above):

				Gross Restricted					Perce	ntage
			Curre nt Year					-		
	1	1 2 3 4 5 6 7					7	8	9	10
		G/A Supporting								
		Protected Cell								
		Restricted Assets (a)		Protected Cell Assets						Admitted Restricted
	Total General	Total Protected Cell	Total Protected Cell	Supporting G/A		Total From Prior	Increase/(Decrease) (5	Total Current Year Admitted	Gross Restricted to	to Total Admitted
Collate ral Agreement	Account (G/A)	Restricted Assets	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Total Assets	Assets
FSLSO Assessment Advance	8,185,753	-	-	-	8,185,753	20,950,474	(12,764,721)	8,185,753	0.07%	0.07%
Total	8,185,753	-	-	-	8,185,753	20,950,474	(12,764,721)	8,185,753	0.07%	0.07%

- I. Working Capital Finance Investments Not applicable.
- J. Offsetting and Netting of Assets and Liabilities Not applicable.
- K. Structured Notes Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

- A. Detail for Those Greater than 10% of Admitted Assets Not applicable.
- B. Write-downs for Impairment of Joint Ventures, Partnerships and LLCs Not applicable.

<u>Note 7 – Investment Income</u>

A. Accrued Investment Income

No significant changes.

B. Amounts Nonadmitted - Not applicable.

Note 8 – Derivative Instruments

Not applicable.

Note 9 – Income Taxes

No significant changes.

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

Not applicable.

Note 11 – Debt

A. Amount, Interest, Maturities, Collateral, Covenants

As of September 30, 2016, scheduled bond maturities at par value are as follows (in thousands):

	Series 2009A-1 through 2009A-2 HRA Bonds	Series 2010A-1 through 2010A-3 HRA Bonds	Series 2011A-1 through 2011A-3 Coastal Bonds	Series 2012A-1 through 2012A-3 PLA-CLA Bonds	Series 2015A-1 through 2012A-2 Coastal Bonds	Total
2016	\$ -	\$ -	\$ -	\$ -	\$-\$	-
2017	343,500	525,000	-	130,000	-	998,500
2018	-	-	125,000	130,000	200,000	455,000
2019	-	-	175,000	160,000	-	335,000
After	-	-	175,000	480,000	800,000	1,455,000
	<u>\$ 343,500</u>	<u>\$525,000</u>	<u>\$ 475,000</u>	<u>\$ 900,000</u>	<u>\$1,000,000</u>	<u>\$3,243,500</u>

B. Funding Agreements with Federal Home Loan Bank (FHLB) - Not applicable.

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

A. Defined Benefit Plans

No significant changes.

B-D. Description of Investment Policies, Fair Value of Plan Assets, and Rate of Return Assumptions

No significant changes.

E. Defined Contribution Plans

No significant changes.

- F. Multiemployer Plans Not applicable.
- G. Consolidated/Holding Company Plans Not applicable.
- H. Postemployment Benefits and Compensated Absences

No significant changes.

L. Impact of Medicare Modernization Act on Postretirement Benefits - Not applicable.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

Not applicable.

Note 14 – Contingencies

- A. Contingent Commitments Not applicable.
- B. Guaranty Fund and Other Assessments No significant changes.
- C. Gain Contingencies Not applicable.
- D. Extra Contractual Obligation and Bad Faith Losses Not applicable.
- E. Product Warranties Not applicable.
- F. Joint and Several Liabilities Not applicable.
- G. All Other Contingencies

Citizens is involved in certain litigation and disputes incidental to its operations. In the opinion of management, after consultation with legal counsel, there are substantial defenses to such litigation and disputes and any ultimate liability, in excess of reserves resulting there from, will not have a material adverse effect on the financial condition or results of operations of Citizens. Citizens is also involved in other potentially significant litigation described below. Due to the preliminary nature of the following litigation, the potential loss, if any, is not determinable at this time.

In September 2013, Citizens received a subpoena from the Securities and Exchange Commission ("SEC") requesting information relating to catastrophe bonds issued by Everglades Re Ltd. in 2012 and 2013. Citizens is voluntarily cooperating with the SEC and is of the belief that any action by the SEC will not materially affect the financial condition of Citizens.

A summary of potentially significant litigation follows:

Davis & Hernandez v. Citizens. This is a punitive class action. The court has not certified the class. Potential class members are Citizens' policyholders who presented a claim for damage to their residential property from April 2006 to present. At issue is whether Citizens appropriately calculated and paid overhead and profit policy benefits. Citizens responded to Plaintiff's Third Amended Complaint on October 2, 2013 and litigation is moving forward. Following 10 months of inactive record activity, the court signed its Notice of Failure to Prosecute. In response, Plaintiff filed a Motion for Leave to Amend attaching a proposed 4th Amended Complaint. Citizens responded that it had no objection to the 4th amended complaint, but requested that the court order prohibit any further amendments. Citizens Answer to the 4th Amended Complaint was filed on July 20, 2015. Plaintiff's counsel requested this matter be stayed pending an appellate decision in the 4th District Court of Appeals. Citizens has agreed to stay the trial court proceeding pending that opinion. In July 2016, the 4th District Court of Appeals rendered its opinion and plaintiff's counsel file a dismissal of the class action count of their complaint. Only the breach of contract counts remained and Citizens reached a settlement with all plaintiffs.

<u>Frank Catchpole v Citizens</u>. This Leon County Circuit Court class action relates to Citizens' wind mitigation reinspections around the time of 2011-2012. Plaintiff alleges that the Uniform Wind Mitigation Inspection Form (submitted by the insured) which identified wind mitigation features which were eligible for a discount was valid for five years. Therefore, Plaintiff contends Citizens' reinspection of the wind mitigation features of the property and removal of wind mitigation discounts that were not validated was improper. In particular, Plaintiff alleges that Citizens "accepted" the Mitigation Form by applying the discount and then could not subsequently verify the mitigation feature through reinspection.

Litigation of this suit, as a class action, will take an extended period of time. Citizens will vigorously defend our actions.

Note 15 - Leases

A. Lessee Leasing Arrangements

No significant changes.

B. Lessor Leasing Arrangements – Not applicable.

<u>Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial instruments with Concentrations of</u> <u>Credit Risk.</u>

- 1. Face or Contracts Amounts Not applicable.
- 2. Nature and Terms Not applicable.
- 3. Exposure to Credit-related Losses Not applicable.
- 4. Collateral Policy Not applicable.

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

- A. Transfers of Receivables Reported as Sales Not applicable.
- B. Transfers and Servicing of Financial Assets Not applicable.
- C. Wash Sales Not applicable.

Note 18 - Gain or Loss from Uninsured Plans and Uninsured Portion of Partially Insured Plans

- A. Administrative Services Only (ASO) Plans Not applicable.
- B. Administrative Services Contract (ASC) Plans Not applicable.
- C. Medicare or Similarly Structured Cost Based Reimbursement Contracts Not applicable.

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

No significant changes.

Note 20 - Fair Value Measurements

- A. Inputs Used for Assets and Liabilities Measured at Fair Value
 - 1. Fair Value Measurements by Levels 1, 2 and 3

The Company has categorized its assets and liabilities that are measured at fair value into the three-level fair value hierarchy as reflected in the table below. The three-level fair value hierarchy is based on the degree of subjectivity inherent in the valuation method by which fair value was determined. The three levels are defined as follows.

Level 1 – Quoted Prices in Active Markets for Identical Assets and Liabilities: The estimated fair value of these items were based on quoted prices in active markets and are thus classified as Level 1.

Level 2 – Significant Other Observable Inputs: This category, for items measured are fair value on a recurring basis, includes bonds which are not exchange-traded. The estimated fair values of these items were determined by independent pricing services using observable inputs.

Level 3 - Significant Unobservable Inputs: The Company has no assets or liabilities measured at fair value in this category.

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred between Levels 1 and 2. This policy also applies to transfers into or out of Level 3. During the current reporting period, no such transfers occurred.

2. Rollforward of Level 3 Items

The Company has no assets or liabilities measured at fair value in the Level 3 category.

3. Policy on Transfers Into and Out of Level 3

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

4. Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Bonds carried at fair value categorized as Level 2 are valued using the market approach. The estimated fair values of some of these items were determined by independent pricing services and relevant market data observable inputs. Others were based on broker quotes from markets which were not considered actively traded. Some valuations were determined to be Level 2 valuations as quoted market prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

The Company has no assets or liabilities measured at fair value in the Level 3 category.

- 5. Derivative Fair Values Not applicable.
- B. Other Fair Value Disclosures Not applicable.
- C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The following table reflects the admitted values and estimated aggregate fair values of all admitted assets and liabilities that are financial instruments at September 30, 2016. The estimated fair values are categorized into the three-level fair value hierarchy as described below.

		Aggregate Fair Value	Admitted Assets		Level 1		Level 2		Level 3	Not Practi (Carrying	
Financial assets:											
	Bonds	\$ 11,120,299,778	\$ 11,006,734,560	\$	1,675,115,141	\$	9,445,184,637	\$	-		
	Short-term investments	1,343,191,650	1,336,832,203		1,143,054,832		200,136,818		-		
	Cash and cash equivalents	(31,003,650)	(31,003,650)		(40,963,746)		9,960,096		-		
	Investment income due and accrued	68,425,482	68,425,482				68,425,482		-		
Total financial assets		12,500,913,260	12,380,988,596	_	2,777,206,228	_	9,723,707,033	_	-		-
Financial liabilities:											
	Bonds payable	3,578,440,294	3,368,997,912		-		3,578,440,294		-		-
	Interest payable	49,808,773	49,808,773		-		49,808,773		-		-
Total financial liabilities		\$ 3,628,249,067	\$ 3,418,806,685	\$	-	\$	3,628,249,067	\$	-	\$	-

D. Reasons Not Practical to Estimate Fair Values - Not applicable.

Note 21 – Other Items

- A. Extraordinary items Not applicable.
- B. Troubled Debt Restructuring for Debtors Not applicable.
- C. Other Disclosures No significant changes.

- D. Business Interruption Insurance Recoveries Not applicable.
- E. State Transferable Tax Credits Not applicable.
- F. Subprime Mortgage Related Risk Exposure No significant changes.
- G. Proceeds from Issuance of Insurance-Linked Securities

	Nu	mber of Outstanding	Agg	gregate Maximum
		ILS Contracts		Proceeds
Management of Risk Related to:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	\$	-	\$	-
b. ILS Contracts as Ceding Insurer		2		1,800,000,000
c. ILS Contracts as Counterparty		-		-
2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	\$	-	\$	-
b. ILS Contracts as Ceding Insurer		-		-
c. ILS Contracts as Counterparty		-		-

Note 22 - Events Subsequent

Subsequent events have been considered through November 15, 2016, the date of issuance of these statutory financial statements. On October 7, 2016, Hurricane Matthew began affecting Florida's southeast coastline as a category 4 storm. Total incurred losses and LAE attributed to the event are estimated at approximately \$77 million as of the date of these financial statements. In accordance with SSAP No. 9 Subsequent Events, incurred but not reported losses and LAE associated with this event have not been recorded as of September 30, 2016. Citizens will record a provision for anticipated losses in subsequent periods and continue monitoring reported claims activity and trends to make adjustments to the anticipated ultimate cost of related claims as additional information becomes known.

А.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act	No
B.	ACA fee assessment payable for the upcoming year	None
C.	ACA fee assessment paid	None
D.	Premium written subject to ACA 9010 assessment	None
E.	Total Adjusted Capital before surplus adjustment	\$ 7,389,691,807
F.	Total Adjusted Capital after surplus adjustment	\$ 7,389,691,807
G.	Authorized Control Level	\$ 116,425,966
H.	Would reporting the ACA assessment as of Dec. 31, 2014 triggered an RBC action	No
	level	

Note 23 - Reinsurance

- A. Unsecured Reinsurance Recoverables No significant changes.
- B. Reinsurance Recoverables in Dispute No significant changes.
- C. Reinsurance Assumed and Ceded and Protected Cells No significant changes.
- D. Uncollectible Reinsurance Not applicable.
- E. Commutation of Ceded Reinsurance Not applicable.
- F. Retroactive Reinsurance Not applicable.
- G. Reinsurance Accounted for as a Deposit Not applicable.
- H. Run-off Agreements Not applicable.
- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not applicable.
- J. Reinsurance Agreements Qualifying for Reinsurance Aggregation Not applicable.

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. Method Used to Estimate Not applicable.
- B. Method Used to Record Not applicable.
- C. Amount and Percent of Net Retrospective Premiums Not applicable.
- D. Medical Loss Ratio Rebates Not applicable.
- E. Calculation of Nonadmitted Accrued Retrospective Premiums Not applicable.
- F. Risk Sharing Provisions of the Affordable Care Act Not applicable.

1.	Did the reporting entity write accident and health insurance premium that is subject	No
	to the Affordable Care Act risk-sharing provisions	
2.	Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets,	None
	Liabilities and Revenue for the Current Year	
3.	Roll-forward of prior year ACA risk-sharing provisions for the following asset	None
	(gross of any nonadmission) and liability balances, along with the reasons for	
	adjustments to prior year balance	

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

A. The estimated cost of loss and loss adjustment expenses attributable to insured events of prior years increased by approximately \$68 million, net of reinsurance, during the period ended June 30, 2016. Increases or decreases of this nature occur as a result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of the cost of these claims.

(000's omitted) Lines of Business	Current Calendar	r Year Losses and L	Current Loss Year Losses and LAE Incurred	Shortage (Redundancy)	
	Losses Incurred	LAE Incurred	Totals		(Iteuinuney)
Homeowners	\$146,632	\$71,937	\$218,569	\$168,649	\$49,920
Fire and Allied Lines	76,311	32,668	108,979	91,190	17,789
Totals	\$222,943	\$104,605	\$327,548	\$259,839	\$67,709

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – High Deductibles

Not applicable.

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

Not applicable.

Note 33 – Asbestos and Environmental Reserves

Not applicable.

Note 34 – Subscriber Savings Accounts

Not applicable.

<u>Note 35 – Multiple Peril Crop Insurance</u>

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

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 [X]
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 [X]
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?	Yes [] No [X]
	If yes, complete Schedule Y, Parts 1 and 1A.		
3.2	Have there been any substantial changes in the organizational chart since the prior quarter end?	Yes [] No [X]
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 [X]
4.2	If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.		
	1 2 3 Name of Entity NAIC Company Code State of Domicile		
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 [] NA [X]
6.1	State as of what date the latest financial examination of the reporting entity was made or is being made.		
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.		
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).		
6.4	By what department or departments?		
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 [] NA [X]
6.6	Have all of the recommendations within the latest financial examination report been complied with?	Yes [] No [] NA [X]
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 [X]
7.2	If yes, give full information:		
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?	Yes [] No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding company.		
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?	Yes [] No [X]
8.4	If 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 2 3 4 5	6	

 1
 2
 3
 4
 5
 6

 Location
 Location
 FRB
 OCC
 FDIC
 SEC

GENERAL INTERROGATORIES

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 [X]	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 [X]
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 [X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).		
	FINANCIAL		
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	Yes [X]	No []
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$		
	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 [X]
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:\$		
13.	Amount of real estate and mortgages held in short-term investments:		
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes []	No [X]
14.2	If yes, please complete the following:		
	12Prior Year-EndCurrent QuarterBook/AdjustedBook/AdjustedCarrying ValueCarrying Value		
	14.21 Bonds\$		
	14.22 Preferred Stock \$\$ 14.23 Common Stock \$\$		
	14.24 Short-Term Investments \$		
	14.25 Mortgage Loans on Real Estate \$		
	14.26 All Other\$		
	14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) \$ 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 \$		
	above		

15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes []	√o [X]
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	Yes [1 [√o []

If no, attach a description with this statement.

GENERAL INTERROGATORIES

- 16 For the reporting entity's security lending program, state the amount of the following as of the current statement date:
 - 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2
 - 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2
 - 16.3 Total payable for securities lending reported on the liability page
- 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?
- 17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1	2
Name of Custodian(s)	Custodian Address
	One Mellon Center, 500 Grant Street, Suite 1315 Pittsburgh, PA 15258

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	2	3
Name(s)	Location(s)	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?

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository		Address
	Blackrock	55 East 52nd Street New York, NY 10055
		7th Floor, 200 Park Avenue, New York NY
	Insight Investment Management	10166
		201 Washington Street, 29th Floor
		Boston, MA 02108
	Eaton Vance	Two International Place Boston, MA 02110
		Federated Investors Tower 1001 Liberty
	Federated	Avenue 16th Floor Pittsburgh, PA 15222
		Pond View Corporate Center 74 Batterson
		Park Road Farmington, CT 06032
	HIMCO	100 High Street Boston, MA 02110
	Northern Trust Global	50 South LaSalle Street Chicago, IL
		60603
	Payden & Rygel	265 Franklin Street Boston, MA 02110
		One Keystone Plaza, Suite 300
		Harrisburg, PA 17003
	RBC Global Asset Management,	50 South Sixth Street, Suite 2350
	Inc. (Voyageur)	Minneapolis, MN 55402
		1285 Avenue of the Americas - 12th Floor
		New York, NY 10019
	US Bancorp Asset Management,	
	Inc. (FAF)	800 Nicollet Mall Minneapolis, MN 55402
	Wellington Management	280 Congress Street Boston, MA 02210
	Wells Capital Management	525 Market Street, Tenth Floor San
	(Evergreen)	Francisco, CA 94105
	1	

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? 18.2 If no. list exceptions: Yes [X] No []

\$..... \$..... \$.....

Yes [] No [X]

Yes [X] No []

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Citizens Property Insurance Corporation

GENERAL INTERROGATORIES PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.	If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?	Yes [] No [] NA [X]
	If yes, attach an explanation.	
•		
2.	Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?	Yes [] No [X]
	If yes, attach an explanation.	
3.1	Have any of the reporting entity's primary reinsurance contracts been canceled?	Yes [] No [X]
3.2	If yes, give full and complete information thereto.	

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2 If yes, complete the following schedule:

	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD					
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
		TOTAL								

5.	Operating Percentages:	
	5.1 A&H loss percent	%
	5.2 A&H cost containment percent	%
	5.3 A&H expense percent excluding cost containment expenses	%
6.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
6.2	If yes, please provide the amount of custodial funds held as of the reporting date	3
6.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
6.4	If yes, please provide the balance of the funds administered as of the reporting date	5

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Citizens Property Insurance Corporation

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1	2	3	ving All New Reinsurers - Current Year to Date 4	5	6	7
NAIC					Certified Reinsurer Rating	Effective Date of Certified
Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	(1 through 6)	Reinsurer Rating
		PROPERTY/CASUALTY - AFFILIATES				
00004		PROPERTY/CASUALTY - U.S. INSURERS		Use with a size of		
		EVEREST REINS CO	DE	Unauthorized		
			DE	Authorized		
	4/ -009850/	ODYSSEY REINS CO		Authorized Authorized		
		MUNICH REINS AMER INC	UE	Authorized		
	75-2816775	NATIONAL SPECIALTY INS CO.	TX	Authorized		
		PROPERTY/CASUALTY - POOLS AND ASSOCIATIONS	ΤΛ			
		PROPERTY/CASUALTY - ALL OTHER INSURERS				
	AA 3101266	Publik Poine Ltd	BMU	Unauthorized.		
00000		Rubik Reins Ltd MAPFRE RE COMPANIA DE REASEGUROS SA	FSP	Unauthorized		
		ARGO RE	BMU	Unauthor i zed		
00000	AA-1120083	Lloyd's Syndicate Number 1910	GBR	Authorized		
00000	AA-1128987	Llovd's Syndicate Number 2987	GBR	Authorized		
00000	AA-1128987	Lloyd's Syndicate Number 2987	GBR	Authorized		
		HANNOVER RUECK SE		Authorized		
	AA-3191298	Qatar Reins Co Ltd	BMU	Unauthorized.		
	AA-3190339	RENAISSANCE REINS LTD	BMU	Certified	3	
		SIRIUS INTL INS CORP.		Unauthorized		
		Validus Reins Ltd	BMU	Certified		
	AA-1460019	AMLIN AG	CHE	Unauthorized		
		Lloyd's Syndicate Number 1414	GBR	Authorized		
		LLOYD'S SYNDICATE NUMBER 33	GBR	Authorized		
		LLOYD'S SYNDICATE NUMBER 435	GBR	Authorized		
		LLOYD'S SYNDICATE NUMBER 1084		Authorized		
		LLOYD'S SYNDICATE NUMBER 1183		Authorized		
		Lloyd's Syndicate Number 1274 Lloyd's Syndicate Number 1414	GBR	Authorized		
		LIOYO'S SYNOICATE NUMBER 2001		Authorized		
		LLOYD'S SYNDICATE NUMBER 2001	GBR	Authorized Authorized		
00000		LLOYD'S SYNDICATE NUMBER 2/91	GBR	Authorized		
	AA 1120102.	LLOYD'S SYNDICATE NUMBER 2791	GBR	Authorized		
	AA-1126004	LLOYD'S SYNDICATE NUMBER 4444	GBR	Authorized		
	AA-5320039	Peak Reins Co Ltd	HKG	Unauthor i zed.		
	ΔΔ-3191282	Collateralised Re Ltd	BMU	Unauthor i zed.		
00000	AA-3194224	POSEIDON RE LTD	BMU	Unauthorized		
	<u> </u>					
	.					
					l	.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

		1 .			y States and Territo		Disation	
		1	Direct Premi 2	ums Written 3	Direct Losses Paid ((Deducting Salvage) 5	Direct Loss 6	ses Unpaid 7
	States, etc.	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1.	Alabama AL							
2.	Alaska AK							
	Arizona AZ							
	Arkansas AR							
1	California CA	-						
	Colorado CO Connecticut CT							
	Delaware DE							
	Dist. Columbia DC.							
	Florida FL							
11.	Georgia GA.							
	Hawaii HI							
1	Idaho ID							
	Illinois IL							
1	Indiana IN							
1	Iowa IA Kansas KS							
	Kentucky KY							
	Louisiana LA.							
1	Maine ME.							
	MarylandMD.							
	Massachusetts MA.							
1	Michigan MI							
	Minnesota MN.	1						
	Mississippi MS.							
	Missouri MO. Montana MT.							
	Nebraska NE.							
	Nevada							
	New Hampshire NH							
31.	New Jersey NJ							
	New Mexico NM.							
	New York NY							
1	No. Carolina NC.							
	No. Dakota ND. Ohio OH.							
	Oklahoma OK.							
	OregonOR.							
	PennsylvaniaPA							
	Rhode Island RI							
41.	So. Carolina SC							
	So. Dakota SD							
	Tennessee TN							
1	Texas							
1	Utah UT Vermont VT							
	VirginiaVA							
	Washington WA.							
	West Virginia WV.							
	Wisconsin WI							
51.	Wyoming WY.							
	American Samoa AS							
	Guam GU.							
	Puerto Rico PR							
1	U.S. Virgin IslandsVI							
	Northern Mariana Islands MP Canada CAN							
	Aggregate Other Alien OT							
	Totals	(a) 0	767,526,741	1,004,913,236	291,299,329	491,209,637	455,346,891	534,998,169
	DETAILS OF WRITE-INS							
		ХХХ						
1		XXX		l				
	Summary of remaining write	XXX						
JUD 20998.	Summary of remaining write- ins for Line 58 from overflow							
	page	XXX						
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58							
	above)	XXX						

(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 1 NONE Schedule Y - Part 1A NONE

PART 1 - LOSS EXPERIENCE

			Current Year to Date		4
	Line of Business	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire				
2.	Allied lines				
3.					
4.	Farmowners multiple peril	352,121,294	145.693.651	41.4	
5.	Commercial multiple peril	·····			
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
10.	Medical professional liability -occurrence				
11.1					
11.2	Medical professional liability -claims made				
	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability occurrence				
17.2	Other liability-claims made				
17.3	Excess Workers' Compensation				
18.1	Products liability-occurrence				
18.2	Products liability-claims made				
19.1,19.3	2 Private passenger auto liability				
19.3,19.4	4 Commercial auto liability				
21.	Auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	үүү			XXX
32.	Reinsurance - Nonproportional Assumed Froperty	 VVV			ХХХ
32.	Reinsurance - Nonproportional Assumed Liability		······································		ХХХ
				ΛΛΛ	ΛΛΛ
34.	Aggregate write-ins for other lines of business		000,000,040	00.4	04.4
35.	TOTALS	852,360,877	222,288,342	26.1	21.4
	TAILS OF WRITE-INS				
3401					
3403					
	n. of remaining write-ins for Line 34 from overflow page				
3499. Tota	als (Lines 3401 through 3403 plus 3498) (Line 34)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire			
2.	Allied lines			
3.	Farmowners multiple peril		· · ·	
4.	Homeowners multiple peril			
5.	Commercial multiple peril		· · ·	
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability-occurrence			
11.2	Medical professional liability-claims made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability occurrence			
17.2	Other liability-claims made			
17.3	Excess Workers' Compensation			
18.1	Products liability-occurrence.			
18.2	Products liability-occurrence			
	Private passenger auto liability			
103104	Commercial auto liability			
21.	Commercial auto liability			
21.				
22.	Aircraft (all perils)			
-	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property			XXX
32.	Reinsurance - Nonproportional Assumed Liability		XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines		XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	TOTALS	238,251,024	767,526,741	1,004,913,236
DET	AILS OF WRITE-INS			
3401				
3402				
3403				
	 of remaining write-ins for Line 34 from overflow page 			
3499. Tota	Is (Lines 3401 through 3403 plus 3498) (Line 34)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2013 + Prior		213,918							146,746	273,494		(43,041)	(1,009)
2. 2014			116 ,660				21 , 195		49,112			(7,078)	2,831
3. Subtotals 2014 + prior				213 , 137		213,857	124,164		195 , 858		51,941	(50,118)	1,822
4. 2015		102,238	167 ,460		5,797		42,743	42,718		134,497		(4,686)	
5. Subtotals 2015 + prior			732,612		6,517	312,707			244 , 895	487,614		(54,804)	67 ,709
6. 2016				xxx			xxx				xxx		xxx
7. Totals	. 350,583	382,029	732,612	306, 190	97,631	403,820	166,907	130,632	358,801	656,340	122,513	(54,804)	67,709
Prior Year-End 8. Surplus As Regards Policy- holders	7,389,692										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 34.9	2. (14.3)	
													Col. 13, Line 7 Line 8
													4. 0.9

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 Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:

OVERFLOW PAGE FOR WRITE-INS

PQ004 Additional Aggregate Lines for Page 04 Line 14. *STMTINCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
1404. BAD DEBT RECOVERY/(WRITE OFF) OTHER THAN PREMIUM		(5,164,959)	(5,164,959)
1405. LOC FEES AND NOTES ISSUED COSTS		(5,291,699)	(5,291,699)
1406. LOSS ON DEFEASEANCE		(16,346,540)	/
1497. Summary of remaining write-ins for Line 14 from Page 04		(26,803,198)	(10,456,658)

SCHEDULE A – VERIFICATION

Real Estate

	1	2 Prior Year Ended
	Year To Date	December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after 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		
 Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8). 		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B – VERIFICATION

Mongage Loans		
	1	2
		Prior Year Ended
	Year To Date	December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
 Accrual of discount Unrealized valuation increase (decrease) Total gain (loss) on disposals 		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
Deduct amortization of premium and mortgage interest points and commitment fees.		
 Total foreign exchange change in book value/recorded investment excluding accrued interest Deduct current year's other-than-temporary impairment recognized 		
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)	-	
 Total valuation allowance	-	1
14. Deduct total nonadmitted amounts.		
15. Statement value at end of current period (Line 13 minus Line 14)	1	1

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

		1	2
			Prior Year Ended
		Year To Date	December 31
	1. Book/adjusted carrying value, December 31 of prior year		
	2. Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
	Capitalized deferred interest and other Accrual of discount		
	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)		
· ·	12. Deduct total nonadmitted amounts		
· ·	13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
		Prior Year Ended
	Year To Date	December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year		
2. Cost of bonds and stocks acquired		
3. Accrual of discount		4,108,609
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration for bonds and stocks disposed of		
7. Deduct amortization of premium		
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)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	11,006,734,558	

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Citizens Property Insurance Corporation

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
NAIC Designation	Beginning of Current Quarter	During Current Quarter	During Current Quarter	During Current Quarter	End of First Quarter	End of Second Quarter	End of Third Quarter	December 31 Prior Year
The Designation		ourient guarter	ounchi Quarter	ounchi Quarter	r iist Quarter			Thor rear
BONDS								
1. NAIC 1 (a)		4,992,037,086	5,065,914,501	(37,339,258)			11,509,453,281	
2. NAIC 2 (a)				(3,035,485)				
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)			1,623,751		86,273,268	38,569,101	36,945,350	89,355,728
7. Total Bonds	12,353,748,703	5,209,682,298	5,191,495,534	(27,568,703)	13,262,770,522	12,353,748,703	12,344,366,763	13,240,432,023
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	12,353,748,703	5,209,682,298	5,191,495,534	(27,568,703)	13,262,770,522	12,353,748,703	12,344,366,763	13,240,432,023

NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
					Paid for Accrued
	Book/Adjusted			Interest Collected	Interest
	Carrying Value	Par Value	Actual Cost	Year To Date	Year To Date
9199999	1,336,832,203	xxx	1,337,474,855	1,228,427	929,477

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2 Prior Year
		Year To Date	Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1 ,744 ,249 ,508	1,521,565,432
	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		10 , 551 , 284 , 517
7.	Deduct amortization of premium		
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)	1,336,832,203	1 ,744 ,249 ,507
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,336,832,203	1,707,558,427

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

Schedule DB - Part C - Section 1

Schedule DB - Part C - Section 2

Schedule 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		19 , 578 , 998
2.	Cost of cash equivalents acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		
7.	Deduct amortization of premium		118,195
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)		10 , 324 , 854
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	800,000	10,324,854

Schedule A - Part 2

Schedule A - Part 3

Schedule B - Part 2

Schedule B - Part 3

Schedule BA - Part 2

Schedule BA - Part 3

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Citizens Property Insurance Corporation

SCHEDULE D - PART 3

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

1 2 3 4 5 6 7 8 9 000 00000 0000				Show All Long-Term Bonds and Stock Acquired	During the Current Quarter				
LLDA Decision Tongo Decision Nume of Vacion Nume of Vacion Addref Post Vacion Performance Date 1 0	1	2	3 4	5	6	7	8	9	
Ibstinction Description Form Data of print Name of various Once Per days Instract price Per days Instract price Per days Instract price Per days Per days <									
Series LS Description Description <thdescription< th=""> <thdescription< th=""> <</thdescription<></thdescription<>									
Selection Difference Difference <thdifference< th=""> Difference <thdifference< th=""> Difference Difference</thdifference<></thdifference<>			Foreign Date Acc	uired Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
State State <th< td=""><td></td><td>rnments</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>		rnments							
Setter 4 UNIT SITES FUNCTION Description Description Setter 4 Sete		UNITED STATES TREASURY NOTE/BOND		116					1
Disclete UNE Disclete		UNITED STATES TREASURY NOTE/BOND		DIG BK OF AMERICA NA	•••••••••••••••••••••••••••••••••••••••				1
HUBBOR INDER DISTINCTION INDE			07/29/2	D16 DEUTSCHE BANC/ALEX B					1
School A. INTERSET Party Party Party Party Provide A. INTERSET Party P		UNITED STATES TREASURY NOTE/BOND		016 BANC/AMERICA SECUR.L.		7 898 730			1
State 0.1 INTER STREAM INTERNAL DIF OF THE STREAM INTERNAL <thdif internal<="" of="" stream="" th="" the=""> <thdif inter<="" of="" stream="" td="" the=""><td>912828-D5-6</td><td>UNITED STATES TREASURY NOTE/BOND</td><td></td><td>D16 MORGAN STANLEY & CO</td><td></td><td></td><td></td><td></td><td>1</td></thdif></thdif>	912828-D5-6	UNITED STATES TREASURY NOTE/BOND		D16 MORGAN STANLEY & CO					1
91928-0.4. JITED STOR BEAR WEERON 92/2000 04/02 02.000 2.0000 2.0000 2.0000		UNITED STATES TREASURY NOTE/BOND		16 PARIBAS (BKNY) FED					1
PT2826-7. MTD S118S Res/W MEEDOL INFO 000 Control Contro Contro Control	912828-62-0	UNITED STATES TREASURY NOTE/BOND							1
Symposite MTED STREE BEAR WIERDON Divid State Divid State<	912828-65-3	UNITED STATES TREASURY NOTE/BOND	09/19/2	016 DEUTSCHE BANC/ALEX B			7.500.000	43.033	1
streps All the Streps 0772/016.	912828-66-1	UNITED STATES TREASURY NOTE/BOND	08/26/2	016 NON-BROKER TRADE BO					1
system model operation opera	912828-H5-2			016 UBS SECURITIES LLC					1
99022-7-5 MIT B TASE TRASH VIET BOD 0000000 340 12 1 99022-7-5 MIT B TASE TRASH VIET BOD 071000 341 12 1 99022-7-5 MIT B TASE TRASH VIET BOD 071000 341 12 1 99022-7-5 MIT B TASE TRASH VIET BOD 071000 341 12 1 99022-7-5 MIT B TASE TRASH VIET BOD 0010000 941 12 1 99022-7-5 MIT B TASE TRASH VIET BOD 0010000 941 12 1 99022-7-5 MIT B TASE TRASH VIET BOD 0010000 941 12 1 99022-7-5 MIT B TASE TRASH VIET BOD 0010000 941 12 1 99022-7-7 MIT B TASE TRASH VIET BOD 0010000 941 12 1 99022-7-7 MIT B TASE TRASH VIET BOD 00100000 941 12 1 99022-7-7 MIT B TASE TRASH VIET BOD 081 14 000000 730 000 14 0000000 744 12 99022-7-7 MIT B TASE TRASH VIET BOD 081 14 000000000000000000000000000000000		UNITED STATES TREASURY NOTE/BOND		116					······11
9428-4-3 (iii) 15 This Test, With Bold (iii) 27 His Test,		UNITED STATES TREASURY NOTE/BOND		JIOBAKULAYS CAPITAL FIX		2,621,289			1
97828-1-4 III TE SYSE TESAR WERKOL 0/727000 C110000 ES NUEL 30 0 -770000		UNITED STATES TREASURY NOTE/BOND	07/18/2	D16 GOLDMAN SACHS & CO	·····	8 976 527	8 850 000	27 115	1
Bit Statist REART WITE RUN Bit Statis REART WITE RUN	912828-L2-4	UNITED STATES TREASURY NOTE/BOND		016 CITIGROUP GLOBAL MKT					1
9 12224-8-0 WHID STRES TROOM INFO TO DO 0 0.01 / 100 1.02 0.00 0.02 / 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00 1.02 0.00	912828-L6-5	UNITED STATES TREASURY NOTE/BOND	09/09/2	016 MORGAN STANLEY & CO		18,162,422	18.000.000	111.578	1
9 1228-8-8 MITE STATES TREASAN WITE FROM 1 10 1000 1 10000 1 100000 1 10000 1 100	912828-M8-0	UNITED STATES TREASURY NOTE/BOND		16 GOLDMAN SACHS & CO					1
99/2824-54 WITE STATE TREATE WITERWOL 0000 110 311 45 97/2824-52 WITE STATE TREATE WITERWOL 0000 128 45 97/2824-52 WITE STATE TREATE WITERWOL 00000 128 45 9		UNITED STATES TREASURY NOTE/BOND		J16VARTOUS					11
97228-47-3 UNITE STATES TREAMY WILE BAD 0.91/9/2014 (With R TODE, BOL) 3.940,003 4.00,000 7.72 1 97228-47-3 UNITE STATES TREAMY WILE BAD 0.71/2014 With STATES TREAMY WILE BAD 0.72/2014 1.01/									
9 1928-10-2 AIL 10 SATES TRESSEN WOTF PAD. 0 00 12 AT STRESSEN WOTF PAD. 0 00 00 24 89 85 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0728/2016 VEX.00 12 AT STRESSEN WOTF PAD. 0 00 00 1728 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0728/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0728/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 081/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 081/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 081/2016 VEX.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	912828-P5-3	UNITED STATES TREASURY NOTE/BOND	08/19/2	016 NON-BROKER TRADE, BO		3,994,063	4 000 000	734	1
9 1928-10-2 AIL 10 SATES TRESSEN WOTF PAD. 0 00 12 AT STRESSEN WOTF PAD. 0 00 00 24 89 85 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0728/2016 VEX.00 12 AT STRESSEN WOTF PAD. 0 00 00 1728 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0728/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0728/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 0913/2016 VEX.00 0 19 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 080/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 081/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 081/2016 VEX.00 0 0 0 48 AT 1 9 2028-10-4 AIL 10 SATES TRESSEN WOTF PAD. 0 081/2016 VEX.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		UNITED STATES TREASURY NOTE/BOND		016 MORGAN STANLEY & CO		6,969,004			1
9 1222-07-8. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-6. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-6. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-6. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-6. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-6. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/28/2016 (MICH & GO. 24,150 (1) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 07/27/2016 (WIRD) 9 1222-07-7. (MTED SINES IRESSINY INTERDAD. 00/07/2016 (WIRD) 9 1222-07-7. (MTED SINES I		UNITED STATES TREASURY NOTE/BOND		016 VARIOUS			10 500 000		1
91228-09-4 UNTED STATES TREASER NUTE/BAD. 07/28/2016 C11760UP GL684, MT 990.866 1.00.00 1.739 1. 91228-47-6. UNTED STATES TREASER NUTE/BAD. 07/28/2016 CUTSON DEVICE 5.100.566 5.00.00 0.475 1. 91228-47-6. UNTED STATES TREASER NUTE/BAD. 07/28/2016 CUTSON DEVICE 7.630.665 7.600.00 0.475 1. 91228-47-6. UNTED STATES TREASER NUTE/BAD. 07/28/2016 UNTED STATES TREASER NUTE/BAD. 0.630.00 0.639.01 0.639.01 0.630.00 0.630.01 0.630.00 0.630.00 0.630.00 0.630.00 0.630.00 0.630.00 0.630.00 0.630.00 0.630.00 0.642.0 0.600.00 6.620.00		UNITED STATES TREASURY NOTE/BOND		016VARIOUS					
9 1228-8-7-8. UNTED STATES TREASURE NUTFIERIND. 0.000 0.9, 971 1. 97228-87-7. UNTED STATES TREASURE NUTFIERIND. 0.0772727016 VARIOUS. 0.077270701 VARIOUS. 0.0772727016 VARIOUS. 0.0772701 VARIOUS. 0.		UNITED STATES TREASURY NUTE/BUND		JIO MUKGAN STANLEY & CU					1
9 1228-8-6 WITED STATES TREASURY NOTE/BOND 00/12/016 WROW STALEY & CD. 7, 600, 664, 736 1, 91228-8-7, 00/112D STATES TREASURY NOTE/BOND 07/22/016, WROW STALEY & CD. 7, 600, 664, 75, 600, 161, 188 1, 91228-87, 7, 00/112D STATES TREASURY NOTE/BOND 07/22/016, TRUNTO DOMINON SEC. 7, 000, 100, 168, 620 1, 000, 169, 176, 000, 160, 176, 000, 160, 000, 161, 188 1, 000, 172, 000, 160, 000, 00		UNITED STATES TREASURY NOTE/BOND		16 DELITSCHE BANC/ALEX B		5 100 586	5 000 000	19 871	1
9/2228-R6-0 UNITED STATES TRESURY NOTE/RAND 07/27/21016 WORMS STALE Y & CD. 7 630,064 7,500,000 19,314 1. 9/2228-R6-6 UNITED STATES TRESURY NOTE/RAND 07/28/2016 TORKNOT OWINION SEC 7 09/000 66,020 1. 9/2282-R6-6. UNITED STATES TRESURY NOTE/RAND 07/28/2016 TORKNOT OWINION SEC 7 09/000 66,020 1. 9/2282-R5-5. UNITED STATES TRESURY NOTE/RAND 0.68/02/2016 VARIADS 6.000,000 6.427 1. 9/2282-R5-6. UNITED STATES TRESURY NOTE/RAND 0.68/02/2016 VARIADS 6.000,000 6.427 1. 9/2282-R5-6. UNITED STATES TRESURY NOTE/RAND 0.68/12/2016 VARIADS 5.000 0.06/32 1. 9/2282-R5-6. UNITED STATES TRESURY NOTE/RAND 0.08/12/2016 VARIADS CARADE 5.000 0.00 0.06/32 1. 9/2282-R5-6. UNITED STATES TRESURY NOTE/RAND 0.08/12/2016 VARIADS CARADE 5.000 0.00 0.06/32 1. 9/2282-R5-6. UNITED STATES TRESURY NOTE/RAND 0.09/12/2016 VARIADS CARADE	912828-R3-6	UNITED STATES TREASURY NOTE/BOND		016 VARIOUS		16,301,758			1
912282-87-7 INITE STATES TREASKY TOTERRON 07/22/2016 IVENTO MAINUN SEC. 7,040,133 6,690,000 16,188 1 912282-87-7 INITE STATES TREASKY TOTERRON 07/22/2016 IVENTO MAINUN SEC. 7,040,133 6,690,000 65,200 1 912282-87-7 INITE STATES TREASKY TOTERRON 08/02/2016 VARION SEC. 64,998,649 64,475,000 65,200 1 912282-87-7 INITE STATES TREASKY TOTERRON 08/02/2016 VARION SEC. 64,998,649 64,475,000 65,20 1 912282-87-7 INITE STATES TREASKY TOTERRON 08/02/2016 VARION SEC. 64,900,000 16,22 1 912282-87-7 INITE STATES TREASKY TOTERRON 08/02/2016 VARION SEC. 35,900,000 10,023 1 912282-87-7 INITE STATES TREASKY TOTERRON 09/02/2016 VARION SEC. 3,990,625 4,000,000 1,230 1 912282-97-2.0 INITE STATES TREASKY TOTERRON 09/02/2016 VARIONS 1,500,000 7,893 1 912282-97-2.0 INITE STATES TREASKY TOTERRON 09/02/2016 VARIONS 1,500,000 7,893 1 912828-	912828-R6-9	UNITED STATES TREASURY NOTE/BOND		D16 MORGAN STANLEY & CO					1
9/1228-52-7. [WITED STATES TRESURY NOTE (BND. 00/02/016 VAR (US. 6.499.64,995.000 68,202 1 9/1228-52-5. [WITED STATES TRESURY NOTE (BND. 00/02/016 VAR (US. 6.000,166 6.000,000 6.427 1 9/1228-53-6. [WITED STATES TRESURY NOTE (BND. 00/02/016 VAR (US. 33,787,12 44,069,000 60,462 1 9/1228-57-6. [WITED STATES TRESURY NOTE (BND. 00/12/216 VAR (US. 33,787,12 34,000,000 10,623 1 9/1228-57-6. [WITED STATES TRESURY NOTE (BND. 00/12/216 VAR (US. 3,680,625 4,000,000 10,024 1 9/1228-57-6. [WITED STATES TRESURY NOTE (BND. 00/12/216 VAR (US. 1,000,000 7,039 1 9/1228-17-0. [WITED STATES TRESURY NOTE (BND. 00/12/216 VAR (US. 1,000,000 7,039 1 9/1228-17-3. [WITED STATES TRESURY NOTE (BND. 00/12/216 VAR (US. 1,000,000 7,039 1 1 9/1228-17-3. [WITED STATES TRESURY NOTE (BND. 00/12/216 BAR (US. 1,000,000 7,039 1 1 1 1		UNITED STATES TREASURY NOTE/BOND		16 TORONTO DOMINION SEC					1
91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142 4.0140.5 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 9.3572.612 94.090.000 (60.462) 1. 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 9.3562.59 35.000.000 10.024 1. 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 9.360.652 4.000.000 12.211 1. 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 4.001.436 10.000.000 12.210 1. 91222-44-9. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 1.0144.356 10.000.000 1.210 1. 91222-47.9. UNITED STATES TREASURY NOTE (500. 0.0192.016 BARCLAYS BUN PLC. N 1.004.436 1.000.000 5.550 1. 91222-47.9. UNITED STATES TREASURY NOTE (500.00 0.0132.016 BARCLAYS BUN PLC. N 1.004.44 1.004.44 1.004.44 1.014.455 1.000.00 5.550 1. 91222-47.9. UNITED STATES TREASURY NOTE (500.00 0.01312.016 BARCLAYS BUN PLC. N		UNITED STATES TREASURY NOTE (BOND		J16					1
91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142 4.0140.5 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 9.3572.612 94.090.000 (60.462) 1. 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 9.3562.59 35.000.000 10.024 1. 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 9.360.652 4.000.000 12.211 1. 91222-94-3. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 4.001.436 10.000.000 12.210 1. 91222-44-9. UNITED STATES TREASURY NOTE (500. 0.0142.016 (ARIUMS. 1.0144.356 10.000.000 1.210 1. 91222-47.9. UNITED STATES TREASURY NOTE (500. 0.0192.016 BARCLAYS BUN PLC. N 1.004.436 1.000.000 5.550 1. 91222-47.9. UNITED STATES TREASURY NOTE (500.00 0.0132.016 BARCLAYS BUN PLC. N 1.004.44 1.004.44 1.004.44 1.014.455 1.000.00 5.550 1. 91222-47.9. UNITED STATES TREASURY NOTE (500.00 0.01312.016 BARCLAYS BUN PLC. N		UNITED STATES TREASURY NOTE/BOND							1
912828-66-8. UNITED STATES TREASURY NOTE/ROND. 00/12/2016. ØRE/NUICH CAPITALIMET. 35 512 509 35, 500.000 10, 663 1 912828-56-2. UNITED STATES TREASURY NOTE/ROND. 00/27/2016. VARIOUS. 31603.627 10, 000.000 5, 027 1 912828-57-2. UNITED STATES TREASURY NOTE/ROND. 00/27/2016. VARIOUS. 4, 003.438 4, 000.000 7, 609 1 912828-47-12. UNITED STATES TREASURY NOTE/ROND. 00/27/2016. VARIOUS. 4, 003.438 4, 000.000 7, 609 1 912828-47-8. UNITED STATES TREASURY NOTE/ROND. 08/26/2016. VARIOUS. 1, 500.000 7, 609 1 912828-47-8. UNITED STATES TREASURY NOTE/ROND. 08/26/2016. VARIOUS. 1, 500.000 7, 609 1 912828-47-8. UNITED STATES TREASURY NOTE/ROND. 08/26/2016. VARIOUS. 7, 609 1		UNITED STATES TREASURY NOTE/BOND	09/16/2	016 VARIOUS		93 787 612		60 462	1
912282-57-6. (W) TED STATES TREARURY MOTE/BOND. 09/27/2016. VARIOUS. 10.024 1 912828-59-2. (W) TED STATES TREARURY MOTE/BOND. 09/27/2016. VARIOUS. 3.950.625 4.000.000 5.027 1 912828-7W-0. (W) TED STATES TREARURY MOTE/BOND. 09/27/2016. VARIOUS. 0.91/27/2016. VARIOUS. VARIOUS. 0.91/27/2016. VARIOUS. VARIOUS.		UNITED STATES TREASURY NOTE/BOND	08/12/2	016 GREENWICH CAPITALMKT		.35,512,599			1
912828-TF-0. UNITED STATES TREASURY NOTE/BOND. 09/27/2016. VARIOUS. 1.2,310 1. 912828-UL-2. UNITED STATES TREASURY NOTE/BOND. 08/26/2016. VARIOUS. 10/14/4.336 10.000.000 7.809 1. 912828-UL-2. UNITED STATES TREASURY NOTE/BOND. 08/26/2016. BARCLAYS BAAK PLC. N. 10/14/4.336 10.000.000 7.809 1. 912828-UR-3. UNITED STATES TREASURY NOTE/BOND. 08/26/2016. BARCLAYS BAAK PLC. N. 4.074.453 4.000.000 1.8,641 1. 912828-UR-3. UNITED STATES TREASURY NOTE/BOND. 08/30/2016. WORRAW STANLEY & 6.0. 7.699,551 7.500.000 42.408 1. 912828-UR-3. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. WORRAW STANLEY & 6.0. 7.699,551 7.500.000 42.408 1. 912828-UR-3. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. WORRAW STANLEY & 6.0. 18.671.152 18.670.00 92.498 1. 912828-UR-3. UNITED STATES TREASURY NOTE/BOND. 09/91/2/2016. CITI REVORD CLOBAL WRT 9.029.100 9.41.41 9.029.100 9.437.1. 912828-UR-3. UNITED STATES TREASURY NOTE/BOND. <		UNITED STATES TREASURY NOTE/BOND	09/27/2	016 VARIOUS					1
912828-U-2_ UNITED STATES TREASURY NOTE/BOND. 08/76/2016. VARIOUS. 1. 912828-U-9_UNITED STATES TREASURY NOTE/BOND. 08/19/2016. BARCIANS BANK PLC. N. 1.500.410 1.500.000 7.690 1. 912828-U-9_UNITED STATES TREASURY NOTE/BOND. 08/19/2016. BARCIANS BANK PLC. N. 1.500.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.410 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.600.411 1.500.400 1.500.400 1.500.411				16NON-BROKER TRADE, BO					
9/12828-VB-3. UNITED STATES TREASURY NOTE/BOND. 09/13/2016. WORGAN STANLEY & CO. 1 9/12828-VD-3. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. WORGAN STANLEY & CO. 7.689,551.7.500.000 4.8,689 1. 9/12828-WD-8. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. WORGAN STANLEY & CO. 18,671,152 18,600.000 92,408 1. 9/12828-WD-4. UNITED STATES TREASURY NOTE/BOND. 09/02/2016. VARIOUS. 9.1 1.		UNITED STATES TREASURY NUTE/BUND		J10					1
9/12828-VB-3. UNITED STATES TREASURY NOTE/BOND. 09/13/2016. WORGAN STANLEY & CO. 1 9/12828-VD-3. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. WORGAN STANLEY & CO. 7.689,551.7.500.000 4.8,689 1. 9/12828-WD-8. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. WORGAN STANLEY & CO. 18,671,152 18,600.000 92,408 1. 9/12828-WD-4. UNITED STATES TREASURY NOTE/BOND. 09/02/2016. VARIOUS. 9.1 1.	912828-UR-9	UNITED STATES TREASURY NOTE/BOND		16 BARCLAYS BANK PLC N		1 500 410	1 500 000		1
912828-WC-0. UNITED STATES TREASURY NOTE/BOND. 08/30/2016. W08GAN STANLEY & CO. 1. 912828-WC-0. UNITED STATES TREASURY NOTE/BOND. 08/30/2016. VARIOUS. 1. 912828-WC-2. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. VARIOUS. 1. 912828-WC-3. UNITED STATES TREASURY NOTE/BOND. 09/31/2016. CITIRGUP GLOBAL WKT. 9.000.000 28,936 1. 912828-XA-3. UNITED STATES TREASURY NOTE/BOND. 07/29/2016. GOLDMAN SACHS & CO. 5.203.906 5.000.000 1.6,137 1. 912828-XK-1. UNITED STATES TREASURY NOTE/BOND. 07/27/2016. BARCLAYS CAPITAL FIX. 5.014.258 5.000.000 1.6,22.506 XXX Donds - U.S. Governments - 09/22/2016. CITIGROUP GLOBAL WKT. 6.63.247.560 6.63.935.000 1.622.506 XXX 1099999- Bonds - U.S. Governmments		UNITED STATES TREASURY NOTE/BOND)16 MORGAN STANLEY & CO		4 074 453	4.000.000		1
912828 - WD-8. UNITED STATES TREASURY NOTE/BOND. 09/30/2016. VARIOUS. 1. 912828 - WD-2. UNITED STATES TREASURY NOTE/BOND. 09/02/2016. 00/02/2016. <td></td> <td>UNITED STATES TREASURY NOTE/BOND</td> <td></td> <td>D16 MORGAN STANLEY & CO</td> <td></td> <td></td> <td></td> <td>43,869</td> <td>1</td>		UNITED STATES TREASURY NOTE/BOND		D16 MORGAN STANLEY & CO				43,869	1
		UNITED STATES TREASURY NOTE/BOND		016VAR I OUS		18.671.152	18.500.000		1
912828-XD-7. UNITED STATES TREASURY NOTE/BOND.		UNITED STATES TREASURY NOTE/BOND		116NON-BROKER TRADE, BO					11
		UNITED STATES TREASURY NOTE/BOND		DIGUTTUKUUP GLUBAL MKT					1
059999 - Bonds - U.S. Governments 1,622,506 XXX Bonds - All Other Governments 663,247,566 658,353,000 1,622,506 XXX 903724-BL-5 UKRAINE GOVERNMENT AID BONDS F. 0.09/22/2016. CITIGROUP GLOBAL MKT. 4,484,000 4,484,000 1FE. 910860-86-2 MEXICO GOVERNMENT INTERNATIONAL BOND F. 0.08/08/2016 BANC/AMERICA SECUR L 4,897,395 4,500,000 10.313 2FE. 1099999 - Bonds - All Other Governments 9,381,395 8,984,000 10.313 XXX Bonds - U.S. States, Territories and Possessions 9,381,295 6,540,000 10,313 XXX 13063C+V7-9 STATE OF CALIFORNIA 0.08/31/2016. JPM SECURITIES-FIXED. 1FE. 419792-LC-8 STATE OF HAMAII 0.9/30/2016. CTORP GLBL MKTS INC/ 3,608,791 3,050,000 1FE.				16 BARCLAYS CAPITAL FIX	·····				1
Bonds - All Other Governments				Barderio on the tra				,,	
903724-BL-5 UKRAINE GOVERNMENT AID BONDS F. 0.9/22/2016. CITIGROUP GLOBAL MKT A.484,000						000,2,000	000,000,000	.,022,000	
				016CITIGROUP GLOBAL MKT		4,484,000	4,484.000		1FE
1099999 - Bonds - All Other Governments 9,381,395 8,984,000 10,313 XXX Bonds - U.S. States, Territories and Possessions				D16BANC/AMERICA SECUR.L.					
Bonds - U.S. States, Territories and Possessions 13063C-Y7-9 STATE OF CALIFORNIA 08/31/2016 JPM SECURITIES-FIXED 7,807,910 .6,540,000 .1FE. .419792-LC-8 STATE OF HAWAII 09/30/2016 CTGRP GLBL MKTS INC/ .3,608,791 .3,050,000 .1FE.	1099999 - Bond		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·				10,313	
13063C-Y7-9. STATE OF CALIFORNIA	Bonds - U.S. States	s, Territories and Possessions					, , , , , , , , , , , , , , , , , , , ,		
	13063C - Y7 - 9	STATE OF CALIFORNIA							
		STATE OF HAWAII		016 CTGRP GLBL MKTS INC/					1FE
	57582R-KU-9	COMMONWEALTH OF MASSACHUSETTS		016 MORGAN STANLEY & CO					1FE

SCHEDULE D - PART 3

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

Leaded Description Description <thdescription< th=""> <thdescription< th=""> <thd< th=""><th></th><th></th><th>-</th><th></th><th>All Long-Term Bonus and Stock Acquired During the Cu</th><th></th><th>-</th><th>-</th><th>-</th><th>1</th></thd<></thdescription<></thdescription<>			-		All Long-Term Bonus and Stock Acquired During the Cu		-	-	-	1
L coupe Description Description Description Description Personal Personal </td <td>1</td> <td>2</td> <td>3</td> <td>4</td> <td>5</td> <td>6</td> <td>7</td> <td>8</td> <td>9</td> <td>10</td>	1	2	3	4	5	6	7	8	9	10
USB/P Description Proving Description Proving										NAIC
Local B Decision Proving Data courts Proving										Designation or
Libertalian Provide	CUSID					Number of	Actual		Paid for Accrued	Market
P270106 - Lot 07 01 mm Diff of all mm P270106 - Lot 07 01 mm P27010 - Lot 07 01 mm <		D 1.0	– .	.				5		
product Add Disk of Mill Add Disk of Mill Add Disk of Mill Add Top To			Foreign			Shares of Stock				
Instrum Unit of Tables				08/01/2016	JPM SECURITIES-FIXED					
Instrum Unit of Tables	83710R-QW-0	STATE OF SOUTH CAROLINA		09/28/2016	CTGRP GLBL MKTS INC/		1,292,665	1.065.000	740	1FE
T9999 - Bonds U.S. Black Turkines and Processions 97,242 7.00.001 4.270 Biolan U.S. Funders Statistical Control in United and Processions 30,000		STATE OF TENNESSEE		07/27/2016	CTGRP GLBL MKTS INC/		2 396 940	2 000 000		
Bandt 19. Policial Statebrance of States, Territories and Prosessions 1									4.070	
Bits Unit 2 Like (MPT SQL (pr) RML DOUBLE SQL (pr) RML DOUBLE SQL (pr) RML 2,700 (pr) 3,700 (pr) 4500 - 5-0 Mark (sec (pr) C) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (pr) C TO TR DOUBLE SQL (pr) C SPRENDE SQL (p							19,791,240	17,055,000	4,279	
Sector - S Device Light Scale Device Light Scale 1.05 NO 1.05 NO 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 3.000 -4000 - 1.05 NO -1.05 NO -1.05 NO -1.05 NO -1.05 NO 3.000 3.000 -4000 - 1.05 NO -1.05 NO -1.05 NO -1.05 NO -1.05 NO 3.000 3.000 -1.05 NO 3.000 -1.05 NO 3.000 -1.05 NO 3.000 3.000 -1.05 NO	Bonds - U.S. Politica									
Sector - S Device Light Scale Device Light Scale 1.05 NO 1.05 NO 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 2.000 -457: 4-3 Device Light Scale -1.05 NO -1.05 NO 2.000 3.000 -4000 - 1.05 NO -1.05 NO -1.05 NO -1.05 NO -1.05 NO 3.000 3.000 -4000 - 1.05 NO -1.05 NO -1.05 NO -1.05 NO -1.05 NO 3.000 3.000 -1.05 NO 3.000 -1.05 NO 3.000 -1.05 NO 3.000 3.000 -1.05 NO	181059-UJ-3	CLARK COUNTY SCHOOL DISTRICT		08/23/2016	RBC CAPITAL MARKETS		4,404,104	3.710.000	36.069	1FE
Monte A.J. Life of effectives M. Monte Mark		GRAPEVINE-COLLEVVILLE INDEPENDENT SCHOOL					1 243 850			1FE
	305460 34 2			00/23/2016			364 280			1FE
1718-7-6 AMSM XMP INF DS Surv. 1918/17 B012/02/03 S 4000 ** 475.0 B012/02/03 S 4000 ** 475.0 B012/02/03 C////2018/03 C////2018/03 <thc 03<="" 2018="" th=""> C/</thc>	44E047 EL 2	UNIMPLE INDEDENDENT COUCOL DICTDICT		03/23/2010	MELLO FANOU DAINE N.A.			1 000 000	2 002	
Second List Count right marker lesting 01/10/201 Sint Ref 1 + A 2 200.00 100 20020 4-2 Math asso (The Serve Degrad of A) 00/10/201 1000 000 10000 000 1000 000 100										
Lassel-77 Cit Y & Y (R) W O(Y) (D) (L) (L) (L) (L) (L) (L) (L) (L) (L) (L		JUHNSUN CUUNTY UNIFIED SCHOOL DISTRICT N								
1 0017 # FAUTY MA (72 2016)		LAKE COUNTY FOREST PRESERVE DISTRICT								1FE
Derose-3-2 Nath source (TF SNU District TO YA Derose (TF SNU District TO YA <thderose (tf="" district="" snu="" th="" to="" ya<=""> Derose (TF SNU Di</thderose>				08/16/2016						
Decket-3-2 Math. Works of IY SXXX. BISTUIT 10 74. 0.02 (210). 0.05 (220). <th0.05 (220).<="" th=""> <th0.05 (220).<="" th=""> <t< td=""><td></td><td>CITY OF NEWTON MA</td><td></td><td></td><td>CTGRP GLBL MKTS INC/</td><td></td><td></td><td>1,940,000</td><td>L</td><td>1FE</td></t<></th0.05></th0.05>		CITY OF NEWTON MA			CTGRP GLBL MKTS INC/			1,940,000	L	1FE
127738-32.4 PMD (PREVIDE SPEC) Ref 000/201 PME 2 <	660266-HD-2	NORTH KANSAS CITY SCHOOL DISTRICT NO 74		08/23/2016	U.S. BANCORP PIPER J		4 222 953	3 570 000	3 967	1FE
Little Little Dist of Tigs Little Dist of Tigs Little Dist of Tigs Dist of Tigs <thdist< td="" th<=""><td></td><td>PLAND INDEPENDENT SCHOOL DISTRICT</td><td></td><td>08/03/2016</td><td>VARIOUS</td><td></td><td>5 870 950</td><td>5 000 000</td><td></td><td>1FE</td></thdist<>		PLAND INDEPENDENT SCHOOL DISTRICT		08/03/2016	VARIOUS		5 870 950	5 000 000		1FE
Books-U.S. DURL for Ravis Tr. D. 207/2010c CTRP R.B. WCS IRC 2.200.46 2.000.00 2480990-000-U.S. Political Buddwisson of States, Territories and Possessions		COUNTY OF PRINCE GEORGE'S MD		00/00/2010			5 070 010	<i>A</i> ADD 000	27 000	1FE
Description Description State										
Donds U.S. Special Revunu HARDERGE EBBALLID CONTY WAIT UTIL OF 1920-16 ESINO FINALIAL III OF 1920-16 ADDR FINALIAL IIII OF 1920-16 ADDR FINALIAL IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII				07/20/2016	LIGKP GLBL MKIS INC/					1FE
UNDER-TYPE READ REFERENCE DEPORT Control Processing Control Processing <thcontrol proce<="" td=""><td>2499999 - Bond</td><td>ds - U.S. Political Subdivisions of States, Territories and I</td><td>Possessions</td><td></td><td></td><td></td><td>34,614,738</td><td>30,175,000</td><td>80,842</td><td>XXX</td></thcontrol>	2499999 - Bond	ds - U.S. Political Subdivisions of States, Territories and I	Possessions				34,614,738	30,175,000	80,842	XXX
Display-Trol Name 44 (28 (28)) 4 (20 (28)) 4 (20 (28)) 4 (28 (28)) 4 (20 (28)) 2 (28 (28)) <t< td=""><td>Bonds - U.S. Snecia</td><td>al Revenue</td><td></td><td></td><td></td><td></td><td></td><td></td><td>•</td><td>-</td></t<>	Bonds - U.S. Snecia	al Revenue							•	-
CONSTRUCT Constraint 1 Constraint				00/10/2016			4 702 600	4 000 000	00.000	165
Constraint Aller Histiku & APRIC (17) Keil Ellis Holkiku & APRIC (17) Keil Ellis Keil Keil Keil Keil Keil Keil Keil Keil	UI3493-FU-0	ALDUQUERQUE DERIVALILLU GUUNIT WATER UTIL			NEGIRUM FINANUIAL IN					
12*12:22-XF-6 CITY & BALLETON XS 00/22/2016 STATE STRUCT BAK 2.2 (5) 0.00 2.70 0.00 B52 1003.33*F-7 OLA IPBAL HAR HY FULLITIES FINANCIBA 00/07/2014 BAULS BAUNEY AUTOR 3.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.00 0.00 7.7				09/29/2016	GULDMAN SACHS & CU		1,130,000			1FE
1303.87-1 CAL (PRINI #CLIT F5F INVCING A. 00/07/2016 US REV (FAC) 100.000 100.000 103 1303.87-17-2 CAL (PRINI #CLIT F5F INVCING A. 00/07/2016 WASKN STMLETA 9.00.000 3.00.000 <	032556 - CF - 7	ANAHEIM HOUSING & PUBLIC IMPROVEMENTS AU		09/29/2016	GOLDMAN SACHS & CO					
1303.87-1 CAL (PRINI #CLIT F5F INVCING A. 00/07/2016 US REV (FAC) 100.000 100.000 103 1303.87-17-2 CAL (PRINI #CLIT F5F INVCING A. 00/07/2016 WASKN STMLETA 9.00.000 3.00.000 <	121822-AY-6	CITY OF BURLINGTON KS.		09/29/2016	STATE STREET BANK &					
1303.8-RP-7 Coll. EPRINA #Cult P KOLTITES F INVERSIG A. 09/10/2016 WRAN ISALE? & CO. 9.0000 9.0000 7.5 1303.8-RP-7 Coll. EPRINA #Cult P KOLTITES F INVERSIG A. 09/10/2016 SML START 7.60.000 7.65.000 7.55.000 <td< td=""><td>13033J-RT-1</td><td>CALIFORNIA HEALTH FACILITIES FINANCING A</td><td></td><td>09/07/2016</td><td>US BK/US BK MUNICIPA</td><td></td><td>1.000.000</td><td>1,000,000</td><td>103</td><td>1FE</td></td<>	13033J-RT-1	CALIFORNIA HEALTH FACILITIES FINANCING A		09/07/2016	US BK/US BK MUNICIPA		1.000.000	1,000,000	103	1FE
13033-RE-1 OLIFIONAL-PLAIT FROM LIFES FUNCTIONA 00012/2016 WRINDS 7 065 000 7 065 000 7 105 13000-T-22 STATE GG ALTERNAL EPRIMETING WATCR 00112/2016 WRINDS 7 065 000 7 105 000 7 105 000 7 105 000 7 105 000 7 105 000 7 105 000 1 7 705		CALLEORNIA HEALTH FACILITIES FINANCING A		09/01/2016	MORGAN STANLEY & CO		9 200 000	9,200,000		1FE
10000-172_2 STATE & CULPANIN PERVICENCY OF WARE. 09/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/14/216 97/16/216 <		CALIFORNIA HEALTH FACILITIES FINANCING A			VARIOUS			7 085 000	15	
178027 4/3. CLACKAMAS CUMMY HSPTLA FACILITY AUTHO 08/15/2016 STATE STREET BANK A. 7, 150,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,010,000 3, 750,000,000 3, 750,010,000 3, 750,000,000 3, 750,000,000 <							20,650,000	20, 650,000		1FE
17027 'U. 6. LURXOMAS COMPY HISPIAL FALLITY AUPO. 08/15/2016 SATE COMP 3,750,000 3,750,000 935 161108 -U.S. LURX COMPY HIBLIC UTLITY DISTRICT M0. 08/26/2016 BARCLAYS CAPTIAL FIX. 1,147,960 1,000,000 1 161108 -U.S. LURX COMPY HIBLIC UTLITY DISTRICT M0. 08/26/2016 BARCLAYS CAPTIAL FIX. 1,147,960 1,000,000 1 1611117 -F4.5 LURX COMPY HIBLIC UTLITY DISTRICT M0. 08/26/2016 BARCLAYS CAPTIAL FIX. 1,147,960 1,000,000 1 1611117 -F4.5 LURX COMPY HIBLIC UTLITY DISTRICT M0. 08/26/2016 BARCLAYS CAPTIAL FIX. 1,157,960 1,000,000 1 25261 - 5.2 LURX COMPY HIGLIC UTLITY DISTRICT M0. 08/26/2016 CEPPE REM. 2,377,70 2,000,000 1 25262 - 5.2 LURX COMPY HIGLIC UTLITY DISTRICT M0. 08/26/2016 CEPEE REM. 2,377,70 2,000,000 1 0		CLACKAMAC COUNTY LICEDITAL FACILITY AUTIO			VANTUUS				4 707	
Ist 108-10-7 CLAR COMPY PARIE (UTILITY DISTRICT NO. 08/22/216 BARCLANS (APTILITÉ FLA. 1.167/460 1.00.000 181108-10-7 CLAR COMPY PARIE (UTILITY DISTRICT NO. 08/22/216 BARCLANS (APTILITÉ FLA. 1.167/460 1.00.000 181108-10-7 CLAR COMPY PARIE (UTILITY DISTRICT NO. 08/22/216 BARCLANS (APTILITÉ FLA. 1.167/460 1.00.000 181117-27-1 CLAR COMPY PARIE (UTILITY DISTRICT NO. 08/22/216 BARCLANS (APTILITÉ FLA. 1.167/460 1.00.000 22521-25-1 DALLS ARE RAPID TRAISTI 09/15/2016. CTOP GR. MST. NC/. 2.319/20 2.000.00 25821-85-1 DALLS ARE RAPID TRAISTI 09/15/2016. CTOP GR. MST. NC/. 2.319/20 2.000.00 31004-85.2 FEDEL HINE LONE BMARS. 01/12/216 RAPIL RE L 1.522/37 2.000.00 . 31004-72.2 FEDEL HINE LONE BMARS. 01/12/216 RAPIL RE L 1.522/37 2.000.00 . 31004-72.2 FEDEL HINE LONE BMARS. 01/12/216 RAPIL RE L . 2.451/267 2.450.00 . 31004-72.2 FEDEDL HINE LONE BMARS. </td <td></td> <td>CLACKAWAS COUNTY HUSPITAL FACILITY AUTHU.</td> <td></td> <td></td> <td>STATE STREET BANK &</td> <td></td> <td></td> <td></td> <td></td> <td></td>		CLACKAWAS COUNTY HUSPITAL FACILITY AUTHU.			STATE STREET BANK &					
19 1010-YE-5. CLAR COUNTY PELIC UTILITY DISTICIT MO. 0.08/25/2016 BARCLAYS GAPTIA F IX. 1167/590 1.000.000 18 11177-FA-5. CLAR COUNTY PELIC UTILITY DISTICIT MO. 0.08/25/2016 BARCLAYS GAPTIA F IX. 1.167/590 1.000.000 18 11177-FA-5. CLAR COUNTY PELIC UTILITY DISTICIT MO. 0.08/25/2016 BARCLAYS GAPTIA F IX. 1.167/590 1.000.000 22021-18-5. DELLS MACHAPID TANKITY 0.09/15/2016 CTBRE COUNTY FELIC UTILITY DISTICIT MO. 0.08/25/2016 2.001.000 22021-18-5. DELLS MACHAPID TANKITY 0.09/15/2016 CTBRE COUNTY FELIC UTILITY DISTICIT MO. 0.09/15/2016 2.001.000 20201-18-1. DIDLS COUNTY FELIC UTILITY DISTICIT MO. 0.09/15/2016 VERICINA FARANCE 2.001.000 313048-25. FEBERLA HARE LONA BANKS. 0.09/15/2016 VERICINA FARANCE 2.000.000 6.078 313048-25. FEBERLA HARE LONA BANKS. 0.09/12/2016 VERICINA FARANCE 2.000.000 6.078 313048-25. FEBERLA HARE LONA BANKS. 0.09/12/2016 VERICINA FARANCE 2.000.000 5.000.000 9.001		CLACKAMAS COUNTY HOSPITAL FACILITY AUTHO		08/15/2016						
191117-E2-1 CLARK COUNTY PUBLIC UT LITY DISTRICT NO. 08/28/2016. BARCLAYS CAPTTAL FIX. 1,167,500 1,000,000 226241-SB-3. DALLAS RRA NAPID TRANSIT 09/15/2016. CHERY GUALAS CAPTTAL FIX. 2/251,540 2.000,000 226241-SB-3. DALLAS RRA NAPID TRANSIT 09/15/2016. CHERY GUALAS CAPTTAL FIX. 2/251,540 2.000,000 226241-SB-3. DALLAS RRA NAPID TRANSIT 08/24/2016. BARCLAYS CAPTTAL FIX. 2/251,540 2.000,000 236304-RD-1. DULLAS CALMY HURL (DNI BANKS 0/16/2016. BARCLAYS CAPTTAL FIX. 1/350,000 6/76 31304-RD-2. FEEREN, HANE LONN BANKS 0/16/2016. WAINES 2/261,712.81 2/261,912.92 2/260,000 5/07 31304-SP-4. FEEREN, HANE LONN BANKS 0/202,7216. WAINES 2/270.82 2/280,000 5/00 31304-SP-4. FEEREN, HANE LONN BANKS 0/9/28/2016. FISTNAR 0/9/28/2016. WAINES 2/261,630,000 5/00 31304-27-7. FEEREN, HANE LONN BANKS 0/9/28/2016. FISTNAR 0/262,000 5/00,000 5/00,000 5/00,000		CLARK COUNTY PUBLIC UTILITY DISTRICT NO		08/26/2016	BARCLAYS CAPITAL FIX					1FE
191117-E2-1 CLARK COUNTY PUBLIC UT LITY DISTRICT NO. 08/28/2016. BARCLAYS CAPTTAL FIX. 1,167,500 1,000,000 226241-SB-3. DALLAS RRA NAPID TRANSIT 09/15/2016. CHERY GUALAS CAPTTAL FIX. 2/251,540 2.000,000 226241-SB-3. DALLAS RRA NAPID TRANSIT 09/15/2016. CHERY GUALAS CAPTTAL FIX. 2/251,540 2.000,000 226241-SB-3. DALLAS RRA NAPID TRANSIT 08/24/2016. BARCLAYS CAPTTAL FIX. 2/251,540 2.000,000 236304-RD-1. DULLAS CALMY HURL (DNI BANKS 0/16/2016. BARCLAYS CAPTTAL FIX. 1/350,000 6/76 31304-RD-2. FEEREN, HANE LONN BANKS 0/16/2016. WAINES 2/261,712.81 2/261,912.92 2/260,000 5/07 31304-SP-4. FEEREN, HANE LONN BANKS 0/202,7216. WAINES 2/270.82 2/280,000 5/00 31304-SP-4. FEEREN, HANE LONN BANKS 0/9/28/2016. FISTNAR 0/9/28/2016. WAINES 2/261,630,000 5/00 31304-27-7. FEEREN, HANE LONN BANKS 0/9/28/2016. FISTNAR 0/262,000 5/00,000 5/00,000 5/00,000		CLARK COUNTY PUBLIC UTILITY DISTRICT NO.			BARCLAYS CAPITAL FIX			1,000,000	L	1FE
23241-88-3 OALLAS AREA RAPID TRANSIT	181117-F7-1	CLARK COUNTY PUBLIC UTILITY DISTRICT NO		08/26/2016	BARCLAYS CAPITAL FIX		1 134 120	1 000 000		
23241-88-3 OALLAS AREA RAPID TRANSIT	181117_FA_5	CLARK COUNTY PUBLIC LITELITY DISTRICT NO		08/26/2016			1 167 960	1 000 000		1FE
23241-82-1. DALLAS AREA RAP ID TRANSIT 0.91/5/2016. CTORP GEL MIXTS IN/C/. 2.3192.07 2.000.000 313004-PK-3. FEDERAL HORE LON BANKS 0.071/2016. VARIOS. 2.3192.07 1.350.000 313004-PK-3. FEDERAL HORE LON BANKS 0.071/2016. VARIOS. 2.757.651 67.90.000 6.078 313004-PK-3. FEDERAL HORE LON BANKS 0.071/2016. VARIOS. 2.778.680 2.800.000 9.900 313004-PK-7. FEDERAL HORE LON BANKS 0.071/2016. VARIOS. 2.778.680 2.800.000 9.900 313004-PK-7. FEDERAL HORE LON BANKS 0.0819/2016. NARE-KRE ROLE B0. 4.968.000 0.000 3.984 31304-PK-7. FEDERAL HORE LON BANKS 0.912/2016. NARE-KRE ROLE B0. 2.500.000 3.984 31304-PK-7. FEDERAL HORE LON BANKS 0.912/2016. NARE-KRE ROLE B0. 2.500.000 9.9313 31304-PK-7. FEDERAL HORE LON BANKS 0.912/2016. NARE-KRE ROLE B0. 2.600.000 9.9313 313304-BF-7. FEDERAL HORE LON BANKS 0.912/2016. NARE-KRE ROLE B0	225241 60 2	DALLAS ADEA DADID TDANSIT		00/15/2016			2 251 540	2,000,000		1FE.
259209-MC-1 DOUGLAS COUNTY MOSPITAL AUTHORY TO 2 0.09 (0/4/2016, 3130A8-06-5 BARCLAYS CAPITAL FIX. 1,535,973 1,350,000 3130A8-06-5 FEDERAL HWE LOAN BANKS 0.07 (07/2016, VAR IUOS VAR IUOS 27,78,288 28,00,000 6,785 3130A8-10-5 FEDERAL HWE LOAN BANKS 0.07 (07/2016, VAR IUOS VAR IUOS 27,78,288 28,00,000 6,075 3130A8-10-7 FEDERAL HWE LOAN BANKS 0.07 (07/2016, VAR IUOS VAR IUOS 1,67,530 1,880,000 9 3130A8-10-7 FEDERAL HWE LOAN BANKS 0.08 (07/2016, VAR IUOS 1,67,530 1,880,000 9 3130A8-12-7 FEDERAL HWE LOAN BANKS 0.08 (07/2016, VAR IUOS 1,67,530 1,880,000 9 3130A8-47-7 FEDERAL HWE LOAN BANKS 0.09 (07/2016, VAR IUOS 1,416,376 1,042,000 1,041,037 1,042,000 1,041,037 1,042,000 1,041,037 1,042,000 1,041,036 1,042,000 1,041,036 1,042,000 1,041,036 1,042,000 1,041,036 1,042,000 1,041,046 1,042,000 1,041,046 1,040,000 0,077,75 1,041,046		DALLAG AREA RAFID TRANGIT		09/10/2010	GTORF OLDE WINTS INC/					
3130AP PK-3. F2DERAL HOME LOAN BANKS. 07/07/2016. VARIOUS. 23,000 6,078 3130AP S-5. FEDERAL HOME LOAN BANKS. 09/13/2016. VARIOUS. 27,072 6,078 22,000.00 950 3130AP S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. VARIOUS. 22,000.00 950 3130AP S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. VARIOUS. 22,000.00 950 3130AP S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. VARIOUS. 24,06,075 22,000.00 960 3130AP S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. VARIOUS. 92,000 36,00 3130AP S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. VARIOUS. 10,46,376 10,425,000 36,00 3130AP S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. VARIOUS. 92,000.00 9,001 31,001 10,04,000.00 6,667 3130AP S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. VARIOUS. 92,000.00 27,375 31330P S-7. FEDERAL HOME LOAN BANKS. 09/03/2016. V		DALLAS AKEA KAPID IKANSII			LIGRP GLBL WKIS INC/					
		DOUGLAS COUNTY HOSPITAL AUTHORITY NO 2			BARULAYS CAPITAL FIX					1FE
31304-8-5-4		FEDERAL HOME LOAN BANKS		07/07/2016						
3130A-8-E-4FEDERAL HOME LOAN BANKS		FEDERAL HOME LOAN BANKS		09/13/2016						
131008-17-2. FEDERAL HORE LOAN BANKS. 08/03/2016. WACHO/1A SECURITIES. 1.876.390 1.880.000 313008-42-2. FEDERAL HORE LOAN BANKS. 09/28/2016. FCSTWE. 2.496.875 2.500.000 3.984 31308-94-2. FEDERAL HORE LOAN BANKS. 09/28/2016. FCSTWE. 2.496.875 2.500.000 3.984 31308-945-7. FEDERAL HORE LOAN BANKS. 09/28/2016. LANNEY MONTGOMERY SC. 2.500.000 3.984 31339-945-7. FEDERAL HORE LOAN BANKS. 09/28/2016. LANNEY MONTGOMERY SC. 2.500.000 2.600.000 6.67 31339-12-5. FEDERAL HORE LOAN BANKS. 07/26/2016. JFNI/INTL FCSTWE F IN 4.028.120 4.000.00 6.67 31339-2-5. FEDERAL HORE LOAN BANKS. 07/26/2016. JFNI/INTL FCSTWE F IN 5.085.100 5.000.000 2.737 31332-5-7. FEDERAL HORE LOAN BANKS. 06/03/2016. JFNI/INTL FCSTWE F IN 9.044.968 9.000.00 2.737 31332-5-7. FEDERAL HORE LOAN BANKS. 07/26/2016. FCSTWE 9.044.968 9.000.00 2.4375 31333		FEDERAL HOME LOAN BANKS		07/20/2016	VARIOUS					
3130A-2R-7. FEDERAL HOWE LOAN BANKS. 0.0/09/2016. N/M-BROKER TRADE, B0. 4 998,500 5.000,000 3130A-2R-7. FEDERAL HOWE LOAN BANKS. 0.0/08/2016. YARIOUS. 2/96,875 2.500,000 3.984 3130A-EP-2. FEDERAL HOWE LOAN BANKS. 0.0/08/2016. YARIOUS. 0.0/08/2016. YARIOUS. 0.0/08/2016. YARIOUS. 3.984 3130A-9F-7. FEDERAL HOWE LOAN BANKS. 0.0/28/2016. JANNEY MINTGOWERY SC. 2.500,000 2.500,000 6.667 313379-0F-3. FEDERAL HOWE LOAN BANKS. 0.7/25/2016. FCSTONE 4.000,000 6.667 313379-EE-5. FEDERAL HOWE LOAN BANKS. 0.7/25/2016. FCSTONE F IN 5.086,100 5.000,000 2.375 31332D-BU-5. FEDERAL HOWE LOAN BANKS. 0.7/27/2016. FCSTONE F IN 5.067,57 2.500,000 .8.807 31332D-BU-5. FEDERAL HOWE LOAN BANKS. 0.7/27/2016. FCSTONE F IN 5.000,000 .8.807 31332D-BU-5. FEDERAL HOWE LOAN BANKS. 0.7/27/2016. FCSTONE F IN 6.00PANY 2.818,425 2.500,000 .8.80		FEDERAL HOME LOAN BANKS		08/03/2016	WACHOVIA SECURITIES.		1.876.390	1.880.000		1 1
1310A9-4L-2 FEDERAL HONE LOAN BANKS 09/28/2016 FCSTONE 2,496,875 2,500,000 3,984 3130A9-M5-7. FEDERAL HOME LOAN BANKS 09/28/2016 JANNEY MONTGOMERY SC. 10,415,300 10,425,000 31330A9-M5-7. FEDERAL HOME LOAN BANKS. 09/28/2016 JANNEY MONTGOMERY SC. 2,500,000 2,500,000 6,667 31330-9-LF-5 FEDERAL HOME LOAN BANKS. 07/28/2016. FFC/TONE 4,028,120 4,000,000 6,667 31339-0-E-7 FEDERAL HOME LOAN BANKS. 07/28/2016. JFW/INT FCSTONE F IN 5,085,100 5,000,000 2,931 31339-0-E-7 FEDERAL HOME LOAN BANKS. 07/28/2016. JFW/INT FCSTONE F IN 5,000,000 2,375 31339-0-E-7 FEDERAL FAIN REDOIT BANKS. 07/28/2016. FEDERAL FAIN REDOIT BANKS. 07/28/2016. JFKNIN & COUPANY 2,2161,422 2,000,000 2,375 313326-16-8. FEDERAL FAIN REPOIT BANKS. 07/28/2016. BANC/AMERICA SECUR L 2,000,000 2,600,000 2,600,000 2,600,000 2,600,000 2,740 313326-416-8. FEDERAL FAIN REPOIT BANKS.								5 000 000		1
330A9-EP-2. FEDERAL HOME LOAN BANKS. 09/08/2016. VARIOUS. 10.416.376 10.425.000 330A9-EP-2. FEDERAL HOME LOAN BANKS. 09/08/2016. VARIOUS. 2500.000 2500.000 313379-D1-3. FEDERAL HOME LOAN BANKS. 09/28/2016. JANNEY MONTCOMERY SC. 2500.000 6667 313379-DE-5. FEDERAL HOME LOAN BANKS. 00/22/2016. JPNI INTL FCSTONE F IN. 4.028.120 4.000.000 .6667 313320-EU-7. FEDERAL HOME LOAN BANKS. 00/02/2016. JPNI INTL FCSTONE F IN. 5.065.100 .5.000.000 .27.375 313320-BU-5. FEDERAL FARIC CREDIT BANKS. 07/22/2016. PERSHING & COMPANY. 2.050.000 .6.833 313320-L0-6. FEDERAL FARIC CREDIT BANKS. 07/22/2016. PERSHING & COMPANY. 2.000.000 .2.000.000 .6.833 313326-L0-8. FEDERAL FARIC CREDIT BANKS. 07/16/2016. BANC/AMERTICA SECUR L .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000 .2.000.000							2 406 975	2 500 000	100 C	1
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3133ED-BU-5 FEDERAL FARM CREDIT BANKS 07/22/2016 PERSHING & COMPANY 2,818,425 2,500,000 8,507 3133ED-BU-5 FEDERAL FARM CREDIT BANKS 07/27/2016 PERSHING & COMPANY 2,505,075 2,000,000 6,883 3133EG-LG-8 FEDERAL FARM CREDIT BANKS 07/16/2016 BANC/AMERICA SECUR L 2,000,000 2,000,000 2,000,000 3133EG-MC-6 FEDERAL FARM CREDIT BANKS 08/18/2016 HSBC SECUR IL 2,000,000 2,740 3133EG-MC-6 FEDERAL FARM CREDIT BANKS 08/18/2016 HSBC SECUR ILES INC 2,497,500 2,407,500 2,740 3133EG-MZ-5 FEDERAL FARM CREDIT BANKS 07/18/2016 JANNEY MONTGOMERY SC 2,497,500 2,500,000 117 3133EG-MZ-5 FEDERAL FARM CREDIT BANKS 07/20/2016 JANNEY MONTGOMERY SC 2,919,050 5,000,000 257 3133EG-MZ-5 FEDERAL FARM CREDIT BANKS 07/20/2016 JANNEY MONTGOMERY SC 1,184,408 1,185,000 27 3133EG-FM-5 FEDERAL FARM CREDIT BANKS 07/21/2016 JANNEY MONTGOMERY SC 1,844,08 1,185,000 2,		FEDERAL HOME LOAN BANKS			VARIOUS					1
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		FEDERAL FARM CREDIT BANKS		07/27/2016	PERSHING & COMPANY	···· [···· [···	2 505 075			
3133E6-WC-6. FEDERAL FARM CREDIT BANKS. 08/18/2016. HSBC SECURITIES INC. 2,4745,608 4,745,000 2,147 3133E6-WT-9. FEDERAL FARM CREDIT BANKS. 07/19/2016. MORGAN STANLEY & CO. 2,497,500 2,610,000 117 3133E6-WW-2. FEDERAL FARM CREDIT BANKS. 07/18/2016. JANNEY MONTGOMERY SC. 2,611,078 2,600,000 257 3133E6-WZ-5. FEDERAL FARM CREDIT BANKS. 07/20/2016. JANNEY MONTGOMERY SC. 4,991,250 5,000,000 257 3133E6-WZ-5. FEDERAL FARM CREDIT BANKS. 07/28/2016. JANNEY MONTGOMERY SC. 1,184,408 1,185,000 3133E6-WZ-5. FEDERAL FARM CREDIT BANKS. 07/28/2016. JANNEY MONTGOMERY SC. 1,944,408 1,185,000 3133E6-GF-5. FEDERAL FARM CREDIT BANKS. 08/11/2016. JANNEY MONTGOMERY SC. 1,947,500 227 3133EG-3A-9 -1 FEDERAL FARM CREDIT BANKS. 09/27/2016. VAR IOUS. 7,500,000 227 3133EG-8C-5. FEDERAL FARM CREDIT BANKS. 09/27/2016. VAR IOUS. 7,600,000 227 3133EG-8C-6. FEDERAL FARM CREDIT BANKS. 09/27/2016. VAR IOUS. 7,500,000 10,8				07/06/2016				2,000,000		1
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3133EG-NZ-5 FEDERAL FARW CREDIT BANKS. 07/20/2016. JANNEY WONTGOMERY SC. 4,991,250 5,000,000 257 3133EG-NZ-5. FEDERAL FARW CREDIT BANKS. 07/20/2016. JANNEY WONTGOMERY SC. 1,184,408 1,184,000 200 227 3133EG-NZ-5. FEDERAL FARW CREDIT BANKS. 08/11/2016. JANNEY WONTGOMERY SC. 1,994,500 2,000,000 227 313463-A9-1. FEDERAL FARW CREDIT BANKS. 09/27/2016. VARIOUS 7,842,148 7,750,000 10,850 313560-K3-6. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/22/2016. VARIOUS. 6,478,861 6,400,000 52,665 313560-K3-6. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/13/2016. VARIOUS. 11,450,825 11,600,000 52,665 313560-K3-6. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/13/2016. VARIOUS. 11,450,825 11,600,000 52,665 313560-K3-8. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/13/2016. VARIOUS. 11,450,825 11,600,000 45,868 313560-K3-3 FEDERAL NATIONAL WORTGAGE ASSOCIATION. 07/29/2016. <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>J</td><td>ļ1</td></t<>									J	ļ1
3133EG-NZ-5 FEDERAL FARW CREDIT BANKS. 07/20/2016. JANNEY WONTGOMERY SC. 4,991,250 5,000,000 257 3133EG-NZ-5. FEDERAL FARW CREDIT BANKS. 07/20/2016. JANNEY WONTGOMERY SC. 1,184,408 1,184,000 200 227 3133EG-NZ-5. FEDERAL FARW CREDIT BANKS. 08/11/2016. JANNEY WONTGOMERY SC. 1,994,500 2,000,000 227 313463-A9-1. FEDERAL FARW CREDIT BANKS. 09/27/2016. VARIOUS 7,842,148 7,750,000 10,850 313560-K3-6. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/22/2016. VARIOUS. 6,478,861 6,400,000 52,665 313560-K3-6. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/13/2016. VARIOUS. 11,450,825 11,600,000 52,665 313560-K3-6. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/13/2016. VARIOUS. 11,450,825 11,600,000 52,665 313560-K3-8. FEDERAL NATIONAL WORTGAGE ASSOCIATION. 09/13/2016. VARIOUS. 11,450,825 11,600,000 45,868 313560-K3-3 FEDERAL NATIONAL WORTGAGE ASSOCIATION. 07/29/2016. <t< td=""><td></td><td></td><td></td><td>07/18/2016</td><td></td><td></td><td>2,611,078</td><td></td><td></td><td></td></t<>				07/18/2016			2,611,078			
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3133EG-OF-5 FEDERAL FARM CREDIT BANKS 08/11/2016 JANNEY MONTGOMERY SC. 2,000,000 227 .3134G3-A9-1 FEDERAL HOME LOAN MORTGAGE CORP 09/27/2016 VARIOUS 7,842,148 7,750,000 10,850 .3135G0-K3-6 FEDERAL HOME LOAN MORTGAGE ASSOCIATION 09/22/2016 VARIOUS 6,478,861 6,400,000 52,665 .3135G0-K3-6 FEDERAL NATIONAL MORTGAGE ASSOCIATION 09/13/2016 VARIOUS 11,450,800 52,665 .3135G0-K3-8 FEDERAL NATIONAL MORTGAGE ASSOCIATION 07/29/2016 GOLDMAN SACHS & CO 11,450,800 45,868				07/28/2016			1 184 408		[1
	3133EC OF 5	FEDERAL FARM CREDIT BANKS				···· [···· [···	1 007 500	2 000 000		1
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3135G0-N3-3 FEDERAL NATIONAL MORTGAGE ASSOCIATION 07/29/2016 GOLDMAN SACHS & CO 17.969.760 18.000.000		FEDERAL NATIONAL MORIGAGE ASSOCIATION								
3135G0-N3-3 FEDERAL NATIONAL MORTGAGE ASSOCIATION 07/29/2016 GOLDMAN SACHS & CO 17.969.760 18.000.000				09/13/2016						
					GOLDMAN SACHS & CO.				,	1
I 313560-N8-2 LEEDERAL NA LIONAL MORTGAGE ASSOCIATION I I 08/19/2016 IVARIOUS I 15.897.462.1 15.960.000.1 781.1	3135G0-N8-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/19/2016	VARIOUS	1	15.897.462	15,960,000	781	1

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE Citizens Property Insurance Corporation

SCHEDULE D - PART 3

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

1 2 3 4 5 6 7 8 7 8 7 1000000000000000000000000000000000000		-	-		All Long-Term Bonus and Stock Acquired During the Curren		_	-	-	
Description Program	1	2	3	4	5	6	7	8	9	10
OUTPOINT Description Proof to any other start and										NAIC I
OUTPOINT Description Proof to any other start and										
Identified Description Description Description Open Value Precision of the precision						N	A . L . L			
Mitter M. Parker Start (Min) Difference Start (Sec Continue) Start (Sec										
	Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
	3135G0-P4-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/27/2016	VARIOUS		55.737.325	55,766,000	26.917	1
State of State o		FEDERAL NATIONAL MORTGAGE ASSOCIATION			VARIOUS					1
	313560 71 0			07/10/2016	VADIALIS		6 521 427	6 500 000	20 403	1
	212500 70 7	EEDEDAL NATIONAL MODICACE ACCOLATION		00/04/2010			1 607 210	1 500,000		1
		FEDERAL NATIONAL WORIGAGE ASSOCIATION								
Schurter All the All Final Solution is into the Processing Processing <t< td=""><td></td><td>FANNIE MAE-AGES</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>······</td></t<>		FANNIE MAE-AGES								······
Schurter All the All Final Solution is into the Processing Processing <t< td=""><td></td><td>FEDERAL NATIONAL MORTGAGE ASSOCIATION</td><td></td><td>08/23/2016</td><td>JANNEY MONTGOMERY SC</td><td></td><td></td><td></td><td></td><td>1</td></t<>		FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/23/2016	JANNEY MONTGOMERY SC					1
Schurter All the All Final Solution is into the Processing Processing <t< td=""><td></td><td>FEDERAL NATIONAL MORTGAGE ASSOCIATION</td><td></td><td></td><td>NON-BROKER TRADE, BO</td><td>l</td><td>2,000,000</td><td></td><td></td><td>11</td></t<>		FEDERAL NATIONAL MORTGAGE ASSOCIATION			NON-BROKER TRADE, BO	l	2,000,000			11
STREAD INE MILTION STRUME POINT STRUME OPEN STREAD STREAD <td< td=""><td>3137A1-N9-0</td><td>EHLMC MULTIEAMILY STRUCTURED PASS THROUG</td><td></td><td></td><td>JPM/INTL_ECSTONE_FIN</td><td></td><td>3,366,787</td><td>3, 131, 440</td><td>6.450</td><td></td></td<>	3137A1-N9-0	EHLMC MULTIEAMILY STRUCTURED PASS THROUG			JPM/INTL_ECSTONE_FIN		3,366,787	3, 131, 440	6.450	
1012 H. L. 1020 H. M. BORNAGO M. B. S. D. M. M. S. D. M. S. D	3137BM_LC_8	EHLMC MULTIEAMILY STRUCTURED PASS THROUG			BANC/AMERICA SECUR I					1
1012 H. L. 1020 H. M. BORNAGO M. B. S. D. M. M. S. D. M. S. D							1 376 044	1 360 000		1
Storth-5 Provide Link with Log prob Other Link with Log prob Other Link with Log prob Other Link with Log prob I </td <td></td> <td>EEDEDAL HOME LOAN MODICACE CODD</td> <td></td> <td>00/45/2010</td> <td></td> <td></td> <td>45 054 400</td> <td>45,000,000</td> <td></td> <td> </td>		EEDEDAL HOME LOAN MODICACE CODD		00/45/2010			45 054 400	45,000,000		
Storth-5 Provide Link with Log prob Other Link with Log prob Other Link with Log prob Other Link with Log prob I </td <td></td> <td></td> <td></td> <td></td> <td>VARIOUS</td> <td></td> <td></td> <td></td> <td></td> <td> </td>					VARIOUS					
Storth-5 Provide Link with Log prob Other Link with Log prob Other Link with Log prob Other Link with Log prob I </td <td></td> <td>FEDERAL HOME LUAN MORIGAGE CORP</td> <td></td> <td></td> <td>TORONTO DOMINION SEC.</td> <td></td> <td></td> <td></td> <td></td> <td>·····</td>		FEDERAL HOME LUAN MORIGAGE CORP			TORONTO DOMINION SEC.					·····
Storth-5 Provide Link with Log prob Other Link with Log prob Other Link with Log prob Other Link with Log prob I </td <td></td> <td> FEDERAL HOME LOAN MORTGAGE CORP</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>1</td>		FEDERAL HOME LOAN MORTGAGE CORP								1
3387 0-0.0. Fort & Part E & Part 20.		FEDERAL HOME LOAN MORTGAGE CORP.			CITIGROUP GLOBAL MKT.	l				1
3387 0-0.0. Fort & Part E & Part 20.	3137FA-FD-7	FEDERAL HOME LOAN MORTGAGE CORP		09/15/2016	VARIOUS		14 992 200	15,000,000		1
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31380-0-1 Fold B K 201 0.0002056 MMB, SQUITES N. 2.85.158 2.00000 2.050 1 31380-0-1 Fold B K 201 BR10126 BR10126 SR10126 3.000 3.00 1 4202078-4 CANT G MULTA G MLST AN EPIME BR104278 BR 20778 3.000 3.00 1 4202078-4 CANT G MULTA G MLST AN EPIME BR104278 BR 0778, MMES 0.001 1 420278-4 CANT G MULTA G MLST AN EPIME BR104278 BR 0778, MMES 0.001 1 420278-4 CANT G MULTA G MLST AN EPIME BR104278 BR 0778, MMES 0.001 1 420278-4 CANT G MULTA G MLST AN EPIME BR104278 BR 0778, MMES 0.000 1 1 420278-4 CANT G MULTA G MLST AN EPIME BR104278 BR 0778, MMES 0.000 3.000 0.000 1 1 42028-4 ALLING S MARC ANSA BR 04078 BR 04078 3.000 3.000 0.000 1 1 42028-4 ALLING S MARC ANSA BR 04078 BR 04078 3.000 3.000 0.000 1 1 42028-4 ALLING S MARC ANSA BR 04078 BR 04078 3.000 3.000 0.000 1 1 1 <tr< td=""><td></td><td></td><td></td><td>00/11/2016</td><td>RAVMOND INNES & ASSO</td><td> </td><td></td><td>450 000</td><td></td><td>1</td></tr<>				00/11/2016	RAVMOND INNES & ASSO			450 000		1
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45793-10-3 INDIAN HEALTH FAULTY FINANCING AUTER 07/07/2016 EXAMPLE OFFER 9.02,701 4.00,000 0.03.00 1FE 455793-10-3 INDIAN HEALTH FAULTY FINANCING AUTER 0.07/07/016 EXAMPLE OFFER 2.131.441 2.00.000 0.03.00 1FE 455793-10-3 INDIAN HEALTH FAULTY FINANCING AUTER 0.07/07/016 EXAMPLE OFFER 2.131.441 2.00.000 0.03.00 1FE 56502-F5-5 WIRE STATE HADING AUTERT 0.07/07/016 EXAMPLE OFFER 1.500.000 1FE 56502-F5-5 WIRE STATE HADING AUTERT TH 0.07/07/016 EXAMPLE OFFER 1.500.000 1FE 56502-F5-5 WIRE STATE HADING AUTERT TH 0.07/07/016 EXAMPLE OFFER 1.500.000 1FE 56502-F5-5 WIRE STATE HADING AUTERT TH 0.07/07/016 EXAMPLE FIELD 4.000.000 4.000.000 4.000.000 1FE 56402-F5-6 WIRE TABLE THAN HADING AUTERT TH 0.07/12/016 WIRE WIRE THAN HADING AUTERT TH 0.07/12/016 WIRE WIRE THAN HADING AUTERT THAN HADING AUTERT TH 0.07/12/016 WIRE WIRE THAN HADING AUTERT THAN HADING AUTERT THAN HADING AUTERT TH 0.07/12/016		INDIANA FINANCE AUTHORITY			RBC CAPITAL MARKETS	l	3,050,000			1FE
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4552-77-5 VINSS BYEICHPRINT FUNNCE AUTHORIT /// 00/23/2016 YM (US 2 319 440 2 000 00 FFE 65520-77-7 MILE STATE MUSINE AUTHORIT // 00/02/2016 STATE STREET BAW & 8 900 00 8 900 00 FFE 65020-77-7 MILE STATE MUSINE AUTHORIT // 00/02/2016 STATE STREET BAW & 1 900 00 8 900 00 FFE 65020-77-7 MILE STATE MUSINE AUTHORIT // 00/02/2016 00/02/2016 FFE 5 57572-72-7-8 MILE STATE BUILDING AUTHORIT // 00/02/2016 00/00 FFE 594072-06-4 MISSINGERT // 00/02/2016 00/00 FFE 594072-06-4 STATE GF ILVIGIAM 07/14/2016 LOD QUMM ASCIS & 0.0 1990 00 4.000 00 -FFE 594072-06-4 STATE GF ILVIGIAM 07/14/2016 LOD QUMM ASCIS & 0.0 1990 00 9.000 00 -FFE 594015-64-5 WICHIGAM STATE BUILDING AUTHORIT // 00/14/2016 STATE GF ILVIGIAM 10/00 00 -FFE 594015-67-5 WICHIGAM STATE BUILDING AUTHORIT // 00/14/2016 STATE BUILDING AUTHORIT // 00/14/2016 <td></td> <td>INDIANA HEALTH EACLINTY EINANCING AUTHOR</td> <td></td> <td></td> <td>EXCHANGE DEER</td> <td></td> <td></td> <td></td> <td></td> <td></td>		INDIANA HEALTH EACLINTY EINANCING AUTHOR			EXCHANGE DEER					
SH510-46-6. LODON COUNT CONVIC CEVEL/PRINT AUTH. 0.00172 (2016) STATE STREET BANK & 9.00000 9.00000 1FE. 50005 FF-5. WHIE STATE RUSING AUTHRITY 0.00162016. CTGPP CALL MIST. 1.500.000 <				08/23/2016			2 310 440	2,000,000		100
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37579-26-6 MSSCHWETTS BAT TRANSPORTATION AUTHORI. 07/20/2016. 0/PM SCURTES-FIXED 4 680 5.000 00 1FE 594472-02-6 MICHIGAN FRANCE AUTHORY 09/25/2016. 00/20 AUMA SCHS & CO. 1.960.000 4.000.000 4.000.000 4.000.000 1FE 594472-02-6 STATE GF MICHIGAN 07/14/2018. FIRSHIN & COMPANY. 1.972.000 1.772.000 1FE 594452-02-6. STATE GF MICHIGAN 0.07/14/2018. FIRSHIN & COMPANY. 3.00.000 2.00 1FE 594452-02-6. MICHIGAN STATE BULIDING AUTHORYT 0.07/12/2018. KINARE STARE FAX.4 3.00.000 2.00 1FE 594455-6.7 MICHIGAN STATE BULIDING AUTHORYT 0.07/21/2018. KINARE STARE FAX.4 3.00.000 1FE 594455-6.7 MICHIGAN STATE BULIDING AUTHORYT 0.07/21/2018. KINARE STARE FX DU.DING AUTHORYT 1.983.512 1.500.000 1FE 594455-7.4 MICHIGAN STATE BULIDING AUTHORYT 0.07/21/2016. KINARE STARE FX DU.DING AUTHORYT 1.970.000 1.770.000 1.770.000 1.772.000 1.772.000 1.772.000 1.772.000		MAINE STATE HOUSING AUTHORITY		09/08/2016	CIGRP GLBL MKIS INC/					1FE
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Space Space 4,000,000 4,000,		MASSACHUSETTS BAY TRANSPORTATION AUTHORI		07/20/2016	JPM SECURITIES-FIXED	l				1FE
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06/25/24-A1-1 MIDSINSTPP1 BUSINESS FINANCE CORP. 00/25/2016 MORGAN STANLEY & CO. 5/3 1FE. 60956P-NW-9 MONMOUTH COUNTY IMPROVEMENT AUTHORITY. 08/18/2016 PERSHING & COMPANY 3/100,000 3/200,000					J.P. MUKGAN SECUKIII.					1FE
06/25/24-A1-1 MIDSINSTPP1 BUSINESS FINANCE CORP. 00/25/2016 MORGAN STANLEY & CO. 5/3 1FE. 60956P-NW-9 MONMOUTH COUNTY IMPROVEMENT AUTHORITY. 08/18/2016 PERSHING & COMPANY 3/100,000 3/200,000		MINNEAPOLIS-SI PAUL MEIROPOLITAN AIRPORT		09/01/2016	BARCLAYS CAPITAL FIX		1,245,640	1 , 100 , 000		
06/25/24-A1-1 MIDSINSTPP1 BUSINESS FINANCE CORP. 00/25/2016 MORGAN STANLEY & CO. 5/3 1FE. 60956P-NW-9 MONMOUTH COUNTY IMPROVEMENT AUTHORITY. 08/18/2016 PERSHING & COMPANY 3/100,000 3/200,000		MINNEAPOLIS-ST PAUL METROPOLITAN AIRPORT		09/01/2016						
06/25/24-A1-1 MIDSINSTPP1 BUSINESS FINANCE CORP. 00/25/2016 MORGAN STANLEY & CO. 5/3 1FE. 60956P-NW-9 MONMOUTH COUNTY IMPROVEMENT AUTHORITY. 08/18/2016 PERSHING & COMPANY 3/100,000 3/200,000	603827-XL-5	MINNEAPOLIS-ST PAUL METROPOLITAN AIRPORT			BARCLAYS CAPITAL FIX		1,432,308	1.200.000		
644804-CF-1. COUNTY OF NEW HANOVER NC. 2,303 1FE. 644804-CG-9. COUNTY OF NEW HANOVER NC. 2,303 1FE. 644804-CG-9. COUNTY OF NEW HANOVER NC. 09/15/2016. STATE STREET BANK &. 645700-EK-6. 6,850,000 1,393 1FE. 645790-EG-7. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EH-5. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EH-5. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EF-6. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EF-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8.	60528A-AT-1	MISSISSIPPI BUSINESS FINANCE CORP					2 000 000	2 000 000	537	
644804-CF-1. COUNTY OF NEW HANOVER NC. 2,303 1FE. 644804-CG-9. COUNTY OF NEW HANOVER NC. 2,303 1FE. 644804-CG-9. COUNTY OF NEW HANOVER NC. 09/15/2016. STATE STREET BANK &. 645700-EK-6. 6,850,000 1,393 1FE. 645790-EG-7. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EH-5. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EH-5. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EF-6. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EF-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EK-8.		MONMOLITH COUNTY IMPROVEMENT AUTHORITY			PERSHING & COMPANY			3 700 000		
644804-CG-9 COUNTY OF NEW HANDVER NC. 1,393 1FE 645790-EG-7 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/15/2016 GOLDMAN SACHS & CO 1FE 645790-EG-7 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EG-7 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EJ-1 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EJ-1 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EJ-1 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EV-8 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EV-8 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EV-8 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EV-8 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO 1FE 645790-EV-8 NEW JERSEY HEALTH CARE FACILITIES FINANC.						······	15 155 000	15 155 000		100
645790-EG-7. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 645790-EH-5. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 645790-EH-5. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 645790-EH-1. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 645790-EH-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 645790-EH-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 645790-EH-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 645790-EH-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE. 649726-EN-0. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/07/2016 WELLS FARGO BK NATL. 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000 </td <td></td> <td>COUNTLY OF NEW LIANOVED NO.</td> <td></td> <td>00/45/0040</td> <td>OTATE OTDEET DANK &</td> <td> </td> <td></td> <td></td> <td></td> <td>IFE</td>		COUNTLY OF NEW LIANOVED NO.		00/45/0040	OTATE OTDEET DANK &					IFE
645790-EH-5 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EI-1. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EI-1. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EI-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EK-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EK-8. NEW YORK CITY WATER & SEWER SYSTEM. 09/07/2016 GOLDMAN SACHS & CO. 1FE 645780-EN-0. NEW YORK CITY WATER & SEWER SYSTEM. 09/07/2016 WELLS FARGO BK NATL. 1FE 65588T-A0-2. NORFOLK ECONDIC DEVELOPMENT AUTHORITY. 09/01/2016 STATE STREET BANK &. 2,400,000 2,400,000 736742-YJ-0. CITY OF PORTLAND OR SEWER SYSTEM REVENUE 09/25/2016 CTGRP GLBL MKTS INC/. 6,039,556 5,070,000 1FE		COUNTY OF NEW HANUVER NC								1FE
645790-EH-5 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1704,660 1,500,000 1FE 645790-EJ-1. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1729,619 .625,000 1FE 645790-EK-8 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EK-8 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EK-8 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016 GOLDMAN SACHS & CO. 1FE 645790-EK-0. NEW YORK CITY WATER & SEWER SYSTEM. 09/07/2016 GOLDMAN SACHS & CO. 1FE 645780-FA-0-2 NORFOLK ECONOMIC DEVELOPMENT AUTHORITY. 09/07/2016 STATE STREET BANK & 2,400,000 2,400,000 2,400,000 2,400,000 906 736742-YJ-0. CITY OF PORTLAND OR SEWER SYSTEM REVENUE 09/25/2016 CTGRP GLBL MKTS INC/ 6,039,556 5,070,000 1FE	645790-EG-7	NEW JERSEY HEALTH CARE FACILITIES FINANC				ļļ.				1FE
645790-EJ-1 NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EX-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 645790-EX-8. NEW JERSEY HEALTH CARE FACILITIES FINANC. 09/21/2016. GOLDMAN SACHS & CO. 1FE. 649726-EN-0. NEW VORK CITY WATER & SEVER SYSTEM. 09/07/2016. WELLS FARGO BK NATL. 1FE. 65588T-A0-2. NORFOLK ECONDIC DEVELOPMENT AUTHORITY. 09/01/2016. STATE STREET BANK &. 2,400,000 2,400,000 2,400,000 1FE. 736742-YJ-0. CITY OF PORTLAND OR SEWER SYSTEM REVENUE 09/25/2016. CTGRP GLBL MKTS INC/. 1FE.	645790-EH-5	NEW JERSEY HEALTH CARE FACILITIES FINANC		09/21/2016	GOLDMAN SACHS & CO	<u> </u> <u> </u>				
		NEW JERSEY HEALTH CARE FACILITIES FINANC			GOLDMAN SACHS & CO		729.619			
		NEW JERSEY HEALTH CARE FACILITIES FINANC			GOLDMAN SACHS & CO		1 091 476	915 000		
		NEW VODV CITY WATED & SEWED SVSTEM								
		NODEOLIK CONOMIC DEVELODMENT AUTUODITY		00/04/0040		<u> </u>				
L		INUKFULK EUNNWIL DEVELUPMENT AUTHUKTTY			JANE JIKEL DAWK &					FE
		CITY OF PORILAND OR SEWER SYSTEM REVENUE			CIGRP GLBL MKIS INC/					
	762197-SF-9	RHODE ISLAND HEALTH & EDUCATIONAL BUILDI		09/29/2016	JPM SECURITIES-FIXED					1FE

SCHEDULE D - PART 3

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

			01101	All Long-Term Bonds and Stock Acquired During the Curren	it deutiter				
1	2	3	4	5	6	7	8	9	10
					-		-	-	NAIC
									Designation or
CUSIP					Number of	Actual		Paid for Accrued	Market
Identification	Description	Foreign	Data Assuired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
		Foreign	Date Acquired		Shares of Slock				
762279-AB-3	RHODE ISLAND INDUSTRIAL FACILITIES CORP			WELLS FARGO BK NATL					1FE
771902-FC-2	CITY OF ROCHESTER MN		09/02/2016	WELLS FARGO BK NATL		4.000.000	4,000,000		1FE
	TEXAS PUBLIC EINANCE AUTHORITY			PERSHING & COMPANY		.548,275	.500,000		1FE
	TEXAS PUBLIC FINANCE AUTHORITY			PERSHING & COMPANY					1FE
89602N-GX-6	TRIBOROUGH BRIDGE & TUNNEL AUTHORITY		07/05/2016	STATE STREET BANK &					1FE
	UNIVERSITY OF HOUSTON			EXCHANGE OFFER					1FE
914302-AY-0	UNIVERSITY OF HOUSTON		08/31/2016	EXCHANGE OFFER		2 049 788	1 940 000	4.311	1FE
914437-QB-7	UNIVERSITY OF MASSACHUSETTS BUILDING AUT			WELLS FARGO BK NATL				7.145	1FE
				WELLS FARGO BK NATL					
	UTIT OF VALUEZ AN.		08/25/2016						1FE
977100-CY-0	STATE OF WISCONSIN			STIFEL NICHOLAUS & C					1FE
3199999 - Bon	ods - U.S. Special Revenue and Special Assessment and	all Non-Guarantee	d Obligations of Ag	encies and Authorities of Governments and Their Political Subdiv	visions	617.157.684	609.222.866	485.696	XXX
					1510115	017,107,004	000,222,000	400,000	7777
Bonds - Industrial a	and Miscellaneous (Unaffiliated)								
001055-AQ-5	AFLAC INC			WELLS FARGO SECS LLC					1FE
00206R-CC-4	AT&T INC.			VARIOUS					
00206R-CN-0	AT&T INC.					1,035,600			2FE
				NN SECURITIES-FIXED NON-BROKER TRADE, BO	 				
00206R-CW-0	AT&T INC		09/30/2016	NUN-BRUKEK IKADE, BU	 				2FE
02079K - AC - 1	ALPHABET INC.			MORGAN STANLEY & CO.					1FE
02209S-AU-7	ALTRIA GROUP INC		09/13/2016	GOLDMAN SACHS & CO					1FE
	AMERICAN EXPRESS CREDIT CORP.			NON-BROKER TRADE, BO	· · · · · · · · · · · · · · · · · · ·	5,037,300		17.661	1FE
	AMERICAN HONDA FINANCE CORP.		07/07/2016	BARCLAYS CAPITAL FIX.					1FE
	AWERICAN HUNDA FINANCE CUKP								
02665W-BF-7	AMERICAN HONDA FINANCE CORP.		07/07/2016	VARIOUS					1FE
	AMERICAN HONDA FINANCE CORP			VARIOUS					1FE
02665W-BH-3.	AMERICAN HONDA EINANCE CORP			DEUTSCHE BANC/ALEX B					1FE
	AMERICAN HONDA FINANCE CORP.			BANC/AMERICA SECUR.L		2,755,000			1FE
02003W-DJ-9	AMERICAN HUNDA FINANCE CONF			DAING/AMERICA JEGUR.L					······
031162-CG-3	AMGEN INC		08/10/2016	CITIGROUP GLOBAL MKT					2FE
031162-CJ-7	AMGEN INC.			GOLDMAN SACHS & CO NON-BROKER TRADE, BO					2FE
035242-AC-0	ANHEUSER-BUSCH INBEV FINANCE INC			NON-BROKER TRADE BO				8.194	1FE
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC.			NON-BROKER TRADE, BO		2,061,660	2,000,000	8,686	1FE
005042 - AJ - 0	ANNEUSER-BUSCH INBEV FINANCE INC.			BANC/AMERICA SECUR.L					
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC.		08/22/2016	BANC/AMERICA SECUR.L.					1FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC.		08/03/2016	PERSHING & COMPANY					1FE
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE INC.			DEUTSCHE BANC/ALEX B		4,853,988	4,475,000		1FE
	APPLE INC			BARCLAYS CAPITAL FIX					1FE
	APPLE INC.		07/20/2010	VARIOUS		11 460 605	11 500 000		455
	APPLE INC.		07/28/2016						1FE
037833-CA-6	APPLE INC		07/28/2016	GOLDMAN SACHS & CO					1FE
037833-CB-4	APPLE INC.			GOLDMAN SACHS & CO.					1FE
037833-CC-2	APPLE INC			GOLDMAN SACHS & CO					1FE
040555-CV-4	ARIZONA PUBLIC SERVICE CO. AUTOMATIC DATA PROCESSING INC.			VARIOUS		8,883,677			1FE
	ANTZONA FODETO SERVICE CO			VAR 1000				04 750	
053015-AE-3	AUTUWATIC DATA PROCESSING INC.		07/06/2016	VARIOUS.					1FE
05348E-AY-5	AVALONBAY COMMUNITIES INC		09/26/2016	BANC/AMERICA SECUR.L	 				2FE
05531F-AU-7	BB&T CORP.			BANC/AMERICA SECUR.L		2,070,080			1FE
	BALTIMORE GAS & ELECTRIC CO.			VARIOUS					1FE
	BANK OF AMERICA CORP.			VARIOUS					2FE
	BANK OF AMERICA CORP.			PERSHING & COMPANY	·····				
06051G-FS-3			08/31/2016						2FE
06051G-FX-2	BANK OF AMERICA CORP		08/24/2016	MORGAN STANLEY & CO					2FE
	BANK OF NEW YORK MELLON CORP/THE			CITIGROUP GLOBAL MKT		1.029.790		15,278	1FE
06406F - AD - 5	BANK OF NEW YORK MELLON CORP/THE			GOLDMAN SACHS & CO.					1FE
	BANK OF NEW YORK MELLON CORP/THE			GOLDMAN SACIS & CO.	·····				1FE
	DANK OF NONTREAL OR								
06427K-2A-4	BANK OF MONTREAL CD. BERKSHIRE HATHAWAY FINANCE CORP		07/25/2016	VARIOUS	 				1FE
084664-CL-3.	BERKSHIRE HATHAWAY FINANCE CORP			GOLDMAN SACHS & CO		3,185,000			1FE
084670-BS-6	BERKSHIRE HATHAWAY INC			VARIOUS					1FE
	BURLINGTON NORTHERN SANTA EE LLC		07/19/2016	CITIGROUP GLOBAL MKT		1,151,431	.1,080,000		1FE
	BURLINGTON NORTHERN SANTA FE LLC			CREDIT SUISSE FIRST					
12189L-AM-3	DUKLINGIUN NUKIHEKN SANIA FE LLU		09/26/2016		 				1FE
126408-HD-8	CSX CORP.		07/20/2016	GOLDMAN SACHS & CO					2FE
126650-BZ-2	CVS HEALTH CORP.			VARIOUS			2,500,000		2FE
126650-CL-2	CVS HEALTH CORP.			PIERPONT SECURITIES		1,360,225			2FE
	CVS HEALTH CORP.			CITIGROUP GLOBAL MKT.			2,000,000		
126650-CU-2	UVO REALIH UUKP		09/22/2016	UTITORUUM GLUBAL MKI.	·····				2FE
14042R-BS-9	CAPITAL ONE NA/MCLEAN VA.		09/09/2016	JPM SECURITIES-FIXED					2FE
	CAPITAL ONE NA/MCLEAN VA			VARIOUS					2FE
14912L -6T - 3	CATERPILLAR FINANCIAL SERVICES CORP			CITIGROUP GLOBAL MKT.		749 933			1FE
	CATERPILLAR FINANCIAL SERVICES CORP			BANC/AMERICA SECUR.L.			4,000,000		1FE
	ATENDAN CORD				·				
166764-AX-8	CHEVRON CORP			DEUTSCHE BANC/ALEX B					1FE

SCHEDULE D - PART 3

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

· · ·	<u>^</u>			All Long-Term Bonus and Stock Acquired During the Curren		-			
1	2	3	4	5	6	7	8	9	10
								1	I NAIC I
								1	Designation or
011015									
CUSIP					Number of	Actual		Paid for Accrued	Market
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
	CHEVRON CORP			WELLS FARGO SECS LLC		.2,017,020	2,000,000	8,412	
166764-BL-3	CHEVRON CORP		09/28/2016	WELLS FARGO SECS LLC					1FE
17275R-BG-6	CISCO SYSTEMS INC.		09/13/2016	CITIGROUP GLOBAL MKT.				•	1FE
17275R-BH-4	CISCO SYSTEMS INC.			VARIOUS		.14,569,924		1	1FE
17275R-BJ-0	CISCO SYSTEMS INC.			JPM SECURITIES-FIXED		4,499,370	4,500,000	1	1FE
	CISCO SYSTEMS INC.			MORGAN STANLEY & CO.		.9,441,684	.9,450,000	í	1FE
				JEFFERIES & COMPANY,				47.445	
172967-HD-6				JEFFERIES & CUMPANY,	-	1,076,770			2FE
172967 - KK - 6	CITIGROUP INC			UBS SECURITIES LLC					2FE
	CITIGROUP INC.		08/24/2016	VARIOUS		7.811.550	7.500.000		2FE
172967-KV-2	CITIGROUP INC. CITIGROUP INC. CITIGROUP INC.			CITIGROUP GLOBAL MKT				í	2FE
	CITIGROUP INC.			CITIGROUP GLOBAL MKT.				í	2FE
	CITIZENS FINANCIAL GROUP INC.		07/00/0040	CREDIT SUISSE FIRST				49	
	UTITZENS FINANUTAL GRUUP INC		07/26/2016						2FE
191216-BY-5	COCA-COLA CO/THE		09/28/2016	VARIOUS		4,330,432			1FE
191216-BZ-2	COCA-COLA CO/THE			VAR I OUS.				l	
	COMCAST CORP		00/21/2016	RANC/AMEDICA SECURI		3 196 050	3,000,000		1FE
	COMCAST CORP			U.S. BANCORP INVESTM	[1,041,850	3,000,000 1,000,000	2,597	1FE
				VARIOUS	<u> </u> -				1FE
	COMCAST CORP.				· [
20030N-BV-2	COMCAST CORP.		07/12/2016	CITIGROUP GLOBAL MKT				l	1FE
	COMCAST CORP.			CITIGROUP GLOBAL MKT	<u> </u>			l	2FE
22534H-MG-3	CREDIT AGRICOLE CORPORATE AND INVESTMENT	E	07/12/2016	NON-BROKER TRADE BO		1.000.000	1.000.000	1	1FE
	JOHN DEERE CAPITAL CORP. WALT DISNEY CO/THE.		09/06/2016	DEUTSCHE BANC/ALEX B. NON-BROKER TRADE, BO.	[1	
254600 DD 5	WALT DIENEY CO/THE		00/20/2010			2 702 000		2.021	
25468P-DD-5	WALT DISNET CUTTHE		09/30/2016	NUN-DRUKER IRADE, DU					1FE
25468P-DG-8	WALT DISNEY CO/THE		09/16/2016	DEUTSCHE BANC/ALEX B. BANC/AMERICA SECUR.L.					
25468P - DL - 7	WALT DISNEY CO/THE		07/07/2016	BANC/AMERICA SECUR.L	l			L	1FE
25468P-DM-5	WALT DISNEY CO/THE			VARIOUS		12 691 133		6.899	1FE
	DR PEPPER SNAPPLE GROUP INC					7 475 700		1	2FE
	DIVE ENERGY CODE			VARIOUS BARCLAYS CAPITAL INC BARCLAYS CAPITAL INC				(
26441C-AR-6	DUKE ENERGY CORP.			BARGLAYS CAPITAL INC.					2FE
26441C-AS-4	DUKE ENERGY CORP		09/09/2016	BARCLAYS CAPITAL INC					2FE
	DUKE ENERGY CAROLINAS LLC.			BANC/AMERICA SECUR.L			2,334,000 2,500,000		1FE
	EQUIFAX INC.			MESIROW FINANCIAL IN			2,500,000		
31677Q-BH-1	FIFTH THIRD BANK/CINCINNATI OH		09/22/2016	MORGAN STANLEY & CO.				i	1FE
	DUKE ENERGY FLORIDA LLC.		07/11/2016	NON-BROKER TRADE, BO	· · · · · · · · · · · · · · · · · · ·		.1,000,000		1FE
	DUKE ENERGY FLURIDA LLU			NUN-DRUKER TRADE, DU					
	GENERAL DYNAMICS CORP		08/09/2016	J.P. MORGAN SECURITI				f	1FE
	GENERAL DYNAMICS CORP. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO. GEORGE WASHINGTON UNIVERSITY/THE.		09/26/2016	MORGAN STANLEY & CO					1FE
	GEORGE WASHINGTON UNIVERSITY/THE			NON-BROKER TRADE, BO					1FE
	GILEAD SCIENCES INC.			U.S. BANCORP INVESTM		.1,063,300	.1,000,000		1FE
	GILEAD SCIENCES INC.								
	GILEAD SCIENCES INC.								
375558-BL-6	UILEAD SUIENUES INU.		09/21/2016	VARIOUS	· [1FE
38141E-C2-3	GILDMAN SACHS GROUP INC/THE. GOLDMAN SACHS GROUP INC/THE. GOLDMAN SACHS GROUP INC/THE. GOLDMAN SACHS GROUP INC/THE. GOLDMAN SACHS GROUP INC/THE.		09/21/2016	VARIOUS	·				1FE
	GOLDMAN SACHS GROUP INC/THE		09/28/2016	PERSHING & COMPANY	 				
	GOLDMAN SACHS GROUP INC/THE			GOLDMAN SACHS & CO		5,559,268	.5,565,000	L	2FE
	GOLDMAN SACHS GROUP INC/THE			PERSHING & COMPANY.		7 159 810			1FE
40428H-PH-9	HSBC USA INC			NON-BROKER TRADE, BO	†	2 002 020			1FE
	HOME DEPOT INC/THE			GOLDMAN SACHS & CO		2,002,920 2,083,860			100 ICE
43/0/0-86-6	TUNE DEPUT INU/THE			ULLUWAIN SAUTIS & LU.	······	∠,083,860	∠,000,000		1FE
437076-BN-1	HOME DEPOT INC/THE		09/12/2016	VARIOUS				l	1FE
	HUNTINGTON BANCSHARES INC/OH			GOLDMAN SACHS & CO	<u> </u>	1,332,984	1,335,000	l	2FE
	HUNTINGTON NATIONAL BANK/THE			RAYMOND JAMES & ASSO.		4,576,991			1FE
	INTEL CORP.			GOLDMAN SACHS & CO.		4,029,938			1FE
	INTEL CORF			VARIOUS	++-	4,750,033			1FE
	INTERNATIONAL DUSINESS WAUTINES UVKP				·[
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP		09/20/2016	CITIGROUP GLOBAL MKT	ļ				1FE
459200 - JC - 6	INTERNATIONAL BUSINESS MACHINES CORP		09/13/2016	NON-BROKER TRADE, BO	[
46623E-KG-3	IPMORGAN CHASE & CO			JPM SECURITIES-FÍXED	1	3,690,000	3,690,000 3,000,000	í	
46625H-JH-4	JPMORGAN CHASE & CO			JPM SECURITIES - FIXED	[]		3 000 000	16.800	1FE
	JPMORGAN CHASE & CO.		09/27/2016	JPM SECURITIES-FIXED	 -	1.028.410			1FE
	IDMODEAN CHACE & CO				·				
	JPMUKGAN CHASE & CU			VARIOUS	·[······	9,749,055			1FE
	JPMORGAN CHASE & CO			J.P. MORGAN SECURITI	[9,500,000 5,000,000		
48125L -RF - 1	JPMORGAN CHASE BANK NA		09/20/2016	NON-BROKER TRADE, BO		349.836	350 000	· · · · ·	1FE
48125L -RG -9	JPMORGAN CHASE BANK NA			J.P. MORGAN SECURITI	[1	1FE
	KEYBANK NA/CLEVELAND OH		08/17/2016	PERSHING & COMPANY.	·			(1FE
	NEIDANN INA/GLEVELANU UN.				<u>↓</u>			(
577081-BA-9	MATTEL INC. MEDTRONIC INC.			BANC/AMERICA SECUR.L.				f	2FE
	MEDTRONIC INC		09/28/2016	MORGAN STANLEY & CO	ļ				1FE
	MICROSOFT CORP.			BANC/AMERICA SECUR.L.				· · · · ·	
	······································						,000,000		

SCHEDULE D - PART 3

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

4	2	3	4	All Long-Term Bonds and Stock Acquired During the Curren	6	7	8	9	10
1	2	3	4	C	0	7	8	9	10
								1	NAIC
								1	Designation or
CUSIP					Number of	Actual		Paid for Accrued	Market
	Description	E a na iana	Data Associated	Name of Verder			DenValue	Interest and Dividends	
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value		Indicator (a)
594918-BP-8	MICROSOFT CORP		08/11/2016	VARIOUS					1FE
594918-BQ-6	MICROSOFT CORP.		09/13/2016	VARIOUS					1FE
	MICROSOFT CORP.			BANC/AMERICA SECUR.L. WELLS FARGO SECS LLC		5,988,840	6,000,000	Í	1FE
595620-AM-7	MIDAMERICAN ENERGY CO			WELLS FARGO SECS LLC			750,000		1FE
	MORGAN STANLEY		08/17/2016	VARIOUS			.3,250,000		1FE
	MORGAN STANLEY			MORGAN STANLEY & CO.		4,075,720			1FE
	MORGAN STANLET								
61746B-EA-0	MORGAN STANLEY		09/28/2016	VARIOUS.	-				1FE
61761J-3R-8	MORGAN STANLEY		09/08/2016	MORGAN STANLEY & CO					1FE
63873F-U5-5	NATIXIS NY BRH INSTL C/D			NON-BROKER TRADE, BO				1	1FE
	NATIXIS NY BRH INSTL C/D NEXTERA ENERGY CAPITAL HOLDINGS INC			VARIOUS				1	2FE
	NEXTERA ENERGY CAPITAL HOLDINGS INC.		07/01/2016	PERSHING & COMPANY					2FE
66989H-AG-3	NOVARTIS CAPITAL CORP.			BAIRD ROBERT W & CO.		8,179,050	.7,500,000		1FE
	NSTAR ELECTRIC CO			VARIOUS					1FE 1FE
	ORACLE CORP.								
68389X-BL-8	ORACLE CORP.		09/13/2016	VARIOUS.					1FE
693304-AU-1	PECO ENERGY CO		09/14/2016	VARIOUS				·····	1FE
	PNC BANK NA		07/26/2016	VARIOUS. BARCLAYS CAPITAL INC.	ļļ.			1	1FE
	PACCAR FINANCIAL CORP		U0/U4/ZU10	MIIONDIOLI NEI OERO	<u> </u> <u> </u> .		1 025 000	1	1FE
69371R-N4-4	PACCAR FINANCIAL CORP.			MITSUBISHI UFJ SECS	I	2,995,980	.3,000,000	l	1FE
713448-BW-7				WACHOVIA SECURITIES	[1,063,360	1,000,000	2,833	1FE
	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR			VARIOUS				2,000	1FE
	DUDLIG OF DUICE OF OLODADO		08/18/2016	DEUTSCHE BANC/ALEX B.					
	PUBLIC SERVICE CO OF COLORADO. PUBLIC SERVICE ELECTRIC & GAS CO.								1FE
74456Q-BR-6	PUBLIC SERVICE ELECTRIC & GAS CO		09/07/2016	VARIOUS				f	1FE
78409V - AK - 0	SED CLOBAL INC		07/29/2016	EXCHANGE OFFER					2FE
	SIMON PROPERTY GROUP LP		09/01/2016	VARIOUS	ll.				1FE
	SIMON PROPERTY GROUP LP			WELLS FARGO SECS LLC			4,750,000		1FE 1FE
	SOCIETE GENRALE NY INST CD			NON-BROKER TRADE. BO.				0,000	1FE
	SOCIETE GENRALE NY INST CD		09/08/2016	JPM SECURITIES -FIXED				1	
			00/20/2010	VARIOUS			4,500,000	15,488	
	STARBUCKS CORP		09/28/2016	VARIOUS			4,500,000		1FE
	STRYKER CORP.			NON-BROKER TRADE, BO					2FE
867914-BK-8	SUNTRUST BANKS INC.			MARKETAXESS CORP.					2FE
	3M CO			MORGAN STANLEY & CO.	ll.			1	1FE
88579Y-AV-3	3M CO		09/14/2016	VARIOUS		17 558 300	17 750 000	1	1FE
	TOYOTA MOTOR CREDIT CORP.			HSBC_SECURITIES_INC.					1FE
	21ST CENTURY FOX AMERICA INC.			FTN FINANCIAL SECURI		2,206,840	2,000,000		2FE
				BANC/AMERICA SECURIL					
90131H-BW-4				BANC/AWERICA SECUR.L.					2FE
90265E - AL - 4	UDR_INC		08/16/2016	DAINCY AMERICA SECON L. CREDIT SUISSE FIRST				f	2FE
90331H-MS-9	US BANK NA/CINCINNATI OH		08/23/2016	U.S. BANCORP INVESTM					1FE
904764-AT-4	UNILEVER CAPITAL CORP.		07/25/2016	VAR I OUS.	ll.			1	1FE
	UNILEVER CAPITAL CORP. UNILEVER CAPITAL CORP. UNION PACIFIC CORP.			VAR I OUS.		4,674,808	4,750,000	L	1FE
	UNION PACIFIC CORP			BANC/AMERICA SECUR.L			3 000 000	35.979	1FE
91159H-HN-3	US BANCORP.			VARIOUS					1FE
	VENTAS REALTY LP.			CITIGROUP GLOBAL MKT.	<u> </u> -			(2FE
	VENTAS REALTE LP.		09/14/2016	DANG/AMERICA OFOUR L				40,440	
	VERIZON COMMUNICATIONS INC.		09/27/2016	BANC/AMERICA SECUR.L	<u> </u>				2FE
92343V-BM-5	VERTZUN COMMUNICATIONS INC.		09/19/2016	NON-BROKER TRADE, BO.	<u> </u>				2FE
92343V-BQ-6	VERIZON COMMUNICATIONS INC. VERIZON COMMUNICATIONS INC.		07/27/2016	JEFFERIES & COMPANY,	ļ				2FE
	VERIZON COMMUNICATIONS INC		09/09/2016	VARIOUS	<u> </u>		2,000,000		2FE
	VERIZON COMMUNICATIONS INC.			NON-BROKER TRADE, BO					2FE
	VERIZON COMMUNICATIONS INC.			VARIOUS.	[]			4.029	
92343V-DF-8	VERIZON COMMUNICATIONS INC		07/27/2016	BK OF NY/MIZUHO SECU				, 029	2FE
					<u> </u> <u> </u>			f	
92343V-DG-6			07/27/2016	DEUTSCHE BANC/ALEX B	<u> </u>			l	2FE
927804-FU-3	VIRGINIA ELECTRIC & POWER CO			WELLS FARGO SECS LLC					1FE
92826C - AD - 4	VISA INC		08/16/2016	MORGAN STANLEY & CO	ļļ.				1FE
	WELLS FARGO & CO.			VARIOUS	I	5,749,775	.5,750,000		1FE
94974B-FC-9	WELLS FARGO & CO.			WELLS FARGO SECS LLC.			.3,000,000		1FE
94974B-GP-9	WELLS FARGO & CO		09/27/2016	GOLDMAN SACHS & CO	[1 592 775	1,200,000	148	1FE
98389B-AR-1	XCEL ENERGY INC		07/20/2016	WELLS FARGO SECS LLC	·			53,183	
			07/42/2010	MELLO I ANUU ULUU LLU	<u> </u> <u> </u> -				
06367T-HQ-6	BANK OF MONTREAL	A	07/13/2016	BMOCM/BONDS.				f	1FE
06367T-JW-1	BANK OF MONTREAL	A	08/24/2016	VARIOUS	ļļ.			f	1FE
06367T-JX-9	BANK OF MONTREAL	A	08/24/2016	VARIOUS				1	1FE
13607R-AB-6	CANADIAN IMPERIAL BANK OF COMMERCE/CANAD	A.		VARIOUS	I		12,040,000	1	1FE
13607R-AC-4	CANADIAN IMPERIAL BANK OF COMMERCE/CANAD	A		CITIGROUP GLOBAL MKT		4,060,000	4,060,000	1	1FE
	ROYAL BANK OF CANADA.	Δ	07/25/2016	RBC CAPITAL MARKETS				(1FE
						J, 145 .		. <u></u>	

SCHEDULE D - PART 3

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

			01101	All Eolig-Term Bolids and Stock Acquired Burning the Odi	Tonic Quarton				
1	2	3	4	5	6	7	8	9	10 NAIC Designation or
CUSIP		E suite s		No. 20 Contractor	Number of	Actual	Desited	Paid for Accrued	Market
Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends	Indicator (a)
78012K - RL - 3	ROYAL BANK OF CANADA	A	07/25/2016	VARIOUS					1FE
867224-AA-5	SUNCOR ENERGY INC	A		VARIOUS		1,055,477			1FE
89114Q-BK-3	TORONTO-DOMINION BANK/THE	A		VAR I OUS.					1FE
89114Q-BL-1	TORONTO-DOMINION BANK/THE	A		VARIOUS					1FE
89114Q-BM-9	TORONTO-DOMINION BANK/THE	A		TORONTO DOMINION SEC.					1FE
046353-AK-4	ASTRAZENECA PLC	F		VARIOUS					1FE
05253J-AM-3	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	F		BANC/AMERICA SECUR.L.		4,310,903	4,250,000		1FE
05253J-AN-1	AUSTRALIA & NEW ZEALAND BANKING GROUP LT	F	07/11/2016	RBC CAPITAL MARKETS		1,749,843			1FE
05565Q-CB-2	BP CAPITAL MARKETS PLC	F		JEFFERIES & COMPANY,		1,278,400			1FE
05565Q-CD-8	BP CAPITAL MARKETS PLC	F		BANC/AMERICA SECUR.L					1FE
05565Q-DD-7	BP CAPITAL MARKETS PLC	F		BNP PARIBAS SEC CORP					1FE
05565Q-DF-2	BP CAPITAL MARKETS PLC	<u>F</u>		BANC/AMERICA SECUR.L.					1FE
111021-AK-7	BRITISH TELECOMMUNICATIONS PLC.	F		GOLDMAN SACHS & CO					2FE
21688A-AE-2	COOPERATIEVE RABOBANK UA/NY	F		JP MORGAN CHASE BANK					1FE
21688A-AG-7	COOPERATIEVE RABOBANK UA/NY			VAR I OUS					1FE
404280-BF-5	HSBC HOLDINGS PLC	F		GOLDMAN SACHS & CO		7,503,825			1FE
606822-AG-9	MITSUBISHI UFJ FINANCIAL GROUP INC.	F		MORGAN STANLEY & CO					1FE
63254A - AQ - 1	NATIONAL AUSTRALIA BANK LTD/NEW YORK			BANC/AMERICA SECUR.L.					1FE
	NATIONAL AUSTRALIA BANK LTD/NEW YORK			BANC/AMERICA SECUR.L		2,492,875	2,500,000		1FE
	SHELL INTERNATIONAL FINANCE BV	F		NON-BROKER TRADE, BO		2,519,575			1FE
	SHELL INTERNATIONAL FINANCE BV			VARIOUS					1FE
	SHELL INTERNATIONAL FINANCE BV	F		VARIOUS					1FE
830505-AT-0	SKANDINAVISKA ENSKILDA BANKEN AB	F.		GOLDMAN SACHS & CO					1FE
	SUMITOMO MITSUI FINANCIAL GROUP INC	F		GOLDMAN SACHS & CO.			.5,000,000		1FE
	SVENSKA HANDELSBANKEN AB.	F		VARIOUS			2,625,000		1FE
	SVENSKA HANDELSBANKEN AB	F		DEUTSCHE BANC/ALEX B.		4,457,000	4,457,000		1FE
	SVENSKA HANDELSBANKEN AB.	F	09/20/2016	VARIOUS		15,089,594		1.250	1FE
961214-CY-7	WESTPAC BANKING CORP	F		CITIGROUP GLOBAL MKT		4,699,154	4,700,000	,	1FE
961214-DA-8	WESTPAC BANKING CORP.	F		CITIGROUP GLOBAL MKT		7,994,320	.000,000		1FE
	WESTPAC BANKING CORP.	F		GOLDMAN SACHS & CO.		1,004,870			1FE
3899999 - Bon	nds - Industrial and Miscellaneous (Unaffiliated)					994.389.318	984.301.000	2.271.446	ХХХ
Bonds - Hybrid See						334,003,010	304,301,000	2,211,440	
Bonds - Parent, Su	ubsidiaries and Affiliates								
	ototals - Bonds - Part 3					2,338,581,949	2,308,090,866	4,475,081	XXX
8399999 - Sub						2,338,581,949	2,308,090,866	4,475,081	XXX
	Industrial and Miscellaneous (Unaffiliated)								
	Parent, Subsidiaries and Affiliates								
	Industrial and Miscellaneous								
	Parent, Subsidiaries and Affiliates								
Common Stocks -									
	Money Market Mutual Funds								
9999999 Totals						2,338,581,949	XXX	4,475,081	XXX
(a) For all common	stock bearing the NAIC market indicator "I I" provide								

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

SCHEDULE D - PART 4

1	2	3 4	5	6	7	8	9	10		ed or Otherwis Change in F	look/Adjusted Ca			16	17	18	19	20	21	22
	-		Ů Ů	Ŭ	l '	U		10									10	20	21	
		F o r e						Prior Year	11 Unrealized	12	13 Current Year's Other Than	14	15 Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated	NAIC Desig- nation or
CUSIP Identi-		i q Dispos	al	Number of Shares of				Book/Adjusted Carrying	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	Total Change in B./A.C.V.	Exchange Change in	Carrying Value at	Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	Market Indicator
fication	Description	n Date		Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
Bonds - U.S. 36200Q-U3-6	Givenments	09/01/20	16. PAYDOWN	Т						(5)		(5)	1					103	01/01/2017	
36200S-A7-5 36213E-FA-9	GINNIE MAE I POOL GINNIE MAE I POOL		16. PAYDOWN			6,466 10,814				(21)		(21)							01/01/2017 .01/01/2017.	
36213E-FA-9	GINNIE MAE I POOL		16. PAYDOWN 16. PAYDOWN		4,215		4,520			(23)		(23)		4,215					02/01/2017	
38378M-WF-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		16. PAYDOWN									(232)							08/01/2025	
912828-A4-2	UNITED STATES TREASURY NOTE/BOND.		16 BANK OF NEW YORK/IPA			7,500,000	7,783,008			(32,040)		(32,040)							11/30/2020	
912828-A5-9	UNITED STATES TREASURY NOTE/BOND.		16 VARIOUS		5,504,531	5,500,000	5,507,246	5,505,831		(3,830)									12/15/2016	
912828-A9-1	UNITED STATES TREASURY NOTE/BOND		16. GOLDMAN SACHS & CO			750,000										1,076	1,076	6,053	01/15/2017	
912828-B6-6	UNITED STATES TREASURY NOTE/BOND		16 CITIGROUP GLOBAL MKT			3,500,000	3,715,313			(13,147)		(13,147)		3,702,017					02/15/2024	
912828-C3-2	UNITED STATES TREASURY NOTE/BOND		16. NON-BROKER TRADE, BO		7,261,304	7, 250, 000	7,227,085	7,240,699				5,703		7,246,401			14,903		03/15/2017	
912828-05-7	UNITED STATES TREASURY NOTE/BOND		16. MORGAN STANLEY & CO		5,238,086									5,259,290		(21,204)	(21,204)		03/31/2021	
912828-D5-6	UNITED STATES TREASURY NOTE/BOND UNITED STATES TREASURY	07/28/20	16 BANC/AMERICA SECUR.L		7,446,545		7, 163, 227	3, 135, 318		(7,657)		(7,657)		7, 155, 407					08/15/2024	
912828-D9-8	NOTE/BOND		16. RBC CAPITAL MARKETS		10,034,732	10 ,000 ,000	10,037,534					(4, 152)					1,350		09/15/2017	
912828-F9-6	NOTE/BOND		16. MORGAN STANLEY & CO			5,000,000	5,070,391							5,064,285					10/31/2021	
912828-G2-0	NOTE/BOND.		16 VARIOUS		10 , 024 , 609	10 ,000 ,000	10,026,563					(1,385)		10,025,177		(568)	(568)		11/15/2017	
912828-G3-8	NOTE/BOND.	07/28/20	16 VARIOUS		11,095,350	10,450,000	10,650,670	5,596,817				(4,423)		10,646,244					11/15/2024	
912828-G6-1	NOTE/BOND.	07/28/20	16 BANC/AMERICA SECUR.L		10,201,172	10 ,000 ,000	9,985,910					4,365		10,002,363					11/30/2019	
912828-G7-9	NOTE/BOND. UNITED STATES TREASURY		16 UBS SECURITIES LLC		4,794,212	4,775,000	4,775,281	4,775,184		(59)		(59)		4,775,125					12/15/2017	
912828-H8-6	NOTE/BOND. UNITED STATES TREASURY	07/27/20	16. BARCLAYS CAPITAL FIX		7, 106,094	7,000,000	7,003,945	2,500,684						7,003,899					01/31/2022	
912828-J6-8	NOTE/BOND. UNITED STATES TREASURY		16. VARIOUS		10,049,492	10,000,000	10,048,080	10,036,874		(10,238)		(10,238)		10,026,636					03/15/2018	
912828-J8-4	NOTE/BOND. UNITED STATES TREASURY		16 VARIOUS			17 , 475 , 000	17 , 557 , 834	4,662,869								200,134	200,134		03/31/2020	
912828-K2-5	NOTE/BOND. UNITED STATES TREASURY		16 BANC/AMERICA SECUR.L		2,000,000	2,000,000	1,998,594							1,998,864		1,136	1,136	6,270	04/15/2018	
912828-K5-8	NOTE/BOND. UNITED STATES TREASURY		16 BANC/AMERICA SECUR.L		9,003,146		8,976,527					(1,075)		8,975,453					04/30/2020	
912828-K7-4	NOTE/BOND.		16 CITIGROUP GLOBAL MKT		4,663,068		4, 377, 498	4, 377, 839				8,447		4,386,287		276,781	276,781		08/15/2025	
912828-M5-6	NOTE/BOND.		16 VARIOUS		8,112,973	7,650,000	7,748,262	5,260,572		(4,944)		(4,944)		7 ,743 ,284				129,876	11/15/2025	
912828-M8-0	NOTE/BOND		16 MORGAN STANLEY & CO		13,506,746	12,950,000	13 , 119 , 855	5,084,658		(7,448)		(7,448)		13, 112, 495					11/30/2022	
912828-M9-8	NOTE/BOND.		16 VARIOUS		10,676,915	10,442,000	10,601,422							10,584,298				117 ,434	11/30/2020	
912828-N6-3	NOTE/BOND.		16 VARIOUS		6,043,711		6,041,971			(7,652)		(7,652)		6,034,320			9,391		01/15/2019	
912828-N8-9	NOTE/BOND.		16 VARIOUS			58 , 875 , 000	59 , 154 , 494					(32,222)				435,323	435,323	532,042	01/31/2021	
912828-NA-4	NOTE/BOND.	07/20/20	16 TORONTO DOMINION SEC							(11,855)		(11,855)				1,180	1, 180		04/30/2017	
912828-NG-1	NOTE/BOND.		16 VARIOUS	+	3,559,893	3,500,000	3,702,891	3 , 589 , 880		(38,997)		(38,997)		3,550,882					05/31/2017	
912828-NK-2	NOTE/BOND.		16_ BANC/AMERICA SECUR.L					5,114		(48)		(48)						79	06/30/2017	
912828-P2-0	NOTE/BOND. UNITED STATES TREASURY		16 NON-BROKER TRADE, BO		5,226,020	5,225,000	5,214,999			1,749		1,749		5,216,748				23,534	01/31/2018	
912828-P4-6	NOTE/BOND		16 VARIOUS			19 , 283 , 000								18,970,288					02/15/2026	

SCHEDULE D - PART 4

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	r										Current Year's			Book/				Bond		nation
CLICID	e	•		Number of				Prior Year	Unrealized Valuation	Current Year's	Other Than	Tatal Change in	Total Foreign	Adjusted	Foreign	Dealized Cain	Total Gain	Interest/Stock Dividends	Stated Contractual	or Market
CUSIP Identi-	a	Disposal		Shares of				Book/Adjusted Carrying	Increase/	(Amortization)/	Temporary Impairment	Total Change in B./A.C.V.	Exchange Change in	Carrying Value at	Exchange Gain (Loss) on	Realized Gain (Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
912828-P9-5	UNITED STATES TREASURY NOTE/BOND		BK OF AMERICA NA		11,720,025	11.640.000	11,641,365			(120)						78,780			03/15/2019	
	UNITED STATES TREASURY							40.044.070												
912828-PA-2	NOTE/BOND. UNITED STATES TREASURY	09/15/2016	VARIOUS		11,643,086	11,500,000	11,660,781	10,644,970						11,600,628					09/30/2017	
912828-PF-1	NOTE/BOND	08/25/2016	VARIOUS		1,217,004		1,245,656	1,217,985				(6,212)		1,211,773		5,231	5,231		10/31/2017	
912828-PK-0	NOTE/BOND	09/20/2016	HSBC SECURITIES INC							(1,512)		(1,512)				1,039	1,039		11/30/2017	
912828-02-9	UNITED STATES TREASURY NOTE/BOND		VARIOUS			10.500.000						1,735		10,463,633					03/31/2023	
	UNITED STATES TREASURY																			
	NOTE/BOND. UNITED STATES TREASURY	08/25/2016	VARIOUS		15,260,802	15,159,000	15 , 053 , 598			5,025		5,025		15,058,623					03/31/2021	
912828-Q5-2	NOTE/BOND	07/19/2016	CITIGROUP GLOBAL MKT		1,502,988	1 , 500 , 000	1,493,730			294				1,494,025				3,443	04/15/2019	
912828-Q9-4	NOTE/BOND	08/11/2016	BARCLAYS CAPITAL FIX							1		1							04/30/2018	
912828-QT-0	UNITED STATES TREASURY NOTE/BOND		VARIOUS		2,315,215					(17,605)		(17,605)		2,296,593					06/30/2018	
912828-R3-6	UNITED STATES TREASURY NOTE/BOND	09/07/2016	VARIOUS		6,665,742	6,625,000	6,662,715			(169)		(169)		6.662.546		3, 197			05/15/2026	
	UNITED STATES TREASURY									, , ,						I				
912828-R5-1	NOTE/BOND UNITED STATES TREASURY	08/02/2016	GOLDMAN SACHS & CO		2,499,532	2,490,000	2,493,370			(255)		(255)		2,493,115		6,417	6,417	3,810	05/31/2018	
912828-RE-2	NOTE/BOND	07/25/2016	BANC/AMERICA SECUR.L		5,077,734	5,000,000	5,043,359	5,025,976		(5,431)		(5,431)		5,020,545					08/31/2018	
912828-RM-4	UNITED STATES TREASURY NOTE/BOND		BARCLAYS CAPITAL INC.							(1,820)		(1,820)				430				
912828-RT-9	UNITED STATES TREASURY NOTE/BOND	.07/27/2016	MORGAN STANLEY & CO		5,830,635	5,750,000	5,699,648	5,716,749		.6,402		.6,402		5,723,151		107.484				
	UNITED STATES TREASURY															I				
912828-S4-3	NOTE/BOND	09/21/2016	VARIOUS		14,576,906	14,638,000	14 , 590 , 888			1 , 163		1,163		14,592,051			(15,145)		07/15/2019	
912828-SC-5	NOTE/BOND	09/29/2016	VARIOUS		13,449,410	13,425,000	13 , 468 , 829	13,453,935		(17,532)				13,436,403					01/31/2017	
912828-SH-4	UNITED STATES TREASURY NOTE/BOND		VARIOUS		3,040,820	3,000,000	3,024,961	3,022,472		(4,251)		(4,251)							02/28/2019	
912828-SJ-0	UNITED STATES TREASURY NOTE/BOND.	08/11/2016	VARIOUS.							(4,819)				3,935,455		4.594			02/28/2017	
	UNITED STATES TREASURY																			
912828-SV-3	NOTE/BOND	09/26/2016	VARIOUS		77 , 725 , 031	75,768,000	76 , 584 , 252	••••••		(78,313)		(78,313)		76,505,940		1,219,091	1,219,091	1,137,284	05/15/2022	
912828-SY-7	NOTE/BOND	07/13/2016	NESBITT BURNS SEC IN		25,012,695	25,000,000	24 , 989 , 258	24,992,430		2,847		2,847							05/31/2017	
912828-TB-6	NOTE/BOND	09/07/2016	VARIOUS		2,003,266	2,000,000	1,998,828									4,058	4,058		06/30/2017	
912828-TH-3	UNITED STATES TREASURY NOTE/BOND		VARIOUS		7,239,737							5.011		7,212,771		26,966			07/31/2019	
	UNITED STATES TREASURY															52.982				
912828-TJ-9	NOTE/BOND	09/23/2016	BANC/AMERICA SECUR.L		5,081,621	5,000,000				(1,655)		(1,655)		5,028,639					08/15/2022	[]
912828-TM-2	NOTE/BOND	07/27/2016	VARIOUS		7,498,730	7,500,000	7,476,295	7,479,780		6,879		6,879		7,486,660					08/31/2017	
912828-TR-1	NOTE/BOND	07/07/2016	CITIGROUP GLOBAL MKT													1,611	1,611	768	09/30/2019	
912828-TS-9	UNITED STATES TREASURY NOTE/BOND		NOMURA SECURITIES/FI		1,798,523	1,800,000	1,802,507	1,802,207				(889)		1,801,319		(2,795)	(2,795)		09/30/2017	
	UNITED STATES TREASURY NOTE/BOND		GOLDMAN SACHS & CO			4,000,000	4,000,638			(95)		(95)		4,000,152		(2,978)	(2,978)			
912828-UA-6	UNITED STATES TREASURY				3,997,174			4,000,247				(,				(,,			11/30/2017	[]
912828-UB-4	NOTE/BOND	07/27/2016	CITIGROUP GLOBAL MKT		5,013,477	5,000,000	4,922,266	4 , 927 , 491		10,344				4,937,835					11/30/2019	
912828-UN-8	NOTE/BOND	08/30/2016	MORGAN STANLEY & CO		4, 151, 563		4,098,750			(2,648)		(2,648)		4,096,102					02/15/2023	
912828-UQ-1	UNITED STATES TREASURY NOTE/BOND	07/15/2016	JP MORGAN CHASE BANK																02/29/2020	
912828-UR-9	UNITED STATES TREASURY NOTE/BOND	09/19/2016	VARIOUS.		3,120,108							.221		3,119,340		.768			02/28/2018	
	UNITED STATES TREASURY																			
912828-VB-3	NOTE/BOND. UNITED STATES TREASURY	07/27/2016	BARCLAYS CAPITAL FIX		6, 154, 219			1,944,922						6,058,965					05/15/2023	
912828-VJ-6	NOTE/BOND	08/30/2016	DEUTSCHE BANC/ALEX B		8,239,375	8,000,000	8,218,984	2,022,560						8,191,263					06/30/2020	

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	r										Current Year's			Book/				Bond		nation
	e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
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Identi-	g	Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.Č.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
	UNITED STATES TREASURY										0							Ŭ		
912828-VS-6	NOTE/BOND	07/28/2016	VARIOUS		11,802,016	10,950,000	11,421,191			(24,264)						405,753	405,753		08/15/2023	
	UNITED STATES TREASURY																			1 1
912828-WC-0	NOTE/BOND	07/29/2016	DEUTSCHE BANC/ALEX B		7,738,770	7,500,000	7,669,473	1,512,083		(16,891)		(16,891)		7,651,755					10/31/2020	
	UNITED STATES TREASURY																			1 1
912828-WD-8	NOTE/BOND	09/26/2016	VARIOUS		7,062,969	7,000,000	7,060,625	1,004,186		(1,636)		(1,636)				5,340	5,340		10/31/2018	
040000 WE 0	UNITED STATES TREASURY	07/00/0040			7 004 000	0.050.000	7 004 700	0.040.000		(40, 050)		(40.050)		7 004 004		000 704	000 704	404 545	4414510000	1 1
912828-WE-6	NOTE/BOND	07/28/2016	BANC/AMERICA SECUR.L		7,624,639		7,381,709	3,240,230		(19,052)				7,361,934					11/15/2023	
912828-WT-3	UNITED STATES TREASURY NOTE/BOND	07/20/2016	VARIOUS		4,011,426		4,016,563	4,012,030		(4,191)		(4, 191)		4,007,839		3.587			07/15/2017	1 1
312020-#1-3	UNITED STATES TREASURY	0//20/2010	VAI\1000							(4,131)		(4, 131)		4,007,035					0//15/201/	
912828-WY-2	NOTE/BOND	07/27/2016	DEUTSCHE BANC/ALEX B		4,740,645		4,644,824	2.046.980		(13,397)		(13,397)		4,630,751		109,893			07/31/2021	1 1
012020 #1 2	UNITED STATES TREASURY		DEGIGORE BARGAREEN B							(10,007)		(10,007)		4,000,701		100,000	100,000			
912828-XA-3	NOTE/BOND	08/08/2016.	BARCLAYS CAPITAL INC		3,014,648		2,996,367	2,996,590						2,997,459					05/15/2018	<u> </u>
	UNITED STATES TREASURY																			1 1
912828-XB-1	NOTE/BOND	07/29/2016	VARIOUS		7, 370, 127	7,003,000	7, 127,064			(5,037)		(5,037)		, 122, 027					05/15/2025	[]
	UNITED STATES TREASURY											I								1
912828-XE-5	NOTE/BOND	08/30/2016	GOLDMAN SACHS & CO		5,078,516		5,034,766	5,033,418		(4,904)		(4,904)		5,028,513					05/31/2020	[]
	UNITED STATES TREASURY																			1 1
912828-XJ-4	NOTE/BOND	07/25/2016	GREENWICH CAPITAL MA		12,003,750	12,000,000	11,988,321	11,990,415											06/30/2017	[]
040000 8/4 4	UNITED STATES TREASURY	00/04/0040			5 007 040	E 000 000	5 044 050			(700)		(700)		5 040 550		(5. 700)	(5.700)	5 005	07/45/0040	1 1
912828-XK-1	NOTE/BOND	08/31/2016	BARCLAYS CAPITAL FIX		5,007,813		5,014,258			(706)				5,013,552		(5,739)	(5,739)	5,825	07/15/2018	[]
912828-X0-8	UNITED STATES TREASURY NOTE/BOND	07/27/2016	VARIOUS		7.605.754	7.300.000	7.447.320	2.004.047		(8,784)		(8,784)		7.438.520		167.234		91.659	07/31/2022	1 1
012020 //0 0.11		0//2//2010	VAR1005	•••••••••••••••••••••••••••••••••••••••	,,							(*,**,/								
	Bonds - U.S. Governments				618,250,122	606,650,159	611,689,494	204,149,690		(465,488)		(465,488)		610,979,821		7,270,301	7,270,301	6,051,319	XXX	XXX
	Other Governments																			
	States, Territories and Poss		-															-		
011770-2Y-9	STATE OF ALASKA	08/25/2016	WELLS FARGO BANK N.A		3,428,582	2,880,000	3,410,093			(42,183)									08/01/2021	
	ARIZONA SCHOOL FACILITIES									(5.1.100)		(51.100)								1 1
04057P-JS-8	BOARD	09/13/2016	BONY VINNING-SPARKS		2,531,481	2,270,000	2,593,407	2,560,618						2,506,210					09/01/2019	
13063B-3N-0 13063B-05-4	STATE OF CALIFORNIA	07/25/2016	JANNEY MONTGOMERY SC					535,108		(11,294)		(11,294)		523,814				20,486	10/01/2017	[]
13063B-Q5-4 13063B-R5-3	STATE OF CALIFORNIA	09/01/2016	WELLS FARGO BK NATL			7,250,000	1,183,690	1,080,496		(23,424)		(171,793)		1,057,073					02/01/2018 02/01/2018	
13063B-WU-2	STATE OF CALIFORNIA	09/08/2016	VARIOUS		6,676,355		7,554,885	6,774,416		(141,245)		(141,245)		6,633,171		43,184	43,184		02/01/2018	
130630-07-8	STATE OF CALIFORNIA	09/01/2016	GOLDMAN SACHS & CO		2,387,374		2,404,050			(23,571)		(23,571)		2,380,479		6,895			09/01/2018	
20772J-E3-2	STATE OF CONNECTICUT	07/25/2016	BARCLAYS CAPITAL INC		5,108,550					(59,798)		(59,798)							06/15/2017	
20772J-SY-9	STATE OF CONNECTICUT		MORGAN STANLEY & CO.		1,496,250	1,500,000	1,500,000	1,500,000		(,		[1,500,000		(3,750)	(3,750)	7,535	03/01/2019	
419791-5E-4	STATE OF HAWAII	08/01/2016	MATURITY.		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000			, , ,		08/01/2016	
452152-ME-8	STATE OF ILLINOIS	09/06/2016	PERSHING & COMPANY		3, 101, 340														08/01/2017	
574192-S3-5	STATE OF MARYLAND	08/30/2016	BARCLAYS CAPITAL FIX		3,874,675		4,160,835	3,916,831		(86,634)		(86,634)		3 ,830 , 196					03/01/2019	l
604129-P9-1	STATE OF MINNESOTA	08/16/2016	MORGAN STANLEY & CO		5,466,400		5,907,200	5,515,114		(116,810)		(116,810)		5,398,304					10/01/2018	
604129-VS-2	STATE OF MINNESOTA	09/12/2016	DUNCAN WILLIAMS INC				4,195,638	3,893,468		(89,730)		(89,730)		3,803,738					08/01/2018	
606301-MJ-5 658256-L2-6	STATE OF MISSOURI	08/09/2016	GOLDMAN SACHS & CO		4,159,800 1,590,889		4,638,160					(78,556)		4,146,835					10/01/2017	[
658256-L2-6	STATE OF NORTH CAROLINA	08/09/201608/16/2016	MORGAN STANLEY & CO WELLS FARGO BK NATL	· [·····	1,590,889 1,076,070	1,535,000	1,814,984	1,628,512 1,093,190		(40,338)		(40,338) (25,025)		1,588,174		2,715 7,905	2,715 7,905	53,512 	06/01/2017	······
658256-T8-5	STATE OF NORTH CAROLINA	08/16/2016 08/29/2016	VARIOUS		4,741,305		4,832,973							4,739,824					05/01/2018	1
677521-F9-2	STATE OF OHIO		JEFFERIES & COMPANY.	·	2,061,900	1,975,000	2,331,132	2,105,130		(50,246)		(50,246)		2,054,884		7,016		101.767	08/01/2017	[]
68609B-MS-3	STATE OF OREGON		GOLDMAN SACHS & CO		1,421,252	1,370,000	1,491,574	1,460,987		(40,296)		(40,296)		1,420,692					08/01/2017	[]
	COMMONWEALTH OF									, , ,		1 , , ,								
70914P-LA-8	PENNSYLVAN I A	07/12/2016.	NATL FINANCIAL SERVI				3,505,350			(63,448)		(63,448)		3,234,142				155,833	07/01/2018	[]
	COMMONWEALTH OF											[1
70914P-XL-1	PENNSYLVANIA	08/09/2016	GOLDMAN SACHS & CO		3, 133, 440					(72,686)		(72,686)		3,120,292			13,148		08/15/2017	[]
76222R-SH-6	STATE OF RHODE ISLAND	09/02/2016	PERSHING & COMPANY		1,544,040		1,595,610	1,575,543		(32,541)		(32,541)		1,543,002					08/01/2017	[]
76222W-FR-7	STATE OF RHODE ISLAND	09/09/2016	PERSHING & COMPANY							(20,854)		(20,854)					2,040		10/01/2017	l
76222W-HL-8	STATE OF RHODE ISLAND	09/09/2016	PERSHING & COMPANY				1,046,779			(17,942)		(17,942)					2,358		10/01/2017	
93974C-H3-7	STATE OF WASHINGTON	07/01/2016	MATURITY.					3,064,425						3,000,000		00 504	00 501		07/01/2016	
93974D-DA-3	STATE OF WASHINGTON	09/09/2016	UNITED MISSOURI KANS		3,763,620		4,110,050	3,832,921				(92,823)							07/01/2018	
	Bonds - U.S. States, Territor				80,045,985	75,325,000	86,251,057	70,506,110		(1,577,734)		(1,577,734)		79,575,492		470,493	470,493	3,260,673	XXX	XXX
	Political Subdivisions of Sta																			
005596-DQ-1	COUNTY OF ADAMS CO	08/11/2016	JANNEY MONTGOMERY SC		1,150,629 	1,045,000 	1, 151, 308 873, 735	1,150,232 		(16,313)		(16,313) (14,997)		1,133,919					12/01/2019 12/01/2020	
005596-DR-9	COUNTY OF ADAMS CO	08/11/2016	FIDELITY CAPITAL MAR									(14,997)							12/01/2020	[]
03588E-3J-0	COUNTY OF ANNE ARUNDEL MD	08/16/2016	MORGAN STANLEY & CO		2,379,843	2,315,000	2,769,944	2,437,259						2,375,597		4,246	4,246		04/01/2017	[]
041796-MD-2	CITY OF ARLINGTON TX	07/25/2016	GOLDMAN SACHS & CO		1,831,510	1,795,000	1,857,089	1,841,668		(16,244)		(16,244)		1,825,424		6,087	6,087		08/15/2017	l
091212-BZ-2	BIRMINGHAM CITY SCHOOL DISTRICT/MI	09/07/2016	PERSHING & COMPANY		561,457	550.000	621.935	573.637		(40.000)		(12,329)		561.308			148	19.006	05/01/2017	(L
108151-2D-2	CITY OF BRIDGEPORT CT	09/07/2016	MATURITY.	·						(12,329) (66,993)		(12,329)		3, 170, 000		148			05/01/2017	[]
133303-F8-5	COUNTY OF CAMERON TX	08/15/2016	GOLDMAN SACHS & CO.		3,170,000		2,012,877					(36, 387)		1,912,983					08/15/2016	[]
100000-10-0	COUNT OF ONNENUN IA		0020/0/10 0/0/10 α 00	•••••••••••••••••••••••••••••••••••••••	······································					(30,307)		······(JU, JO/)	ŀ	1,312,303	ŀ					<u></u>

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								Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		l i		Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in				Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n Disposal	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
161035-DC-1	CITY OF CHARLOTTE NC			SLUCK	2,388,458	2,300,000			(Decrease)		Recognizeu	· · · · · · · · · · · · · · · · · · ·	D./A.C.V.		Disposal					(a)
172217-RW-3	CITY OF CINCINNATI OH		BARCLAYS CAPITAL INC				2,482,321	2,452,367 		(65,829) (18,526)		(65,829) (18,526)		2,386,538					07/01/2017 12/01/2017	
1/221/-NW-3	CLARK COUNTY SCHOOL		DARGEATS CAPITAL ING							(10,320)		(10, 020)							12/01/2017	
181059-SM-9	DISTRICT.		BARCLAYS BANK PLC. N.							(69,519)		(69,519)		3,108,091					06/15/2017	1 1
199491-6P-1	CITY OF COLUMBUS OH				1.749.894	1,710,000	1,835,924	1.793.317		(45,305)		(45,305)		1.748.013		1,882	1,882		02/15/2017	
224562-FH-6	CITY OF CRANSTON RI		BONY VINING-SPARKS I				2,270,436	2,241,211		(45, 132)		(45, 132)		2.196.079					07/15/2019	
30382A-CB-6	COUNTY OF FAIRFAX VA				2,951,681		3,108,683	2,996,881		(68,721)		(68,721)		2,928,160		23.522	23.522		10/01/2019	
412487-BC-3	COUNTY OF HARFORD MD	08/10/2016	JEFFERIES & COMPANY.		1,330,752	1,160,000	1,333,211			(00,721)		(00,721)		1,326,034					02/01/2020	
412407-00-0	HOUSTON INDEPENDENT		JEITERTES & COMPANY,											1,520,054					02/01/2020	
442403-GS-4	SCHOOL DISTRICT	.07/26/2016	CITIGROUP GLOBAL MAR		2,989,084		3,087,224			(61,148)		(61,148)		2.966.297					02/15/2018	1 1
112100 00 1	HOUSTON INDEPENDENT											(01,140)				22,101				
442403-KM-2	SCHOOL DISTRICT.	.09/13/2016	BARCLAYS CAPITAL INC		1,370,788	1.250.000	1,390,838			(20,820)		(20,820)		1.370.018					02/15/2019	1 1
172700 Mil-2	KATY INDEPENDENT SCHOOL	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1										1		1,010,010				20,000		
486063-TN-0	DISTRICT	07/14/2016	GOLDMAN SACHS & CO		2,574,476	2,185,000	2.588.438			(31,999)		(31,999)		2.556.439		18.037	18.037	44.610	02/15/2021	
49474F-NL-0	COUNTY OF KING WA.		MORGAN STANLEY & CO	1	1,366,896		1,378,140	1,376,331		(27,423)		(27,423)	[1,348,908					12/01/2019	[]
49474F-NN-6	COUNTY OF KING WA.	07/14/2016	B B & T CAPITAL MARK		1,530,178	1,300,000	1,526,694	1,524,875		(23,798)		(23,798)	[1,501,077		29,101				1
	KING COUNTY SCHOOL	1 1		1				, , , , , , , , , , , , , , , , , , , ,		(20,100)		(20,100)	[1						
495224-J4-0	DISTRICT NO 411 ISSAQ	07/19/2016	J.P. MORGAN SECURITI		1,926,455	1.855.000	2,009,559	1,965,205		(42,629)		(42,629)		1,922,576		3.878	3.878	58.999		I I
	LAS VEGAS VALLEY WATER			1			,000,000	, , , , , , , , , , , , , , , , , , , ,				(,2 , 520)	[1						[
517845-AC-7	DISTRICT		J.P. MORGAN SECURITI		1,081,930	1,000,000	1,094,500			(13,102)		(13,102)		1,081,398					06/01/2019	1 1
	LOS ANGELES UNIFIED					,,						(,								
544646-4B-5	SCHOOL DISTRICT/CA	07/26/2016	CTGRP GLBL MKTS INC/		4,166,520	4.000.000	4.223.000			(56,620)		(56.620)		4,166,380		140	140	63.333	07/01/2017	1 1
544657-HT-9	COUNTY OF LOS ANGELES CA.		JPM SECURITIES-FIXED		5,120,000		5,115,400			(1,585)		(1,585)		5,113,815			.6.185	2.083		
545896-3B-6	COUNTY OF LOUDOUN VA		WELLS FARGO BANK N.A.		2,278,740	2,000,000	2,312,120	2,293,426		(46,692)		(46,692)		2,246,734						
547647-HE-0	CITY OF LOWELL MA		MATURITY				241 504			(3,213)		(3,213)							09/01/2016	
566746-CT-8	COUNTY OF MARICOPA AZ	08/19/2016			1.878.364	1.810.000	241,504	1.918.637		(46,470)		(46,470)		1,872,167		6.196	6.196	105.081	07/01/2017	
	MARICOPA COUNTY HIGH									(, ,		(,								
567505-MJ-8	SCHOOL DISTRICT NO	09/13/2016	PERSHING & COMPANY		1,055,550	1,000,000	1,116,320	1,072,349		(20, 184)		(20, 184)		1,052,165					07/01/2018	1 1
	MINNEAPOLIS SPECIAL									(, , , ,										
603790-GQ-3	SCHOOL DISTRICT NO 1	08/11/2016	BARCLAYS CAPITAL INC				2,207,447	2,207,020		(32,342)		(32,342)				33.048			02/01/2020	1 1
	MINNEAPOLIS SPECIAL									((,-,		1						
603790-HW-9	SCHOOL DISTRICT NO 1		BARCLAYS CAPITAL INC		1,503,729	1,315,000	1.512.658	1.512.269		(29,413)		(29,413)		1,482,855					02/01/2020	I
609561-DA-0	COUNTY OF MONMOUTH NJ	07/06/2016	J.P. MORGAN SECURITI		1,028,301	1,010,000	1,062,116	1,044,840		(17,291)		(17,291)		1,027,549					01/15/2017	
64966G-YZ-9	CITY OF NEW YORK NY		MATURITY.		1.000.000	1.000.000	1,162,780	1.023.608		(23,608)		(23,608)		1.000.000					08/01/2016	
64966J-E7-7	CITY OF NEW YORK NY		GOLDMAN SACHS & CO		2,900,000	2,900,000	2,900,000			(. , ,		1		2,900,000				1,545	04/01/2042	
64966J-VN-3	CITY OF NEW YORK NY		MATURITY.		1,730,000	1.730.000		1,771,911				(41,911)		1,730,000					08/01/2016	
64966K-4T-7	CITY OF NEW YORK NY.	07/11/2016	JPM SECURITIES-FIXED		5,439,550	5,000,000	5,786,000	5,431,026		(87,756)		(87,756)		5,343,270				238,194	08/01/2018	I
64966K-FN-8	CITY OF NEW YORK NY		WELLS FARGO BANK N.A.		1,241,717	1,190,000	1,405,973	1,265,768		(29,236)		(29,236)		1,236,532					08/01/2017	
64966L-4B-4	CITY OF NEW YORK NY									(35,054)		(35,054)		3,586,116		(1,771)	(1,771)		08/01/2017	
64966L-V2-4	CITY OF NEW YORK NY		_ CTGRP GLBL MKTS INC/		2,242,900	2,000,000	2,284,340	2,257,498				(47,120)		2,210,379					08/01/2019	
1	NORTHSIDE INDEPENDENT																			I
667027-6Y-7	SCHOOL DISTRICT	08/24/2016.	VARIOUS		1,030,100		1,033,436	1,033,042		(187)				1,032,854		(2,754)	(2,754)		08/01/2040	
700.40	PIERCE COUNTY SCHOOL				0.071.7/-					(70.0.7				0.07					10101-00	
720424-YN-4	DISTRICT NO 10 TACO	09/13/2016	JEFFERIES & CO BO	·	3,074,787	2,820,000	3, 171,682	3, 153, 754		(79,605)				3,074,149		638	638		12/01/2018	l
707400 80 0	PLANO INDEPENDENT SCHOOL	07/44/00/00	DAVIDSON D.A. 8.00 IN		4 470 550	1 000 000	1 405 050			/40.0001		140.0001		1 474 700		0.000	0.000	44 500	00/45/0004	
727199-XC-0	DISTRICT COUNTY OF PRINCE GEORGE'S	07/14/2016.	DAVIDSON D.A & CO IN	+	1, 178, 550	1 , 000 , 000	1, 185,650	·		(10,922)			ŀ	1,174,728				14,583	02/15/2021	· []
741701 WE 1		00/10/0016	COLDMAN, CACUC & CO		E 704 6E0	E 000 000	5 070 000	E 004 001		(117, 406)		(117, 406)		5 607 204		04,000	04,226	250,020	00/01/2020	1 1
741701-W5-1 833085-3S-0	MD COUNTY OF SNOHOMISH WA			+	<u>5</u> ,781,650 <u>1,847,038</u>	5,000,000 1,750,000	5,870,200	5,804,821 1,887,563		(117,496)		(117,496)	l	5,687,324					09/01/2020	· []
033005-33-0	SNOHOMISH COUNTY SCHOOL		NATINUNU JAMES & ASSU					1,007,003				(46,465)		1,041,098		ə,940			12/01/2017	
833221-WA-8	DISTRICT NO 201	07/25/2016.	CTGRP GLBL MKTS INC/							(39, 125)		(39, 125)		3.232.906						
889278-VJ-3	CITY OF TOLEDO OH					2,755,000	2,352,659	2,338,468				(40,721)		2,297,747					12/01/2020	
000210-10-0	TULSA COUNTY INDEPENDENT			t				£, 330,400		(40,721)		(40,721)		2,201,141					12/01/2019	
899525-QG-7	SCHOOL DISTRICT.		MATURITY		3,000,000		3.040.770	3.006.107		(6,107)		(6,107)		3.000.000					08/01/2016	1 1
967244-YP-3	CITY OF WICHITA KS.			· [3,322,823			(74,213)		(74,213)	[2.780.000						
			tes. Territories and Possess	niono	101,256,804	94.465.000	105.274.467	75.599.792		(1.699.387)		(1.699.387)		100,624,643		632,162	632,162	3,223,055	XXX	ХХХ
										(1,099,387)		(1,099,387)		100,024,043		032,102	032,102	3,223,000	AAA	^^^
Bonds - U.S		pecial Assessme	nt and all Non-Guaranteed	Obligations of A	gencies and Au	utnorities of Gov	vernments and	I neir Political S	uddivisions											
040000 41 0	ALABAMA PUBLIC SCHOOL &	0010010010			4 005 000	4 000 000	4 400 000	1 017 001		(04				4 000			0		0010410017	
010608-4L-8	COLLEGE AUTHORIT		GOLDMAN SACHS & CO	·	1,025,230		1, 196, 980	1,047,024		(24,581)				1,022,443		2,787	2,787		03/01/2017	l
010000 50 0	ALABAMA PUBLIC SCHOOL &	00/07/00/00	DEDOLLING & CONDAMY		2 044 000	2 000 000	2 400 000	2 044 000		100 57.0		100 574		0 474 750		40.040	10.010	447 000	00/01/0040	
010608-58-2	COLLEGE AUTHORIT		PERSHING & COMPANY	+	3,214,800			3,244,326						3,174,752		40,048	40,048		06/01/2018	· []
017204 40 4	ALLEGHENY COUNTY HOSPITAL	00/01/0040	MATURITY		1 000 000	1 000 000	1 450 040	1 000 004		(00.004)		(00.004)		1 000 000				E0.000	00/01/0040	
01728A-M9-4	DEVELOPMENT AU	09/01/2016.	_ MATURITY	· [1,000,000	1 ,000 ,000	1, 158,040	1,023,391					l	1,000,000					09/01/2016	· []
047870-LP-3	CITY OF ATLANTA GA WATER & WASTEWATER RE	09/08/2016	MESIROW FINANCIAL IN		2,352,289	2 245 000	2,572,523	2,392,368		(55.813)		(55,813)		2.336.555		15.734	15.734		11/01/2017	
12601V AD 0	& WASIEWAIER RE		STATE STREET BANK &	+		2,245,000	2,572,523			(35,813)		(55,813)	l	2,336,555					11/01/2017	· []
12001A-AD-U	GOUNTE OF GADELL WY		JINIE JINEEI DANN &									+	+	i,000,000						J

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							1
		E .								11	12	13	14	15							NAIC
																					Desig-
		r										Current Year's			Book/				Bond		nation
		e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i			Number of				Book/Adjusted	Valuation	Current Year's	Temporary	Total Change in		Carrying Value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi-			Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
1201711 AC 0	CALIFORNIA EARTHQUAKE	07	7/01/2016	MATUR I TY.		1 020 000	1 020 000	1 020 000	1 020 000						1 020 000					07/01/2016	1
13017H-AC-0	CALIFORNIA HEALTH		7/01/2016	MATURITIT		1,030,000	1,030,000	1,030,000	1,030,000										12,290	07/01/2010	
13033L-PB-7	FACILITIES FINANCING A		9/28/2016	VARIOUS.																07/01/2041	[]
	CALIFORNIA HEALTH																				1 1
13033L-PE-1	FACILITIES FINANCING A		9/28/2016	CALL 100		7,085,000	7,085,000	7,085,000												07/01/2041	
13033L-WQ-6	CALIFORNIA HEALTH FACILITIES FINANCING A	08	8/15/2016	CALL 100															798	08/15/2023	1 1
100002 #4 0	CALIFORNIA STATE PUBLIC		0/ 10/ 2010																		
13068L-SC-0	WORKS BOARD	07	7/25/2016	VARIOUS				4,612,920	4,427,318						4,340,091					09/01/2018	
470007 11 0	CLACKAMAS COUNTY HOSPITAL		010510040	VADIOUO		40,000,000	40,000,000	40,000,000							40,000,000				0.044	00/04/0007	1 1
179027-VJ-3	FACILITY AUTHO CLACKAMAS COUNTY HOSPITAL		8/25/2016	VARIOUS		10,000,000	10,000,000	10,000,000			t				10,000,000				6,941	06/01/2037	[]
179027-VL-8	FACILITY AUTHO		8/25/2016	VARIOUS	<u> </u>			5,750,000			<u> </u>		<u> </u>	<u> </u>						06/01/2037	[]
	COUNTY OF CLARK																				1
18085P-NC-4 181000-LU-2	DEPARTMENT OF AVIATION COUNTY OF CLARK NV		7/20/2016 7/01/2016	STATE STREET BANK &							(AC 770)		(AC 770)	l					1,136	07/01/2040 07/01/2016	[]
181000-L0-2 18639N-BW-9	CITY OF CLEVELAND OH		9/09/2016	U.S. BANCORP PIPER J		2,960,000	2,960,000	1,495,276							2,960,000		(1,009)	(1,009)			
18639N-BX-7	CITY OF CLEVELAND OH		9/09/2016	U.S. BANCORP PIPER J		1,509,744	1,420,000	1,574,595	1.527.210		(25,448)		(25,448)		1,501,761					12/01/2018	
	CLIFTON HIGHER EDUCATION																				1
187154-AF-6	FINANCE CORP COLORADO HEALTH		8/17/2016	U.S. BANCORP INVESTM		1,279,250	1 , 250 , 000	1,475,113	1,308,618						1,276,611		2,639	2,639		03/01/2017	
19648A-SY-2	FACILITIES AUTHORITY	08	8/26/2016	PERSHING & COMPANY					2,419,186		(59,293)		(59,293)		2,359,893		7,989		130.667	01/01/2018	1
	CONNECTICUT STATE HEALTH		0/20/2010								(00,200)		(00,200)						100,007		
20774Y-QM-2	& EDUCATIONAL F		8/08/2016	VARIOUS		1,900,000		1,900,000											2, 195	07/01/2025	
207758-TM-5	STATE OF CONNECTICUT SPECIAL TAX REVENUE	07	7/14/2016	JPM SECURITIES-FIXED				8,754,800	8,438,705		(140,290)		(140,290)				.4,065			09/01/2017	1 1
207736-111-3	DELAWARE TRANSPORTATION		//14/2010	JPW SECORITIES-FINED					0,430,703		(140,290)		(140,290)		0,290,410		4,000	4,000		09/01/2017	
246428-VV-5	AUTHOR I TY	07	7/01/2016	MATUR I TY.					6,123,948		(123,948)		(123,948)		6,000,000					07/01/2016	
	DELAWARE TRANSPORTATION																				1 1
246428-YH-3	AUTHORITY		8/11/2016	GOLDMAN SACHS & CO		2,142,606	2,060,000	2,236,810	2,191,933						2,138,070		4,536	4,536		07/01/2017	
24916T-CA-5	COMMISSIONERS CITY & COUN	09	9/08/2016.	GOLDMAN SACHS & CO				6,647,542	5,840,128		(165,027)		(165,027)		5,675,101					12/15/2016	1
25477G-BE-4	DISTRICT OF COLUMBIA		9/13/2016	JPM SECURITIES-FIXED				5,911,700			(132,558)		(132.558)							12/01/2018	
29270C-XY-6	ENERGY NORTHWEST	07	7/01/2016	MATURITY		1,600,000	1,600,000	1,626,058	1,608,813						1,600,000					07/01/2016	
303823-FS-2	FAIRFAX COUNTY INDUSTRIAL DEVELOPMENT AU	07	7/14/2016.	STATE STREET BANK &		2,605,000	2,605,000	2,605,000							2,605,000				4,393	05/15/2026	1
3128PE-JQ-2	FREDDIE MAC GOLD POOL			MATURITY.		2,003,000	2,003,000	2,635	2,003,000		(2)		(2)		2,003,000					07/01/2016	
3130A2-T9-7	FEDERAL HOME LOAN BANKS		9/28/2016	MATURITY		2,500,000	2,500,000	2,497,423	2,499,019											09/28/2016	
3130A3-6Q-2	FEDERAL HOME LOAN BANKS			NON-BROKER TRADE, BO							(469)									09/19/2016	
3130A3-J7-0 3130A4-GJ-5	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS		9/07/2016 8/23/2016	NON-BROKER TRADE, BO MORGAN STANLEY & CO		4,002,268	4,000,000	4,000,000	4,000,000		163		163		4,000,000			2,268 10,267		11/23/2016 04/25/2018	
3130A6-AS-6	FEDERAL HOME LOAN BANKS			NON-BROKER TRADE, BO		4,801,565	4,800,000	4,800,624	4,800,432				(278)		4,800,154		1,411				
3130A7-CX-1	FEDERAL HOME LOAN BANKS		8/18/2016	CITIGROUP GLOBAL MKT				4,998,450							4,998,824					03/19/2018_	[]
3130A8-DB-6	FEDERAL HOME LOAN BANKS		9/21/2016	NESBITT BURNS SEC IN															1,925	06/21/2019	l
3130A8-QS-5 3130A8-SE-4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS		8/17/2016 9/29/2016	CITIGROUP GLOBAL MKT VARIOUS.		2,331,168	2,350,000	2,338,415							2,338,635 7,293,868		(7,467) 	(7,467) 	2,570 	07/14/2021	
3130A8-SE-4 313370-TW-8	FEDERAL HOME LOAN BANKS		9/29/2016 7/19/2016	NON-BROKER TRADE, BO							(23,520)		(23,520)							01/19/2018	
313371-PV-2	FEDERAL HOME LOAN BANKS		9/23/2016	VARIOUS		6,017,231		6, 107, 970	6,050,746				(37,830)		6,012,916			4,315		12/09/2016	[
313378-2N-0	FEDERAL HOME LOAN BANKS		9/14/2016	VARIOUS							(53, 125)		(53, 125)							03/10/2017	
313378-MN-8 313379-FW-4	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS		8/25/2016 9/23/2016	BNY CAPITAL MARKETS VARIOUS															5,767 64,889	03/10/2017 06/09/2017	
313380-EC-7	FEDERAL HOME LOAN BANKS		9/23/2016 9/27/2016	MORGAN STANLEY & CO	·····				9,011,334											09/08/2017	[]
313383-R7-8	FEDERAL HOME LOAN BANKS	07	7/18/2016	MATURITY									(271) (271) (276)							07/18/2016	[]
3133EC-D6-8	FEDERAL FARM CREDIT BANKS		6/14/2016	CALL 100			F F00 000										(110,276)	(110,276)		01/17/2025	
3133ED-KA-9 3133ED-UV-2	FEDERAL FARM CREDIT BANKS FEDERAL FARM CREDIT BANKS		8/02/2016 8/26/2016	VARIOUS NON-BROKER TRADE, BO		5,501,480 8,503,284	5,500,000	5,503,333	5,501,521 8,498,314						5,500,685 					12/28/2016	[]
3133EE-G2-0	FEDERAL FARM CREDIT BANKS		8/26/2016 8/03/2016	NON-BROKER TRADE, BU		8,503,284					1,387		1,387							10/11/2016	[
3133EE-LR-9	FEDERAL FARM CREDIT BANKS		7/01/2016.	CALL 100							(825)		(825)				1,402			01/27/2017	[]
3133EF-6Q-5	FEDERAL FARM CREDIT BANKS		8/10/2016	CALL 100		2,000,000	2,000,000	1,999,900			<u>4</u>				1,999,904					05/10/2022	
3133EF - S6 - 5 3133EF - V5 - 3	FEDERAL FARM CREDIT BANKS FEDERAL FARM CREDIT BANKS	07	7/18/2016 7/06/2016	CALL 100 CALL 100		2,000,000	2,000,000	1,999,000							1,999,058 2,000,000			942		03/24/2021 12/29/2022	[]
3133EF-Z6-7	FEDERAL FARM CREDIT BANKS		7/19/2016.	CALL 100 CALL 100		2,000,000	2,500,000	2,000,000			t		1		2,000,000					12/29/2022	[
	FEDERAL HOME LOAN										I		Ι								
3134G3-S5-0	MORTGAGE CORP		9/27/2016	NON-BROKER TRADE, BO		3,636,077		3,641,183			(3,414)		(3,414)				621	621		11/01/2016	
3134G8-HY-8	FEDERAL HOME LOAN MORTGAGE CORP.	00	9/13/2016.	NON-BROKER TRADE, BO		1,251,743	1,250,000	1,249,807			83		83		1,249,890					07/21/2017	
313400-111-0	MONTOAOL CONT.		JI IJIZU IO.	NON-DRUKEN TRADE, DU		1,231,743			·····		00	ŀ		·····	1,243,090		1,002	1,002			<u></u>

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	r										Current Year's			Book/				Bond		nation
	e							Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP	l	Disease		Number of				Book/Adjusted		Current Year's	Temporary	Total Change in			Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual	Market
Identi- fication	g Description n	Disposal Date	Name of Purchaser	Shares of Stock	Consideration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	B./A.C.V. (11+12-13)	Change in B./A.C.V.	at Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received During Year	Maturity Date	Indicator (a)
lication	FEDERAL HOME LOAN	Date	Name of Furchaser	SIUCK	Consideration		Actual Cost	value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Dispusal Date	Disposal	Disposal	Disposal	During real	Dale	(a)
3134G9-GB-7	MORTGAGE CORP.	08/02/2016	CALL 100									(21)					(391)	2,814		
	FEDERAL NATIONAL MORTGAGE																			
3135G0-G7-2	ASSOCIATION FEDERAL NATIONAL MORTGAGE	09/21/2016	VARIOUS					8,787,557				2,515							12/14/2018	
3135G0-H5-5	ASSOCIATION	09/09/2016	MORGAN STANLEY & CO							(21,724)									12/28/2020	
	FEDERAL NATIONAL MORTGAGE																			
3135G0-J5-3	ASSOCIATION	07/13/2016	BK OF NY/MIZUHO SECU											3,991,768					02/26/2019	
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/06/2016	VARIOUS.									2.635		9,917,835					04/24/2026	1 1
515500-10-0	FEDERAL NATIONAL MORTGAGE		VAN1000		10,270,000					2,000									04/24/2020	
3135G0-MZ-3	ASSOCIATION	09/16/2016	VARIOUS		96 , 980 , 140	96 , 825 , 000	96 , 372 , 966	96,603,235											08/28/2017	
212500 00 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/10/2016	CALL 100							148.996		148,996		148,996		(148,996)	(140,000)		10/10/0000	
3135G0-SD-6	FEDERAL NATIONAL MORTGAGE	06/12/2016	CALL 100									140,990		140,990		(140,990)	(148,996)		12/12/2022	
3135G0-TG-8	ASSOCIATION	09/28/2016	NOMURA SEC INTL., FIX		7,511,633	7,500,000	7, 384, 950	7,433,235						7,452,646					02/08/2018	
	FEDERAL NATIONAL MORTGAGE]																
3135G0-YM-9	ASSOCIATION FEDERAL NATIONAL MORTGAGE	09/19/2016	TORONTO DOMINION SEC					5,043,936				(11,437)		5,032,499					09/18/2018	
3135G0-YT-4	ASSOCIATION	07/27/2016	VARIOUS		4,778,555	4,700,000	4,704,418	4,702,914		(562)		(562)		4,702,351						
	FEDERAL NATIONAL MORTGAGE									,		, , , , , , , , , , , , , , , , , , ,								
3135G0-ZL-0	ASSOCIATION	09/27/2016	MORGAN STANLEY & CO		10,032,100	10,000,000	9,965,100	9,980,194						9,988,575					09/27/2017	
3136A7-L2-6 3136AB-PT-4	FANNIE MAE-ACES FANNIE MAE-ACES	09/01/2016	PAYDOWN							(149)		(149) (580)						1,313 10,376	12/01/2017	
3136AE-YG-6	FANNIE MAE-ACES	09/01/2016	PAYDOWN							(26)									06/01/2018	
3136AG-GF-3	FANNIE MAE-ACES.	09/01/2016	PAYDOWN		1,188,785	1,188,785	1,204,481	1,191,826		(3,040)		(3,040)		1,188,785					10/01/2017	
3136AH-UV-0	FANNIE MAE-ACES	09/01/2016	VARIOUS		15,863,984	15,576,420	15,731,530	15,630,356				(25,051)		15,605,305					11/01/2018	
3136AJ-2A-3 3136AJ-6Z-4	FANNIE MAE-ACES FANNIE MAE-ACES	09/01/2016	PAYDOWN Paydown															1,481	01/01/2017 03/01/2019	
3136AK-XS-7	FANNIE MAE-ACES	09/01/2016	PAYDOWN		1,868,189	1,868,189	1.886.859	1,872,469		(449)		(449)		1.868.189					04/01/2017	
3136AM-KW-8	FANNIE MAE-ACES.	09/01/2016	PAYDOWN.							(1,023)		(1,023)							02/01/2018	
3136AM-MC-0	FANNIE MAE-ACES	09/01/2016	PAYDOWN.															1,096	06/01/2018	
3136AM-TM-1 3136AN-MF-1	FANNIE MAE-ACES FANNIE MAE-ACES	09/01/2016	PAYDOWN Paydown																09/01/2018	
5150AN-MI - 1	FEDERAL NATIONAL MORTGAGE	09/01/2010						03,221												
3136G2-LR-6	ASSOCIATION	09/14/2016	CALL 100				3,715,244					(15,244)							09/14/2018	
31371M-XN-2	FANNIE MAE POOL	08/01/2016	VARIOUS							(00)		(00)							08/01/2016	
31371N-CU-7	FANNIE MAE POOL FHLMC MULTIFAMILY	09/01/2016	PAYDOWN		6,728	6,728		6,748		(20)		(20)		6,728				267	03/01/2017	
3137AB-FV-8	STRUCTURED PASS THROUG	09/01/2016	PAYDOWN.							(840)		(840)							02/01/2018	
3137AE-3Q-6	FREDDIE MAC REMICS	09/01/2016	PAYDOWN							(394)									10/01/2018	
3137AH-6Q-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	09/01/2016	VARIOUS		6,750,715	6,604,404	6,820,868	6,680,929		(33,053)		(33,053)		6,647,876		102.839			08/01/2018	
313/ AH-04-0	FHLMC MULTIFAMILY		*AINTUU0	·						(33,033)		(33,053)		0,047,070		102,039		107,492		
3137AQ-SZ-2	STRUCTURED PASS THROUG	08/01/2016	PAYDOWN									(2,888)						8,019	10/01/2018	
	FHLMC MULTIFAMILY		DAVDOWN		E 4/2			0.474											04/04/0040	1
3137AQ-T2-4	STRUCTURED PASS THROUG FHLMC MULTIFAMILY	09/01/2016	PAYDOWN		5,119	5,119	5,218	3,474		(92)		(92)		5,119				70	01/01/2019	
3137AV-5S-2	STRUCTURED PASS THROUG	09/01/2016	PAYDOWN.							(861)			l						12/01/2018	
	FHLMC MULTIFAMILY									· /		l í								[
3137B0-3W-2	STRUCTURED PASS THROUG	09/01/2016	PAYDOWN				1,685,014			(3,984)		(3,984)				·····			08/01/2017	
3137B2-HM-5	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		PAYDOWN		.51.718					(1,275)		(1,275)								
313/ DZ-FINI-3	FHLMC MULTIFAMILY				1,10، الأ					(1,2/0)				٥١، ١٦، ١٦						
3137BL-MY-1	STRUCTURED PASS THROUG	09/01/2016	PAYDOWN		13,123													54	03/01/2025	
040704 117 4	FHLMC MULTIFAMILY	00/04/00/10	DAVDOWN		450 011	450.044	454.400			(4 505)		14 5051		450.044					00/04/00/10	
3137BN-MZ-4	STRUCTURED PASS THROUG FHLMC MULTIFAMILY	09/01/2016	PAYDOWN							(1,525)		(1,525)						877	03/01/2019	
3137BP-VZ-9	STRUCTURED PASS THROUG	09/01/2016	PAYDOWN							(71)									04/01/2025	<u> </u>
	FHLMC MULTIFAMILY																			
3137BQ-BY-2	STRUCTURED PASS THROUG FEDERAL HOME LOAN	09/01/2016	PAYDOWN	•								(72)				·····			05/01/2022	·
3137EA-AJ-8	FEDERAL HUME LUAN MORTGAGE CORP	08/26/2016	NON-BROKER TRADE, BO							(150,084)		(150,084)		5,031,402		1,035	1,035		10/18/2016	
	FEDERAL HOME LOAN																			
3137EA-AM-1	MORTGAGE CORP	09/14/2016	JPM SECURITIES-FIXED				3,405,891	3, 143, 102		(89,741)		(89,741)							02/16/2017	.
3137EA-BP-3	FEDERAL HOME LOAN MORTGAGE CORP	00/20/2010	VARIOUS		6 000 007	5 000 000	6.591.700	6 200 202		(124,897)		(124,897)		6.164.366		58.471	58,471	102 650	06/12/2010	
313/EA-BP-3	MUNIGAGE CUKP	09/28/2016	VAR 1005	·+·····				6,289,263			l	(124,897)	·····	0,104,366					06/13/2018	<u></u>

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		r							Drive Maren	Lines allowed		Current Year's		Tatal Familian	Book/	E			Bond	01-11-1	nation
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Identi-			Disposal		Shares of				Carrying	Increase/	Current Year's (Amortization)/	Temporary Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	9 n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
	FEDERAL HOME LOAN																				
3137EA-DH-9	MORTGAGE CORP.		09/27/2016.	WACHOVIA SECURITIES,		5,767,825	5,750,000	5,749,080	5,749,513						5,749,754					06/29/2017	
3137EA-DL-0	FEDERAL HOME LOAN MORTGAGE CORP		08/12/2016.	NOMURA SECURITIES IN							(3,388)		(3,388)				105.961			09/29/2017	1 1
515/EA-DE-0	FEDERAL HOME LOAN		00/12/2010.	NOMONA GEGONTITED IN							(0,000)		(0,000)				100,001				
3137EA-DM-8	MORTGAGE CORP		08/19/2016.	WELLS FARGO SECS LLC																10/02/2019	
3137EA-DR-7	FEDERAL HOME LOAN MORTGAGE CORP		09/09/2016	GOLDMAN SACHS & CO				10,775,838							10.796.246					05/01/2020	
313/EA-DK-/	FEDERAL HOME LOAN		09/09/2010	GOLDWAIN SACHS & CO		10,994,014	10,900,000	10,775,030	10,777,040						10,790,240					03/01/2020	
3137EA-DS-5	MORTGAGE CORP		08/19/2016.	VARIOUS		20,842,611	20,826,000	20,914,814	20,873,371		(37,463)		(37,463)					6,703		10/14/2016	
0407EA DU 0	FEDERAL HOME LOAN		00/40/0040	140.000		45 000 400	45 005 000	45 000 000	45 054 050		0.050		0.050		45 050 040		0.404	0.404	02,440	04/07/0047	
3137EA-DU-0	MORTGAGE CORP FEDERAL HOME LOAN		09/13/2016.	VARIOUS		15,066,403	15,065,000	15,038,636	15,051,056				8,856				6,491	6,491		01/27/2017	
3137EA-DV-8	MORTGAGE CORP		09/20/2016	MORGAN STANLEY & CO									282		749,680					07/14/2017	<u> </u>]
	FEDERAL HOME LOAN]]
3137EA-DX-4 31381M-2F-1	MORTGAGE CORP		07/13/2016.	MORGAN STANLEY & CO PAYDOWN	· • • • • • • • • • • • • • • • • • • •	15,761,230 	15,700,000	15,683,829	15,684,287		4,254		4,254							12/15/2017 06/01/2017	
31381P-F4-5	FANNIE MAE POOL		09/01/2016.	PAYDOWN							(31)		(31)		23,343		1				
31381S-2A-9	FANNIE MAE POOL		09/01/2016.	PAYDOWN.				4,362					(128)							12/01/2018	
31381S-2P-6	FANNIE MAE POOL	-+	09/01/2016	PAYDOWN																12/01/2018	
31381S-DZ-2 31381T-P9-5	FANNIE MAE POOL FANNIE MAE POOL.		09/01/2016. 09/01/2016.	PAYDOWN									(384) (425)							10/01/2018 01/01/2019	
31381U-7C-5	FANNIE MAE POOL		09/01/2016.	PAYDOWN							(408)		(408)		9.853					06/01/2022	
31381U-S7-3	FANNIE MAE POOL		09/01/2016.	PAYDOWN				10,861	10,823											05/01/2022	ļļ
31381V-AD-7 31381V-EL-5	FANNIE MAE POOL FANNIE MAE POOL		08/01/2016.	PAYDOWN PAYDOWN		7,650,000	7,650,000	7,740,844	7,650,000		(248)		(248)							06/01/2017 07/01/2022	
31381V-EL-5	FANNIE MAE POOL		09/01/2016	PAYDOWN			4.608	4,819	10,411				(240)		4,608				104 16	08/01/2022	
31385J-CL-0	FANNIE MAE POOL		09/01/2016	PAYDOWN																04/01/2017	
3138EH-WL-2	FANNIE MAE POOL		09/01/2016.	PAYDOWN									(506)							02/01/2022	
3138ET-FQ-4 3138L0-CT-6	FANNIE MAE POOL		09/01/2016. 09/01/2016	PAYDOWN															4,226 	12/01/2018 07/01/2019	
3138L0-R2-9	FANNIE MAE POOL		09/01/2016.	PAYDOWN				9,411			(293)		(293)							04/01/2022	
3138L0-U3-3	FANNIE MAE POOL		09/01/2016	PAYDOWN											15,316				65		
3138L1-KB-4			09/01/2016.	PAYDOWN																11/01/2019	
3138L1-LP-2 3138L1-NM-7	FANNIE MAE POOL	-+	09/01/2016. 09/01/2016.	PAYDOWN PAYDOWN		3,137 5,799		3,260					(124)							11/01/2022 11/01/2017	
3138L5-RK-8	FANNIE MAE POOL		09/01/2016	PAYDOWN							(57)		(57)		27,155					02/01/2019	
31392E-SX-9	FANNIE MAE REMICS		09/01/2016.	PAYDOWN																09/01/2017	
31393Q-QP-0 31393R-6M-7	FREDDIE MAC REMICS		09/01/2016.	PAYDOWN															1,572 3,155	05/01/2018	
31393N-0M-7	FHLMC MULTIFAMILY		09/01/2016.				103,076				(1,109)		(1,109)							03/01/2010	
31398E-2H-6	STRUCTURED PASS THROUG		09/01/2016.	PAYDOWN		749,051	749,051													05/01/2018	ļ
24200 1 70 7	FHLMC MULTIFAMILY		00/04/00/00			E0 454	E0 454	50.440	50.011		14 0001		14 0001		50.454				4 070	05/01/0040	
31398J-ZR-7 31398P-PL-7	STRUCTURED PASS THROUG FANNIE MAE REMICS		09/01/2016. 09/01/2016.	PAYDOWN PAYDOWN	+						(1,890)		(1,890)				+		1,273 2,078	05/01/2019	
31398S-3Q-4	FANNIE MAE REMICS	111	09/01/2016	PAYDOWN							(33)		(33)				1				
0.400.01/ 10.0	FHLMC MULTIFAMILY		0010410010	D L V D O WHI					445								1		0.510	07/04/00/0	
31398V-J8-0 31402C-TR-3	STRUCTURED PASS THROUG FANNIE MAE POOL		09/01/2016. 09/01/2016.	PAYDOWN	+									l			-+		2,516	07/01/2019	
314020-AU-4	FANNIE MAE POOL	1	09/01/2016.	PAYDOWN							(1,783)				59,010					04/01/2018	
31412L-AB-6	FANNIE MAE POOL	1	09/01/2016.	PAYDOWN.							(12)		(12)							01/01/2017	
31416R-BP-7	FANNIE MAE POOL	-+	09/01/2016	PAYDOWN	·	127,918	127,918	136,093			(1,952)		(1,952)		127,918		+				
	FANNIE MAE POOL	-+	09/01/2016. 09/01/2016.	PAYDOWN					6.053				(6,819)						1,811 203	12/01/2025 06/01/2017	
	STATE OF FLORIDA LOTTERY	+											(0)				1				[]
341507-G5-4	REVENUE.		07/01/2016.	MATURITY							(52,856)		(52,856)							07/01/2016	. l
34160W-WG-5	FLORIDA DEPARTMENT OF ENVIRONMENTAL PROT		08/22/2016	JANNEY MONTGOMERY SC.		7,063,673			7,196,206		(144,562)		(144,562)		7,051,644		12,029			07/01/2017	
34100W-W6-5	CITY OF HOUSTON TX			JANNET MUNIGUMERT 36									(144,502)								
44244C-GB-7	COMBINED UTILITY SYST		08/09/2016.										(4,420)						5,347	11/15/2019	ļ
	ILLINOIS FINANCE										1						1				
451908-QY-6	AUTHORITY. ILLINOIS FINANCE		0//14/2016.	STATE STREET BANK &					3,400,000				+	<u>+</u>					4,503	02/01/2029	
45200F-WG-0	AUTHORITY.		09/14/2016.	STATE STREET BANK &					l				l	I	3,600,000	L					
	ILLINOIS FINANCE										1		1	I		[1				
45203H-GP-1	AUTHORITY.		07/14/2016.	MORGAN STANLEY & CO		4,136,520							(6,855)				(467,887)	(467,887)		11/15/2042	
45203H-LM-2	ILLINOIS FINANCE AUTHORITY		08/15/2016.	MATURITY.		1.000.000		1,147,020	1,024,042		(24,042)		(24,042)		1,000,000					08/15/2016	
4JZUJN-LM-Z				mex(UN111				I1, 147, 020													F

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	1							Prior Year	Unrealized		Other Than		Total Faraian	Adjusted	Foreign			Interest/Stock	Stated	nation or
CUSIP	e	*		Number of						Current Veer's		Tatal Change in	Total Foreign		Foreign	Dealized Cain	Total Cain			-
Identi-		Dianagal		Number of Shares of				Book/Adjusted	Valuation	Current Year's (Amortization)/	Temporary	Total Change in B./A.C.V.	Exchange	Carrying value	Exchange Gain	Realized Gain	Total Gain	Dividends	Contractual Maturity	Market Indicator
fication	Description	Disposal	Name of Purchaser		Consideration	Par Value	Actual Cost	Carrying	Increase/		Impairment	(11+12-13)	Change in B./A.C.V.	Disposal Date	(Loss) on	(Loss) on	(Loss) on	Received	Date	(a)
45471A-DV-1	Description r		STATE STREET BANK &	Stock	3.050.000		3,050,000	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	3.050.000	Disposal	Disposal	Disposal	During Year	03/01/2033	(a)
4J47 IA-DV-1	INDIANA HEALTH FACILITY		STATE STREET DANK &																03/01/2033	
454798-SF-7	FINANCING AUTHOR		EXCHANGE OFFER		9,061,781	8,945,000	9,075,379			(2,520)		(2,520)		9,061,781					11/15/2036	
	IOWA STATE BOARD OF																			
46256Q-FE-1	REGENTS		MATURITY							(109,858)		(109,858)						211,000	09/01/2016	
46613Q-JK-1	ST JOHNS RIVER POWER PARK	08/02/2016	JEFFERIES & COMPANY,		4,879,739		5,675,772			(121,981)		(121,981)		4 ,877 ,090		2,649	2,649		10/01/2016	
484890-KX-5	CITY OF KANSAS CITY MO AIRPORT REVENUE		MATURITY					760,006		(19.036)		(19,036)							00/01/2016	
485106-NG-9	CITY OF KANSAS CITY MO		U.S. BANCORP PIPER J	•••••			1, 129, 280			(19,030)		(19,030)							09/01/2016 10/01/2019	
403100-10-3	KENTUCKY STATE PROPERTY &		0.3. DANGONI TITEN J							(14,714)		(14,714)					404		10/01/2013	
49151E-Y8-0	BUILDING COMMI		PERSHING & COMPANY		1,164,933	1,100,000	1,318,163	1, 193, 077		(31, 192)		(31, 192)		1,161,885					02/01/2018	
	LAFAYETTE CONSOLIDATED																			
506485-ER-8	GOVERNMENT	08/08/2016	GOLDMAN SACHS & CO		2,445,630	2,210,000	2,530,384	2,451,081						2,405,652					03/01/2019	
545040 40 0	LOUDOUN COUNTY ECONOMIC DEVELOPMENT AUTH	00/11/2010	STATE STREET BANK &		0 000 000	0 000 000	0 000 000							0 000 000				0 457	02/15/2020	
545910-AG-6	STATE OF LOUISIANA		STATE STREET BANK &		8,900,000					t		1		8,900,000				2,457	02/15/2038	
546475-PE-8	GASOLINE & FUELS TAX	08/09/2016	MORGAN STANLEY & CO				1,000,000							1,000,000		(1,710)	(1,710)		05/01/2043	
	LUBBOCK HEALTH FACILITIES									I						(, , , , , , , , , , , , , , , , , , ,				
549208-EE-2	DEVELOPMENT CO	07/01/2016	MATURITY		2,500,000	2,500,000	2,792,500	2,531,105						2,500,000					07/01/2016	
57583U-UE-6	MASSACHUSETTS DEVELOPMENT		MATURITY		405 000	405,000	400,400			(4.057)		(1.257)		405 000				0.750	07/04/0040	
575830-0E-6	FINANCE AGENCY		MATURITY	••••••				120,257		(1,257)								3,750	07/01/2016	
57605A-AS-5	TRUST/THE	07/11/2016	JPM SECURITIES-FIXED				2,356,020			(46,558)		(46,558)		2,004,307		13	13		08/01/2016	
	METROPOLITAN GOVERNMENT									1		1		_,,						
592098-K3-0	OF NASHVILLE & D	07/01/2016	MATURITY				1, 169, 450	1,019,601		(19,601)									07/01/2016	
	METROPOLITAN	0010010040	NODOAN OTANIEV & OO		007 500	4 000 000	4 000 000	4 000 000						4 000 000		(0.500)	(0.500)	4 745	4410410004	
59259N-M9-1	TRANSPORTATION AUTHORITY	08/09/2016	MORGAN STANLEY & CO	•••••			1,000,000									(2,500)	(2,500)	4,745	11/01/2034	
59259Y-J4-2	TRANSPORTATION AUTHORITY		VARIOUS		1,502,925	1,500,000	1,500,000	1,500,000						1,500,000		.2,925				
	METROPOLITAN																			
59259Y-KK-4	TRANSPORTATION AUTHORITY.	08/19/2016	GOLDMAN SACHS & CO				3,792,500	3,725,992		(104,001)		(104,001)				149	149	138,421	11/15/2016	
592642-DV-1	METROPOLITAN UTILITIES DISTRICT OF OMAHA	00/12/2016	FTB/FIRST TENNESSEE		1,124,200	1,000,000	1,143,070	1,140,766		(24,733)		(24,733)		1,116,033		8,167	8,167			
J92042-DV-1	METROPOLITAN WATER		FIB/FIR31 TENNE33EE		1, 124,200		1, 143,070	1, 140,700		(24,733)		(24,733)					0, 10/		12/01/2019	
59266T-HW-4	DISTRICT OF SOUTHERN		MATURITY.		3,000,000	3,000,000	3,515,490	3,065,038		(65,038)		(65,038)		3,000,000				150,000	07/01/2016	
	MIAMI-DADE COUNTY HEALTH																			
59334N-CK-6	FACILITIES AUTH	08/01/2016	MATURITY					730,833		(5,833)		(5,833)		725,000					08/01/2016	
59447P-MM-0	MICHIGAN FINANCE AUTHORITY.	07/01/2016	MATURITY.		2,500,000		2,896,475			(50,259)		(50,259)		2.500.000					07/01/2016	
J34471 - MM-0	MICHIGAN FINANCE		MATORTIT		2,300,000					(00,200)		(00,200)		2,300,000				123,000	0//01/2010	
59447P-MN-8	AUTHOR I TY		GOLDMAN SACHS & CO		7,278,670	7,000,000		7, 396, 415		(163,678)		(163,678)		7 ,232 ,737					07/01/2017	
	MICHIGAN FINANCE											(00.00=)						17 001	1010110017	
59447P-TQ-4	AUTHORITY		PERSHING & COMPANY		1,045,210		1, 190, 360	1,073,008						1,044,041		1,169	1,169	47 , 361	10/01/2017	
594615-AX-4	AUTHORITY	07/14/2016	STATE STREET BANK &					1,125,000											10/15/2043	
	MICHIGAN STATE HOSPITAL					,220,000	1			Γ		1						£, 141		
59465H-TT-3	FINANCE AUTHORIT	07/07/2016	EXCHANGE OFFER		2,130,000	2, 130,000	2,130,000			ļ				2,130,000					11/15/2033	
FOACELL THE O	MICHIGAN STATE HOSPITAL	07/07/0040	0111 100 000		00,000	00.000	00.000							00.000		000	000	450	11/15/0000	
59465H-TU-0	FINANCE AUTHORIT		CALL 100.299							+						239	239	152	11/15/2033	
594695-W9-5	LINE REVENUE.	09/12/2016	NATL FINANCIAL SERVI					3.614.534				(88,557)		3.525.977					11/15/2018	
594698-KQ-4	MICHIGAN STRATEGIC FUND				3,975,000	3,975,000	3,975,000	3,975,000		(00,001)		(00,001)		3,975,000					09/01/2030	
	MICHIGAN STATE UNIVERSITY	08/09/2016	BARCLAYS BANK PLC, N		2,070,560	2,000,000	2,274,060	2,105,489		(39,777)				2,065,712		4,848	4,848		08/15/2017	
000005 54 4	CITY OF MINNEAPOLIS MN/ST	00/04/00/10			4 000 000	4 000 000	1 000 000							4 000 000				105	11/15/0005	
603695-FV-4	PAUL HOUSING &		J.P. MORGAN SECURITI	••••••	1,600,000	1 , 600 , 000	1,600,000			<u>+</u>								495	11/15/2035	
606341-DH-5	PUBLIC BUILDINGS		WELLS FARGO BANK N.A.		1.911.894		2.235.977	1.961.881		(50.577)		(50,577)		1.911.304		.590	.590		10/01/2016	
63167N-AW-6	NASSAU HEALTH CARE CORP		VARIOUS					5,000,000						5,000,000					08/01/2029	
	STATE OF NEVADA HIGHWAY																			
641480-HS-0	IMPROVEMENT REVE	08/23/2016	WELLS FARGO BANK N.A		2,823,888	2,400,000	2,851,968							2,808,431		15,457			12/01/2020	
64465P-VB-1	NEW HAMPSHIRE MUNICIPAL BOND BANK		MATURITY							(8,746)		(8,746)							08/15/2016	
644804-CF-1	COUNTY OF NEW HANOVER NC		STATE STREET BANK &				10,150,000			(0,/40)		(0,/40)							10/01/2038	
	COUNTY OF NEW HANOVER NC		STATE STREET BANK &				4,800,000	1,300,000						4,800,000					10/01/2038	
	NEW JERSEY ECONOMIC																			
645918-7H-0	DEVELOPMENT AUTHORIT	08/09/2016	JEFFERIES & COMPANY,		1,071,282	1,045,000	1 , 147 , 157												03/01/2017	

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		F							11	12	13	14	15							NAIC Desig-
CUSIP Identi-		r e i g Disposal		Number of Shares of				Prior Year Book/Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amortization)/	Current Year's Other Than Temporary Impairment	Total Change in B./A.C.V.	Change in	Book/ Adjusted Carrying Value at	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Bond Interest/Stock Dividends Received	Stated Contractual Maturity	nation or Market Indicator
fication	Description I	n Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.Č.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
646139-2R-5	NEW JERSEY TURNPIKE AUTHORITY NEW MEXICO FINANCE	09/07/2016	MERRILL LYNCH PIERCE				735,719			(16,443)		(16,443)		655,977		2,336	2,336		01/01/2018	
64711N-QT-5	AUTHORITY	08/24/2016	VARIOUS				1, 492, 850	1,321,327		(30,821)		(30,821)		1,290,506		3,546	3,546		06/01/2017	
64983X-CE-2	AUTHORITY	07/14/2016	GOLDMAN SACHS & CO		1,303,638		1,370,925	1, 335, 134		(33,229)				1,301,905		1,733	1,733		05/15/2017	
64985H-TN-7	ENVIRONMENTAL FACILITIES NEW YORK STATE DORMITORY	08/09/2016	NATL FINANCIAL SERVI		2,077,100	2,000,000	2,111,520	2,109,758		(39,221)		(39,221)		2,070,537		6,563	6,563		09/15/2017	
649906-X2-5	AUTHORITY. NEW YORK STATE DORMITORY	07/01/2016	MATURITY							(8,186)		(8,186)							07/01/2016	
649907-YE-6	AUTHORITY	07/06/2016	JANNEY MONTGOMERY SC							(6,727)		(6,727)				(93)	(93)	15,417	07/01/2017	
650035-V6-2 677521-Q7-4	DEVELOPMENT CORP	08/11/2016	BARCLAYS CAPITAL INC CTGRP GLBL MKTS INC/		1 , 149 , 630 1 , 165 , 690	1,000,000 1,000,000	1,150,730 1,168,780	1 , 167 , 285		(15,180) (21,266)		(15,180) (21,266)		1,135,550 1,146,019		14,080 19,671	14,080 19,671	20,556 43,611	03/15/2020 10/01/2020	
67766W-TQ-5	OHIO WATER DEVELOPMENT AUTHORITY WATER P		RBC CAPITAL MARKETS		1,013,860		1, 196, 540	1,037,749				(25,217)		1,012,532		1,328	1,328		12/01/2016	
681793-5H-4	OMAHA PUBLIC POWER DISTRICT.	08/09/2016	GOLDMAN SACHS & CO		2, 145, 108	2,100,000	2,516,829	2,191,703		(51,827)		(51,827)		2,139,876		5,232	5,232		02/01/2017	
686507-GP-3	ORLANDO UTILITIES COMMISSION PENNSYLVANIA ECONOMIC	09/09/2016	WELLS FARGO BANK N.A		4,881,555		4,904,055			(21,310)		(21,310)		4,882,745		(1,190)	(1,190)		10/01/2018	
70869V-AD-6	DEVELOPMENT FINANC	07/11/2016	BANC/AMERICA SECUR.L		5,568,445	5, 340, 000		5,675,809		(119,412)		(119,412)		5,556,397		12,048	12,048	276,642	07/01/2017	
708836-FQ-9	INFRASTRUCTURE INVESTMENT A PENNSYLVANIA INDUSTRIAL		RAYMOND JAMES & ASSO		1, 166,657	1 , 130 , 000	1,219,903	1 , 195 , 836		(30,918)		(30,918)		1,164,919		1,739	1,739	43,788	05/15/2017	
709193-MA-1	DEVELOPMENT AUTH PENNSYLVANIA INDUSTRIAL	07/01/2016	MATURITY				401,677			(15,420)		(15,420)							07/01/2016	
709193-MB-9	DEVELOPMENT AUTH	07/01/2016	MATUR I TY							(1,404)		(1,404)		635,000					07/01/2016	
718849-AZ-5	IMPROVEMENT CORP	07/01/2016	MATURITY		1,500,000		1,671,195	1 , 529 , 306		(29,306)				1,500,000					07/01/2016	
721876-RN-2	SYSTEM REVENUE PITTSBURGH WATER & SEWER	07/01/2016	MATURITY							(5,401)		(5,401)							07/01/2016	
725304-RV-3	AUTHORITY	08/09/2016	WELLS FARGO BANK N.A		1,001,880		1,085,940	1,021,308		(19,564)		(19,564)		1,001,744		137	137		09/01/2016	
73358W-JF-2	YORK & NEW JERSEY PRIVATE COLLEGES &	09/08/2016	VARIOUS		2,105,540	2,000,000	2, 196,680	2,155,251		(55,738)		(55,738)		2,099,513		6,027	6,027		12/01/2017	
74265L-YE-2	UNIVERSITIES AUTHORIT PUERTO RICO HIGHWAYS &	09/01/2016	MATURITY		1,960,000		2,334,595	2,010,718		(50,718)		(50,718)		1,960,000					09/01/2016	
745181-PF-8	TRANSPORTATION AU SALES TAX ASSET	07/01/2016	CALL 100		1,785,000	1 ,785 ,000	1,853,919	1,826,595				(41,595)		1,785,000					07/01/2036	
794665-GA-1	RECEIVABLE CORP. CITY PUBLIC SERVICE BOARD	09/07/2016	CTGRP GLBL MKTS INC/		2,808,227	2,580,000	2,992,465	2,868,940		(71,539)		(71,539)		2,797,401			10,826		10/15/2018	
796253-Y8-9	OF SAN ANTONIO		GOLDMAN SACHS & CO		1,966,349		2,311,059	2,010,124		(48,114)		(48,114)		1,962,010		4,339	4,339		02/01/2017	
797669-VR-6	RAPID TRANSIT DIS SAN FRANCISCO STATE	07/28/2016	VARIOUS		1,429,929	1,385,000	1,467,560	1,456,581		(27,427)		(27,427)		1,429,153					07/01/2017	
79772L-DL-4	BUILDING AUTHORITY		BLAIR WILLIAM & COMP		1,128,590	1,000,000	1,144,860	1,141,202		(24,808)		(24,808)		1,116,394					12/01/2019	
812631-JR-1	DRAINAGE & WASTEWATER CITY OF SEATTLE WA WATER	09/01/2016			4,781,860		5,591,442	4,902,466		(121,331)		(121,331)		4,781,135		725	725		09/01/2016	
812728-RU-9 812728-RV-7	SYSTEM REVENUE.	09/01/2016			5,000,000		5,901,550	5,142,558		(142,558)		(142,558)				12.527	40 507		09/01/2016	
812/28-RV-7 842039-AN-9	SYSTEM REVENUE. SOUTHEASTERN PENNSYLVANIA TRANSPORTATION.	08/24/2016.	JPM SECURITIES-FIXED		5,934,464 1,140,900		<u>6</u> , 197, 164 1, 148, 840	6,075,282		(153,345)		(153,345)		5,921,937 1,125,553				280,056 47,778	09/01/2017	
842039-AN-9 857536-BS-4	UNIVERSITY OF IOWA/THE		NATL FINANCIAL SERVI		1,140,900 1,019,670	1,000,000	1, 148, 840	1,146,858		(21,305)		(21,305) (13,526)		1,125,553					07/01/2020	
867868-FH-9	GOVERNMENTAL FINANCING CO.	09/01/2016	MATURITY							(11,980)		(11,980)							09/01/2016	
867868-FP-1	GOVERNMENTAL FINANCING CO. TARRANT COUNTY CULTURAL	09/01/2016	MATURITY							(18,527)		(18,527)							09/01/2016	
87638Q-FW-4	EDUCATION FACILI	07/27/2016.	CTGRP GLBL MKTS INC/		1,013,140		1, 169,920	1,031,482		(21,040)		(21,040)		1,010,443					11/15/2016	<u> </u>

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1	r	r									Current Year's			Book/				Bond		nation
	e	9		Number				Prior Year	Unrealized		Other Than	Tatal Ohan as in	Total Foreign	Adjusted	Foreign	Dealized Only	Tatal Oain	Interest/Stock	Stated	or
CUSIP Identi-		Disposal		Number of Shares of				Book/Adjusted Carrying	Valuation Increase/	Current Year's (Amortization)/	Temporary Impairment	Total Change in B./A.C.V.	Exchange Change in	Carrying Value at	Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Dividends Received	Contractual Maturity	Market Indicator
fication	Description r	Date	Name of Purchaser		Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
881182-AC-3	TERREBONNE LEVEE & CONSERVATION DISTRICT		MATURITY.							(3,792)									07/01/2016	
	TEXAS TRANSPORTATION																			
88283L-HX-7	COMMISSION STATE HI TOBACCO SETTLEMENT	08/10/2016	WELLS FARGO BANK N.A		2,226,440	2,000,000	2,375,020	2,246,163						2,200,474					04/01/2019	
88880T-MT-0	FINANCING CORP/NY	09/08/2016	RBC CAPITAL MARKETS				4,617,400							4 ,227 ,008					06/01/2018	
89546R-KK-9	TRI-COUNTY METROPOLITAN TRANSPORTATION D	.08/15/2016	CALL 100		5,000,000	5.000.000	5,262,500							5.000.000						
20602N CV 6	TRIBOROUGH BRIDGE & TUNNEL AUTHORITY		STATE STREET BANK &		1,500,000		1,500,000							1,500,000				216	01/01/2032	
89602N-GX-6 898785-NV-8	CITY OF TUCSON AZ		RBC CAPITAL MARKETS									(11,867)				1,700			07/01/2032	
91335V-GJ-9	UNIVERSITY OF PITTSBURGH- OF THE COMMONWE		MATURITY		1,000,000	1,000,000	1,074,680	1.032.331		(32,331)		(32,331)		1,000,000				50.000	09/15/2016	1
91417K-VR-9	UNIVERSITY OF COLORADO	07/14/2016	JANNEY MONTGOMERY SC		1,029,700	1,000,000	1,144,630	1,043,339		(16,671)		(16,671)		1,026,668					06/01/2017	
914301-5V-4	UNIVERSITY OF HOUSTON SYSTEM		B B & T CAPITAL MARK				2,364,340			(29,223)		(29,223)		2,335,117		23,263			02/15/2021	
914301-V6-0	UNIVERSITY OF HOUSTON SYSTEM	08/31/2016	EXCHANGE OFFER		2.081.486	1.970.000		2.131.861		(50,376)		(50,376)		2,081,486				102.878	02/15/2018.	1
914301-V6-0 915115-5F-2	PERMANENT UNIVERSITY FUND	07/25/2016	MERRILL LYNCH PIERCE					5,848,007		(30, 378)		(132,590)							07/01/2017	
917328-PX-8	UTAH ASSOCIATED MUNICIPAL POWER SYSTEMS	09/01/2016	MATURITY			750.000		768.907		(18,907)		(18,907)		750.000					00/01/2016	
917565-HP-1	UTAH TRANSIT AUTHORITY		JEFFERIES & COMPANY,		4,000,773		4,095,678			(90,800)		(10, 507)		4,004,878		(4,105)	(4,105)		09/01/2016 06/15/2038	
919061-DT-5	CITY OF VALDEZ AK VIRGINIA COLLEGE BUILDING	09/22/2016	WELLS FARGO BK NATL		1,500,000	1,500,000	1,500,000												12/01/2033	
92778V-BP-2	AUTHOR I TY	09/12/2016	STEPHENS, INC		1,058,750		1,101,600							1,056,977		1,773	1,773		02/01/2018	
938782-ED-7	WASHINGTON METROPOLITAN AREA TRANSIT AUT		MERRILL LYNCH PIERCE			1.000.000				(6,159)		(6,159)		1,027,341					07/01/2017	
938823-AW-1 939830-LR-4	STATE OF WASHINGTON ENERGY NORTHWEST.		MATURITY		2,000,000 3,000,000	2,000,000		2,053,519 3,087,114		(53,519) (87,114)		(53,519) (87,114)		2,000,000				100,000	09/01/2016	
	WISCONSIN HEALTH &																			
97710B-4G-4	EDUCATIONAL FACILITIE	08/15/2016	MATURITY		1,000,000	1,000,000	1, 148, 250	1,024,232											08/15/2016	
977123-K6-4	TRANSPORTATION		US BANKCORP INVESTME		1,549,080	1,500,000	1,630,455	1,595,158		(45,738)		(45,738)		1,549,420		(340)	(340)		07/01/2017	
3199999 -	Bonds - U.S. Special Rever	nue and Specia	al Assessment and all Non- of Governments and Their	-Guaranteed																
	Subdivisions	and Authonties		i Folitical	779,439,852	768,942,132	799,725,330	635,492,705		(4,804,313)		(4,804,313)		777,458,218		1,981,634	1,981,634	13,743,848	ХХХ	ХХХ
	ustrial and Miscellaneous (U																			
02079K-AA-5 02209S-AN-3	ALPHABET INC	09/21/2016 09/13/2016	US BANKCORP INVESTME BANC/AMERICA SECUR.L							(4,304) 		(4,304) 2,519							05/19/2021 08/09/2022	
0258M0-DH-9	AMERICAN EXPRESS CREDIT							5,008,945		(8,945)		(8,945)		.5,000,000						
	CORP	07/29/2016	MATURITY		5,000,000					(8,945)		(8,945)							07/29/2016	
0258M0-DL-0	CORP. AMERICAN EXPRESS CREDIT	08/25/2016	DEUTSCHE BANC/ALEX B		15,033,165	15,000,000	15,000,000	15,000,000					 	15,000,000					03/18/2019	
0258M0-DM-8	CORP		VARIOUS			5,425,000		5,418,648						5,421,549		2,451	2,451		06/05/2017	
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORP	08/29/2016	VARIOUS		4,638,870	4,500,000	4,511,295	4,511,216		(1.543)		(1,543)		4,509,673		129.197		112.775	09/14/2020	
	AMERICAN HONDA FINANCE									(, , , ,		(, ,						, ,		[
02665W-AC-5	CORP	09/06/2016	VARIOUS				2,988,420	2,993,422		1,401		1,401		2,994,823					10/10/2018	[
02665W-AF-8	CORP. AMERICAN HONDA FINANCE	09/06/2016	VARIOUS		6,515,124					1,716		1,716		6,496,979					07/14/2017	l
02665W-AH-4	CORP		VARIOUS		14,969,626	14,550,000	14,612,203	11,534,078		(1,430)		(1,430)		14,616,218					08/15/2019	
02665W-AU-5	AMERICAN HONDA FINANCE CORP.		GOLDMAN SACHS & CO							1,237		1,237							03/13/2020	
	AMERICAN HONDA FINANCE									1,201										[
02665W-AY-7	CORP. AMERICAN HONDA FINANCE	09/19/2016	VARIOUS		3,008,682											8,682	8,682		09/20/2017	
02665W-BB-6	CORP	09/06/2016	NON-BROKER TRADE, BO		1,012,454											12,454	12,454	8,164	02/22/2019	
03523T-BE-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	07/20/2016	BANC/AMERICA SECUR.L		2,652,199	2,300,000	2,672,117					(51,914)		2,620,203					01/15/2019	
	ANHEUSER-BUSCH INBEV WORLDWIDE INC		VARIOUS							(4,303)		(4,303)				22.656			07/15/2017	1
	ANHEUSER - BUSCH INBEV									,		,				,				
035242-AC-0	FINANCE INC	08/22/2016	U.S. BANCORP INVESTM		1,001,140	1,000,000						2,142				5,810	5,810		01/17/2018	<u> </u>

SCHEDULE D - PART 4

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		r										Current Year's			Book/				Bond		nation
									Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
		÷			Niverbarr of						0		T-4-LOB				Dealine d Oala	Tatal Oalia			
CUSIP		11	D: 1		Number of				Book/Adjusted		Current Year's	Temporary	Total Change in			Exchange Gain		Total Gain	Dividends	Contractual	Market
Identi-		g	Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n	Date	Name of Purchaser	Stock	Consideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
	ANHEUSER - BUSCH INBEV																				
035242-AL-0	FINANCE INC		08/16/2016	VARIOUS							(4,296)		(4,296)						140,415	02/01/2023	
	ANHEUSER - BUSCH INBEV																				
035242-AP-1	FINANCE INC		08/16/2016	BNP PARIBAS SEC CORP							(3,463)		(3,463)							02/01/2026	
037833-AJ-9	APPLE INC		09/20/2016	GOLDMAN SACHS & CO				6,631,473												05/03/2018	
037833-AP-5	APPLE INC		09/16/2016	PERSHING & COMPANY														5,953		05/06/2019	
037833-BF-6	APPLE INC		07/29/2016	WELLS FARGO SECS LLC		3,680,320		3,493,560							3,494,600		185,721			05/13/2022	
037833-BS-8	APPLE INC.		08/25/2016	GOLDMAN SACHS & CO		2,057,480		1,998,580							1,998,720					02/23/2021	
037833-BU-3	APPLE INC		09/09/2016	PERSHING & COMPANY		2,293,083	2,190,000	2, 187,657							2,187,828					02/23/2023	
037833-BY-5	APPLE INC		08/09/2016	U.S. BANCORP INVESTM		1,070,270														02/23/2026	
	AUTOMATIC DATA PROCESSING			1			1	1						1							
053015-AE-3	INC	l	08/16/2016	VARIOUS		4,629,993		4,460,418			(6,670)				4,453,747					09/15/2025	
05531F-AV-5		l	07/19/2016.	BANC/AMERICA SECUR.L		1,949,967	1,925,000	1,922,998							1,923,074					05/10/2021	
060505-DH-4	BANK OF AMERICA CORP	↓ ↓	09/13/2016	NON-BROKER TRADE, BO		1,042,110	1,000,000	1,079,060	1,067,542		(28,398)		(28, 398)		1,039,144			2,966		09/01/2017	
06050T-LT-7	BANK OF AMERICA NA	.ll	08/30/2016	WELLS FARGO SECS LLC										ļ						02/14/2017	
06050T-ME-9	BANK OF AMERICA NA	l	09/14/2016	STIFEL NICHOLAUS & C		3,546,165	3,500,000	3,500,000	3,500,000		 		 	 						12/07/2018	
06051G-FN-4	BANK OF AMERICA CORP	↓ ↓	09/29/2016	VARIOUS		14,578,437	14,415,000	14 , 127 , 968	11,293,715											04/21/2020	
06051G-FX-2	BANK OF AMERICA CORP	↓↓	09/14/2016	VARIOUS		5, 134, 295		4,937,460			(38)		(38)		4,937,422					04/19/2026	
	BANK OF NEW YORK MELLON													1							
06406F-AA-1	CORP/THE	∔ ∳	09/26/2016	CITIGROUP GLOBAL MKT		2,055,500	2,000,000	1,998,020							1,998,241					04/15/2021	
	BANK OF NEW YORK MELLON																				
06406F-AC-7	CORP/THE		09/20/2016	VARIOUS				2,989,350							2,989,706					05/04/2026	
	BANK OF NEW YORK MELLON																				
06406H-CU-1	CORP/THE		08/09/2016	UBS SECURITIES LLC																05/15/2019	
	BANK OF NEW YORK MELLON																				
06406H-CW-7	CORP/THE		08/19/2016	VARIOUS		4,616,730		4,499,145	4 , 499 , 359						4 , 499 , 465					09/11/2019	
	BANK OF NEW YORK MELLON																				
06406H-DD-8	CORP/THE		09/26/2016	BARCLAYS CAPITAL INC		1,998,158	1,935,000	1,934,091	1,934,154						1,934,284					08/17/2020	
07330N-AF-2	BRANCH BANKING & TRUST CO.		08/24/2016	DEUTSCHE BANC/ALEX B																12/01/2016	
073902-RU-4	BEAR STEARNS COS LLC/THE.	+ŀ	08/18/2016	GOLDMAN SACHS & CO				3,351,240	3, 327, 734											02/01/2018	
	BERKSHIRE HATHAWAY																				
084664-BS-9	FINANCE CORP.		07/12/2016	BNY CAPITAL MARKETS				2,997,690	2,999,348		251		251							05/15/2017	
004004 DV 0	BERKSHIRE HATHAWAY		00/45/0040	MATURITY		0 000 000	0 000 000	4 000 040	4 000 770		000		000		0 000 000				40,000	00/45/0040	
084664-BX-8	FINANCE CORP BERKSHIRE HATHAWAY		08/15/2016	MATURITY	••••••	2,000,000	2,000,000	1,998,940	1,999,778											08/15/2016	
084664-CH-2	FINANCE CORP.		08/29/2016	DEUTSCHE BANC/ALEX B		1,774,490	1,750,000	1,750,000							1,750,000					03/15/2019	
084670-BL-1	BERKSHIRE HATHAWAY INC.		09/26/2016	GOLDMAN SACHS & CO.		2.044.140		1,999,820	1,999,868		26		26		1,999,894					03/15/2019	
084670-BQ-0	BERKSHIRE HATHAWAY INC	++	08/29/2016	MORGAN STANLEY & CO.		4,983,763	4,850,000	4,885,323					(1.831)		4,883,492					03/15/2021	
084670-BS-6	BERKSHIRE HATHAWAY INC			JEFFERIES & COMPANY									(1,031)							03/15/2021	
097014-AN-4	BOEING CAPITAL CORP.		09/20/2016	MATURITY		1.165.000	1,165,000	499,530	1,164,913						499,551					08/15/2020	
097014-AN-4	BOEING CO/THE	††	08/15/2016	JPM SECURITIES-FIXED		4,925,850		4,926,050							4,929,379		(3,529)	(3,529)		08/15/2016	
U31023-DQ-1	BROADRIDGE FINANCIAL	††		OF M OLUUNTITES FINED											4,829,3/9		(3, 529)	(0,029)	۱٬۱۱ او		
11133T-AC-7	SOLUTIONS INC.		09/15/2016	WELLS FARGO SECS LLC		1,322,256	1,300,000	1,294,657			104		104	1	1,294,761		27,495	27,495	.10,068	06/27/2026	
126650-CA-6	CVS HEALTH CORP.	tt	07/13/2016.	GOLDMAN SACHS & CO.				503,005	500.994						500,423	l			3,650		
126650-CE-8		††	09/16/2016	BANC/AMERICA SECUR.L.		1,326,819	1,300,000	1,299,272			103		103	[1.299.569					08/12/2010	
120000-0L=0	CAMERON INTERNATIONAL	††		Brind America decontention							1000		1		1,200,000		200	£1,200			
13342B-AN-5	CORP.		09/15/2016	PIERPONT SECURITIES		2,200,220			2,199,470						2,199,731					06/15/2017	
14042E-3Y-4	CAPITAL ONE NA/MCLEAN VA.	11	09/08/2016	KEYBANC CAPITAL MARK		4, 121, 560	4,000,000	4,072,640			(3,853)		(3,853)		4.068.787					07/23/2021	
14042E-4L-1	CAPITAL ONE NA/MCLEAN VA.	††	09/08/2016	VARIOUS				6,698,660						l	6,699,369		4.987			02/05/2018	
	CATERPILLAR INC.	††	08/09/2016	MORGAN STANLEY & CO				3,515,814					6.305		3,525,485		200,389		58.629	06/26/2022	
149123-BZ-3		††	08/04/2016	VARIOUS											3,009,948		4,322			06/26/2017	
140120-02-0	CATERPILLAR FINANCIAL	++	00/04/2010	VAR1005							(0,434)		(0,434)							00/20/2011	
14912L-6B-2	SERVICES CORP.		.08/04/2016	CITIGROUP GLOBAL MKT		6,049,624		5,900,000	5,900,000						5,900,000		149.624	149.624		06/09/2019	
140122 00 2	CATERPILLAR FINANCIAL																140,024				
14912L-6S-5	SERVICES CORP.		09/14/2016	DEUTSCHE BANC/ALEX B		3,905,811							285		3,898,608		.7.203			11/20/2017	
166764-AA-8		1	09/28/2016	VARIOUS		13,261,128	13,250,000	13,229,520			4.535				13.238.950		22.178		99.046	12/05/2017	
166764-AN-0		ĽŤ	07/26/2016.	MILLENNIUM ADVISORS	I						I			[20,659	20,659	13.539		
166764-AT-7	CHEVRON CORP	T. I	09/16/2016	PERSHING & COMPANY		1,022,990	1,000,000	1,000,000	1,000,000		Ι		1	Ι	1,000,000		22,990	22,990	25,316	03/03/2022	
166764-BG-4	CHEVRON CORP		09/22/2016	PERSHING & COMPANY		5,071,850					I			Ι	5,000,000		71,850	71,850		05/16/2021	
166764-BK-5	CHEVRON CORP	T-t	09/28/2016.	BARCLAYS CAPITAL FIX	T	164 234					Ι		1	Ι	160,000	[4,234			05/16/2023	
17275R-AU-6	CISCO SYSTEMS INC.	ГĻ	09/06/2016.	MITSUBISHI UFJ SECS		2,779,755	2,750,000	2,749,533	2.749.615		106		106	L	2,749,722		30,033			06/15/2018	
17275R-AY-8	CISCO SYSTEMS INC.	Πţ	09/13/2016	MORGAN STANLEY & CO.			2,000,000	2,000,000	2,000,000		I			[2,000,000				.13.964	06/15/2018	
17275R-BA-9	CISCO SYSTEMS INC.	T. I	09/13/2016	VARIOUS		2,067,169	2,060,000	2,060,000			I			I	2,060,000		7,169	7,169	.16.022	02/28/2018	
17275R-BC-5		Eff	09/13/2016.	CREDIT SUISSE FIRST		1,565,235	1,500,000	1,498,860					54	L	1,498,914				24.092	02/28/2026	
172967-HM-6	CITIGROUP INC	ĽŤ	09/29/2016	DEUTSCHE BANC/ALEX B		1,020,260	1,000,000	1,005,330	1,004,578		(1,028)		(1,028)		1,003,550		16,710		25,217	04/08/2019	
172967-JJ-1	CITIGROUP INC		08/23/2016	VARIOUS.		10,174,200	10,000,000								9,954,616					02/18/2020	
172967-JW-2	CITIGROUP INC	1.1	07/26/2016	GOLDMAN SACHS & CO.	1	3,283,605	3,250,000				159		159	L	3,249,430		34,175			07/30/2018	
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SCHEDULE D - PART 4

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		g												Change in						Maturity	
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Cale 10 Cale 10 <t< td=""><td>172967-KG-5</td><td></td><td></td><td>JEFFERIES & COMPANY</td><td></td><td>3 490 674</td><td>3 300 000</td><td>3 362 111</td><td></td><td></td><td>(2.029)</td><td></td><td>(2.029)</td><td></td><td>3 360 082</td><td></td><td>130 592</td><td>130 592</td><td>75 295</td><td>01/12/2026</td><td></td></t<>	172967-KG-5			JEFFERIES & COMPANY		3 490 674	3 300 000	3 362 111			(2.029)		(2.029)		3 360 082		130 592	130 592	75 295	01/12/2026	
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	191210-DI-0	COCA COLA CO/THE		VAD 1000		E 200 250	D,750,000	E 240 055			1,402		1,402		5 240 072		140,005	140,005			
Constraint Constraint <thconstraint< th=""> Constraint Constrai</thconstraint<>	191210-DW-9								5 400 070		(440, 470)		(440, 470)								· · · · · · · · · · · · · · · · · · ·
Second M Market M Second M Market M Second M		COMCAST CORP																		02/15/2018	
Control Control <t< td=""><td></td><td></td><td>07/13/2016</td><td></td><td></td><td></td><td></td><td></td><td>4,348,916</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>			07/13/2016						4,348,916												
Control Control <t< td=""><td>20030N-BR-1</td><td></td><td></td><td>GULDMAN SACHS & CO.</td><td></td><td></td><td></td><td></td><td>·····</td><td></td><td></td><td></td><td></td><td>·</td><td></td><td></td><td></td><td></td><td></td><td>03/01/2023</td><td></td></t<>	20030N-BR-1			GULDMAN SACHS & CO.					·····					·						03/01/2023	
Barborn Mark Barborn Fried Barborn </td <td></td> <td></td> <td>07/13/2016</td> <td>CITIGROUP GLOBAL MKT</td> <td></td> <td>5,049,249</td> <td></td> <td></td> <td>·····</td> <td></td> <td>·</td> <td></td> <td></td> <td>+</td> <td>5,028,958</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>			07/13/2016	CITIGROUP GLOBAL MKT		5,049,249			·····		·			+	5,028,958						
Jack Set Or The Control Interface Set Line S						8,057,520	8,000,000	7,991,600	7,993,015											02/15/2020	.j
Constraint Constraint <thconstraint< th=""> Constraint Constrai</thconstraint<>				VARIOUS											4,590,901					09/15/2020	
Description Display	24422E-SH-3	JOHN DEERE CAPITAL CORP		WELLS FARGO SECS LLC		1,301,651	1, 300, 000	1,297,400	1,299,139						1,299,614					12/15/2016	. <u> </u> l
generation at 108 (2) (1) (1) (2) (1) (2) (2) (2) (2) (2) (2) (2) (2) (2) (2	24422E-SW-0	JOHN DEERE CAPITAL CORP		PERSHING & COMPANY		1,016,040	1,000,000													03/10/2020	
Selection No. 108 or 201 mm Selection	25468P-CV-6	WALT DISNEY CO/THE		WELLS FARGO SECS LLC										L	1,746,471						
Constrain Constrain <thconstrain< th=""> Constrain <thconstrain< th=""> Constrain <thconstrain< th=""> <thconstrain< th=""> <thcon< td=""><td></td><td>WALT DISNEY CO/THE</td><td>07/29/2016</td><td>US BANKCORP INVESTME</td><td>1</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1</td><td>999,500</td><td></td><td></td><td></td><td></td><td></td><td>1</td></thcon<></thconstrain<></thconstrain<></thconstrain<></thconstrain<>		WALT DISNEY CO/THE	07/29/2016	US BANKCORP INVESTME	1									1	999,500						1
See 0.0.1 Mit Display Current Display Curr	25468P-DE-3	WALT DISNEY CO/THE	09/27/2016	BARCLAYS CAPITAL INC	Т	464,090	450,000	448 875	448,937		159		159		449,096		14,993	14,993	9,944	09/17/2020	
Security of the part model Office Part model Office Office<	25468P-D 1-2			TORONTO DOMINION SEC		1 506 275															[]
Select A: Desc Eurory Call, Not C. Open Desc Eurory Call, Not Call,	263901-AF-0	DUKE ENERGY INDIANA LLC	07/11/2016	MATURITY		255 000	255 000	255 000	255 000		100		100		255 000		, 520		1 601	07/11/2016	[]
All Control List		DIKE ENERGY CAPOLINAS LLC		DEDSHING & COMDANY		3 772 486	3 430 000	3 744 428	3 701 /61		(33,056)		(33,056)		3 668 405		10/ 081	10/ 081			
2020 H.A. L. 200 M.G. L. 200 M.G. L. 200 M.G. L. 4.00		DIKE ENERGY CAROLINAS LLC		WELLS EARCO SECS LLC		1 027 000	1 000 000	008 010			7/		74					28 017			
S2016-U. Disk pills P # S2016-U. S 000 (D)								2 000 000	2 000 000						2 000 000			4 010			
Intrinue	302310-AA-0	EXXON MODIL CORP				Z,004,010		E 000,000													
JUNC LEW MAIL OP (22 or) C 246 C 247 C 247 <thc 247<="" th=""> C 247 <thc 247<="" th=""></thc></thc>	302310-AJ-1			JFW SECONTITES-FINED									+	+			104,000			03/00/2022	
IFTR 180 model-field Protoc Protoc Protoc Protoc	216770 DA 6		00/22/2016	COLDMAN SACHS & CO		2 252 220	2 250 000	2 240 065	2 240 522		010		240		2 240 770		2 457	2 457	24.075	06/01/2017	1 1
1077:36-4 Sector (invert invert invert 0 0.773 7.79 7.79 7.79	310//Q-DA-0			GOLDWAN SACIS & CO													Z,4J/	Z,4J/			
Ströd-4-6. Ströd-100 Abb 12000 <	216770 DD 4		00/12/2016	VARIOUS		0 570 140	0 400 000	0 204 456	0 206 252		710		710		0 206 072		172 160	172 160	167 754	04/25/2010	1 1
Separate Legrangi O. Additional Sector Constrained Sector Constr																					
Select AS Constraint Parts OL Constraint Parts OL <t< td=""><td></td><td>GENERAL ELECTRIC CU</td><td></td><td>WACHUVIA SECURITIES,</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>·</td></t<>		GENERAL ELECTRIC CU		WACHUVIA SECURITIES,																	·
System Constraint System Sys		GENERAL ELECTRIC CO		BARCLAYS CAPITAL FIX		2,828,475	2,500,000	2,814,025	2,766,539						2,735,824					01/07/2021	
39820-76. 200000 2 200000 2 200000 2 200000 2 200000 2 200000 2 200000 2 40070 66.003 2 200000 2 40070 66.003 2 60000 2 40000 2 40070 66.003 1000 100			07/13/2016																		· · · · · · · · · · · · · · · · · · ·
30802-70-0. general LetCrit 0. 0.77 2050. VR108. 2.80, 70 2.40, 70 2.40, 70 7.0, 81 7.7 25 0.100 (200. 37334-0-0. 0.81 (200.) 0.81 (200.) 1.81 (570) 1.92 (500.) 1.93, 810 2.00, 00 1.93, 810 2.00, 00 1.93, 810 2.00 (200.) 2.									3,915,992											0//12/2016	
Space Lass Concernment (SM) Date 111 CONCERNMENT Lass 1111 CONCERNMENT <thlass 111="" concernment<="" t<="" td=""><td></td><td>GENERAL ELECTRIC CO</td><td></td><td></td><td></td><td>2,572,600</td><td></td><td>2,535,625</td><td>2,530,838</td><td></td><td></td><td></td><td></td><td> </td><td>2,523,975</td><td></td><td></td><td></td><td></td><td></td><td></td></thlass>		GENERAL ELECTRIC CO				2,572,600		2,535,625	2,530,838						2,523,975						
172564-46. UNURSI IT/TIE 0.001/2016. 1.01/10 1.62/16 4.155 99.000 0.001/2016. 172564-46. 0.001/2016. 1.01/16 <	36962G-7M-0	GENERAL ELECTRIC CO	07/20/2016	VARIOUS				2,498,475	2,498,760											01/09/2020	
77333-0.2 26704 APORP 0. 00102/2016 BBCLARS COPTRAL INC. -14/22 002 -1/388 8/2 -7/25 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>(00.000)</td><td></td><td>(00.753)</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1 1</td></t<>											(00.000)		(00.753)								1 1
37555-86-8. (LED 05 L'IDUCS INC. 0/97/2016. 100.422 261	372546-AA-9			CALL 111.5/6/806/		1,6/3,652														02/01/2019	
375558-65. Clip Or Scherols NC 09/21/2016. Performance 9,830,207 44,404 1,553,36 (7,581) (7,581) 3,616,682 110,942 <td>373334-KD-2</td> <td>GEORGIA POWER CO</td> <td></td> <td>BARCLAYS CAPITAL INC</td> <td></td> <td>1,422,092</td> <td>1,400,000</td> <td>1,398,782</td> <td>1,398,812</td> <td></td> <td></td> <td></td> <td></td> <td> </td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>12/01/2018</td> <td>·</td>	373334-KD-2	GEORGIA POWER CO		BARCLAYS CAPITAL INC		1,422,092	1,400,000	1,398,782	1,398,812											12/01/2018	·
Bit Ret Au-4. CLUMM SIGNE ROUP 09/12/2016, VARIOS. 10.065.34 9.80.000 9.83.972 9.88.282 1.5.810 .6.5.810 9.82.473 152.66 107.77 Strikt Load, Strike NUC 09/16/2016, VARIOS. 5.70.000 5.73.66 5.75.901 (1.305) .6.75.166 10.77 10.747 60.332.2017 VARIOR - 1. MORTO- 1. MARCHARAN COLOR 09/16/2016, VARION COLOR 5.75.901 (1.305) .6.75.166 10.77 10.747 60.332.2017 VARIOR - 1. MORTO- 1. MARCHARAN COLOR 09/16/2016, VARION COLOR 15.90.000 1.589.875 222.02 227 1.50.000 2.32.32 57.100 08.01/2016, VARION- 1. MARCHARAN COLOR 0.90/12/216, VARION 2.04.62.20 1.90.000 1.98.95 1.99.658 1.99.658 1.99.658 5.92.20 1.99.658 1.99.658 5.92.20 5.70.000 1.99.658 1.99.658 5.92.20 5.70.000 1.99.658 1.99.658 5.92.20 5.72.21 6.91.92.200.17.91.000 1		GILEAD SCIENCES INC																			
38 Hall-Ad- INC/THE 09/22/2016 VM 100.8. 0.065 3.84 0.9 .853 0.00 9.883 972 9.888 292 (5,5 10) (5,5 10) (5,5 10) (5,5 10) (5,7 10	375558-BC-6	GILEAD SCIENCES INC		DEUTSCHE BANC/ALEX B					1,553,326											09/01/2022	
Bit Har-Ju-Bit MURTE Op/14/2016 VERVIE Op/14/2016 FESNING & COMPANY 200.000 5/750.000 5/750.000 5/750.200 1/1.050 1/1.050 6.751.616 1/0.747 0/0.747 6/90.85 0/0/2/2017 40/28/1-13. RESULGA INC. 0.00/16/2016 FESNING & COMPANY 220.000 2.00.000 1.982.940 1.983.940 1.00.03 1.995.956 .00.000 2.00.000 1.992.940 </td <td></td> <td>GOLDMAN SACHS GROUP</td> <td></td> <td>1 1</td>		GOLDMAN SACHS GROUP																			1 1
38148 - 0.4. INC/THE. 08/18/2016, VR100, F 6,750,000 6,750,000 6,750,000 6,750,000 9,98,85 0,722,917 0,000 3 9 1,664 0,002/30/2017 0,000 2,000 0,000 3 9 1,664 0,002/30/2017 0,000 2,000 0,000 2,000 0,000 2,000 0,000 2,000 0,000 2,000 0,000 2,000 0,000 1,409,850 0,672,32017 0,000 2,000 0,000 3 9 1,664 0,02/30/2017 0,000 1,409,200 0,000 1,409,200 0,000 1,409,200 0,000 1,409,200 0,000 1,409,200 0,000 1,409,200 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000 1,409,400 0,000	38148L-AA-4			VARIOUS		10,065,334			9,888,282		(5,810)		(5,810)							04/23/2020	
404291-73_1, HSR: US_1NC_ _091/6/2016_RESKINR _200_000		GOLDMAN SACHS GROUP		1	1			1					1	1							1
404291-73_1, HSR: US_1NC_ _091/6/2016_RESKINR _200_000	38148L-AD-8	INC/THE						6,753,686			(1,305)						10,747			05/22/2017	.jl
40621-68-6., Hull IBARTIN											ļ			ļ				9		03/03/2017	. <u> </u> l
42707-6-1-9HVR. DEPOT INC/THE. .08/30/2016. GUMAN SACK & 0.0 1.640/205 1.500,000 1.617,062 2.2,233 2.3,233	406216-BB-6	HALLIBURTON CO	08/01/2016	MATURITY		1.500.000	1.500.000	1,498,860							1,500,000		I			08/01/2016	l
42707-68E-1, HME DEPOT INC/THE 0.0/26/2016, HBC SECURTIES INC 2.045.200 2.000.000 1.992.340 1.003 1.996.636 .49.564 .28.44 .06/15/2019, 43707-68E-5, HME DEPOT INC/THE 0.0/06/2016, BBY CAPITAL MARKETS 2.044.702 2.000.000 1.992.800 .756 .758 1.936.636 .521 .221 .23.00 .04/10/2014, 448140-A0-3, INTEL CORP 0.0/0/2/2016, WELLS FARGO SECS LLC 3.123.750 3.000.000 .989.808 .281 .281 .999.269 .5.21 .5.21 .5.21 .6.13 .07/22020, 458140-AR-1, INTEL CORP 0.0/1/2/2016, WELLS FARGO SECS LLC 3.123.750 .3000.000 .3.756.16 .333 .331 .2.997.737 .126.613 .261.47.729202, 458200-AL-0, MURCINES CORP 0.0/1/2/2016, WELLS FARGO SECS LLC .3.150.000 .3.750.000 .3.750.000 .3.750.000 .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018, .0.2/06/2018,				GOLDMAN SACHS & CO		1,640,295	1,500,000														<u> </u>]
437076-BL-5, HWE DEPOT INC/THE 0.90 /06 /2016. BW CAPTIAL MARKETS. 2.004, 720 2.000, 000 1.992, 880 .98 .281				HSBC SECURITIES INC.		2,045,200	2.000.000		1,994,634					l							I
Hutr INFORM NT IONAL 0.08/04/2016 PIERPONT SECURITIES 1.004.490 1.000.000 998.600 998.680 2.997.737 122.013		HOME DEPOT INC/THF	09/06/2016	BNY CAPITAL MARKETS		2,044,720	2,000,000		,,,		758						51.082	51.082		04/01/2021	
446438-10-9 BANK/THE 0.001/02/016_P1ERCURT SECURT TES_ 1.004.490 1.000.000 998.600 999.88 281 2.81 999.269 5.221 1.61.617 0.22/2/2018_ 456140.A0-1 INTEL CORP .008/09/2016_ MILLS FARG SECS LLC .3.123.750 .3.23.750 .3.31 .2.997.737 .2.61.1 .5.21 .61.617 .02/26/2018_	1		1		- 		,				1		1	[1				20,000		[]
458 H0-Ar-3. INTEL CORP. 09/09/2016. WELLS FARGO SECS LLC. 3.1237 750 3.800.000 2.997.406 3.31 3.31 2.997.737 126.013 126.013 729/2022. 458 H0-Ar-1. INTERUNT IONAL BUSINESS .09/11/2016. MILLENNIUM ADVISORS 3.824.604 3.600.000 3.726.415 1.549.355 (8.664) .3.717.788 106.616 .97.495 07/29/2022. 458 H0-Ar-1. INTERNAT IONAL BUSINESS .09/13/2016. NON-BROKER TRADE, BO. .3.150.000 3.726.415 1.549.355 (8.664) .3.717.788 106.616 .97.495 07/29/2022. 459200-Jr-6. MUCHINES CORP. .09/13/2016. NON-BROKER TRADE, BO. .3.150.000 .3.150.000 .3.150.000 .3.160.000 .3.98.325 .1.1643.689 .0.109/2012.	446438-RL-9		08/04/2016	PIERPONT SECURITIES		1,004 490	1,000,000	998 600	998 988		281		281		999 269		5 221	5 221	16 197	02/26/2018	1 1
458140-AR-1_INTE_ICORP 09/21/2016. NILLENNIUM ADVISORS 3,824,604 3,600,000 3,726,415 1,549,355 (8,664) 3,717,788 106,816 106,816 97,495 .07/29/2022. 459200-JA-0. MACHINES CORP. 09/13/2016. NON-BROKER TRADE, B0. 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,160,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,150,000 3,160,000 3,02/06/2018. 1/09/2022. 1/09/2021. 1/09/2022. 1/09/2021. 1/09/2022. 1/09/2021. 1/09/2022. 1/09/2022. 1/09/2021. 1/09/2021. 1/09/2021. 1/09/2021. 1/09/2021. 1/09/2021. 1/09/2021. 1/09/202				WELLS FARGO SECS LLC		3 123 750	3 000 000	2 997 180	2 997 406		321		201		2 997 737		126 013	126 013	76 154	07/29/2020	[]
INTERNATIONAL BUSINESS .09/13/2016. NON-BROKER TRADE, B0. .3, 150,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .3, 160,000 .2, 966,190 .3, 160,000 .2, 966,190 .3, 160,000 .2, 966,190 .3, 160,000 .2, 966,190															3 717 788						[]
459200-JA-0. MACHINES CORP. .09/13/2016. NON-BROKER TRADE, B0. .3, 150,000 .4,429 .4,429 .4,429 .3, 360,325 .3, 150,000 .2,996,190 .3, 150,000 .3, 150,000 .3, 150,000 .3, 150,000 .3, 150,000 .3, 150,000 .4,429 .4,429 .4,429 .4,29 .4,29 .4,29 <	1001-10-701-1	INTERNATIONAL BUSINESS											(0,004)	1			100,010		טטדי, וע		[]
INTERNATIONAL BUSINESS .09/22/2016 WELLS FARGO SECS LLC .3,473,217 .3,300,000 .3,369,325 .1,543,689 .(4,429) </td <td>459200-14-0</td> <td>MACHINES CORP</td> <td>09/13/2016</td> <td>NON-BROKER TRADE BO</td> <td></td> <td>3 155 0/6</td> <td>3 150 000</td> <td>3 150 000</td> <td>3 150 000</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>3 150 000</td> <td></td> <td>5 0/6</td> <td>5 0/6</td> <td>20 694</td> <td>02/06/2018</td> <td> </td>	459200-14-0	MACHINES CORP	09/13/2016	NON-BROKER TRADE BO		3 155 0/6	3 150 000	3 150 000	3 150 000						3 150 000		5 0/6	5 0/6	20 694	02/06/2018	
459200-JC-6. MACHINES CORP. .09/22/2016. WELLS FARGO SECS LLC. .3,473,217 .3,300,000 .3,369,325 .1,543,689	-100200-0A-0	INTERNATIONAL RUSINESS		- DIONER HADE, DU	-						1		1	1							[]
INTERNATIONAL BUSINESS .08/09/2016 BNY CAPITAL MARKETS .3,090,660 .3,000,000 .2,996,538 <td>459200-10-6</td> <td>MACHINES CORP</td> <td>09/22/2016</td> <td>WELLS EARGO SECS LLC</td> <td></td> <td>3 473 217</td> <td>3 300 000</td> <td>3 369 325</td> <td>1 543 680</td> <td></td> <td>(1 120)</td> <td></td> <td>(1 120)</td> <td></td> <td>3 365 018</td> <td></td> <td>108 100</td> <td>108 100</td> <td>83 806</td> <td>11/09/2022</td> <td>1</td>	459200-10-6	MACHINES CORP	09/22/2016	WELLS EARGO SECS LLC		3 473 217	3 300 000	3 369 325	1 543 680		(1 120)		(1 120)		3 365 018		108 100	108 100	83 806	11/09/2022	1
459200-JF-9. MACHINES CORP.				THE PROPERTY AND A CONTRACT OF							(423)		(423)		0,000,010		100,100				l
INTERNATIONAL BUSINESS .08/09/2016. WELLS FARGO SECS LLC. .1087,020	459200-JE-9	MACHINES CORP	08/09/2016	BNY CAPITAL MARKETS	1	3 090 660	3 000 000	2 996 100			3/18		2/18	1	2 996 538		94 122	94 122	32 /38	02/19/2021	1
459200-JG-7. MACHINES CORP. 0.08/09/2016. WELLS FARGO SECS LLC. 1.007.020 1.000.000 996.650 136 136 996.786 90.234 90.234 16.57132 0.01/10/208. 46622FH-U-5. JPMORGAN CHASE & CO. 0.08/24/2016. GUDMAN SACHS & CO. 1.257.275 1.250.000 1.249.764 71 71 1.249.834 7.41 21.39.0762. 46625H-U.5. JPMORGAN CHASE & CO. 0.09/20/2016. VRIOUS. 7.033.620 7.000.000 6.959.628 5.251 5.251 3.010 46.01 48.101 8.5742 0.300.000 3.000.000	100200-01-0			DIT ON THE MAINLES				£, 550, 190							2,000,000		J ²⁴ , 122				
46623E-KD-0. JPINORGAN CHASE & CO. .08/24/2016. GOLDMAN SACHS & CO. .1,257,275 .1,260,000 .1,249,675 .1,249,764 .7,1 .7,1 .1,249,834 .7,441 .7,441 .2,1132 .03/01/2018. 46625H-JL-5. JPINORGAN CHASE & CO. .09/20/2016. VARIOUS. .7,033,620 .7,000,000 .6,959,628 .5,251 .6,3080,010 .85,760 .89,7710 .3,002,010 .85,7710 .3,000,000 <td>450200 10 7</td> <td></td> <td>08/00/2016</td> <td>WELLS FARGO SECS LLC</td> <td>1</td> <td>1 097 020</td> <td>1 000 000</td> <td>006 650</td> <td></td> <td></td> <td>106</td> <td></td> <td>106</td> <td>1</td> <td>006 706</td> <td></td> <td>00 224</td> <td>00 224</td> <td>16 570</td> <td>02/10/2026</td> <td>1</td>	450200 10 7		08/00/2016	WELLS FARGO SECS LLC	1	1 097 020	1 000 000	006 650			106		106	1	006 706		00 224	00 224	16 570	02/10/2026	1
46625H-JL-5. JPMORGAN CHASE & CO. .09/20/2016. VARIOUS. .7,033,620 .7,000,000 .6,959,628 .6,980,268 .5,251 .6,985,519 .48,101 <td< td=""><td>46623E KD 0</td><td></td><td></td><td>GOLDMAN SACHS & CO</td><td></td><td></td><td></td><td></td><td>1 2/0 76/</td><td></td><td>130</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>03/01/2020</td><td> </td></td<>	46623E KD 0			GOLDMAN SACHS & CO					1 2/0 76/		130									03/01/2020	
46625H-KA-7. JPMORGAN CHASE & CO. .08/03/2016. BNP PARIBAS SEC CORP. .3.002.710 .3.000.000 <td></td> <td>5 054</td> <td></td> <td></td> <td> </td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td> </td>											5 054										
46625H-LW-8. JPMORGAN CHASE & CO. .08/02/2016. BNP PARIBAS SEC CORP. .5,167,500 .5,000,000 .5,023,600 .5,022,194 .(2,852)	4002011-JL-0	IDMODCAN CHASE & CO.	08/02/2010			3 052 740	3,000,000	3 000 000	3 000 000						3 000 000					00/ 10/2018	l
46625H-QJ-2. JPMORGAN CHASE & CO		DMODOAN CHACE & CO			-+						(0.050)		(0.050)	t	5,000,000						
46625H-QJ-2. JPMORGAN CHASE & CO. 08/04/2016. PERSHING & COMPANY. 920,052 900,000 899,325																					l
1478160-BR-4 JOHNSON J		IDMODCAN CHASE & CU			-+	12,203,880			11,841,704											10/29/2020	l
1478100-08-4. JUHINSUN. JUHINSUN. </td <td>40625H-QJ-2</td> <td>JPMUKGAN CHASE & CU</td> <td></td> <td>20,6/1</td> <td></td> <td></td> <td></td> <td></td>	40625H-QJ-2	JPMUKGAN CHASE & CU															20,6/1				
1478100-25-2., JUHINSUM & JUHINSUM & JUHINSUM																					
	4/8100-BS-2	JUNNSUN & JUNNSUN		UKEUTI SUISSE FIKST			000 , 000 , ئو	000,000, د			l			l						03/01/2021	J

SCHEDULE D - PART 4

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Norm Norm <th< th=""><th>1</th><th>2</th><th>3 4</th><th>5</th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th></th><th>Change in E</th><th>ook/Adjusted Ca</th><th>arrying value</th><th></th><th>16</th><th> 17</th><th> 18</th><th>19</th><th>20</th><th>21</th><th>22</th></th<>	1	2	3 4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	arrying value		16	17	18	19	20	21	22
Norm Norm <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>10</td><td>10</td><td>l</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1 1</td></th<>											10	10	l								1 1
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Det total Det total Det col			i												Carrying Value						
Name Approx Approx <th></th> <th></th> <th></th> <th></th> <th>Stock</th> <th></th> <th></th> <th></th> <th></th> <th>(Decrease)</th> <th></th> <th>Recognized</th> <th></th> <th>B./A.C.V.</th> <th></th> <th>Disposal</th> <th></th> <th>Disposal</th> <th></th> <th></th> <th>(a)</th>					Stock					(Decrease)		Recognized		B./A.C.V.		Disposal		Disposal			(a)
Name Approx Approx <td></td>																					
Suber L. IFF-24 Structure IFF-24 Structure Struc				GOLDMAN SACHS & CO													1,535	1,535			
	548661-DB-0	LOWE'S COS INC				2,808,072	2,800,000	2,809,255									(904)	(904)			
	548661-DM-6	LUWE'S CUS INC.	07/11/2016.	VARIOUS															5,046	04/15/2026	
Build of Balance Book of B	55070U AC 4		00/20/2016			1 051 114	1 250 000	1 250 000	1 250 000						1 250 000		1 1 1 1	1 114	0.007	01/20/2017	
Base 4 Base 4<				COLDMAN SACHS & CO		3 852 536	3 765 000	3 806 007	1 512 477		(3.027)		(3.027)				40 1/1	40 1/1		01/30/2017	
		SEP GLOBAL INC	07/20/2016	EXCHANGE OFFER													43,141	43,141			
	500045-AI -4			EXCHANCE OF LEN.							(0,020)		(0,020)		4,007,000					02/10/2020	
Marcel 1 Marcel 2	589331-AN-7	CORP/OLD	08/30/2016	WELLS EARGO SECS LLC		1 102 790	1 000 000	1 116 350			(17, 334)		(17, 334)		1 099 016		3 774	3 774	33 611	06/30/2019	
Difference Difference <thdifference< th=""> Difference Differen</thdifference<>	594918-BA-1	MICROSOFT CORP		U.S. BANCORP INVESTM.														91,911		02/12/2022	
Dest State Dest St	61166W-AT-8.	MONSANTO CO.	07/06/2016	MORGAN STANLEY & CO			3,510,000								3,447,010			170.642		07/15/2021	
Long Lag		MORGAN STANLEY																			.
UNDER-1-1 UNDER-1-1 UNDER-1-1 UNDER-1-1 <th< td=""><td>617446-8B-8</td><td>MORGAN STANLEY.</td><td></td><td>MORGAN STANLEY & CO</td><td>. </td><td>2,283,571</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td> </td><td></td><td> </td><td></td><td></td><td></td><td></td><td></td></th<>	617446-8B-8	MORGAN STANLEY.		MORGAN STANLEY & CO	.	2,283,571															
attract attract <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1,006,074</td><td></td><td></td><td></td><td></td><td> </td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>									1,006,074												
Corport MUMBERNAL France Fra							1,500,000	1,498,995	44,000,000				191								·[]
Carbon Constraint Constraint<	01/4/Y-DW-2	MURGAN STANLEY		VAK1005	+						1,6/1		1,6/1							01/2//2020	
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $	637/32-NR 7		00/15/2016	WELLS EARGO SECS LLC		1 000 280	4 000 000	3 004 560	3 005 7/1		760		760		3 006 503		102 777	102 777	77 0//	11/15/2010	
Monte Partie Application Description Description <thdescription< th=""> <thdescription< th=""></thdescription<></thdescription<>			08/16/2016	VARIOUS															42 019		
Conditional Conditional <thconditional< th=""> <thconditional< th=""></thconditional<></thconditional<>			09/09/2016	U.S. BANCORP INVESTM	1				2 990 350									72 291			
Million Million <t< td=""><td>69349L-AN-8</td><td></td><td>07/26/2016</td><td>US BANKCORP INVESTME</td><td></td><td></td><td></td><td>949,126</td><td>949.785</td><td></td><td>163</td><td></td><td>163</td><td></td><td>949,948</td><td></td><td>194</td><td>194</td><td>10.154</td><td>10/03/2016</td><td></td></t<>	69349L-AN-8		07/26/2016	US BANKCORP INVESTME				949,126	949.785		163		163		949,948		194	194	10.154	10/03/2016	
Control No.		PNC BANK NA		MORGAN STANLEY & CO.													4.862				
Constrain Constrain <thconstrain< th=""> Constrain <thconstrain< th=""> Constrain Constrain</thconstrain<></thconstrain<>	69353R-DZ-8	PNC BANK NA		MORGAN STANLEY & CO		3,074,010					(3, 195)		(3, 195)								
Dec Step 1. Dr. Jack Dr. Jack<	69353R-EJ-3								1,049,804												
OPTIME AL PROME FRANCE (OPT PROME STRUCT 1 00 000 1 00 000 1 00 000 1 00 000 1 00 000 2 000 0 1000 1 00 000 2 000 0 000 1 00 000 2 000 0 000 1 00 000 2 000 0 000 1 00 000 2 000	69353R-EQ-7	PNC BANK NA				3,992,475														06/01/2025	
Sector Jacks Jacks <t< td=""><td></td><td>PNC BANK NA.</td><td></td><td>VARIOUS</td><td></td><td>4,624,020</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>4,497,514</td><td></td><td></td><td></td><td></td><td>11/05/2020</td><td></td></t<>		PNC BANK NA.		VARIOUS		4,624,020									4,497,514					11/05/2020	
Trouble 2-2 Personal Product 2-2 Personal Product 2-3 Personal Product 2																					
Transmission Application	09371K-M4-5																				
Tribel-L PTR HL 0.001708 MAL MERICA SIGNE 0.012708 MAL MERICA SIGNE 0.012708 Feature Tribel-L PTR HL 0.0017208 Status Status 0.0017208 Status 0.0017208 Status Status 0.0017208 Status Status 0.0017208 Status	713440-00-2	PEPSICO INC.		BARCLAYS CAPITAL INC		4,010,240	3,800,000								3 022 227		1/6 120	1/6 120			
Philler Works Private 154 M20 154 M20 154 M20 156 M200 156 M20	717081-DI -4	PEIZER INC		BANC/AMERICA SECUR I		3 072 420	3,000,000	2 994 330							2 996 774			75 646		05/15/2019	
Philler Works Private 154 M20 154 M20 154 M20 156 M200 156 M20	717081-DU-4	PEIZER INC		DEUTSCHE BANC/ALEX B		5.045.000									4,994,708		50,292	50,292	15,910		
174172-86. INTERNATIONAL INC. 072172176. 158 MAX00 PM (STRE) 3 58 472 1 550.00 3 504.213 052 643 1 550.774 5.058 <t< td=""><td></td><td>PHILIP MORRIS</td><td></td><td></td><td></td><td></td><td>,,</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>[</td><td></td><td></td><td></td><td></td></t<>		PHILIP MORRIS					,,										[
CNOPE 6-2, PRUARE NC. Of (02)205, PRUE 4-00, PRUE 4-00, PRU	718172-AS-8	INTERNATIONAL INC.																			
TracPrise - 0. PROCEER & GAURGE CO/TER Out (720) Out (7	718546-AJ-3			PERSHING & COMPANY																	
PRELIC SERVICE 00 G Figure 2016 Values 5 313 and 5 600 00 5 221 730 6 800 00 5 225 737 6 800 00 (29 980) 5 175 852 808 (17 980)	74005P-BC-7								1,501,126		(311)		(311)								
74448-0-1 OLORADO. 48 25 2016. VAIOR 5 313 800 5 22 737 (29 900) (29 90) (29 9	/42/18-EP-0	PROCIER & GAMBLE CO/THE		VARIOUS									(/91)							02/02/2026	
7/7252-8-3 QUALCOMN INC. 00/2/3/2016 VARIOS. 6.600.000 7.648.400 6.644 6.664 6.664 6.664 6.664 194 500 113 700 165 172 225 21 225 2020. 174 500 123 200 175 220 174 500 123 200 175 20	744440 CD 1		00/05/0016	VADIOUS		5 212 000	E 000 000	E 004 700	5 205 727		(00,000)		(00,000)		E 17E 000		107.000	107.060	100 007	11/15/0000	1 1
7/1725-47 Quactome Intent 07/28/2016 ITSBISHI (F) SESS 1.85 1.87 4.8 1.05 2.00 7.45 1.234 1.234 1.234 1.77 1.6 1.24 1.77 1.6 1.24 1.74 1.234 1.234 1.77 1.6 1.234 1.234 1.234 1.77 1.6 1.6 1.234 1.77 1.6 1.234 1.74 1.234 1.74 1.234 1.74 1.77 1.6 1.234 1.74 1.77 1.6 1.234 1.74 1.77 1.6 1.00 1	744440-CD-1 747525-AD-5							6 /0/ 800									19/ 506				
77/43/1-0-3. ROXMEL CLINS INC. 09/07/2016. Fills FARO SEGS LLC. 745,000 745,0			07/28/2016	MITSUBISHI UFJ SECS	1													158,172			
Billion Projective Sum Projective <td></td> <td>ROCKWELL COLLINS INC</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>745,000</td> <td></td> <td></td> <td></td> <td>I</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>		ROCKWELL COLLINS INC							745,000				I								
Boltheam SUMEW International	828807-CW-5	SIMON PROPERTY GROUP LP		WELLS FARGO SECS LLC		4,847,085					(975)		(975)				283,635				
942597 C1-B. SUTTERN 007HE 0.9/1012016. MURRITY. 1.000.000 1.007.300 1.000.000		SOUTHERN CALIFORNIA											l í								
842587(-1-9.] SUITEAR (07/HE. 1.09(812016; 4.02MARA & 20. 2.03 (680 1.995,380 1.995,380 1.995,380 1.997,200	842400-GB-3	EDISON CO		WELLS FARGO SECS LLC				1,002,360	1,001,119						1,000,632		1,578	1,578		05/01/2017	
85244.4.6-4. STARBUCKS CORP. .08/18/2016. VARIUSS. 8.679.495 9.260.000 8.248.433 8.248.547 .134 .146		SOUTHERN CO/THE		MATURITY.											1,000,000			04 400		09/01/2016	· [
85244.1-8 3 TARBURS CORP 008/11/2016 MELLS FARGU SECS LLC. 3 602/04/2021 85247.1-8.3 STARE STREET CORP 008/12/2016 50.000/08/2016 56 0.07/27/2016 50.000/08/2016 1.997/200 86367.1-8.3 STRVEXE CORP 0.07/27/2016 50.000/08/3000 4.885 601 .07/27/2016 50.000/08/301/52/2016 86367.1-8.3 STRVEXE CORP 0.07/27/2016 50.000/08/301/52/2016 .07/27/2016 50.000/08/301/52/2016 87142E-N6.3 STRESTREET CORP 0.07/27/2016 50.000/08/301/52/201 .247.288 .279 .279 .1247.587 .369.04 .989.89.03/03/15/2021 87162E-N6.5 TARGET CORP .07/07/2016 U.S. BANCORP INVESTIM .1078.329 .050.000 .1494.942 .28 .28 .047.752.21 .07/15/2018 .00/15/2018 .00/15/2018 .07/15/2018 .07/		SUUTHERN CU/THE				2,031,680									1,997,200						
857477.W-3 STATE STREET CORP .00/12/2016 STI-EE NOP 200 .00 .1997.200 .00 .1997.200 .00/12/2016 .01/12/2016		STARRICKS COPP							D,248,34/												
863667-MA 3. STRYKER CORP. 0.7/27/2016. 00UMAN SACHS & CO. 5.016.986 4.487.637 (2.199) 4.887.637 (2.199) 4.887.637 (30/3)/2021 8714 B-RS. A. SINTRUST SMARS INC. 0.901/6/2016. U.S. BANCORP INVESTIM. 1.076.329 1.050.000 1.044.657 4.99.96 4.99.97.97 4.99.96 4.99.97 4.99.97.97 4.99.97.97 4.99.97.97 4.99.97.97 4.99.98.96 6.97.97.97 2.98.76 5.00.00 4.98.96.96 5.00.00 4.99.97.70 2.996.166 87.04 4.99.278 4.242 2.49.272 2.49.272 2.49.272 2.49.278 4.92.278 4.92.277 2.49.277		STATE STREET CORP			+		2 000 000										51 ///				
88774148K-8. 2MTRUST BANKS INC. 0.90/16/2016. BW/SUNTRUST CAPTA 1.297,663 1.297,663 1.297,663 1.297,663 1.297,663 1.297,663 1.297,663 1.09,920 2.8 1.049,482 2.8 2.769 2.789 2.8 1.049,482 2.8 8.8 7.743 0.71/5/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.07/15/2021. 3.000.000 2.993,250 2.995,215 .942 9.42 9.496 9.6 9.7 3.08.200 3.000.000 2.993,250 2.995,215 .942 .942 9.496 .96 .96 .96 .96 .96 .97 .97 .97 .97 .97 .97 .97 .97 .97 .97 .98 .98 .96 .96 .96 .96 .96 .96 .96 .96 .96 .96 .97 .97 .97			07/27/2016	GOLDMAN SACHS & CO		5.016.986	4.850.000	4.887.637							4,885,438				49 864	03/15/2021	
871829-8A-4. SYSCO CORP. 1.07/08/2016. U.S. BANCORP INVESTIM. 1.078.329 1.049.454				BNY/SUNTRUST CAPITAL	1												49,996				
87612E-AS-5. TARGET CORP. .09/33/2016. VARIOUS. 12,511,395 11,750,000 13,537,190 12,789,425 .366,427) .2432,998 78,397 A8,397 .822,458 .01/15/2018. 87612E-BS-1. TRARET CORP. .09/13/2016. MARGAN STANDER INVESTMENT .3 633,202 .3 000,000 .2 993,250 .2 49	871829-BA-4			U.S. BANCORP INVESTM		1,078,329	1,050,000	1,049,454							1,049,482					07/15/2021	
87612E-BB-1 TARGET CORP .09/13/2016, SANTANDER INVESTMENT .3,083,220 .3,000,000 2.995,215 .942 .942 .946,156 .97,064 .87,064 .49,833 .06/26/2019, 88238-86-A TEXAS INSTRUMENTS INC. .09/16/2016, MARCAN STANLEY & CO. .4,991,150 .500,000 .4,986,950 .771 .771 .4,987,721 .3,429 .3,429 .3,468 .05/15/2022, 88238-85-0 TVYOTA MOTR CREDIT CORP .09/20/2016, JANNEY MONTGOMERY SC. .2,500,000 .2,497,750 .502 .02,2497,776 .502 .2,498,776 .502 .2,498,776 .502 .071/18/2019, .982361-CB-9. TOYOTA MOTR CREDIT CORP .08/26/2016, WARIOUS, .3,582,438 .3,500,000 .3,400,445 .3,493,118 .1,184 .1,184 .3,494,302 .88,136 .88,136 .80,558 .071/18/2019, .982361-CB-9. TOYOTA MOTR CREDIT CORP .08/18/2016, WARIOUS, SCURT INES, SCURT	87612E-AS-5	TARGET CORP		VARIOUS			11,750,000	13, 537, 190			(356,427)		(356,427)		12,432,998					01/15/2018	
89237-65-0. TOYOTA WOTRO REDIT CORP. .09/20/2016. JANNEY MONTGOMERY SC. 2.497.76 .09/2017. 892361-GE-9. TOYOTA MOTOR CREDIT CORP. .08/18/2016. MACHOV IA SECURITIES. .3000.000 .3000.000 .3000.000 .990.765 .01/12/2018. .881.86 .861.25,77 .01/12/2018. .001/12/201				SANTANDER INVESTMENT					2,995,215						2,996,156					06/26/2019_	
882361-8P-9. TOYOTA MOTOR CREDIT CORP. .08/26/2016. VARIOUS. .3,582.438 .3,500,000 .3,490,445 .3,493,118 .1,184 .1,184 .3,400,000 .6,768 .8,136 .88,136 .88,136 .80,557 .07/18/2019. 892361-CB-9. TOYOTA MOTOR CREDIT CORP. .08/18/2016. WARIOUS. .6,768 .22,577 .01/12/2019. 90261X-HF-2. UBS A6/STAMFORD CT. E. .07/20/2016. GREENWICH CAPITALWR .9,96,765 .151,495 .123,864 .00,000 .5,906,193 .07/18/2019. 90261X-HF-2. UBS A6/STAMFORD CT. E. .07/20/2016. GREENWICH CAPITALWR .9,96,765 .01/12/2019. .08/14/2019. <		. TEXAS INSTRUMENTS INC	09/16/2016.	MORGAN STANLEY & CO		4,991,150		4,986,950							4,987,721					05/15/2022	
882361-CB-9 TOYOTA MOTOR OREDIT CORP .08/18/2016. WACHVIA SECURITIES. 3.000.000 3.000.000 3.000.000 3.000.000 3.000.000 3.000.000 3.000.000 3.000.000 3.000.000 5.995.500 5.995.500 5.995.500 5.995.500 5.996.750 1.572 5.72 5.72 5.000.000 (23.180) 4.976.820 5.000.000		- IUYUIA MUTUK CREDIT CORP.																			· [
89236T-CF-0. TOYOTA MOTOR OREDIT CORP. 0.9/06/2016. VARIOUS. 6,148,260 6,000,000 5,995,500 5,996,193					+								1,184								
90261X-HF-2. UBS A6/STAMF0RD CT. E. 07/20/2016. GREENNICH CAPITALMKT. 4.976,820 5.000,000 5.000,		TOYOTA MOTOR OPEDIT CORP.		VARIOUS		6 1/12 260					570		570		5 006 765		151 /08	b,/b8 151 /05	122,5//	01/12/2018	
90261X+HJ-4, UBS A6/STAMFCRD CT E. 08/09/2016, DEUTSCHE BANC/ALEX B501,074 500,000 500,000 500,000 500,000 500,000 500,000 500,000 500,000 500,000 225 8.000 800,000 2.25 5.351 .01/39/2017					+	/ 076 920											(23, 190)		123,004	08/1//2020	
90331H-MD-2. US BANK NA/CINCINNATI 0H. 0.8/30/2016. US BANKCORP INVESTME. 800,225 800,000 800,000 800,000 800,000 800,000 225		UBS AG/STAMFORD CT									1		1	1			1 074	1 074			
90331H-WH-3. US BANK NA/CINCINNATI 0H. 07/07/2016. US BANKORP INVESTME 502,350 500,000 499,720 499,841 48 48 49,889 2,461 2,46											1		1	1							
90331H-ML-4. US BANK NA/CINCINNATI OH. 09/08/2016. U.S. BANCORP INVESTM		US BANK NA/CINCINNATI OH	07/07/2016	US BANKCORP INVESTME.		502,350			499,841								2,461				
903311-NY-6_US BANK NA/CINCINNATI 0H07/19/2016_G0LDMAN SACHS & C03,510,1853,500,0003,490,270757_757_757_	90331H-ML-4	. US BANK NA/CINCINNATI OH		U.S. BANCORP INVESTM				2,997,300							2,998,280					10/28/2019	
		US BANK NA/CINCINNATI OH	07/19/2016	GOLDMAN SACHS & CO		3,510,185	3,500,000													04/26/2019	.
	904764-AR-8	. UNILEVER CAPITAL CORP	08/17/2016	VARIOUS		8,714,075	8,500,000	8,450,785	8,454,704						8,460,508					07/30/2020	

SCHEDULE D - PART 4

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List Participant Numer of Participant Numer of Participant Participant Participant Description Consert Years Consert Years Consert Years Consert Years Description Descripi Descripi Descripi<	Bond E C st/Stock Stated n reived Maturity Inc ng Year Date Date .6.464 .06/16/2017. .8.301 .09/26/2016. .8.633 .8.653 .8.666 .8.972 .8.972	Interest/Stock State Dividends Contrac Received Maturi During Year Date	Stated o nation Des Nation Stated o Naturity Indic
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Description P Number of Port Year Proor Year Other That Number of Port Year Other That Number of Port Year Construction Port Year Discription Charge year	Bond E C st/Stock Stated n reived Maturity Inc ng Year Date Date .6.464 .06/16/2017. .8.301 .09/26/2016. .8.633 .8.653 .8.666 .8.972 .8.972	Interest/Stock State Dividends Contrac Received Maturi During Year Date	Stated o nation Des Nation Stated o Naturity Indic
Lead Part of the control o	Sond n sst/Stock Stated idends Contractual N ceived Maturity In ng Year Date N 6.464 .06/16/2017.	Interest/Stock State Dividends Contrac Received Maturi During Year Date	Stated of ontractual Mar Maturity Indic
Description P Number of Port Year Proor Year Other That Number of Port Year Other That Number of Port Year Construction Port Year Discription Charge year	sst/Stock Stated (idends) Contractual M ceived Maturity Im ng Year Date Im 38, 301 0.9/26/2016. Im 86, 853 0.6/19/2020. Im 86, 965 11/15/2017. Im 48, 616 0.01/29/2021. Im 8, 972 0.07/21/2026. Im	Interest/Stock State Dividends Contrac Received Maturi During Year Date	Stated on ontractual Mar Maturity Indic
USBP Internet Partice Partico Partice Partice Partice Partice Partice Partice P	idends Contractual M ceived Maturity Inc ng Year Date Inc 28, 644 .06/16/2017. .09/26/2016. 129, 725 .06/19/2020. .06/15/2017. 8, 653 .05/15/2017. .06/19/2020. .466 .01/29/2020. .07/22/2021. .8, 972 .07/22/2021. .07/22/2024.	Dividends Contrac Received Maturi During Year Date	ontractual Mar Maturity Indic
Interview Description Description <thdescription< th=""> <thdescription< th=""> <</thdescription<></thdescription<>	ceived ng Year Maturity Date Inc Date 6.464 .06/16/2017.	Received Maturi During Year Date	Maturity Indic
Instruction Description Name of Functionary State Provide Accent of the second of the seco	ng Year Date	During Year Date 	
Displace-1 Diff with Mix Mu OP 357000 ES MARCH Diff with Mix Mu Diff	6,46406/16/2017 38,30109/26/2016. 129,72506/19/2020. 8,65305/15/2017 86,96511/15/2018. 48,61601/29/2021 8,97207/22/2026.		
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Dymester L. Ling Respire Low -0.97 -0.99			9/26/2016
1111 4.2 IS MUX29 071/10/015 EFTELIS & OWENN 6 60 (7)70 0.00 0.00 6.69 (7)70 0.00			
P1169-14. S. BWC/BP 607 20216 MR0.8. 3.38.800 J. 700.000 3.776.475 - 5.5 5.6 3.74.800 -900.00 -900.00 17139-8-7.5 MR0.8. 6.05.5001 A.05.5001 A.05.5001 -900.00 3.776.475 - -57 <td></td> <td></td> <td></td>			
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10120-47-2 AUTEREALT NOW W. (MOURT PRESS) 3.000.000 1.956.000 2.955.800 2.967.301 .960 .966 2.986.207 .000.010 100.000 1.956.400 10120-47-L2 AUTEREALT NOW W. (MOURT PRESS) 2.245.200 .11720.000 1.956.400 .466 .466 .466 .476.400			
PT120=CS4_ INTEREALT BROUP INC. Pr000 (2016_) PLIS F 0000 (2016_) PL			2/15/2017
11128-CAC. 011178-CAC.	34,372 12/15/2019	34,372 12/15/2	2/15/2019
gestary eff. Visitizet Communications op/12/2018 bac/AMERICA SECURIT 998,570 1.00.000 997,800 999,207 220 999,457 (187) gestary eff. Visitizet Communications 091572016 Visitizet C			7/17/2017
Instrument Instrum			7/15/2020
VERIZM COMMUNICATIONS INCOMONNUCAT	9 250 11/01/2017	0 250 44/04/4	1/01/2017
b2249-62.47. INC. 00/15/2016. VHR108. 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.977.166 3.975.000 4.006.700 (30.200) (30.200) 3.076.031 5.255 5.257 s23479-86.6. MC. 07/07/2016. WR108 SCM 2.200.000 2.192.380 2.193.701 (11.622) (11.622) (11.622) 1.034.066 7.6.284 7.6.284 s23479-86.4. MC. MC. 07/07/2016. WR108 SCM BECT 2.240.00 2.193.693 (12.88)	8,25011/01/2017		1/01/201/
Separate-Base VERTOR COMMUNICATIONS 09/09/2016 FERSHING & COMPANY 1.044.99 1.000.00 1.068.300 1.045.660 (11.622)		61,464 09/15/5	9/15/2016
bg23479-8-B, INC, LOBORNALICATIONS			
1923479-05-L, INC. .077272016. [GLDBMA SCHS & 0.0. 2.200.000 2.192.80 2.192.80 2.193.701 (19.144) (19.144) 2.144.55 .75.264 .76.264 923479-64-L, INC. .07272016. [GLDBMA SCHS & 0.0. 2.200.000 2.192.80 2.196.301 (19.144) (19.144) .2144.555 .76.264 .			9/14/2018.
VEX.12M ORMUNICATIONS 07/27/2016. WELLS FARGO SECS LLC 2,347,040 2,000,000 2,195,360 (12,888) (14,883) (14,813) (14,813)			
923439: BR-4. INC. .07/27/2016. WELLS FARGO SECS LLC. 2.347.040 2.000.000 2.195.390 2.194.693 .(12.888) .(12.888) .2181.806			9/15/2020.
923437-0E-2. VRI CUMMUNICATIONS 07/27/2016. VARIOUS 9.575.00 9.573.513 9.574.350 226 259 9.574.609 22.891 22.891 92780-FM-1 CO. 0.07/27/2016. NAN-BROKER TRADE, BO. 3.000.510 3.000.000 3.06,720 3.002.828 (741) .741 3.002.087 4.423 4.423 92780-FM-1 CO. 0.907/2016. GUDMAN SACHS & CO. 7.178.865 5.760.000 5.749.393		00 /11 00/15/	0/15/2023
J2243Y-CE-Z. INC. OT/27/2016. VIRIUMA 9.597,500 9.573,513 9.573,513 9.574,600 22.891 <td></td> <td></td> <td>5/ 13/ 2023.</td>			5/ 13/ 2023.
927804-INL VIRGINIA ELECTRIC & POWER .07/05/2016. NN-BROKER TRADE, B0. 3.000, 6510 3.000, 000 3.006, 720 3.002, 687 4.423 4.423 927804-INL, C0. VIRGINIA ELECTRIC & POWER .09/07/2016. GOLMAN SACHS & CO. .7178, 895 .6,750, 000 .6749, 333 .635 .35 .6,749, 427 .492, 468 .429, 468 .420, 427, 427 <t< td=""><td></td><td>83.115</td><td>6/09/2017</td></t<>		83.115	6/09/2017
VIRGINIA ELECTRIC & POMER 09/07/2016, GUDMAN SACHS & CO. 7.178.895 6.750.000 5.749.393			
927604-FU-3. CO. 7.778.895 6.750.000 6.749.393 .			1/15/2018.
92826C-A-0. VISA INC. .09/4/2016. WELLS FARGO SECS LLC. 700.000 .699.629 .699.638 .111 .111 .699.749 .30.303 .30.931 92826C-A-0. VISA INC. .08/16/2016. WISA INC. .08/16/2016. .01/16/2016. <t< td=""><td>440 500 0414510000</td><td></td><td></td></t<>	440 500 0414510000		
928266-00-4. VISA INC. L08/16/2016. MIRGAM STANLEY & CO. 6. 501.500 6. 552.300	140,56901/15/2026 5,48312/14/2017		
929784-EH-8. MACHWIA CORP. .00/18/12/016. C1T (BROUP GLOBAL MKT. 3.196.470 3.000.000 3.245,130	139,34412/14/2025		2/14/2017
929903-0U-3. MACHOVI A CORP. .07/28/2016. CITIGROUP GLOBAL MKT. 999,411 1,000,000 999,978 .169 .169 .169 .07/38/2016. CITIGROUP GLOBAL MKT. .0300			2/01/2018
94974B-F0-0. WELLS FARG0 & CO. .09/20/2016. GOLDMAN SACHS & CO. .2 500,606 .4 244 .4 244 94974B-F0-8. WELLS FARG0 & CO. .08/17/2016. VARIOUS. .1,527,665 .1,500,000 .1,513,400 .1,004,806 .(1,319) .	5.517 06/15/2017	5.517 06/15/2	6/15/2017
949748-F0-8. WELLS FARG0 & CO. .08/17/2016. VARIOUS. 1.527 665 1.500.000 1.131400 1.004.806 (1.319) (1.319) 1.509.958 .17.707 17.707 17.707 949748-F0-9. WELLS FARG0 & CO. .08/17/18/2016. WERNIL LIVACH PIERCE .2,039.760 .1995,760 .1997,160 .463 .47,299 .47,293 .54,474 .00,300 .00,24,96,521 .98,800			4/11/2018.
94974B-FU-9. WELLS FARG0 & CO. 07/18/2016. MERRILL INCH PIERCE. 2,039,760 2,000,000 1,997,760 1,997,7609 42,151 42,151 94974B-GN-6. WELLS FARG0 & CO. 08/30/2016. BWP PARIBAS SEC CXRP. 3,088,850 3,000,000 2,998,460 216 216 2,998,676 9474B-GN-6. WELLS FARG0 & CO. 08/24/2016. CITIGROUP GLOBAL MKT. 91,774 91,1			
94974B-GR-6. WELLS FARGO & CO.			
94974B-GR-5_WELLS FARC0 & CO			7/22/2019
ISSUER ENTITY LLC SEC LIQ	27,838		2/07/2020
063660-W8-6. BANK OF MONTREAL A .07/13/2016. WELLS FARGO SECS LLC. .2,004,646 1,990,000 1,985,921 1,989,119 .465 .465 .1989,585 .15,062 .16,062 .16,062 .16,062 .16,062 .16,062 .16,062 .16,062			
06366R-F7-6 BANK OF MONTREAL A .08/24/2016 UBS SECURT ITES LLC .3.006.870 .2.998.638 .419 .419 .2.998.957 .7.913 .7.913 06366R-F4-6. BANK OF MONTREAL A .07/13/2016 STIFEL NICHOLAUS & C .3.000.000 2.998.638 .419 .419 .2.998.969 .7.913 .7.913 06366R-VD-4 BANK OF MONTREAL A .07/13/2016 STIFEL NICHOLAUS & C .3.013.020 .3.000.000 .2.998.400 .509 .2.998.999 .2.917.11 .14.111 .	112/31/2049		2/31/2049
06366R-HA-6. BANK OF MONTREAL A. 07/13/2016. ST IFEL NICHOLAUS & C. 3.013.020 3.000.000 2.995,380 2.998,400 509 2.998,909 1.4111 1.4,111			1/11/2017.
06366R-VD-4 BANK OF MONTREAL A 07/26/2016. VARIOUS 10,823,009 10,800,000 10,799,833 62 62 10,799,894 23,115 23,115 064159-FK-7 BANK OF NOVA SCOTIA/THE A 00/13/2016. BARCLAYS CAPITAL INC. 1,901,570 1,900,000 1,899,8670 1,899,304 309 1,899,613 1,957 1,957 63307A-2C-8. NATIONAL BANK OF CANADA. A. 0.08/29/2016. B & T CAPITAL INC. 1,915,70 1,900,000 1,899,813 362 362 362 362 362 362 362 362 362 362 362 362 362 362 345			
064159-FK-7 BANK OF NOVA SCOTIA/THE A 09/13/2016 BARCLAYS CAPITAL INC. 1.901.570 1.900 00 1.889.670 1.899.304	145,44507/14/2017	145 445 07/14/2	7/14/2017
63307A-2C-8. NATIONAL BANK OF CANADA. A. 08/26/2016. B B & T CAPITAL MARK. 2,530,2252,498,3252,498,352			7/21/2017
			2/14/2018.
78010U-SN-8. ROYAL BANK OF CANADA	51,66003/15/2019 		3/15/2019.
891140-AB-4. TORONTO-DOMINION BANK/THE A. 07/06/2016. SCOTIA CALTAL (USA)			
061 H42 - L6-3. TORNITO - DUNITION BARK/THE A. 09/22/2010. 001 -	71,60804/30/2018		
891140-AV-0. TORONTO-DOMINION BANK/THE A. 09/14/2016. VARIOUS. 6,092,819	106.538 11/05/2019.		1/05/2019.
89114Q-AZ-1. TORONTO-DOMINION BANK/THE A. 07/06/2016. BARCLAYS CAPITAL INC. 1,008,970 1,000,000 999,978 5	13,45103/13/2018	13,451 03/13/2	3/13/2018
891140-B7-2. TORONTO-DOMINION BANK/THE A. 07/06/2016. DEUTSCHE BANC/ALEX B	16,71407/23/2018.		7/23/2018
891140-BG-2_TORONTO-DOMINION BANK/THE A_08/26/2016_MARKETAXESS CORP2,535,9252,500,0002,495,7503233			4/0//2021.
02364W-BF-1_AMERICA MOVIL SAB DE CV_F_09/12/2016_MATURITY6,000,0000,000,0000,000,0000,000,00			
046353-M-4. ASTRACENCA PLC. F. 08/23/2016. VARIOUS. 11,615,625 11,203,000	207.813 11/16/2020		
AUSTRALIA & NEW ZEALAND			
05253J-AC-5. BANKING GROUP LT	40,19005/15/2018		5/15/2018
05253J-AK-7BANKING GROUP LT			1/16/2020
BHP BILLITON FINANCE USA 055451-AS-7 LTD F 09/30/2016 MATURITY 5,000,000 5,000,000 5,000,000 5,000,000	33,259 09/30/2016	33 259 00/30/	9/30/2016
055650-CC-1_BP_CAPITAL MARKETS PLCF. 09/92/2016, BNY/SUNTRUST CAPITAL107/000000,000,			
05567 -7E-1 BNP PARIBAS SA E E 07/25/2016 CITIGROUP GLOBAL WKT 3.033.240 3.000.000 3.079.920 3.037.004 (12.293) (12.293) 3.024.711 8.529 8.529		62,146	9/14/2017
05574L-TX-6. BNP PARIBAS SA	62,146 09/14/2017		2/12/2018.
06739F-HU-8_BARCLAYS BANK PLCF09/26/2016MARKETAXESS CORP1,000,0871,002,014(1,327)1,327			2/1//2017

SCHEDULE D - PART 4

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

		-		-			John Bonao			d or Otherwis			unone quarto	1						
1	2	3 4	5	6	7	8	9	10		Change in E	ook/Adjusted Ca	arrying Value	,	16	17	18	19	20	21	22
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	l .	_							11	12	13	14	15							
																				NAIC
		0																		Desig-
	1	r						.			Current Year's			Book/				Bond	.	nation
		e						Prior Year	Unrealized		Other Than		Total Foreign	Adjusted	Foreign			Interest/Stock	Stated	or
CUSIP		i		Number of				Book/Adjusted		Current Year's	Temporary	Total Change in		Carrying Value			Total Gain	Dividends	Contractual	Market
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B./A.C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	Indicator
fication	Description	n Date	Name of Purchaser	Stock	Consideration		Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date	(a)
191241-AG-3	COCA-COLA FEMSA SAB DE CV	F07/20/2016	MORGAN STANLEY & CO		7, 138, 110	7,000,000	6,998,270												11/26/2018	
	COMMONWEALTH BANK OF	_																		1
20271R-AC-4	AUSTRALIA/NEW YORK	F09/13/2016	VARIOUS		2,012,615		2,024,920	2,015,325		(5,948)		(5,948)							09/18/2017	[······
000740 111 0	COMMONWEALTH BANK OF	-			0.047.000	0.050.000	0.040.700	0.045.005		700		700		0.040.000		74 750	74 750	00,000	0010010010	1
20271R-AH-3	AUSTRALIA/NEW YORK	F08/03/2016	JP MORGAN CHASE BANK				3,243,760							3,246,069			71,759		09/06/2019	['
20271R-AJ-9	COMMONWEALTH BANK OF AUSTRALIA/NEW YORK	F09/21/2016	TORONTO DOMINION SEC		6,018,060	6,000,000	5,992,500	5.994.477		1,823		1,823		5,996,300		21,760			03/12/2018	1
2027 IN-AJ-9	COOPERATIEVE RABOBANK	F09/21/2010	TORONTO DOMINITON SEC							1,023		1,023							03/12/2010	
21688A-AA-0	UA/NY	F08/11/2016	GOLDMAN SACHS & CO.				4.971.400	4,982,239		3.556		3.556		4.985.794		103.956			01/14/2019.	1
210004-44-0	COOPERATIEVE RABOBANK	1	OCEDIMAN GACING & CO	1										,000,704		100,000				
21688A-AF-9	UA/NY	F08/02/2016	KEYBANC CAPITAL MARK		6,902,206		6,738,763			(2,119)		(2,119)		6,736,644		165,562			01/19/2021	1
	CREDIT SUISSE AG/NEW YORK	T		T		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(_,)		T	[I						[
22546Q-AL-1	NY.	F08/24/2016	MARKETAXESS CORP															6,256	05/26/2017	
	HSBC HOLDINGS PLC	F09/29/2016.	HSBC SECURITIES INC			3,700,000				(4,596)		(4,596)		3,747,425					03/08/2021	
404280-BA-6	HSBC HOLDINGS PLC	F09/29/2016	HSBC SECURITIES INC			3,750,000	3,748,613												05/25/2023	
53944V-AC-3	LLOYDS BANK PLC	F07/29/2016	NON-BROKER TRADE, BO		1,498,320	1,500,000	1,497,990	1,498,511						1,498,897		(577)	(577)		03/16/2018	l
000000 11 0	MITSUBISHI UFJ FINANCIAL	-			0.040.000	0 750 000	0.005.000					(,		0.004.1-0				10	001041000	1
606822-AA-2	GROUP INC.	F09/06/2016	MITSUBISHI UFJ SECS		2,840,805	2,750,000	2,805,468					(4,009)		2,801,459					03/01/2021	l
63254A-AP-3	NATIONAL AUSTRALIA BANK LTD/NEW YORK	E 00/04/0016	PIERPONT SECURITIES		2,190,364	2,050,000	2.062.964			49		49		2.063.013				.43,242	01/14/2026	1
801060-AB-0	SANOFI	F08/24/2016 F07/27/2016	PERSHING & COMPANY		3,515,750					1.800				3,494,689					04/10/2018	['
	SANTANDER UK PLC	F09/20/2016	SANTANDER INVESTMENT		1,770,615	1,750,000	1,745,287	, 492 , 000 , 492 , 000						1,745,719					09/10/2018	['
00200L-AII-0	SHELL INTERNATIONAL	100/20/2010	SANTANDER INVESTMENT		1,110,013							402		1,740,710		24,000	24,000			
822582-AR-3	FINANCE BV	F09/13/2016	VARIOUS					2,066,747		(311)		(311)		2.066.436		(496)	(496)		08/21/2017	1
022002 / 11 011	SHELL INTERNATIONAL F. 09/06/2016, U.S. BANCORP INVESTM 2,532,825 2,500,000 2,498,350 2,499,119 229 229 229 229 229 229 229 229 229																			
822582-AW-2	FINANCE BV	F09/06/2016	U.S. BANCORP INVESTM		2,532,825			2,499,119						2,499,348					08/10/2018	[
	SHELL INTERNATIONAL																			
822582-AZ-5	FINANCE BV	F09/07/2016	MILLENNIUM ADVISORS									(183)					(8)	1,559	11/15/2016	[
	SHELL INTERNATIONAL																			1
822582-BN-1	FINANCE BV	F09/07/2016	CREDIT SUISSE FIRST		1,511,348		1,500,000					ļ	ļ					14,579	11/10/2018	['
	SHELL INTERNATIONAL	-																		1
822582-BP-6	FINANCE BV	F09/08/2016	VARIOUS			8,110,000													11/10/2020	['
822582-BT-8	SHELL INTERNATIONAL FINANCE BY	F09/07/2016	RBC CAPITAL MARKETS.											3,488,859					05/10/2026	1
022302-01-0	SKANDINAVISKA ENSKILDA	F09/07/2010	NDC CAFITAL MARKETS		, ۵۵۲, ۲۵۵		,400,020 ,020 ,020												03/10/2020	['
830505-AR-4	BANKEN AB.	F09/06/2016	BARCLAYS CAPITAL INC		4,997,440	4.850.000	4.873.223			(1,847)		(1.847)		4.871.375					03/15/2021	1
	STATOIL ASA	F09/13/2016	BARCLAYS CAPITAL INC.		2,544,125	2,500,000	2,653,025	2.578.820		(34,163)		(34,163)		2,544,657		(532)	(532)		08/17/2017	
001111 110 0	SUMITOMO MITSUI BANKING		Britisento on the his							(01,100)		(01,100)		2,011,001		(002)		51,110		
865622-BT-0	CORP.	F08/26/2016.	GOLDMAN SACHS & CO											3.648.440					07/23/2018	l
86960B-AF-9	SVENSKA HANDELSBANKEN AB	F08/24/2016	DEUTSCHE BANC/ALEX B		1,250,538	1,250,000	1,250,000	1,250,000				I		1,250,000		538	538		09/23/2016	
86960B-AG-7	SVENSKA HANDELSBANKEN AB	F08/30/2016.	BARCLAYS CAPITAL INC			2,000,000	1,998,020	1,998,607						1,998,868					06/17/2019	l
86960B-AL-6	SVENSKA HANDELSBANKEN AB	F08/30/2016	VARIOUS		10,640,019	10,350,000	10,350,000					 	 	10,350,000					03/30/2021	l
0045011 10 0	TOTAL CAPITAL	00/00/00/0	1401010		0.540.005	0 500 000	0.540.445	0.500.407		10.000		10.000		0.544.444				00.050	00/00/00/7	1
89153V-AC-3	INTERNATIONAL SA	F09/23/2016	VARIOUS	+	3,512,985		3,540,445	3, 520, 137				(9,026)		3,511,111		1,874	1,874		06/28/2017	
89153V-AF-6	TOTAL CAPITAL INTERNATIONAL SA	F. 08/12/2016	MATURITY				698,082	699,602		398		398		700.000					08/12/2016	1
09100Y-AF-0	TOTAL CAPITAL	·										398	l	1		f				l
89153V-AM-1	INTERNATIONAL SA	F 09/06/2016	BNP PARIBAS SEC CORP.		1.022.520	1.000.000	998.680	999.069		180		180		999.249		23.271		15.167	06/19/2019	1
	WESTPAC BANKING CORP	F09/21/2016	VARIOUS	1			3,760,000			100		1		3,760,000					05/25/2018	1
961214-CQ-4	WESTPAC BANKING CORP	F08/11/2016	TORONTO DOMINION SEC		879,318					16		16	1	869,940		9,377	.9,377		11/23/2018	1
	Bonds - Industrial and Mise				970.143.492	947.503.804		689,995,986		(1,435,555)		(1.435.555)		952.372.273		17.771.219	17.771.219	16.742.625	XXX	ХХХ
	rid Securities		anniated)		010,140,402	000,000	000,201,010	000,000,000		(1,400,000)		(1,400,000)		002,012,210		17,111,210	11,111,210	10,142,020	ллл	
	ent, Subsidiaries, and Affilia									(0.000.133)		(0.000.133)						10 001 501		
	Subtotals - Bonds - Part 4						2,559,227,923			(9,982,477)		(9,982,477)		2,521,010,446		28,125,809	28,125,809	43,021,521	XXX	XXX
	Subtotals - Bonds				2,549,136,255	2,492,886,095	2,559,227,923	1,675,744,283		(9,982,477)		(9,982,477)		2,521,010,446		28,125,809	28,125,809	43,021,521	XXX	ХХХ
Preferred St	ocks - Industrial and Miscel	llaneous (Unaffi	iliated)																	
Preferred St	ocks - Parent, Subsidiaries	, and Affiliates																		
Common Sto	ocks - Industrial and Miscel	laneous (Unaffi	liated)																	
	ocks - Parent, Subsidiaries.		,																	
	ock - Mutual Funds	aa / milateo																		
	ocks - Money Market Mutua	al Eurode																		
		ai l'unus			0 540 400 055	VVV	0 550 007 000	1 675 744 000		(0 000 477)		(0 000 /77)		0 504 040 440		00 405 000	00 405 000	40.004.504	VVV	VVV
9999999 T					2,549,136,255	XXX	2,559,227,923	1,0/5,/44,283		(9,982,477)		(9,982,477)		2,521,010,446		28,125,809	28,125,809	43,021,521	XXX	XXX
(a) For all col	mmon stock bearing the NA	AIC market indic	cator "U" provide: the numl	ber of such issu	es															

Schedule DB - Part A - Section 1

Schedule DB - Part B - Section 1

Schedule DB - Part D - Section 1

Schedule DB - Part D - Section 2

Schedule DL - Part 1

Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

Amount of the second					ository Balance					
Name Answer of home Answer of home <th>1</th> <th></th> <th>2</th> <th>3</th> <th>4</th> <th>5</th> <th></th> <th></th> <th></th> <th>9</th>	1		2	3	4	5				9
Table Best Nu MCS2. Att Is Exp. Image Best Nu MCS2. Att Is Exp. Image Best Nu MCS2. Imag	Open Depositories			of Interest	Interest Received During Current Quarter	Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8	*
Use is the Apple 200 Use is th										XXX XXX
	TAMPA RTN PREM MASTER	Wells Farge - Jax, FL								XXX
PA 1. 2004 (1) PA 1. 2004 (2) PA 1. 2	PLA PAYROLL	Wells Farge - Jax, FL							(504,739)	XXX XXX
Def. De print d'enaltry Def. De print d'enaltry <thdef. d'enaltry<="" de="" print="" th=""> <thdef. d'<="" de="" print="" td=""><td>AGENT CONTRACT FEES</td><td>Wells Farge - Jax, FL Wells Farge - Jax FL</td><td></td><td></td><td></td><td></td><td></td><td></td><td>(125) 856_477</td><td></td></thdef.></thdef.>	AGENT CONTRACT FEES	Wells Farge - Jax, FL Wells Farge - Jax FL							(125) 856_477	
	TAMPA RES PREMIUM DEPOSITORY.	Wells Farge - Jax, FL								
Pice Integration All of a grant of a pice o	PLA RETURN ITEMS.	Wells Farge - Jax, FL						L		XXX
M 2 - Control (M) (Sing) M 1 - September (M) M 1 - September (M)<	PMSC PREMIUM RUN OFF	Wells Farge - Jax, FL							(2,974,625)	XXX XXX
MY LANS (1) EVEN EVEN Constraint Constraint <thconstraint< th=""> Co</thconstraint<>	IGW PLA CASH COMMISSION	Wells Farge - Jax, FL							(241.707)	XXX XXX
Inter Best Luckson Mile Super American	GW CLAIMS DISBURSMENT	Wells Farge - Jax, FL					(35,592,118)	(35,226,282)	(31,998,120)	XXX
Pick PACOUNT ALL STREPT PR. Mail In Prog. Pick PACOUNT ALL STREPT PR. Mail In Prog. Pick PACOUNT ALL STREPT PACE Pick PACOUNT PACE Pick PACE Pick PACOUNT PACE Pick PACOUNT PACE Pick PA	TAMPA RES CLAIMS	Wells Farge - Jax, FL								XXX
Prof. of Boundary Add In Prog Star. PL Control Control Rest Starting Add In Prog Star. PL Control Contro Control Control	EPAS PLA/COASTAL ADJUSTER FEES	Wells Farge - Jax. FL							(1,380,223)	XXX XXX
PLA SERVEL ONLY 1000 ONLY 10000 ONLY 100000 ONLY 100000000 ON	PMSC CLAIMS RUN OFF	Wells Farge - Jax, FL								XXX XXX
No. IN COUNTING No. IN COU	PLA SUSPENSE.	Wells Farge - Jax, FL					(610, 601)	(604, 100)	(471 400)	XXX
G. C. RUMIN (LPRC) Mell 5 (reg) AM Common Commo	MASTER ACCOUNT-PC	Wells Farge – Jax, FL								XXX
PMSC-CONSTRUENT WHITE Fage: AL CLA BERGINAL DESCRIPTIONT	TAMPA COMMERCIAL MASTER GW CLA PREMIUM DEPOSIT	Wells Farge – Jax, FL Wells Farge – Jax, FL							897	XXX XXX
CLA: B (PRIM) Mail E organization Mail E organization Mail E organization CLA: B (PRIM) Distance Distance Distance Distance CLA: Distance Distance Distance Distance Distance Distance CLA: Distance Distance Distance Distance Distance Distance Distance CLA: Distance Distance <thdistance< th=""> Distance Distance<td>PMSC-COMMERCIAL DEPOSITORY</td><td>Wells Farge - Jax, FL</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>XXX</td></thdistance<>	PMSC-COMMERCIAL DEPOSITORY	Wells Farge - Jax, FL								XXX
B & D.B. P. TRANS. OCUMENT We II & Frage - Jane, F.L.	ICLA 38 PREMIUM DEPOSITORY	Wells Farge - Jax, FL								XXX
Context Context Context Co	GW RETURN ITEMS ACCOUNT.	Wells Farge – Jax, FL Wells Farge – Jax, FL								XXX XXX
CLA SERVIN PERIUM Moli Is Farge - Las, PL (1.350) CLA SERVIN STORE Moli Is Farge - Las, PL (1.350) CLA SERVIN STORE Moli Is Farge - Las, PL (1.350) CLA SERVIN STORE Moli Is Farge - Las, PL (1.350) CMESCIAL DISSENSENT PC CLAUS Moli Is Farge - Las, PL (1.350) CLA IS CLAUS Moli Is Farge - Las, PL (1.350) CLA IS CLAUS Moli Is Farge - Las, PL (1.350) CAL IS CLAUS Moli Is Farge - Las, PL (1.350) CAL IS CLAUS Moli Is Farge - Las, PL (1.050) CLA IS CLAUS Moli Is Farge - Las, PL (10.755) CLA IS CLAUS Moli Is Farge - Las, PL (10.755) CLA IS CLAUS Moli Is Farge - Las, PL (10.725) CLA IS CLAUS Moli Is Farge - Las, PL (10.725) CLA IS CLAUS Moli Is Farge - Las, PL (10.725) CLAUS CLAUS Moli Is Farge - Las, PL (10.725) CLAUS CLAUS Moli Is Farge - Las, PL (10.725) CLAUS CLAUS Moli Is Farge - Las, PL (10.725	GW CLA RETURN PREMIUM	Wells Farge - Jax, FL Wells Farge - Jax Fl						(212,140)	(127,346)	XXX XXX
CLA IS COMMISSION MILE Prop 4x. FL (1,600) CLA IS COMMISSION MILE Prop 4x. FL (2,800,716) (2,801,716) (4,880,600) CAL IS COMMISSION MILE Prop 4x. FL (2,801,716) (2,801,716) (4,880,600) CAL IS COMMISSION MILE Prop 4x. FL (2,801,716) (4,880,600) (4,880,600) CAL IS COMMISSION MILE Prop 4x. FL (0,801,800) (1,800) (1,800) CAL IS COMMISSION MILE Prop 4x. FL (0,803,600) (1,800) (1,800) CAL IS COMMISSION MILE Prop 4x. FL (10,225) (1,300) (1,600) CAL IS COMMISSION MILE Prop 4x. FL (10,225) (3,430) (3,450) CAL IS COMMISSION MILE Prop 4x. FL (10,225) (3,450) (3,452,472) CALL IS COMMISSION MILE Prop 4x. FL (10,225) (3,450) (3,452,472) CALL IS COMMISSION MILE Prop 4x. FL (10,225) (3,452,472) (41,753,472) (45,753,472) CALL IS COMMISSION MILE Prop 4x. FL (10,225) (22,713,253,272) (23,713,272) <td>ICLA 18 RETURN PREMIUM</td> <td>Wells Farge - Jax, FL</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>XXX</td>	ICLA 18 RETURN PREMIUM	Wells Farge - Jax, FL								XXX
CLA BC CHAINSTOR Mol Is program car, PL C.2.800,154	ICLA 15 COMMISSIONS	Wells Farge - Jax, FL								XXX
GR CLA INDERNITY AN IS Forger - ax, FL (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (2.800,150) (4.880,000) CLA 38 CALINE Molt Forger - ax, FL (0.66,156) (13.607) (46,683) (13.607) (46,683) CLA 18 CALINE Molt Forger - ax, FL (16.257) (2.301,11,50) (13.657) (46,683) CLAN - SECTRATION Molt Forger - ax, FL (10.225) (13.599) (13.657) (13.657) (14.680) CLAN - SECTRATION Molt Forger - ax, FL (10.225) (14.680) (16.256) (14.680) (16.257) (13.671) (16.569) (13.671) (16.569) <t< td=""><td>CLA 38 COMMISSIONS</td><td>Wells Farge - Jax. FL</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>XXX XXX</td></t<>	CLA 38 COMMISSIONS	Wells Farge - Jax. FL								XXX XXX
CLA 18 CAMES Mel Is Farge - Int, FL	GW CLA INDEMNITY	Wells Farge - Jax. FL					(2.860.154)	(2.858.716)	(4.388.499)	XXX XXX
TIMP. COMPC CLAINS. #e1is Farige	CLA 18 CLAIMS	Wells Farge - Jax, FL								XXX
GP CLA CLAURS Met Is Farge - Jas. FL	TAMPA COMMER CLAIMS	Wells Farge - Jax, FL								XXX XXX
CASH - GREP #20195 Mells Farge - Jas, FL 1,555,573 1,20,101 1,555,573 PURICL SEGUENC ACCOUNT Mells Farge - Jas, FL (10,225) (3,339) (3,460) FAI INDER ERINASSIENT ACCT. Mells Farge - Jas, FL (10,225) (3,339) (3,460) CASH - LAPS AREUM ERINASSIENT ACCT. Mells Farge - Jas, FL (10,225) (3,339) (3,460) CASH - LAPS AREUM ERINASSIENT ACCT. Mells Farge - Jas, FL (10,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (7,336) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330) (11,650,330)	IGW CLA CLAIMS	Wells Farge - Jax. FL							(48,683)	XXX XXX
FLCH BLE SHOW & ACCUART Mol IS Farge - Ax, FL	CASH - SWEEP #280195	Wells Farge - Jax. FL					1.525.573	1.260.131		
GH HGA HREVUL ILEPOSITION Bells Farge - Jax, PL	FLEXIBLE SPENDING ACCOUNT	Wells Farge - Jax. FL					(10.225)	(3.539)	(3,450)	XXX
CASTAL EPAS PERIUM EPSISTEM Weils Farge - Jax, FL. CASH - CLA 33 MENUM EPSISTEM Weils Farge - Jax, FL. CASH - CLA 33 MENUM EPSISTEM Weils Farge - Jax, FL. CASH - CLA 33 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM TERS. Weils Farge - Jax, FL. CASH - CLA 35 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 35 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 35 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 35 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 35 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 35 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 30 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 30 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 30 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 30 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 30 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 30 REUM REUM. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30 REUM SIGNK. Weils Farge - Jax, FL. CASH - CLA 30	GW HRA PREMIUM DEPOSITORY	Wells Farge – Jax, FL Wells Farge – Jax, FL								XXX XXX
CASH - CLA 33 FERUIM DEDISITORY Mells Farge - Jax, FL	COASTAL EPAS PREMIUM DEPOSITORY	Wells Farge - Jax, FL								
GH RETURN TENS ACCOUNT Ne1 is Farge - Jax, FL (10,38) 73,336	CASH - CLA 33 PREMIUM DEPOSITORY	Wells Farge – Jax, FL								XXX
CASH - CLL 23 RETURN TENDS Nel IS Farge - Jax, FL	GW RETURN ITEMS ACCOUNT	Wells Farge - Jax, FL								XXX XXX
CLAB 3: ELUNA TIENIS Nells Farge - Jax, FL (3, 342,474) (3, 176,357) (3, 25,25) GH FAX, RETURN FREMUM Nells Farge - Jax, FL (498,665) (324,274) (3, 372,377) (3, 425,25) CASH - CLAS 31, ELUNA FREMUM Nells Farge - Jax, FL (498,665) (324,274) (33,01) CASH - CLAS 32, ELUNA FREMUM Nells Farge - Jax, FL (498,665) (324,274) (33,01) CASH - CLAS 32, ELUNA FREMUM Nells Farge - Jax, FL (9,631) (5,142) (33,01) CASH - CLAS 32, ELUNA FREMUM Nells Farge - Jax, FL (9,631) (5,142) (7,666,630) (7,017,905) CASH - CLAS 32, ELUNA FREMUM Nells Farge - Jax, FL (8,412,424) (7,666,630) (7,017,905) CASH - CLAS 32, ELUNA FREMUM Nells Farge - Jax, FL (336,876) (324,190) (405,484) CASH - CLAS 32, ELUNA FREMUM Nells Farge - Jax, FL (30,65,676) (324,190) (405,484) CASH - CLAS 32, ELUNA FREMUM Nells Farge - Jax, FL (30,65,750) (324,190) (405,484) CASH - ESTRICTED CLANKS Nells Farge - Jax, FL (30,66,753) (324,190) <td>COASTAL EPAS RETURN ITEMS CASH - CLA 23 RETURN ITEMS</td> <td>Wells Farge – Jax, FL Wells Farge – Jax, FL</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>XXX</td>	COASTAL EPAS RETURN ITEMS CASH - CLA 23 RETURN ITEMS	Wells Farge – Jax, FL Wells Farge – Jax, FL								XXX
GM HAR ETUMN PREXIMUM We IIs Farge - Jax, FL (3,342,247) (3,76,357) (3,425,265) CASH - CLA 33 RETURN PREMIUM We IIs Farge - Jax, FL (496,665) (328,984) (330,301) CASH - CLA 33 RETURN PREMIUM We IIs Farge - Jax, FL (496,665) (328,984) (330,301) CASH - CLA 33 RETURN PREMIUM We IIs Farge - Jax, FL (9,631) (.5,142) (.3,422,426) CASH - CLA 33 RETURN PREMIUM We IIs Farge - Jax, FL (.9,631) (.5,142) (.3,422,426) CASH - CLA 33 CANINS We IIs Farge - Jax, FL (.9,631) (.5,142) (.7,686,930) (.7,017,935) CASH - CLA 33 CANINS We IIs Farge - Jax, FL (.8,412,424) (.7,686,930) (.7,017,935) CASH - CLA 33 CANINS We IIs Farge - Jax, FL (.3,358,876) (.324,190) (.405,484) CASH - CLA 33 CANINS We IIs Farge - Jax, FL (.3,358,876) (.324,190) (.405,484) CASH - CRASH CLE CLAINS We IIs Farge - Jax, FL (.3358,876) (.324,190) (.405,484) CASH - CRASH CLE CLAINS We IIs Farge - Jax, FL (.346,491,424) (.406,484) (.306,	CASH - CLA 33 RETURN ITEMS	Wells Farge - Jax, FL								
CAB CLA 23 ERLURN FREMUM Nell's Farge - Jax, FL	GW HRA RETURN PREMIUM	Wells Farge - Jax, FL					(3,342,474)	(3, 176, 357)	(3,425,295)	XXX
CASH - ENINO CLAINS/PERM/COMM Neils Farge - Jax, FL	CASH - CLA 23 RETURN PREMIUM	Wells Farge - Jax, FL							(330,301)	XXX
COASTAL EPAS CLAIMS. Nel Is Farge - Jax, FL. CASH - CLA 22 CLAIMS. Nel Is Farge - Jax, FL. CASH - CLA 23 CLAIMS. Nel Is Farge - Jax, FL. CASH - CLA 23 CLAIMS. Nel Is Farge - Jax, FL. CASH - CLA 23 CLAIMS. Nel Is Farge - Jax, FL. GW COASTAL INDEWNITY. Nel Is Farge - Jax, FL. CCSH - CLA 32 CLAIMS. Nel Is Farge - Jax, FL. CCSH - CLAIS. Nel Is Farge - Jax, FL. CCSH - FLD CLAIMS. Nel Is Farge - Jax, FL. CCSH - FLD CLAIMS. Nel Is Farge - Jax, FL. CCSH - FLD CLAIMS. Nel Is Farge - Jax, FL. CCSH - FLD CLAIMS. Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - FSLSO . Nel Is Farge - Jax, FL. CCSH - CSTICED - SSLSO. Nel IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. Nel IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. Nel IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. Nel IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. Nel IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. Nel IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. NEL IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. NEL IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. NEL IS Farge - Jax, FL. CCSH - CSTICED - SSLSO. NEL IS Farge - Jax, FL. CCSH - CSTICE - SSLSO. NEL IS FARGE - NOW. D6582WDM1. D6582WDM1. D6582WDM1. D6582WDM1. D6582WDM1. D6582WDM2. CCSH - CSTICH CCSH - SSLSO. NEL INFERVENCENC - CSSISTACE. D100.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D1000.000 D10000.000 D1000.000	CASH - CLA 33 RETURN PREMIUM CASH - EWIND CLAIMS/PREM/COMM	Wells Farge – Jax, FL Wells Farge – Jax, FL					(9.631)	(5.142)		
CASH CLA 23 CLA MS Wells Farge Jax, FL CASH CLA 30 CMMISSIONE Wells Farge Jax, FL (8, 412, 424) (7, 017, 905 CASH CASH CASH CASH CASH CASH (8, 412, 424) (7, 017, 905 CASH CASH CASH CASH CASH CASH (8, 412, 424) (7, 017, 905 CASH CASH CASH CASH CASH CASH (385, 576) (324, 190) (405, 484 CASH CASH CASH CASH CASH CASH (385, 576) (324, 190) (405, 484 CASH CASH FELD CLAINS Wells Farge Jax, FL (385, 676) (324, 190) (405, 484 CASH RESTRICTED CASH FELD (ANSH KELS (396, 573) (324, 190) (405, 484 CASH RESTRICTED FSLSO Wells Farge Jax, FL (30, 573) (31, 400, 000 (300, 000 (300, 000) (CASH KELS (KHTED - FSLSO) (KHTED -	COASTAL EPAS CLAIMS	Wells Farge - Jax, FL								XXX
CASH CLA 33 CLA MS. We IIs Farge Jax, FL CASH EWIND CLAINS We IIS Farge Jax, FL (385, 876) (324, 190) (405, 484, CLAINS, CLAINS, We IIS Farge Jax, FL (385, 876) (324, 190) (405, 484, CLAINS, CLAINS, We IIS Farge Jax, FL (385, 876) (324, 190) (405, 484, CLAINS, CLAINS, We IIS Farge Jax, FL (385, 876) (306, 202, 100, 000) (30	CASH - CLA 23 CLAIMS	Wells Farge - Jax, FL								XXX
CASH CLA 33 CLA MS. We IIs Farge Jax, FL CASH EWIND CLAINS We IIS Farge Jax, FL (385, 876) (324, 190) (405, 484, CLAINS, CLAINS, We IIS Farge Jax, FL (385, 876) (324, 190) (405, 484, CLAINS, CLAINS, We IIS Farge Jax, FL (385, 876) (324, 190) (405, 484, CLAINS, CLAINS, We IIS Farge Jax, FL (385, 876) (306, 202, 100, 000) (30	GW COASTAL INDEMNITY	wells Farge - Jax, FL Wells Farge - Jax, FL					(8,412,424)		(7,017,905)	XXX XXX
GW COASTAL LAE Wells Farge - Jax, FL (.324, 190) (.405, 484, (.405, 484, (.405, 484, .405, .406, .40	CASH - CLA 33 CLAIMS CASH - EWIND CLAIMS	Wells Farge – Jax, FL Wells Farge – Jax, FL								XXX
COASTAL EPAS FIELD CLAIMS	GW COASTAL LAE	Wells Farge – Jax, FL					(385,876)	(324, 190)	(405,484)	XXX
CASH - RESTRICTED - FSLSO Weil's Farge - Jax, FL	COASTAL EPAS FIELD CLAIMS	Wells Farge - Jax, FL								XXX
CASH - WELLS FARGO - FSLSO SWEEP. Wells Farge - Jax, FL. 9,414,741 8,062,033 8,085,753 CASH - COST OF ISSUANCE - COASTAL. Wells Farge - Jax, FL. 9,414,741 8,062,033 8,085,753 COASTAL CASH - COST OF ISSUANCE - COASTAL EPAS. Wells Farge - Jax, FL. 9,414,741 8,062,033 8,085,753 COASTAL CASH - SUSPENSE - COASTAL EPAS. Wells Farge - Jax, FL. 9,414,741 9,0000 9,0000 064176KP2 SCOTIA/HOUSTON CA 06/. 1.244 2,700 653 1,000,000 1,000,000 22549VN82 C/D US 11/0. 1.000 5,861 1,750,000 500,000 66602UD28 US 08/03/2 1.470 2,646 1,200,000 1,200,000 66602UD28 UB AG/STAWFORD CT US AG/STAWFORD CT 1.538 43 1,000,000 86564EHS8 UB AG/STAWFORD CT US AG/STAWFORD CT 2,000,000 1,000,000 1,000,000 90275DC01 C/D US AG/STAWFORD CT 1.538 43 1,000,000 1,000,000 8AW OF NEW YOR K MEL 1.570 829	CASH - RESTRICTED - FSLSO	Wells Farge - Jax, FL								XXX XXX
CASH - COST OF ISSUANCE - COASTAL We IIs Farge - Jax, FL COASTAL CASH - SUSPENSE - COASTAL EPA BNP PARIBAS NY 05582/MDW1 09/13/2017 0582/MDW1 09/13/2017 054176KP2 SCOT IA/HOUSTON CACH 2,549/N82 C/D US IN INSTL 22549/N82 C/D US 08/02/22 C/D US 08/02/22 1.470 05662/MDZ8 09/21/2017 056602/UD28 09/22/2017 056602/UD28 09/22/2017 09/22/2017 1.550 0566602/UD28 09/22/2017 09/22/2017 1.550 SUM ITOMO MITSUL TRUST 1.538 90275DCH1 09/22/2017 09/22/2017 1.530 90275DCH1 09/22/2017 09/21/2017 1.530 90275DCH1 09/22/2017 09/21/2017 1.530 90275DC01 C/D 1.530 90275DC01 C/D 1.530 90475DC01 C/D 0 0199998 <td>CASH - WELLS FARGO - FSLSO SWEEP</td> <td>Wells Farge - Jax, FL</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>8,085,753</td> <td>XXX XXX</td>	CASH - WELLS FARGO - FSLSO SWEEP	Wells Farge - Jax, FL							8,085,753	XXX XXX
BNP PARIBÄS NY FR	CASH - COST OF ISSUANCE - COASTAL	Wells Farge – Jax, FL								
BANK OF NOVA SCOT IA/HOUSTON CA 06/ 1.244 2,700		BND DARIBAS NV FR								
CREDIT SUISSE NY INSTL 1.000 5,861 1,750,000 500,000 NOR INCHUKIN BK KEW YORK 1.470 2,646 1.200,000 1.200,000 65602UD28 09/22/2017 1.550 517 1.500,000 1.200,000 86564EHS8 BANK LIMITED/ NE 1.550 517 1.500,000 1.000,000 90275DCH1 09/075DCH1 1.538 .43 1.000,000 1.000,000 90275DCC1 C/D US 1.570 2.465 .2,000,000 90275DC01 C/D US 1.570 .2,465 .2,000,000 90275DC01 C/D US										
22549VN82 C/D US 11/0 1.000 5,861 1,750,000 500,000 NORINCHUKIN BK NEW YORK J. 470 2,646 1.200,000 1,200,000 65602UD28 D9/22/2017 1.550 517 1,200,000 1,200,000 65604EHS8 BANK LINITED/ NE 1.538 43 1,000,000 90275DCH1 0.9/01/2017 1.530 2,465 2,000,000 90275DC01 UBS AG STAMFORD CT US 1.570 1,000,000 90475DC01 C/D US 0 1.570 2,465 2,000,000 90475DC01 C/D US 0 1.570 829 1,000,000 BANK OF NEW YOR K MEL 1.570 829 1,000,000 0199998 Deposits in depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories XXX XXX XXX 2,700 13,663 (36,827,079) (66,879,073) (31,803,650)										XXX
65602UBJ6		C/D US 11/0								XXX
65602UDZ8	65602UBJ6	US 08/03/2		1.470					1,200,000	XXX
SUMITONO NITSUI TRUST 1.538	65602UDZ8	NUKINCHUKIN BK C/D US 09/22/2017								XXX
UBS A6/STAMFORD CT US 1.530 2,465 2,000,000 90275DC01 UBS A6 STAMFORD BRH INSTL 1.570 1.000,000 1,000,000 90275DC01 C/D US 1.570 1.570 1.000,000 BANK OF NEW YOR K KEL 1.570 1.000,000 BANK OF NEW YOR K KEL 1.570 1.000,000 UBS A6 STAMFORD BRH INSTL 1.570		SUMITOMO MITSUI TRUST								XXX
UBS AG STAMFORD BRH INSTL 1.570 1.570 1.000,000 BANK OF NEW YOR		UBS AG/STAMFORD CT US								
90275DCQ1 C/D US 0 1.570 829 1000,000 BANK OF NEW YOR K KEL 5,447,768 62,350,764) 2,552,845 0199998 Deposits in										
0199998 Deposits in							5.447 768	(25.350 764)	1,000,000	XXX XXX
not exceed the allowable limit in any one depository (See Instructions) - Open Depositories XXX XXX 0199999 Total Open Depositories XXX XXX 2,700 13,663 (36,827,079) (66,879,073) (31,803,650)	0199998 Deposits in	depositories that do								
0199999 Total Open Depositories XXX XXX 2,700 13,663 (36,827,079) (66,879,073) (31,803,650)	not exceed the allowable limit	it in any one depository	ХХХ	ххх						XXX
	0199999 Total Open Depositories		ХХХ	XXX		, ,			(31,803,650)	XXX
0499999 Cash in Company's Office XXX XXX XXX XXX XXX	0499999 Cash in Company's Office		ХХХ	ХХХ	XXX	XXX			(31,803,650)	XXX
O599999 Total XXX XXX 2,700 13,663 (36,827,079) (66,879,073) (31,803,650)	0599999 Total		XXX	XXX	2,700	13,663	(36,827,079)	(66,879,073)	(31,803,650)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

		s	how Investments Owned End	of Current Quarter			
1	2	3	4	5	6	7	8
		Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
Bonds: U.S. Governments - Issuer Obligations							
Bonds: U.S. Governments - Residential Mortgage-Backed Securities							
Bonds: U.S. Governments - Commercial Mortgage-Backed Securities							
Bonds: U.S. Governments - Other Loan-Backed and Structured Securities							
Bonds: All Other Governments - Issuer Obligations							
Bonds: All Other Governments - Residential Mortgage-Backed Securities							
Bonds: All Other Governments - Commercial Mortgage-Backed Securities							
Bonds: All Other Governments - Other Loan-Backed and Structured Securities							
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligatio							
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mort							
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortg							
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backe							
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar							
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar							
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar	anteed) – Commerc	ial Mortgage-Backed	1 Securities				
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guar	anteed) – Other L	oan-Backed and Stru	ictured Securities				
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations	of Agencies and A						
CITY OF JACKSONVILLE FL		07/07/2016					
2599999 – U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed (Obligations)bligations of Age	encies and Authorit	ies of Governments and Their Poli	tical Subdivisions – Issuer	800,000	20,000	(7,872)
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations	of Agencies and A	uthorities of Gover	nments and Their Political Subdiv	isions - Residential Mortgage-Backed	Securities	· · · · ·	
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations							
U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations	of Agencies and A	uthorities of Gover	nments and Their Political Subdiv	isions - Other Loan-Backed and Struct	ured Securities		
3199999 - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed (Obligations of Age	encies and Authorit	ies of Governments and Their Poli	tical Subdivisions – Subtotals	800,000	20,000	(7,872)
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	- · · ·				· · ·	· •	
Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							
Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
Hybrid Securities - Issuer Obligations							
Hybrid Securities - Residential Mortgage-Backed Securities							
Hybrid Securities - Commercial Mortgage-Backed Securities							
Hybrid Securities - Other Loan-Backed and Structured Securities							
Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations							
Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities							
Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities							
Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities							
7799999 - Total Bonds - Subtotals - Issuer Obligations					800,000	20,000	(7,872)
8399999 – Total Bonds – Subtotals – Bonds					800,000	20,000	(7,872)
Sweep Accounts							
Other Cash Equivalents							
8699999 Total Cash Equivalents					800,000	20,000	(7,872)