



ANNUAL STATEMENT
For the Year Ended DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE
HEALTHCARE UNDERWRITERS GROUP, INC.

NAIC Group Code	0000	0000	NAIC Company Code	12233	Employer's ID Number	74-3129288
	(Current Period)	(Prior Period)				
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Incorporated/Organized	11/30/2004		Commenced Business	12/14/2004		
Statutory Home Office	1900 Polaris Parkway, Suite 450		Columbus, OH, US 43240-4064			
	(Street and Number)		(City or Town, State, Country and Zip Code)			
Main Administrative Office	1250 South Pine Island Road, Suite 300					
	(Street and Number)					
	Plantation, FL, US 33324-4402		(866)484-5715			
	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)			
Mail Address	1250 South Pine Island Road, Suite 300		Plantation, FL, US 33324-4402			
	(Street and Number or P.O. Box)		(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	1250 South Pine Island Road, Suite 300					
	(Street and Number)					
	Plantation, FL, US 33324-4402		(866)484-5715			
	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)			
Internet Website Address	www.hugroupinc.com					
Statutory Statement Contact	Thomas William Mueller, CPA, CGMA		(866)484-5716			
	(Name)		(Area Code)(Telephone Number)(Extension)			
	tmueller@hugroupinc.com		(877)895-0996			
	(E-Mail Address)		(Fax Number)			

OFFICERS

Name	Title
Joshua Marc Salman	CEO & President
David Wayne Lester CPA, CGMA	Treasurer, VP, CFO
Thomas William Mueller CPA, CGMA	Secretary, VP Finance & Controller
William Carl Ludwig JD	VP, Chief Claims Officer

OTHERS

DIRECTORS OR TRUSTEES

Joshua Marc Salman	David Wayne Lester CPA, CGMA
William Carl Ludwig JD	Thomas William Mueller CPA, CGMA

State of Ohio
County of Franklin ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Joshua Marc Salman	David Wayne Lester, CPA, CGMA	Thomas William Mueller, CPA, CGMA
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
CEO & President	Treasurer, VP, CFO	Secretary, VP Finance & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me this	a. Is this an original filing?	Yes[X] No[]
day of , 2017	b. If no,	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

(Notary Public Signature)

ANNUAL STATEMENT FOR THE YEAR 2016 OF THE HEALTHCARE UNDERWRITERS GROUP, INC.

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1.	Bonds:						
1.1	U.S. treasury securities	14,425,933	17.311	14,425,933		14,425,933	17.311
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies						
1.22	Issued by U.S. government sponsored agencies	1,136,424	1.364	1,136,424		1,136,424	1.364
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations						
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43	Revenue and assessment obligations						
1.44	Industrial development and similar obligations						
1.5	Mortgage-backed securities (includes residential and commercial MBS):						
1.51	Pass-through securities:						
1.511	Issued or Guaranteed by GNMA						
1.512	Issued or Guaranteed by FNMA and FHLMC	20,780,598	24.937	20,780,598		20,780,598	24.937
1.513	All other						
1.52	CMOs and REMICs:						
1.521	Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522	Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523	All other						
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	28,792,638	34.551	28,792,638		28,792,638	34.551
2.2	Unaffiliated Non-U.S. securities (including Canada)	6,238,792	7.486	6,238,792		6,238,792	7.486
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated						
3.22	Unaffiliated						
3.3	Publicly traded equity securities (excluding preferred stocks):						
3.31	Affiliated						
3.32	Unaffiliated	8,382,505	10.059	8,382,505		8,382,505	10.059
3.4	Other equity securities:						
3.41	Affiliated						
3.42	Unaffiliated						
3.5	Other equity interests including tangible personal property under lease:						
3.51	Affiliated						
3.52	Unaffiliated						
4.	Mortgage loans:						
4.1	Construction and land development						
4.2	Agricultural						
4.3	Single family residential properties						
4.4	Multifamily residential properties						
4.5	Commercial loans						
4.6	Mezzanine real estate loans						
5.	Real estate investments:						
5.1	Property occupied by company						
5.2	Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3	Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6.	Contract loans						
7.	Derivatives						
8.	Receivables for securities						
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10.	Cash, cash equivalents and short-term investments	3,577,050	4.292	3,577,050		3,577,050	4.292
11.	Other invested assets						
12.	TOTAL Invested assets	83,333,939	100.000	83,333,939		83,333,939	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	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 (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
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)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		 82,443,713
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 25,036,641
3.	Accrual of Discount		 44,326
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	 733,411	
4.4	Part 4, Column 11	 (156,765)	 576,646
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		 258,781
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 28,337,999
7.	Deduct amortization of premium		 265,220
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		 79,756,889
11.	Deduct total nonadmitted amounts .....		.....
12.	Statement value at end of current period (Line 10 minus Line 11)		 79,756,889

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1.	United States	15,263,403	15,073,397	15,494,921	15,144,078
	2.	Canada				
	3.	Other Countries				
	4.	TOTALS	15,263,403	15,073,397	15,494,921	15,144,078
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	21,079,552	20,565,819	21,342,690	19,871,723
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	28,792,638	28,675,672	29,158,444	28,526,641
	9.	Canada	2,267,579	2,274,681	2,284,575	2,245,000
	10.	Other Countries	3,971,213	3,974,890	4,017,958	3,935,000
	11.	TOTALS	35,031,429	34,925,243	35,460,976	34,706,641
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	71,374,384	70,564,459	72,298,587	69,722,442
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	7,535,208	7,535,208	6,597,577	
	21.	Canada	43,796	43,796	45,417	
	22.	Other Countries	803,502	803,502	765,369	
	23.	TOTALS	8,382,505	8,382,505	7,408,363	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	8,382,505	8,382,505	7,408,363	
	26.	TOTAL Stocks	8,382,505	8,382,505	7,408,363	
	27.	TOTAL Bonds and Stocks	79,756,889	78,946,964	79,706,950	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,846,024	8,623,575	5,173,814			X X X	16,643,412	22.49	34,282,591	45.52	16,643,412	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	2,846,024	8,623,575	5,173,814			X X X	16,643,412	22.49	34,282,591	45.52	16,643,412	
2. All Other Governments												
2.1 NAIC 1	78,267	255,126	217,839	228,091	58,147	X X X	837,470	1.13			837,470	
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS	78,267	255,126	217,839	228,091	58,147	X X X	837,470	1.13			837,470	
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						X X X						
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS						X X X						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	3,450,770	8,577,219	5,197,589	3,275,722	578,251	X X X	21,079,552	28.49			21,079,552	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	3,450,770	8,577,219	5,197,589	3,275,722	578,251	X X X	21,079,552	28.49			21,079,552	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	5,613,086	10,929,065	10,138,415			X X X	26,680,567	36.06	30,928,918	41.07	26,680,567	
6.2 NAIC 2	1,116,758	2,253,717	4,865,540			X X X	8,236,015	11.13	10,099,847	13.41	8,236,015	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	6,729,844	13,182,782	15,003,955			X X X	34,916,582	47.19	41,028,765	54.48	34,916,582	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2		515,673				X X X	515,673	0.70			515,673	
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS		515,673				X X X	515,673	0.70			515,673	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10.	Total Bonds Current Year												
10.1	NAIC 1	(d)..... 11,988,147	 28,384,986	 20,727,657	 3,503,812	 636,399		 65,241,001	 88.17	 X X X	 X X X	 65,241,001	
10.2	NAIC 2	(d)..... 1,116,758	 2,769,390	 4,865,540				 8,751,688	 11.83	 X X X	 X X X	 8,751,688	
10.3	NAIC 3	(d).....								 X X X	 X X X		
10.4	NAIC 4	(d).....								 X X X	 X X X		
10.5	NAIC 5	(d).....						(c).....		 X X X	 X X X		
10.6	NAIC 6	(d).....					(c).....			 X X X	 X X X		
10.7	TOTALS	 13,104,905	 31,154,375	 25,593,197	 3,503,812	 636,399		(b)..... 73,992,688	 100.00	 X X X	 X X X	 73,992,688	
10.8	Line 10.7 as a % of Column 7	 17.71	 42.10	 34.59	 4.74	 0.86		 100.00	 X X X	 X X X	 X X X	 100.00	
11.	Total Bonds Prior Year												
11.1	NAIC 1	 8,807,617	 23,065,978	 18,954,335	 628,438	 13,755,141	 X X X	 X X X	 X X X	 65,211,509	 86.59	 65,211,508	
11.2	NAIC 2	 954,173	 5,648,356	 3,497,318			 X X X	 X X X	 X X X	 10,099,847	 13.41	 10,099,847	
11.3	NAIC 3						 X X X	 X X X	 X X X				
11.4	NAIC 4						 X X X	 X X X	 X X X				
11.5	NAIC 5						 X X X	 X X X	 X X X	(c).....			
11.6	NAIC 6						 X X X	 X X X	 X X X	(c).....			
11.7	TOTALS	 9,761,790	 28,714,334	 22,451,653	 628,438	 13,755,141	 X X X	 X X X	 X X X	(b)..... 75,311,356	 100.00	 75,311,355	
11.8	Line 11.7 as a % of Col. 9	 12.96	 38.13	 29.81	 0.83	 18.26	 X X X	 X X X	 X X X	 100.00	 X X X	 100.00	
12.	Total Publicly Traded Bonds												
12.1	NAIC 1	 11,988,147	 28,384,986	 20,727,657	 3,503,812	 636,399		 65,241,001	 88.17	 65,211,508	 86.59	 65,241,001	 X X X
12.2	NAIC 2	 1,116,758	 2,769,390	 4,865,540				 8,751,688	 11.83	 10,099,847	 13.41	 8,751,688	 X X X
12.3	NAIC 3												 X X X
12.4	NAIC 4												 X X X
12.5	NAIC 5												 X X X
12.6	NAIC 6												 X X X
12.7	TOTALS	 13,104,905	 31,154,375	 25,593,197	 3,503,812	 636,399		 73,992,688	 100.00	 75,311,355	 100.00	 73,992,688	 X X X
12.8	Line 12.7 as a % of Col. 7	 17.71	 42.10	 34.59	 4.74	 0.86		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12.9	Line 12.7 as a % of Line 10.7, Col. 7, Section 10	 17.71	 42.10	 34.59	 4.74	 0.86		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
13.	Total Privately Placed Bonds												
13.1	NAIC 1											 X X X	
13.2	NAIC 2											 X X X	
13.3	NAIC 3											 X X X	
13.4	NAIC 4											 X X X	
13.5	NAIC 5											 X X X	
13.6	NAIC 6											 X X X	
13.7	TOTALS											 X X X	
13.8	Line 13.7 as a % of Col. 7								 X X X	 X X X	 X X X	 X X X	
13.9	Line 13.7 as a % of Line 10.7, Col. 7, Section 10								 X X X	 X X X	 X X X	 X X X	

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....2,618,304; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	2,846,024	8,623,575	5,173,814			X X X	16,643,412	22.49	14,998,153	19.91	16,643,412	
1.2	Residential Mortgage-Backed Securities						X X X			19,284,438	25.61		
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities						X X X						
1.5	TOTALS	2,846,024	8,623,575	5,173,814			X X X	16,643,412	22.49	34,282,591	45.52	16,643,412	
2.	All Other Governments												
2.1	Issuer Obligations						X X X						
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities	78,267	255,126	217,839	228,091	58,147	X X X	837,470	1.13			837,470	
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS	78,267	255,126	217,839	228,091	58,147	X X X	837,470	1.13			837,470	
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations						X X X						
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations						X X X						
4.2	Residential Mortgage-Backed Securities						X X X						
4.3	Commercial Mortgage-Backed Securities						X X X						
4.4	Other Loan-Backed and Structured Securities						X X X						
4.5	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	629,883	506,541				X X X	1,136,424	1.54			1,136,424	
5.2	Residential Mortgage-Backed Securities	2,820,887	8,070,679	5,197,589	3,275,722	578,251	X X X	19,943,128	26.95			19,943,128	
5.3	Commercial Mortgage-Backed Securities						X X X						
5.4	Other Loan-Backed and Structured Securities						X X X						
5.5	TOTALS	3,450,770	8,577,219	5,197,589	3,275,722	578,251	X X X	21,079,552	28.49			21,079,552	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	4,289,595	11,584,468	15,003,955			X X X	30,878,019	41.73	41,028,765	54.48	30,878,019	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities						X X X						
6.4	Other Loan-Backed and Structured Securities	2,440,249	1,598,314				X X X	4,038,563	5.46			4,038,563	
6.5	TOTALS	6,729,844	13,182,782	15,003,955			X X X	34,916,582	47.19	41,028,765	54.48	34,916,582	
7.	Hybrid Securities												
7.1	Issuer Obligations		515,673				X X X	515,673	0.70			515,673	
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS		515,673				X X X	515,673	0.70			515,673	
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	7,765,502	21,230,257	20,177,769			X X X	49,173,528	66.46	X X X	X X X	49,173,528	
10.2 Residential Mortgage-Backed Securities	2,820,887	8,070,679	5,197,589	3,275,722	578,251	X X X	19,943,128	26.95	X X X	X X X	19,943,128	
10.3 Commercial Mortgage-Backed Securities	78,267	255,126	217,839	228,091	58,147	X X X	837,470	1.13	X X X	X X X	837,470	
10.4 Other Loan-Backed and Structured Securities	2,440,249	1,598,314				X X X	4,038,563	5.46	X X X	X X X	4,038,563	
10.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 TOTALS	13,104,905	31,154,375	25,593,197	3,503,812	636,399		73,992,688	100.00	X X X	X X X	73,992,688	
10.7 Line 10.6 as a % of Col. 7	17.71	42.10	34.59	4.74	0.86		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	8,654,416	27,280,124	20,092,378			X X X	X X X	X X X	56,026,918	74.39	56,026,918	
11.2 Residential Mortgage-Backed Securities	1,107,374	1,434,210	2,359,275	628,438	13,755,141	X X X	X X X	X X X	19,284,438	25.61	19,284,438	
11.3 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
11.4 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 TOTALS	9,761,790	28,714,334	22,451,653	628,438	13,755,141	X X X	X X X	X X X	75,311,356	100.00	75,311,356	
11.7 Line 11.6 as a % of Col. 9	12.96	38.13	29.81	0.83	18.26	X X X	X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	7,765,502	21,230,257	20,177,769			X X X	49,173,528	66.46	56,026,918	74.39	49,173,528	X X X
12.2 Residential Mortgage-Backed Securities	2,820,887	8,070,679	5,197,589	3,275,722	578,251	X X X	19,943,128	26.95	19,284,438	25.61	19,943,128	X X X
12.3 Commercial Mortgage-Backed Securities	78,267	255,126	217,839	228,091	58,147	X X X	837,470	1.13			837,470	X X X
12.4 Other Loan-Backed and Structured Securities	2,440,249	1,598,314				X X X	4,038,563	5.46			4,038,563	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		X X X
12.6 TOTALS	13,104,905	31,154,375	25,593,197	3,503,812	636,399		73,992,688	100.00	75,311,356	100.00	73,992,688	X X X
12.7 Line 12.6 as a % of Col. 7	17.71	42.10	34.59	4.74	0.86		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	17.71	42.10	34.59	4.74	0.86		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	
13.6 TOTALS											X X X	
13.7 Line 13.6 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	1,030,950	1,005,648		25,302	
2.	Cost of short-term investments acquired	24,526,563	24,526,554		9	
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	22,912,336	22,912,336			
7.	Deduct amortization of premium	1,561	1,561			
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)	2,643,615	2,618,304		25,311	
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	2,643,615	2,618,304		25,311	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Short-term investment accounts

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	660,072		660,072
2.	Cost of cash equivalents acquired	18,584,114	60,195	18,523,919
3.	Accrual of discount			
4.	Unrealized valuation increase (decrease)			
5.	TOTAL gain (loss) on disposals			
6.	Deduct consideration received on disposals	17,462,759	60,000	17,402,759
7.	Deduct amortization of premium	195	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)	1,781,232	0	1,781,232
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)	1,781,232	0	1,781,232

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Money Market Sweep Account

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	Description	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828G61	UNITED STATES TREASURY				1	941,657	100.1950	926,804	925,000	939,884		(1,773)			1.500	0.939	MN	1,220	6,938	08/24/2016	11/30/2019
912828H52	UNITED STATES TREASURY	C			1	500,298	99.2580	496,290	500,000	500,604		247			1.250	1.209	JJ	2,615	3,438	08/22/2016	01/31/2020
912828HH6	UNITED STATES TREASURY				1	272,521	102.8830	257,208	250,000	252,224		(2,478)			4.250	3.204	MN	1,379	10,625	11/21/2008	11/15/2017
912828HR4	UNITED STATES TREASURY				1	1,396,085	102.7770	1,284,713	1,250,000	1,286,557		(26,703)			3.500	0.875	FA	16,525	35,000	12/22/2016	02/15/2018
912828J27	UNITED STATES TREASURY	C			1	246,702	97.2500	243,125	250,000	247,112		353			2.000	2.155	FA	1,889	4,500	05/24/2016	02/15/2025
912828JR2	UNITED STATES TREASURY				1	958,678	104.7460	968,901	925,000	931,653		(3,371)			3.750	3.350	MN	4,504	34,688	07/29/2009	11/15/2018
912828KD1	UNITED STATES TREASURY				1	720,235	103.1250	783,750	760,000	750,880		4,100			2.750	3.341	FA	7,894	20,900	06/10/2010	02/15/2019
912828KQ2	UNITED STATES TREASURY				1	1,129,492	104.2270	1,042,270	1,000,000	1,046,941		(19,451)			3.125	1.113	MN	4,057	31,250	10/19/2012	05/15/2019
912828NR7	UNITED STATES TREASURY	C			1	231,910	100.9450	227,126	225,000	227,053		(3,392)			2.375	0.799	JJ	2,236	5,047	04/06/2016	07/31/2017
912828PC8	UNITED STATES TREASURY	C			1	276,579	103.3200	273,798	265,000	274,772		(1,753)			2.625	1.637	MN	903	4,988	11/15/2016	11/15/2020
912828R36	UNITED STATES TREASURY				1	2,346,716	93.1330	2,211,909	2,375,000	2,346,881		165			1.625	1.759	MN	5,011	14,422	12/22/2016	05/15/2026
912828RR3	UNITED STATES TREASURY				1	2,184,641	100.2270	2,154,881	2,150,000	2,168,359		(3,129)			2.000	1.817	MN	5,583	43,000	08/09/2012	11/15/2021
912828S43	UNITED STATES TREASURY	C			1	245,949	98.5550	246,388	250,000	245,967		18			0.750	1.399	JJ	866		12/28/2016	07/15/2019
912828SH4	UNITED STATES TREASURY				1	325,269	100.2580	330,851	330,000	327,911		947			1.375	1.675	FA	1,542	4,538	03/26/2014	02/28/2019
912828SV3	UNITED STATES TREASURY				1	512,789	98.4920	492,460	500,000	507,043		(1,249)			1.750	1.476	MN	1,136	8,750	07/11/2012	05/15/2022
912828TJ9	UNITED STATES TREASURY				1	548,324	97.4920	536,206	550,000	549,038		166			1.625	1.658	FA	3,376	8,938	10/12/2012	08/15/2022
912828UA6	UNITED STATES TREASURY				1	146,701	99.7580	149,637	150,000	149,268		794			0.625	1.164	MN	82	938	10/09/2013	11/30/2017
912828VB3	UNITED STATES TREASURY	C			1	245,459	97.3360	243,340	250,000	246,123		581			1.750	2.010	MN	568	3,938	05/24/2016	05/15/2023
912828VK3	UNITED STATES TREASURY				1	150,146	100.4650	150,698	150,000	150,046		(31)			1.375	1.354	JD	1,037	1,031	10/09/2013	06/30/2018
912828XB1	UNITED STATES TREASURY				1	1,278,750	97.9450	1,224,313	1,250,000	1,277,618		(1,132)			2.125	1.838	MN	3,449	10,625	11/15/2016	05/15/2025
0199999 Subtotal - U.S. Governments - Issuer Obligations						14,658,900	X X X	14,244,665	14,305,000	14,425,933		(57,091)			X X X	X X X	X X X	65,873	253,550	X X X	X X X
0599999 Subtotal - U.S. Governments						14,658,900	X X X	14,244,665	14,305,000	14,425,933		(57,091)			X X X	X X X	X X X	65,873	253,550	X X X	X X X
All Other Governments - Commercial Mortgage-Backed Securities																					
3128MJSS0	FH G08528 - RMBS			4	1	836,020	98.7670	828,732	839,078	837,470		48			3.000	3.026	MON	2,098	17,494	07/26/2016	04/01/2043
0899999 Subtotal - All Other Governments - Commercial Mortgage-Backed Securities						836,020	X X X	828,732	839,078	837,470		48			X X X	X X X	X X X	2,098	17,494	X X X	X X X
1099999 Subtotal - All Other Governments						836,020	X X X	828,732	839,078	837,470		48			X X X	X X X	X X X	2,098	17,494	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
31331THC8	FEDERAL FARM CREDIT BANKS				1	537,763	107.3000	536,500	500,000	506,541		(3,383)			5.340	4.576	AO	5,118	26,700	02/12/2008	10/22/2018
3137EAB6A	FEDERAL HOME LOAN MORTGAGE CORP				1	543,973	103.7100	518,550	500,000	504,679		(5,145)			5.125	4.025	MN	3,132	25,625	06/17/2009	11/17/2017
3137EADL0	FREDDIE MAC				1	126,365	100.1400	125,175	125,000	125,204		(274)			1.000	0.779	MS	319	1,250	10/02/2012	09/29/2017
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						1,208,101	X X X	1,180,225	1,125,000	1,136,424		(8,802)			X X X	X X X	X X X	8,569	53,575	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3128M9TQ5	FH G07459 - RMBS			4	1	577,950	102.2970	565,096	552,408	578,311		955			3.500	2.765	MON	1,611	19,622	05/05/2015	08/01/2043
3128MAFA2	FH G07961 - RMBS			4	1	243,860	103.1060	241,678	234,398	243,751		52			3.500	2.812	MON	684	8,310	11/02/2015	03/01/2045
3128MBMW7	FH G12882 - RMBS			4	1	71,700	103.1590	45,460	44,067	51,182		(3,893)			5.000	(11.336)	MON	184	2,317	03/16/2010	11/01/2019
3128MCYM1	FH G14116 - RMBS			4	1	467,057	104.4000	434,700	416,379	452,402		(2,605)			3.500	0.699	MON	1,214	14,871	10/19/2012	04/01/2026
3128MDPJ6	FH G14725 - RMBS			4	1	459,723	100.1900	444,484	443,641	459,597		(126)			2.500	1.586	MON	924	4,694	07/26/2016	04/01/2028
3128MJAW0	FH G08020 - RMBS	C			4	6,816	108.6950	6,632	6,102	6,864		63			5.000	2.307	MON	25	313	08/07/2015	11/01/2034
3128MJT26	FH G08568 - RMBS			4	1	194,628	107.5160	187,386	174,287	195,334		1,997			4.500	1.988	MON	654	8,052	01/01/2014	01/01/2044
3128MJTH3	FH G08551 - RMBS	C			4	16,991	104.9550	16,725	15,936	17,124		144			4.000	2.582	MON	53	655	09/08/2015	10/01/2043
3128MJTL4	FH G08554 - RMBS			4	1	441,326	102.2560	435,510	425,902	442,477		1,372			3.500	2.893	MON	1,242	15,195	08/05/2015	10/01/2043
3128MJUB4	FH G08577 - RMBS	C			4	62,758	104.9170	61,572	58,687	63,320		562			4.000	2.465	MON	196	1,615	04/07/2016	03/01/2044
3128MJXK1	FH G08681 - RMBS			4	1	577,245	102.1440	565,370	553,503	578,483		1,238			3.500	2.810	MON	1,614	15,253	03/22/2016	12/01/2045
3128MJXX3	FH G08693 - RMBS	C			4	90,001	102.1550	87,374	85,530	90,326		325			3.500	2.639	MON	249	1,278	07/26/2016	03/01/2046
3128MMQ22	FH G18472 - RMBS	C			4	66,204	100.4580	64,297	64,004	66,152		(52)			2.500	1.672	MON	133	1,083	04/07/2016	07/01/2028
3128MMQT3	FH G18465 - RMBS	C			4	19,986	100.4940	19,615	19,518	19,951		(24)			2.500	1.936	MON	41	495	09/08/2015	05/01/2028
3128MMTS2	FH G18560 - RMBS	C			4	16,684	100.5000	16,517	16,435	16,665		(13)			2.500	2.177	MON	34	416	08/07/2015	07/01/2030
3128MMUG6	FH G18582 - RMBS			4	1	478,450	102.6530	469,783	457,642	478,510		60			3.000	1.951	MON	1,144	9,312	04/26/2016	01/01/2031
3128PT3P8	FH J14406 - RMBS				4	224,202	104.3970	221,153	211,839	223,233		(516)			3.500	1.701	MON	618	7,590	08/14/2015	02/01/2026
3128PTGQ2	FH J13807 - RMBS	C			4	17,955	104.3920	17,667	16,923	17,868		(55)			3.500	1.598	MON	49	606	09/08/2015	12/01/2025
3128PTJX4	FH J13878 - RMBS				4	428,825	104.3950	397,477	380,743	416,838		(340)			3.500	0.400	MON	1,111	13,674	10/19/2012	01/01/2026

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312945DS4	FH A96413 - RMBS	C		4	1	35,686	105.0550	35,170	33,478	35,869			171		4.000	2.662	MON	112	1,368	11/03/2015	01/01/2041
31294KTD7	FH E01448 - RMBS			4	1	85,619	102.9950	54,749	53,157	59,288		(4,109)			5.000	(9.237)	MON	221	2,817	03/16/2010	09/01/2018
3132QRMV9	FH Q34871 - RMBS	C		4	1	228,880	102.1830	229,572	224,667	228,908			28		3.500	3.198	MON	655		12/23/2016	07/01/2045
31335AFV5	FH G60180 - RMBS	C		4	1	13,593	107.8330	13,387	12,415	13,656			80		4.500	2.473	MON	47	571	08/07/2015	05/01/2042
31371LBA6	FN 254833 - RMBS			4	1	221,167	102.6790	147,776	143,920	157,202		(9,421)			4.500	(7.325)	MON	540	6,893	10/15/2009	08/01/2018
3138A2GR4	FN AH1107 - RMBS			4	1	673,493	106.0560	664,050	626,132	670,981			(40)		4.000	2.619	MON	2,087	25,394	08/18/2014	12/01/2040
3138A4Y58	FN AH3431 - RMBS			4	1	496,816	104.2630	468,542	449,385	481,008		(1,863)			3.500	1.156	MON	1,311	16,072	02/07/2012	01/01/2026
3138A5AP7	FN AH3613 - RMBS	C		4	1	41,213	104.2630	40,741	39,076	41,094			(118)		3.500	1.752	MON	114	1,279	01/08/2016	01/01/2026
3138A7GY8	FN AH5614 - RMBS	C		4	1	14,980	104.5110	14,760	14,122	14,879			(68)		3.500	1.679	MON	41	504	08/07/2015	02/01/2026
3138A8RD0	FN AH6783 - RMBS			4	1	534,002	105.3370	525,223	498,612	535,585			2,113		4.000	2.608	MON	1,662	20,338	08/14/2015	03/01/2041
3138ABBY4	FN AH9054 - RMBS	C		4	1	14,331	108.0940	14,177	13,116	14,417			105		4.500	2.508	MON	49	604	08/07/2015	04/01/2041
3138E0RA9	FN AJ7680 - RMBS	C		4	1	63,406	102.3790	61,585	60,154	63,636			230		3.500	2.551	MON	175	1,433	04/07/2016	12/01/2041
3138E1K48	FN AJ8414 - RMBS			4	1	472,704	105.4120	438,734	416,208	471,127			4,929		4.000	1.721	MON	1,387	17,038	08/08/2012	02/01/2042
3138E2GH2	FN AJ9199 - RMBS			4	1	201,404	105.4220	182,743	173,344	199,562			1,399		4.000	1.372	MON	578	7,064	08/08/2012	01/01/2042
3138E2JY2	FN AJ9278 - RMBS			4	1	317,901	102.3770	317,372	310,003	317,709			408		3.500	3.072	MON	904	11,045	11/14/2013	12/01/2041
3138EHBB7	FN AL0933 - RMBS	C		4	1	14,099	109.7250	13,798	12,575	14,166			90		5.000	2.246	MON	52	643	08/07/2015	10/01/2041
3138EHSV5	FN AL1431 - RMBS			4	1	154,786	108.0940	154,029	142,496	155,536			750		4.500	2.661	MON	534	4,914	03/10/2016	11/01/2041
3138EHTN2	FN AL1456 - RMBS			4	1	657,942	105.3580	641,760	609,123	659,131			2,391		4.000	2.475	MON	2,030	24,827	05/05/2015	01/01/2042
3138EP2C7	FN AL7070 - RMBS			4	1	344,708	99.5760	338,590	340,032	344,654		(107)			3.000	2.792	MON	850	10,298	10/30/2015	07/01/2043
3138LWCJ8	FN AO5472 - RMBS			4	1	234,651	102.3620	230,832	225,505	235,028			508		3.500	2.820	MON	658	8,026	08/14/2015	07/01/2042
3138M5LN7	FN AP2132 - RMBS			4	1	290,937	102.3590	287,210	280,591	291,340			421		3.500	2.878	MON	818	9,975	12/14/2015	08/01/2042
3138W9BG4	FN AS0038 - RMBS	C		4	1	45,637	99.0670	44,041	44,456	45,663			26		3.000	2.606	MON	111	676	06/02/2016	07/01/2043
3138W9BN9	FN AS0044 - RMBS	C		4	1	39,461	99.0670	37,521	37,875	39,485			24		3.000	2.397	MON	95	288	09/08/2016	07/01/2043
3138W9GP9	FN AS0205 - RMBS			4	1	628,573	99.1920	611,831	616,815	628,630			57		3.000	2.717	MON	1,542	14,032	03/10/2016	08/01/2043
3138WCNP4	FN AS3097 - RMBS			4	1	243,072	103.1490	241,021	233,663	243,095			147		3.500	2.787	MON	682	8,302	08/14/2015	08/01/2044
3138WE6X2	FN AS5385 - RMBS			4	1	773,514	105.1500	761,932	724,615	776,047			3,019		4.000	2.705	MON	2,415	29,571	09/15/2015	07/01/2045
3138WGAJ6	FN AS6311 - RMBS			4	1	457,535	102.2540	445,470	435,650	458,150			615		3.500	2.701	MON	1,271	9,032	05/06/2016	12/01/2045
3138WGLA0	FN AS6620 - RMBS			4	1	480,476	102.2570	467,229	456,916	480,039		(437)			3.500	2.707	MON	1,333	13,446	02/23/2016	02/01/2046
3138WPG24	FN AT2016 - RMBS			4	1	496,966	99.0670	486,750	491,334	496,919			32		3.000	2.826	MON	1,228	14,922	08/12/2015	04/01/2043
3138WPJG0	FN AT2062 - RMBS	C		4	1	7,496	100.4550	7,361	7,328	7,481			(10)		2.500	1.947	MON	15	186	08/07/2015	04/01/2028
3138X3EH1	FN AU3735 - RMBS	C		4	1	17,101	99.0670	16,798	16,957	17,095			(4)		3.000	2.872	MON	42	514	08/07/2015	08/01/2043
3138X3EJ7	FN AU3736 - RMBS			4	1	564,130	99.0670	562,402	567,699	564,158		(165)			3.000	3.080	MON	1,419	17,027	01/08/2016	08/01/2043
3138YAGT6	FN AX8309 - RMBS			4	1	462,623	102.5520	457,154	445,777	461,720		(424)			3.000	2.093	MON	1,114	13,602	08/05/2015	11/01/2029
31402QYH8	FN 735212 - RMBS	C		4	1	38,631	109.3600	38,168	34,901	38,895			264		5.000	2.451	MON	145	1,637	01/08/2016	12/01/2034
31402RDD8	FN 735500 - RMBS	C		4	1	7,125	111.8240	7,010	6,269	7,134			26		5.500	2.219	MON	29	352	08/10/2015	05/01/2035
31402RP29	FN 735841 - RMBS			4	1	71,925	102.7530	56,976	55,450	59,461		(1,929)			4.500	(2.569)	MON	208	2,616	03/12/2009	11/01/2019
31410LHC9	FN 890427 - RMBS			4	1	314,069	102.4630	309,242	301,809	314,947			1,055		3.500	2.793	MON	880	10,768	08/14/2015	04/01/2042
31410LHW5	FN 890445 - RMBS			4	1	337,489	105.9720	333,398	314,610	336,767			432		4.000	2.715	MON	1,049	12,780	08/05/2014	07/01/2042
31416BTH1	FN 995252 - RMBS			4	1	17,005	104.5140	12,322	11,789	14,167		(469)			5.000	(4.281)	MON	49	606	05/28/2009	12/01/2023
31416BTW8	FN 995265 - RMBS			4	1	26,010	104.2350	18,976	18,205	22,436		(771)			5.500	(4.496)	MON	83	1,028	07/07/2011	01/01/2024
31416M3A0	FN AA4392 - RMBS	C		4	1	41,547	105.5640	40,834	38,682	41,762			215		4.000	2.457	MON	129	1,056	04/07/2016	04/01/2039
31416W6M9	FN AB1775 - RMBS			4	1	259,333	104.8420	256,500	244,654	259,182		(151)			3.500	1.468	MON	714	726	11/03/2016	11/01/2025
31416W6R8	FN AB1779 - RMBS	C		4	1	69,718	104.2700	68,865	66,044	69,780			61		3.500						

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						20,134,589	X X X	19,385,594	18,746,723	19,943,128		18,043			X X X	X X X	X X X	56,368	573,254	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						21,342,690	X X X	20,565,819	19,871,723	21,079,552		9,241			X X X	X X X	X X X	64,937	626,829	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RAM4	AT&T INC	C		1	2FE	32,685		104.6890	31,407	31,404		(882)			5.600	2.114	MN	215	1,680	04/06/2016	05/15/2018
00206RCT7	AT&T INC			1.2	2FE	678,685		102.7310	667,752	678,352		(333)			4.125	3.548	FA	9,980		11/09/2016	02/17/2026
002824BA7	ABBOTT LABORATORIES			1	1FE	250,450		97.7950	244,488	250,000		(57)			2.550	2.521	MS	1,877	6,375	04/29/2015	03/15/2022
010392FE3	ALABAMA POWER CO			1	1FE	99,786		103.6930	103,693	99,907		22			3.950	3.973	JD	329	3,950	05/18/2011	06/01/2021
02079KAA5	ALPHABET INC			1	1FE	448,122		106.0550	434,826	410,000		(4,933)			3.625	1.700	MN	1,734	14,863	04/27/2016	05/19/2021
023135AH9	AMAZON.COM INC			1	2FE	395,620		100.0630	400,252	400,000		1,129			1.200	1.488	MN	427	4,800	01/15/2014	11/29/2017
025816BK4	AMERICAN EXPRESS CO			2	1FE	125,929		100.8480	126,060	125,000		(80)			3.625	3.537	JD	327	4,531	12/23/2014	12/05/2024
0258MODX4	AMERICAN EXPRESS CREDIT CORP			2	1FE	387,226		100.5500	382,090	380,000		(1,209)			2.600	2.143	MS	2,937	5,070	03/22/2016	09/14/2020
03076CAD8	AMERIPRISE FINANCIAL INC			1	1FE	372,972		112.3910	337,173	300,000		(7,890)			7.300	4.290	JD	183	21,900	09/14/2010	06/28/2019
031162BW9	AMGEN INC			1.2	2FE	499,625		99.6250	498,125	500,000		77			2.125	2.140	MN	1,771	10,625	04/28/2015	05/01/2020
031162CH1	AMGEN INC			1.2	2FE	289,568		94.3700	273,673	290,000		21			2.250	2.273	FA	2,393		08/11/2016	08/19/2023
035242AA4	ANHEUSER-BUSCH INBEV FINANCE INC	C		1	1FE	169,713		97.8310	171,204	175,000		599			2.625	3.044	JJ	2,093	4,594	12/23/2014	01/17/2023
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC			1	1FE	276,449		100.2240	275,616	275,000		(424)			1.900	1.717	FA	2,177	2,700	02/09/2016	02/01/2019
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC	C		1.2	1FE	424,290		101.3560	430,763	425,000		58			3.650	3.670	FA	6,464	8,015	01/13/2016	02/01/2026
037833AJ9	APPLE INC			1	1FE	515,948		99.6020	428,289	430,000		133			1.000	1.031	MN	693	4,300	04/06/2016	05/03/2018
037833AK6	APPLE INC			1	1FE	449,402		97.6320	439,344	450,000		62			2.400	2.414	MN	1,740	10,800	04/30/2013	05/03/2023
046353AH1	ASTRAZENECA PLC	C		1	1FE	425,066		100.2020	425,859	425,000		(19)			1.750	1.744	MN	930	7,438	02/04/2016	11/16/2018
053611AG4	AVERY DENNISON CORP			1.2	2FE	283,710		97.0190	275,534	284,000		34			3.350	3.361	AO	2,009	9,514	04/03/2013	04/15/2023
05565QBZ0	BP CAPITAL MARKETS PLC	C		1	1FE	381,464		101.6960	371,190	365,000		(1,628)			3.245	2.718	MN	1,810	11,844	12/18/2012	05/06/2022
06367THO6	BANK OF MONTREAL				1FE	389,940		98.5420	384,314	390,000		9			1.500	1.505	JJ	2,649		07/14/2016	07/18/2019
06406HBY4	BANK OF NEW YORK MELLON CORP			2	1FE	462,123		104.6670	471,002	455,938		(1,156)			3.550	3.242	MS	4,349	15,975	12/08/2011	09/23/2021
06406HCX5	BANK OF NEW YORK MELLON CORP			2	1FE	249,132		100.1320	250,330	250,000		83			3.250	3.290	MS	2,483	8,125	09/04/2014	09/11/2024
064149C88	BANK OF NOVA SCOTIA				1FE	480,802		106.4030	478,814	450,000		(3,983)			4.375	3.338	JJ	9,188	19,688	11/05/2013	01/13/2021
07330NAH8	BRANCH BANKING AND TRUST CO			2	1FE	398,832		99.8600	399,440	400,000		378			1.000	1.095	AO	978	4,000	02/28/2014	04/03/2017
084670BF4	BERKSHIRE HATHAWAY INC				1FE	198,281		104.0760	192,541	185,000		(1,363)			3.400	2.544	JJ	2,638	6,290	12/18/2012	01/31/2022
12572QAG0	CME GROUP INC			1.2		308,087		100.0700	310,217	310,000		189			3.000	3.076	MS	189	9,300	11/05/2015	03/15/2025
12673PAC9	CA INC	C		1	2FE	10,909		108.0440	10,804	10,000		(195)			5.375	3.187	JD	45	538	08/06/2015	12/01/2019
149123BQ3	CATERPILLAR INC			1	1FE	409,170		111.6850	346,224	310,000		(17,831)			7.900	1.865	JD	1,088	24,490	08/06/2015	12/15/2018
166764AA8	CHEVRON CORP			1.2	1FE	461,503		99.8190	459,167	460,000		(290)			1.104	1.039	JD	367	5,078	04/08/2016	12/05/2017
17275RBB7	CISCO SYSTEMS INC	C		1	1FE	30,058		99.8300	29,949	30,000		(17)			1.600	1.527	FA	164	237	02/29/2016	02/28/2019
17275RBL5	CISCO SYSTEMS INC			1.2	1FE	440,182		94.4620	415,633	440,000		(5)			2.500	2.495	MS	3,086		09/14/2016	09/20/2026
172967JP7	CITIGROUP INC				2FE	249,535		97.9260	244,815	250,000		48			3.300	3.321	AO	1,467	8,250	04/22/2015	04/27/2025
172967KB6	CITIGROUP INC	C			2FE	19,893		100.0700	20,014	20,000		21			2.650	2.770	AO	96	530	01/07/2016	10/26/2020
191216BR0	COCA-COLA CO	C		1	1FE	7,996		99.4730	7,958	8,000		2			0.875	0.897	AO	12	70	10/23/2015	10/27/2017
20030NAZ4	COMCAST CORP	C		1	COMCAST	34,111		109.3740	32,812	30,000		(903)			5.700	1.674	JJ	855	1,140	04/12/2016	07/01/2019
20030NBJ9	COMCAST CORP			1	1FE	223,709		102.8000	231,300	225,000		120			3.600	3.666	MS	2,700	8,100	02/19/2014	03/01/2024
219350BA2	CORNING INC			1	2FE	499,535		99.6660	498,330	500,000		155			1.500	1.531	MN	1,104	7,500	05/08/2015	05/08/2018
24422ERE1	JOHN DEERE CAPITAL CORP				1FE	188,525		106.1410	180,440	170,000		(1,850)			3.900	2.649	JJ	3,112	6,630	02/07/2012	07/12/2021
24422ESS9	JOHN DEERE CAPITAL CORP	C			1FE	30,700		101.0510	30,315	30,000		(146)			2.300	1.604	MS	201	460	04/08/2016	09/16/2019
25152RYD9	DEUTSCHE BANK AG (LONDON BRANCH)	C			2FE	360,118		99.0410	356,548	360,000		(35)			1.875	1.864	FA	2,588	6,750	08/06/2015	02/13/2018
25468PCW4	WALT DISNEY CO			1	1FE	248,080		98.5270	246,318	250,000		181			2.350	2.434	JD	490	5,875	11/27/2012	12/01/2022
278642AE3	EBAY INC			1.2	2FE	267,104		97.3470	257,970	265,000		(212)			2.600	2.506	JJ	3,177	6,890	12/18/2012	07/15/2022
291011BF0	EMERSON ELECTRIC CO			1.2	1FE	407,319		100.7870	413,227	410,000		419			2.625	2.742	JD	897	10,763	11/10/2015	12/01/2021
31428XAZ9	FEDEX CORP			1	2FE	250,460		100.2360	250,590	250,000		(86)			2.300	2.262	FA	2,396	5,750	01/13/2015	02/01/2020
316773CP3	FIFTH THIRD BANCORP			2	2FE	259,298		103.7760	269,818	260,000		63			4.300	4.331	JJ	5,124	11,180	11/18/2013	01/16/2024
31677QBG3	FIFTH THIRD BANK (OHIO)			2	1FE	435,785		98.8270	429,897	435,000		(83)			2.250	2.211	JD	462	4,894	06/10/2016	06/14/2021
345397WR0	FORD MOTOR CREDIT COMPANY LLC				2FE	715,910		99.9390	719,561	720,000		2,079			1.724	2.059	JD	862	12,413	02/04/2016	12/06/2017
36164QGM5	GE CAPITAL INTERNATIONAL FUNDING CO			1	1FE	669,625		101.6580	635,363	625,000		(743)			3.373	2.486	MN	2,694	10,541	10/27/2016	11/15/2025
369622SM8	GENERAL ELECTRIC CAPITAL CORP				1FE	22,575		110.8790	22,176	20,000		(453)			5.300	2.676	FA	412	1,060	01/07/2016	02/11/2021
375558BF9	GILEAD SCIENCES INC	C		1.2	1FE	9,979		101.0310	10,103	10,000		2			3.650	3.675	MS	122	352	09/11/2015	03/01/2026
377373AD7	GLAXOSMITHKLINE CAPITAL PLC	C		1	1FE	504,591		100.3940	481,891	480,000		(2,455)			2.850	2.263	MN	2,014	13,680	12/05/2012	05/08/2022
38141EA25	GOLDMAN SACHS GROUP INC				1FE	324,768		110.7640	304,601	303,687		(12,943)			7.500	2.426	FA	7,792	20,625	02/04/2016	02/15/2019
38141EA66	GOLDMAN SACHS & CO				1FE	488,858		110.9990	499,496	450,000		(3,652)			6.000	5.000	JD	1,200	27,000	09/13/2010	06/15/2020
427866AU2	HERSHEY CO			1.2		252,388		101.3990	253,498	252,000		(209)			3.200	3.086	FA	2,889	8,000	08/20/2015	08/21/2025
458140AJ9	INTEL CORP			1	1FE	459,951		103.9260	436,489	420,000		(4,289)			3.300	2.143	AO	3,465	13,695	04/07/2016	10/01/2021
458140AM2	INTEL CORP			1	1FE	467,992		100.1090	470,512	470,000		188			2.700	2.747	JD	564	12,690	12/05/2012	12/15/

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49327M2K9	KEYBANK NA				1FE	498,815		99,2710	496,355	500,000	498,996		111		3,300	3,328	JD	1,375	16,500	05/28/2015	06/01/2025
501044DE8	KROGER CO			1,2	2FE	381,552		92,5290	370,116	400,000	381,762		210		2,650	3,196	AO	2,591		11/09/2016	10/15/2026
553794AA6	MUFG AMERICAS HOLDINGS CORP		C	2	1FE	398,572		99,5250	398,100	400,000	399,468		474		1,625	1,747	FA	2,564	6,500	02/06/2015	02/09/2018
58933YAC9	MERCK & CO INC			1	1FE	498,985		99,7640	498,820	500,000	499,795		188		1,100	1,138	JJ	2,307	5,500	09/11/2012	01/31/2018
59018YN64	BANK OF AMERICA CORP	C			2FE	33,210		106,2050	31,862	30,000	31,887		(1,138)		6,875	2,009	AO	378	2,063	04/06/2016	04/25/2018
60871RAC4	MOLSON COORS BREWING CO			1	2FE	376,434		102,5950	379,602	370,000	374,660		(778)		3,500	3,241	MN	2,158	12,950	01/08/2016	05/01/2022
61746BDJ2	MORGAN STANLEY			1	1FE	342,685		102,1480	357,518	350,000	345,022		716		3,750	4,013	FA	4,594	13,125	12/17/2013	02/25/2023
61761JVL0	MORGAN STANLEY			1	1FE	360,997		100,9440	363,398	360,000	360,806		(74)		3,700	3,667	AO	2,516	13,320	08/06/2015	10/23/2024
637071AJ0	NATIONAL OILWELL VARCO INC			1,2	2FE	485,260		92,4340	452,927	490,000	487,073		458		2,600	2,710	JD	1,062	12,740	03/25/2013	12/01/2022
68389XAC9	ORACLE CORP	C			1FE	32,863		105,6790	31,704	30,000	31,706		(1,157)		5,750	1,276	AO	364	1,725	04/07/2016	04/15/2018
68389XAP0	ORACLE CORP			1	1FE	516,385		98,6680	503,207	510,000	513,791		(598)		2,500	2,362	AO	2,692	12,750	11/28/2012	10/15/2022
68389XBC8	ORACLE CORP			1,2	1FE	497,715		97,6840	488,420	500,000	498,075		210		2,950	3,002	MN	1,885	14,750	05/05/2015	05/15/2025
69353REQ7	PNC BANK NA			2	1FE	598,728		99,6330	597,798	600,000	598,924		121		3,250	3,275	JD	1,625	19,500	05/28/2015	06/01/2025
69371RL79	PACCAR FINANCIAL CORP			9	1FE	250,000		100,5690	251,423	250,000	250,000				1,546	1,569	MJSD	279	3,171	12/03/2013	12/06/2018
695156AQ2	PACKAGING CORP OF AMERICA			1,2	2FE	294,219		105,3890	310,898	295,000	294,471		81		4,500	4,531	MN	2,213	13,275	10/15/2013	11/01/2023
713448CG1	PEPSICO INC			1	1FE	244,764		100,1110	245,272	245,000	244,857		26		2,750	2,760	MS	2,246	6,738	02/25/2013	03/01/2023
713448DB1	PEPSICO INC			1	1FE	369,519		99,6490	368,701	370,000	369,812		241		1,000	1,066	AO	802	3,690	01/07/2016	10/13/2017
742718ER6	PROCTER & GAMBLE CO			1	1FE	499,295		95,2750	476,375	500,000	499,305		10		2,450	2,466	MN	1,974		10/31/2016	11/03/2026
74432QBP9	PRUDENTIAL FINANCIAL INC	C		1	1FE	10,932		106,8820	10,688	10,000	10,693		(168)		4,500	2,606	MN	58	450	08/06/2015	11/15/2020
78011DAC8	ROYAL BANK OF CANADA			5	1FE	694,946		99,9460	694,625	695,000	694,971		40		1,200	1,206	MS	2,363	8,340	01/08/2016	09/19/2018
78355HJZ3	RYDER SYSTEM INC			1,2	2FE	249,313		99,3750	248,438	250,000	249,536		135		2,500	2,558	MN	868	6,250	05/11/2015	05/11/2020
822582BG6	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	498,940		99,5320	497,660	500,000	499,287		209		2,125	2,169	MN	1,476	10,625	05/07/2015	05/11/2020
828807CN5	SIMON PROPERTY GROUP LP			1,2	1FE	252,746		98,6720	251,614	255,000	253,628		207		2,750	2,847	FA	2,922	7,013	12/19/2012	02/01/2023
857477AL7	STATE STREET CORP				1FE	389,583		99,7680	399,072	400,000	392,909		994		3,100	3,412	MN	1,584	12,400	11/22/2013	05/15/2023
87612EAP1	TARGET CORP			1	1FE	492,969		101,3770	435,921	430,000	433,549		(10,296)		5,375	2,850	MN	3,852	23,113	04/06/2016	05/01/2017
887317AW5	TIME WARNER INC			1,2	2FE	224,460		99,2650	223,346	225,000	224,541		49		3,600	3,628	JJ	3,735	9,023	05/28/2015	07/15/2025
89114QAM0	TORONTO DOMINION BANK			1	1FE	419,834		101,5370	416,302	410,000	415,512		(3,197)		2,625	1,812	MS	3,318	10,763	08/27/2015	09/10/2018
89233P5F9	TOYOTA MOTOR CREDIT CORPORATION	C	C	1	1FE	31,995		104,0620	31,219	30,000	31,703		(266)		3,400	2,121	MS	300	680	04/06/2016	09/15/2021
89352ZHAN9	TRANSCANADA PIPELINES LTD			1	1FE	299,052		100,2090	300,627	300,000	299,673		313		1,875	1,983	JJ	2,641	5,625	01/12/2015	01/12/2018
911312AQ9	UNITED PARCEL SERVICE INC			1	1FE	265,064		99,6250	264,006	265,000	265,042		(2)		2,450	2,447	AO	1,623	6,493	12/18/2012	10/01/2022
91159JAA4	U.S. BANCORP			2	1FE	287,308		100,4010	281,123	280,000	284,258		(715)		2,950	2,649	JJ	3,809	8,260	12/05/2012	07/15/2022
913017BZ1	UNITED TECHNOLOGIES CORP			9	2FE	301,125		99,9700	299,910	300,000	300,498		(374)		1,778	1,653	FA	2,223	5,334	04/29/2015	05/04/2018
91324PCK6	UNITEDHEALTH GROUP INC			1	1FE	385,525		100,1680	385,647	385,000	385,144		(263)		1,450	1,380	JJ	2,543	5,489	08/06/2015	07/17/2017
91913YAU4	VALERO ENERGY CORP			1,2	2FE	385,749		95,6740	373,129	390,000	385,829		80		3,400	3,531	MS	4,015		10/13/2016	09/15/2026
929903DT6	WACHOVIA CORP	C			1FE	21,200		101,7470	20,384	20,000	20,384		(816)		5,750	1,478	JD	51	1,150	01/07/2016	06/15/2017
931427AH1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	425,639		102,3820	419,766	410,000	425,438		(210)		3,800	3,239	MN	1,861	7,980	11/10/2016	11/18/2024
983919AH4	XILINX INC			1	1FE	367,340		101,1040	374,085	370,000	368,395		365		3,000	3,111	MS	3,268	11,100	03/05/2014	03/15/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						30,878,241		X X X	30,348,148	30,167,000	30,477,194		(82,353)		X X X	X X X	X X X	195,489	745,125	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02582JGS3	AMXCA 142 A - ABS			4	1FE	423,937		100,0960	425,408	425,000	424,733		581		1,260	1,402	MON	238	5,355	12/23/2014	01/15/2020
05522RCU0	BACCT 152 A - ABS			4	1FE	374,955		100,0580	375,218	375,000	374,978		17		1,360	1,368	MON	227	5,100	04/22/2015	09/15/2020
05582QAD9	BMWOT 16A A3 - ABS			4	1FE	249,999		99,5030	248,758	250,000	249,999		0		1,160	1,163	MON	48	1,249	07/12/2016	11/25/2020
14041NET4	COMET 145A A - ABS			4	1FE	214,942		100,2450	215,527	215,000	214,981		26		1,480	1,497	MON	141	3,182	10/06/2014	07/15/2020
15200WAB1	CNP 4 A2 - ABS			4	1FE	200,000		101,3230	202,646	200,000	200,000				2,161	2,160	AO	912	4,321	01/11/2012	10/15/2021
161571HA5	CHAIT 157 A - ABS			4	1FE	399,891		100,3500	401,400	400,000	399,940		39		1,620	1,635	MON	288	6,480	07/22/2015	07/15

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4899999 Subtotal - Hybrid Securities						546,760	X X X	534,840	500,000	515,673		(4,733)			X X X	X X X	X X X	12,525	27,000	X X X	X X X
7799999 Subtotals - Issuer Obligations						47,292,002	X X X	46,307,878	46,097,000	46,555,224		(152,980)			X X X	X X X	X X X	282,456	1,079,250	X X X	X X X
7899999 Subtotals - Residential Mortgage-Backed Securities						20,134,589	X X X	19,385,594	18,746,723	19,943,128		18,043			X X X	X X X	X X X	56,368	573,254	X X X	X X X
7999999 Subtotals - Commercial Mortgage-Backed Securities						836,020	X X X	828,732	839,078	837,470		48			X X X	X X X	X X X	2,098	17,494	X X X	X X X
8099999 Subtotals - Other Loan-Backed and Structured Securities						4,035,975	X X X	4,042,255	4,039,641	4,038,563		1,724			X X X	X X X	X X X	4,064	49,221	X X X	X X X
8399999 Grand Total - Bonds						72,298,587	X X X	70,564,459	69,722,442	71,374,384		(133,165)			X X X	X X X	X X X	344,985	1,719,220	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired			
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.					
8999999 Total Preferred Stocks								X X X .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	X X X .	X X X .				

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

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated)																	
00206R102	AT&T ORD			3,650,000	155,235	42,530	155,235	126,348		6,936		29,730		29,730		L	01/08/2016
002824100	ABBOTT LABORATORIES ORD			1,620,000	62,224	38,410	62,224	65,083		712		(2,858)		(2,858)		L	07/14/2016
00773T101	ADVANSIX ORD			26,000	576	22,140	576	356				219		219		L	01/25/2016
009158106	AIR PRODUCTS AND CHEMICALS ORD			290,000	41,708	143,820	41,708	38,701	249	249		3,007		3,007		L	03/31/2016
02079K107	ALPHABET CL C ORD			51,000	39,363	771,820	39,363	32,802				660		660		L	04/19/2016
02079K305	ALPHABET CL A ORD			101,000	80,037	792,450	80,037	69,672				1,768		1,768		L	01/25/2016
02209S103	ALTRIA GROUP ORD			2,495,000	168,712	67,620	168,712	133,241	1,522	5,333		22,948		22,948		L	04/19/2016
023135106	AMAZON COM ORD			45,000	33,744	749,870	33,744	34,275				(531)		(531)		L	09/14/2016
025537101	AMERICAN ELECTRIC POWER ORD			750,000	47,220	62,960	47,220	43,261		1,703		3,489		3,489		L	01/08/2016
026874784	AMERICAN INTERNATIONAL GROUP ORD			655,000	42,778	65,310	42,778	36,020		813		3,044		3,044		L	04/19/2016
030420103	AMERICAN WATER WORKS ORD			850,000	61,506	72,360	61,506	51,430		1,245		9,939		9,939		L	01/22/2016
031162100	AMGEN ORD			400,000	58,484	146,210	58,484	49,053		1,600		(6,448)		(6,448)		L	08/05/2014
037833100	APPLE ORD			1,367,000	158,326	115,820	158,326	130,510		3,028		15,136		15,136		L	04/19/2016
055622104	BP ADR EACH REPSTNG SIX ORD		C	1,480,000	55,322	37,380	55,322	49,143		1,776		6,179		6,179		L	06/07/2016
09247X101	BLACKROCK ORD			78,000	29,682	380,540	29,682	24,070		714		3,548		3,548		L	01/25/2016
110122108	BRISTOL MYERS SQUIBB ORD			690,000	40,324	58,440	40,324	43,278		1,007		(6,502)		(6,502)		L	01/27/2016
126650100	CVS HEALTH ORD			856,000	67,547	78,910	67,547	67,743		1,353		(15,606)		(15,606)		L	09/14/2016
143658300	CARNIVAL ORD			1,760,000	91,626	52,060	91,626	84,883		1,533		6,742		6,742		L	08/17/2016
151020104	CELGENE ORD			629,000	72,807	115,750	72,807	66,021				3,415		3,415		L	09/14/2016
166764100	CHEVRON ORD			660,000	77,682	117,700	77,682	66,394		1,419		11,288		11,288		L	06/03/2016
172062101	CINCINNATI FINANCIAL ORD			700,000	53,025	75,750	53,025	43,227	336	1,008		9,798		9,798		L	02/12/2016
17275R102	CISCO SYSTEMS ORD			5,533,000	167,207	30,220	167,207	132,393		5,434		17,745		17,745		L	01/25/2016
172967424	CITIGROUP ORD			696,000	41,363	59,430	41,363	29,523		284		11,230		11,230		L	06/30/2016
191216100	COCA-COLA ORD			1,810,000	75,043	41,460	75,043	78,721		2,121		(3,679)		(3,679)		L	09/14/2016
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			1,405,000	78,722	56,030	78,722	78,842				(5,665)		(5,665)		L	09/14/2016
233331107	DTE ENERGY ORD			580,000	57,136	98,510	57,136	54,406	479	447		2,729		2,729		L	08/17/2016
256677105	DOLLAR GENERAL ORD			540,000	39,998	74,070	39,998	48,051	135	105		(8,054)		(8,054)		L	09/14/2016
260543103	DOW CHEMICAL ORD			1,420,000	81,252	57,220	81,252	73,738	653	2,226		7,198		7,198		L	04/26/2016
278865100	ECOLAB ORD			652,000	76,427	117,220	76,427	68,847	241	892		2,471		2,471		L	01/27/2016
30225T102	EXTRA SPACE STORAGE REIT			780,000	60,247	77,240	60,247	45,343		2,285		(8,557)		(8,557)		L	11/18/2014
30231G102	EXXON MOBIL ORD			2,909,000	262,566	90,260	262,566	261,437		8,639		36,972		36,972		L	06/03/2016
30303M102	FACEBOOK CL A ORD			500,000	57,525	115,050	57,525	54,491				414		414		L	06/30/2016
369550108	GENERAL DYNAMICS ORD			850,000	146,761	172,660	146,761	112,840		1,522		25,663		25,663		L	09/14/2016
369604103	GENERAL ELECTRIC ORD			4,090,000	129,244	31,600	129,244	111,140	982	3,724		2,315		2,315		L	01/25/2016
370334104	GENERAL MILLS ORD			830,000	51,269	61,770	51,269	59,835		398		(8,566)		(8,566)		L	07/14/2016
437076102	HOME DEPOT ORD			815,000	109,275	134,080	109,275	82,160		2,015		754		754		L	06/30/2016
438516106	HONEYWELL INTERNATIONAL ORD			1,439,000	166,708	115,850	166,708	137,676		957		29,032		29,032		L	01/25/2016
446150104	HUNTINGTON BANCSHARES ORD			7,105,000	93,928	13,220	93,928	71,318	568	1,989		15,347		15,347		L	07/14/2015
458140100	INTEL ORD			3,226,000	117,007	36,270	117,007	89,743		3,332		7,897		7,897		L	04/19/2016
460146103	INTERNATIONAL PAPER ORD			785,000	41,652	53,060	41,652	37,364		1,399		12,057		12,057		L	08/05/2014
461202103	INTUIT ORD			289,000	33,122	114,610	33,122	25,401		343		5,417		5,417		L	01/25/2016
46625H100	JPMORGAN CHASE ORD			3,241,000	279,666	86,290	279,666	183,750		5,836		67,995		67,995		L	04/19/2016
478160104	JOHNSON & JOHNSON ORD			1,205,000	138,828	115,210	138,828	122,187		3,668		13,328		13,328		L	04/26/2016
493267108	KEYCORP ORD			4,010,000	73,263	18,270	73,263	68,028		341		5,234		5,234		L	11/17/2016
512816109	LAMAR ADVERTISING CL A REIT			940,000	63,206	67,240	63,206	52,184		2,839		11,022		11,022		L	01/25/2016
539830109	LOCKHEED MARTIN ORD			330,000	82,480	249,940	82,480	62,287		2,069		10,895		10,895		L	03/09/2016
559080106	MAGELLAN MIDSTREAM PARTNERS UNT			610,000	46,134	75,630	46,134	39,805		1,979		6,329		6,329		L	01/14/2016
577081102	MATTEL ORD			2,440,000	67,222	27,550	67,222	79,426		1,862		(12,204)		(12,204)		L	09/14/2016
580135101	MCDONALD'S ORD			1,040,000	126,589	121,720	126,589	121,251		3,594		2,614		2,614		L	09/14/2016
58933Y105	MERCK & CO ORD			1,797,000	105,789	58,870	105,789	101,717	845	2,731		6,875		6,875		L	08/17/2016
595017104	MICROCHIP TECHNOLOGY ORD			1,090,000	69,924	64,150	69,924	53,285		1,080		15,751		15,751		L	06/03/2016
609207105	MONDELEZ INTERNATIONAL CL A ORD			1,790,000	79,351	44,330	79,351	74,837	340	1,022		3,009		3,009		L	09/14/2016
617446448	MORGAN STANLEY ORD			1,400,000	59,150	42,250	59,150	44,575		280		14,575		14,575		L	10/03/2016
65339F101	NEXTERA ENERGY ORD			1,051,000	125,552	119,460	125,552	102,433		3,475		14,285		14,285		L	03/09/2016
68389X105	ORACLE ORD			2,843,000	109,313	38,450	109,313	108,279		1,634		5,714		5,714		L	06/03/2016
704326107	PAYCHEX ORD			1,260,000	76,709	60,880	76,709	67,537		2,218		10,503		10,503		L	01/08/2016
713448108	PEPSICO ORD			1,263,000	132,148	104,630	132,148	111,885	950	3,359		7,543		7,543		L	04/19/2016

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

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
717081103	PFIZER ORD .....	.....	.....	5,360,000	174,093	32.480	174,093	174,061	.....	6,432	.....	1,331	.....	1,331	.....	L	01/25/2016
74144T108	T ROWE PRICE GROUP ORD .....	.....	.....	760,000	57,198	75.260	57,198	57,081	.....	940	.....	116	.....	116	.....	L	12/21/2016
74251V102	PRINCIPAL FINANCIAL GROUP ORD .....	.....	.....	1,840,000	106,462	57.860	106,462	92,722	.....	2,240	.....	20,360	.....	20,360	.....	L	10/03/2016
742718109	PROCTER & GAMBLE ORD .....	.....	.....	1,065,000	89,545	84.080	89,545	84,681	.....	2,845	.....	5,179	.....	5,179	.....	L	01/08/2016
744320102	PRUDENTIAL FINANCIAL ORD .....	.....	.....	1,394,000	145,060	104.060	145,060	131,895	.....	977	.....	13,696	.....	13,696	.....	L	12/21/2016
747525103	QUALCOMM ORD .....	.....	.....	622,000	40,554	65.200	40,554	37,097	.....	1,288	.....	9,564	.....	9,564	.....	L	01/25/2016
761713106	REYNOLDS AMRICAN ORD .....	.....	.....	1,690,000	94,708	56.040	94,708	50,519	777	2,773	.....	16,618	.....	16,618	.....	L	01/08/2016
806857108	SCHLUMBERGER ORD .....	.....	C	1,953,000	163,954	83.950	163,954	170,314	977	3,866	.....	27,733	.....	27,733	.....	L	12/14/2015
828806109	SIMON PROP GRP REIT .....	.....	.....	230,000	40,864	177.670	40,864	45,553	.....	1,127	.....	(4,689)	.....	(4,689)	.....	L	03/04/2016
842587107	SOUTHERN ORD .....	.....	.....	1,500,000	73,785	49.190	73,785	66,764	.....	3,334	.....	3,600	.....	3,600	.....	L	12/14/2015
855244109	STARBUCKS ORD .....	.....	.....	1,162,000	64,514	55.520	64,514	57,433	.....	692	.....	(1,531)	.....	(1,531)	.....	L	06/03/2016
863667101	STRYKER ORD .....	.....	.....	689,000	82,549	119.810	82,549	63,844	293	846	.....	15,703	.....	15,703	.....	L	09/14/2016
867914103	SUNTRUST BANKS ORD .....	.....	.....	3,465,000	190,055	54.850	190,055	143,510	.....	2,367	.....	44,472	.....	44,472	.....	L	10/03/2016
882508104	TEXAS INSTRUMENTS ORD .....	.....	.....	1,510,000	110,185	72.970	110,185	86,364	.....	2,476	.....	27,734	.....	27,734	.....	L	01/08/2016
883556102	THERMO FISHER SCIENTIFIC ORD .....	.....	.....	259,000	36,545	141.100	36,545	30,105	39	152	.....	(63)	.....	(63)	.....	L	01/25/2016
88579Y101	3M ORD .....	.....	.....	660,000	117,856	178.570	117,856	97,867	.....	2,786	.....	17,905	.....	17,905	.....	L	03/09/2016
89151E109	TOTAL ADR REP 1 ORD .....	.....	C	2,120,000	108,056	50.970	108,056	100,663	1,390	3,969	.....	13,191	.....	13,191	.....	L	01/08/2016
89353D107	TRANSCANADA ORD .....	.....	.....	970,000	43,796	45.150	43,796	45,417	548	306	.....	(1,622)	.....	(1,622)	.....	L	09/16/2016
89417E109	TRAVELERS COMPANIES ORD .....	.....	.....	770,000	94,263	122.420	94,263	79,024	.....	2,017	.....	7,361	.....	7,361	.....	L	07/14/2015
902973304	US BANCORP ORD .....	.....	.....	1,835,000	94,264	51.370	94,264	76,596	514	1,918	.....	15,965	.....	15,965	.....	L	08/05/2014
907818108	UNION PACIFIC ORD .....	.....	.....	299,000	31,000	103.680	31,000	27,896	.....	674	.....	7,619	.....	7,619	.....	L	12/14/2015
913017109	UNITED TECHNOLOGIES ORD .....	.....	.....	1,137,000	124,638	109.620	124,638	122,472	.....	2,953	.....	16,142	.....	16,142	.....	L	06/03/2016
91913Y100	VALERO ENERGY ORD .....	.....	.....	860,000	58,755	68.320	58,755	53,841	.....	516	.....	4,914	.....	4,914	.....	L	11/14/2016
92343V104	VERIZON COMMUNICATIONS ORD .....	.....	.....	3,945,000	210,584	53.380	210,584	195,443	.....	7,123	.....	21,824	.....	21,824	.....	L	09/14/2016
92532F100	VERTEX PHARMACEUTICALS ORD .....	.....	.....	435,000	32,046	73.670	32,046	47,398	.....	.....	.....	(15,290)	.....	(15,290)	.....	L	04/19/2016
931142103	WAL MART STORES ORD .....	.....	.....	1,040,000	71,885	69.120	71,885	64,735	520	1,550	.....	6,348	.....	6,348	.....	L	04/19/2016
94106L109	WASTE MANAGEMENT ORD .....	.....	.....	415,000	29,428	70.910	29,428	20,424	.....	681	.....	7,313	.....	7,313	.....	L	01/25/2016
949746101	WELLS FARGO ORD .....	.....	.....	4,217,000	232,399	55.110	232,399	208,199	.....	6,235	.....	6,361	.....	6,361	.....	L	06/30/2016
95040Q104	WELLTOWER ORD .....	.....	.....	570,000	38,150	66.930	38,150	43,355	.....	1,961	.....	(627)	.....	(627)	.....	L	09/30/2015
966837106	WHOLE FOODS MARKET ORD .....	.....	.....	1,370,000	42,141	30.760	42,141	45,185	.....	338	.....	(3,044)	.....	(3,044)	.....	L	09/14/2016
98310W108	WYNDHAM WORLDWIDE ORD .....	.....	.....	645,000	49,259	76.370	49,259	47,890	.....	1,290	.....	2,399	.....	2,399	.....	L	08/05/2014
98389B100	XCEL ENERGY ORD .....	.....	.....	1,480,000	60,236	40.700	60,236	50,032	503	1,983	.....	7,089	.....	7,089	.....	L	03/13/2015
G0177J108	ALLERGAN ORD .....	.....	C	300,000	63,003	210.010	63,003	74,093	.....	.....	.....	(11,090)	.....	(11,090)	.....	L	06/03/2016
G1151C101	ACCENTURE CL A ORD .....	.....	C	450,000	52,709	117.130	52,709	44,261	.....	1,040	.....	5,684	.....	5,684	.....	L	07/14/2015
G29183103	EATON ORD .....	.....	C	1,210,000	81,179	67.090	81,179	75,904	.....	2,006	.....	5,275	.....	5,275	.....	L	06/30/2016
G491BT108	INVESCO ORD .....	.....	.....	1,246,000	37,804	30.340	37,804	42,485	.....	1,323	.....	(3,082)	.....	(3,082)	.....	L	06/30/2016
G5960L103	MEDTRONIC ORD .....	.....	C	920,000	65,532	71.230	65,532	69,997	396	1,414	.....	(5,252)	.....	(5,252)	.....	L	04/19/2016
H1467J104	CHUBB ORD .....	.....	D	1,288,000	170,171	132.120	170,171	139,874	889	3,146	.....	22,602	.....	22,602	.....	L	09/14/2016
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD .....	.....	C	508,000	43,576	85.780	43,576	41,120	.....	1,577	.....	446	.....	446	.....	L	09/14/2016
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated) .....	.....	.....	.....	.....	8,382,505	X X X	8,382,505	7,408,363	14,146	185,689	.....	733,411	.....	733,411	.....	X X X	X X X
9799999 Total Common Stocks .....	.....	.....	.....	.....	8,382,505	X X X	8,382,505	7,408,363	14,146	185,689	.....	733,411	.....	733,411	.....	X X X	X X X
9899999 Total Preferred and Common Stocks .....	.....	.....	.....	.....	8,382,505	X X X	8,382,505	7,408,363	14,146	185,689	.....	733,411	.....	733,411	.....	X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828G61	UNITED STATES TREASURY		08/24/2016	MORGAN STANLEY CO	X X X	941,657	925,000	3,260
912828H52	UNITED STATES TREASURY		08/22/2016	VARIOUS	X X X	302,787	300,000	850
912828HR4	UNITED STATES TREASURY		12/22/2016	VARIOUS	X X X	258,112	250,000	2,199
912828J27	UNITED STATES TREASURY		05/24/2016	MERRILL LYNCH FENNER & SMITH	X X X	50,729	50,000	275
912828NR7	UNITED STATES TREASURY		04/06/2016	BMO CAPITAL MARKETS	X X X	25,551	25,000	116
912828PC8	UNITED STATES TREASURY		11/15/2016	VARIOUS	X X X	104,828	100,000	39
912828R36	UNITED STATES TREASURY		12/22/2016	VARIOUS	X X X	2,346,716	2,375,000	8,815
912828RR3	UNITED STATES TREASURY		10/01/2016	Adjustment	X X X	(1,127)		
912828S43	UNITED STATES TREASURY		12/28/2016	VARIOUS	X X X	245,949	250,000	845
912828VB3	UNITED STATES TREASURY		05/24/2016	MERRILL LYNCH FENNER & SMITH	X X X	50,287	50,000	24
912828XB1	UNITED STATES TREASURY		11/15/2016	VARIOUS	X X X	1,278,750	1,250,000	4,981
0599999 Subtotal - Bonds - U.S. Governments						5,604,239	5,575,000	21,404
Bonds - All Other Governments								
3128MJSS0	RMBS - FH G08528		07/26/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	499,537	481,264	1,123
1099999 Subtotal - Bonds - All Other Governments						499,537	481,264	1,123
Bonds - U.S. Special Revenue, Special Assessment								
3128MDPJ6	RMBS - FH G14725		07/26/2016	JPM/INTL FCSTONE FINANCIAL INC	X X X	497,249	479,854	933
3128MJUB4	RMBS - FH G08577		04/07/2016	FTN FINANCIAL SECURITIES	X X X	80,537	75,313	100
3128MJXK1	RMBS - FH G08681		03/22/2016	VARIOUS	X X X	671,102	643,502	1,568
3128MJXX3	RMBS - FH G08693		07/26/2016	RBC Dain Rauscher (US)	X X X	101,660	96,611	263
3128MMQ22	RMBS - FH G18472		04/07/2016	Cantor Fitzgerald	X X X	74,883	72,395	85
3128MMUG6	RMBS - FH G18582		04/26/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	548,942	525,068	1,225
3128PUJ29	RMBS - FH J14781		01/08/2016	NOMURA SECURITIES/FIXED INCOME	X X X	50,289	47,809	84
31292SAY6	RMBS - FH C09023		02/23/2016	WELLS FARGO SECURITIES LLC	X X X	548,861	523,659	1,273
312933WQ3	RMBS - FH A86955		01/11/2016	Stephens Inc.	X X X	50,546	46,613	70
3132QRMV9	FH Q34871 - RMBS		12/23/2016	JPM/INTL FCSTONE FINANCIAL INC	X X X	228,880	224,667	612
3138A5AP7	RMBS - FN AH3613		01/08/2016	CHASE SECURITIES	X X X	51,278	48,619	85
3138E0RA9	RMBS - FN AJ7680		04/07/2016	JP MORGAN SECURITIES INC.	X X X	74,746	70,912	83
3138EHSV5	RMBS - FN AL1431		03/10/2016	Stephens Inc.	X X X	187,868	172,951	281
3138W9BG4	RMBS - FN AS0038		06/02/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	49,546	48,264	48
3138W9BN9	FN AS0044 - RMBS		09/08/2016	NOMURA SECURITIES/FIXED INCOME	X X X	41,185	39,530	43
3138W9GP9	RMBS - FN AS0205		03/10/2016	Wells Fargo	X X X	693,902	680,922	738
3138WGAM6	RMBS - FN AS6311		05/06/2016	CHASE SECURITIES INC	X X X	509,475	485,106	472
3138WGLA0	RMBS - FN AS6620		02/23/2016	BANC/AMERICA SECS	X X X	525,032	499,287	1,214
3138X3EJ7	RMBS - FN AU3736		01/08/2016	MERRILL LYNCH FENNER & SMITH	X X X	77,336	77,336	77
31402QYH8	RMBS - FN 735212		01/08/2016	Stephens Inc.	X X X	49,956	45,133	75
31416M3A0	RMBS - FN AA4392		04/07/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	50,086	46,632	62
31416W6M9	FN AB1775 - RMBS		11/03/2016	BANC/AMERICA SECS	X X X	263,963	249,022	169
31416W6R8	FN AB1779 - RMBS		11/01/2016	JP MORGAN SECURITIES INC.	X X X	72,313	68,502	107
31417BYM3	FN AB5215 - RMBS		11/02/2016	VARIOUS	X X X	287,873	273,863	137
31417DGB3	FN AB6493 - RMBS		11/07/2016	WELLS FARGO SECURITIES LLC	X X X	100,067	96,859	105
31417F7K8	FN AB8997 - RMBS		11/01/2016	PIERPONT SECURITIES	X X X	364,467	353,493	147
31417G3T1	FN AB9809 - RMBS		09/19/2016	NOMURA SECURITIES/FIXED INCOME	X X X	99,596	95,895	168
31417VN66	RMBS - FN AC8512		01/08/2016	MERRILL LYNCH FENNER & SMITH	X X X	49,572	45,649	68
31418AAH1	FN MA0907 - RMBS		11/03/2016	VARIOUS	X X X	351,567	326,288	254
31418ACM8	RMBS - FN MA0975		07/14/2016	BNY CAPITAL MARKETS, INC.	X X X	778,107	734,930	1,000
31418CAG9	FN MA2706 - RMBS		11/01/2016	TAHOE FIXED INCOME LLC	X X X	379,628	360,845	210
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						7,911,238	7,555,531	11,757

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RAM4	AT&T INC		04/06/2016	VARIOUS	X X X	21,701	20,000	316
00206RCT7	AT&T INC		11/09/2016	SUMRIDGE PARTNERS LLC	X X X	678,685	650,000	6,554
02079KAA5	ALPHABET INC		04/27/2016	Unknown	X X X	448,122	410,000	6,523
0258M0DX4	AMERICAN EXPRESS CREDIT CORP		03/22/2016	PERSHING LLC	X X X	377,234	370,000	374
031162CH1	AMGEN INC		08/11/2016	VARIOUS	X X X	289,568	290,000	
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC	C	02/09/2016	CANTOR CLEARING SERV	X X X	276,449	275,000	247
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	424,290	425,000	
037833AJ9	APPLE INC		04/06/2016	CANTOR CLEARING SERV	X X X	29,919	30,000	82
046353AH1	ASTRAZENECA PLC	C	02/04/2016	BAIRD (ROBERT W.) & CO. INC.	X X X	15,050	15,000	61
05582QAD9	ABS - BMWOT 16A A3		07/12/2016	CHASE SECURITIES INC	X X X	249,999	250,000	
063677HQ6	BANK OF MONTREAL		07/14/2016	VARIOUS	X X X	389,940	390,000	9
161571HF4	CHAIT 165 A - ABS		08/04/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	199,945	200,000	
166764AA8	CHEVRON CORP		04/08/2016	VARIOUS	X X X	19,968	20,000	51
17275RBB7	CISCO SYSTEMS INC		02/29/2016	VARIOUS	X X X	30,058	30,000	2
17275RBL5	CISCO SYSTEMS INC		09/14/2016	Morgan Stanley	X X X	440,182	440,000	
172967KB6	CITIGROUP INC		01/07/2016	CLEARVIEW CORRESPONDENT SRVS,LLC	X X X	19,893	20,000	112
20030NAZ4	COMCAST CORP		04/12/2016	PERSHING LLC	X X X	22,751	20,000	329
24422ESS9	JOHN DEERE CAPITAL CORP		04/08/2016	PERSHING LLC	X X X	20,647	20,000	35
31677QBG3	FIFTH THIRD BANK (OHIO)		06/10/2016	VARIOUS	X X X	435,785	435,000	16
345397WR0	FORD MOTOR CREDIT COMPANY LLC		02/04/2016	CANTOR CLEARING SERV	X X X	355,511	360,000	1,086
36164QGM5	GE CAPITAL INTERNATIONAL FUNDING CO		10/27/2016	MILLENNIUM ADVISORS, LLC	X X X	669,625	625,000	9,721
369622SM8	GENERAL ELECTRIC CAPITAL CORP		01/07/2016	CLEARVIEW CORRESPONDENT SRVS,LLC	X X X	11,315	10,000	222
38141EA25	GOLDMAN SACHS GROUP INC		02/04/2016	CLEARVIEW CORRESPONDENT SRVS,LLC	X X X	17,151	15,000	544
458140AJ9	INTEL CORP		04/07/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	10,801	10,000	10
459200JG7	INTERNATIONAL BUSINESS MACHINES CORP		02/24/2016	PERSHING LLC	X X X	30,130	30,000	29
46625HHL7	JPMORGAN CHASE & CO		04/06/2016	CLEARVIEW CORRESPONDENT SRVS,LLC	X X X	22,549	20,000	432
46625HJZ4	JPMORGAN CHASE & CO		12/01/2016	SUMRIDGE PARTNERS LLC	X X X	264,855	250,000	3,896
501044DE8	KROGER CO		11/09/2016	MESIROW FINANCIAL INC.	X X X	381,552	400,000	1,237
59018YN64	BANK OF AMERICA CORP		10/01/2016	CLEARVIEW CORRESPONDENT SRVS,LLC	X X X	21,898	20,000	634
60871RAC4	MOLSON COORS BREWING CO		01/08/2016	NATIONAL FINANCIAL SERVICES CO	X X X	10,215	10,000	70
68389XAC9	ORACLE CORP		04/07/2016	VARIOUS	X X X	32,863	30,000	561
713448DB1	PEPSICO INC		01/07/2016	BAIRD (ROBERT W.) & CO. INC.	X X X	9,963	10,000	24
742718ER6	PROCTER & GAMBLE CO		10/31/2016	Morgan Stanley	X X X	499,295	500,000	
78011DAC8	ROYAL BANK OF CANADA		01/08/2016	RBC Dain Rauscher (US)	X X X	19,923	20,000	76
87612EAP1	TARGET CORP		04/06/2016	ICBCFS LLC	X X X	20,958	20,000	478
89233P5F9	TOYOTA MOTOR CREDIT CORPORATION	C	04/06/2016	ICBCFS LLC	X X X	21,603	20,000	49
91913YAU4	VALERO ENERGY CORP		10/13/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	385,749	390,000	1,326
929903DT6	WACHOVIA CORP		01/07/2016	CLEARVIEW CORRESPONDENT SRVS,LLC	X X X	21,200	20,000	86
931427AH1	WALGREENS BOOTS ALLIANCE INC		11/10/2016	HILLTOP SECURITIES INC	X X X	415,848	400,000	7,516
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,613,187	7,470,000	42,706
8399997 Subtotal - Bonds - Part 3						21,628,202	21,081,795	76,990
8399998 Summary item from Part 5 for Bonds						100,565	97,311	105
8399999 Subtotal - Bonds						21,728,767	21,179,106	77,095
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00206R102	AT&T ORD		01/08/2016	BNY CONVERGEX	150.000	5,068	X X X	
002824100	ABBOTT LABORATORIES ORD		07/14/2016	VARIOUS	1,620.000	65,083	X X X	
00773T101	ADVANSIX ORD		10/01/2016	Unknown	26.160	358	X X X	
009158106	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	Unknown	290.000	38,701	X X X	
02079K107	ALPHABET CL C ORD		04/19/2016	BNY CONVERGEX	10.000	7,589	X X X	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02079K305	ALPHABET CL A ORD		01/25/2016	BNY CONVERGEX	10.000	7,471	X X X	
02209S103	ALTRIA GROUP ORD		04/19/2016	BNY CONVERGEX	790.000	46,578	X X X	
023135106	AMAZON COM ORD		09/14/2016	CONVERGEX	45.000	34,275	X X X	
025537101	AMERICAN ELECTRIC POWER ORD		01/08/2016	BNY CONVERGEX	90.000	5,273	X X X	
026874784	AMERICAN INTERNATIONAL GROUP ORD		04/19/2016	BNY CONVERGEX	140.000	7,819	X X X	
030420103	AMERICAN WATER WORKS ORD		01/22/2016	UBS SECURITIES LLC	280.000	17,510	X X X	
037833100	APPLE ORD		04/19/2016	BNY CONVERGEX	190.000	19,299	X X X	
055622104	BP ADR EACH REPSTNG SIX ORD	C	06/07/2016	CITATION GRP/BCC CLRG-EQTY&MUN	1,480.000	49,143	X X X	
09247X101	BLACKROCK ORD		01/25/2016	BNY CONVERGEX	10.000	2,979	X X X	
110122108	BRISTOL MYERS SQUIBB ORD		01/27/2016	BNY CONVERGEX	110.000	6,927	X X X	
126650100	CVS HEALTH ORD		09/14/2016	CONVERGEX	90.000	8,261	X X X	
143658300	CARNIVAL ORD		08/17/2016	VARIOUS	1,760.000	84,883	X X X	
151020104	CELGENE ORD		09/14/2016	VARIOUS	435.000	46,158	X X X	
166764100	CHEVRON ORD		06/03/2016	CONVERGEX	760.000	76,454	X X X	
172062101	CINCINNATI FINANCIAL ORD		02/12/2016	VARIOUS	700.000	43,227	X X X	
17275R102	CISCO SYSTEMS ORD		01/25/2016	BNY CONVERGEX	210.000	4,916	X X X	
172967424	CITIGROUP ORD		06/30/2016	VARIOUS	520.000	21,025	X X X	
191216100	COCA-COLA ORD		09/14/2016	VARIOUS	1,930.000	83,760	X X X	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		09/14/2016	VARIOUS	900.000	54,077	X X X	
233331107	DTE ENERGY ORD		08/17/2016	VARIOUS	580.000	54,406	X X X	
256677105	DOLLAR GENERAL ORD		09/14/2016	CONVERGEX	540.000	48,051	X X X	
260543103	DOW CHEMICAL ORD		04/26/2016	BARCLAYS CAPITAL LE	420.000	22,574	X X X	
278865100	ECOLAB ORD		01/27/2016	BNY CONVERGEX	60.000	6,244	X X X	
30231G102	EXXON MOBIL ORD		06/03/2016	VARIOUS	540.000	40,930	X X X	
30303M102	FACEBOOK CL A ORD		06/30/2016	VARIOUS	400.000	46,645	X X X	
369550108	GENERAL DYNAMICS ORD		09/14/2016	VARIOUS	650.000	94,885	X X X	
369604103	GENERAL ELECTRIC ORD		01/25/2016	BNY CONVERGEX	170.000	4,821	X X X	
370334104	GENERAL MILLS ORD		07/14/2016	Stifel Nicolaus & Co.	830.000	59,835	X X X	
437076102	HOME DEPOT ORD		06/30/2016	VARIOUS	350.000	47,149	X X X	
438516106	HONEYWELL INTERNATIONAL ORD		10/01/2016	Unknown	1,470.000	140,641	X X X	
458140100	INTEL ORD		04/19/2016	BNY CONVERGEX	480.000	14,510	X X X	
461202103	INTUIT ORD		01/25/2016	BNY CONVERGEX	50.000	4,641	X X X	
46625H100	JPMORGAN CHASE ORD		04/19/2016	BNY CONVERGEX	280.000	16,156	X X X	
478160104	JOHNSON & JOHNSON ORD		04/26/2016	Unknown	170.000	19,184	X X X	
493267108	KEYCORP ORD		11/17/2016	CONVERGEX	4,010.000	68,028	X X X	
512816109	LAMAR ADVERTISING CL A REIT		01/25/2016	VARIOUS	940.000	52,184	X X X	
539830109	LOCKHEED MARTIN ORD		03/09/2016	Unknown	100.000	21,640	X X X	
559080106	MAGELLAN MIDSTREAM PARTNERS UNT		01/14/2016	BNY CONVERGEX	610.000	39,805	X X X	
577081102	MATTEL ORD		09/14/2016	VARIOUS	2,500.000	81,450	X X X	
580135101	MCDONALD'S ORD		09/14/2016	VARIOUS	420.000	50,728	X X X	
58933Y105	MERCK & CO ORD		08/17/2016	VARIOUS	450.000	27,766	X X X	
595017104	MICROCHIP TECHNOLOGY ORD		06/03/2016	VARIOUS	730.000	37,418	X X X	
609207105	MONDELEZ INTERNATIONAL CL A ORD		09/14/2016	VARIOUS	1,140.000	47,196	X X X	
617446448	MORGAN STANLEY ORD		10/03/2016	CONVERGEX	1,400.000	44,575	X X X	
65339F101	NEXTERA ENERGY ORD		03/09/2016	Unknown	210.000	23,897	X X X	
68389X105	ORACLE ORD		06/03/2016	VARIOUS	390.000	13,991	X X X	
704326107	PAYCHEX ORD		01/08/2016	BNY CONVERGEX	100.000	4,854	X X X	
713448108	PEPSICO ORD		04/19/2016	BNY CONVERGEX	430.000	41,372	X X X	
717081103	PFIZER ORD		01/25/2016	BNY CONVERGEX	160.000	4,906	X X X	
74144T108	T ROWE PRICE GROUP ORD		12/21/2016	VARIOUS	760.000	57,081	X X X	
74251V102	PRINCIPAL FINANCIAL GROUP ORD		10/03/2016	VARIOUS	720.000	35,725	X X X	
742718109	PROCTER & GAMBLE ORD		01/08/2016	BNY CONVERGEX	80.000	6,147	X X X	
744320102	PRUDENTIAL FINANCIAL ORD		12/21/2016	VARIOUS	1,170.000	113,128	X X X	
747525103	QUALCOMM ORD		01/25/2016	BNY CONVERGEX	50.000	2,399	X X X	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
761713106	REYNOLDS AMRICAN ORD		01/08/2016	BNY CONVERGEX	90.000	4,250	X X X .....	.....
828806109	SIMON PROP GRP REIT		03/04/2016	Unknown	230.000	45,553	X X X .....	.....
855244109	STARBUCKS ORD		06/03/2016	VARIOUS	780.000	43,114	X X X .....	.....
863667101	STRYKER ORD		09/14/2016	VARIOUS	430.000	42,775	X X X .....	.....
867914103	SUNTRUST BANKS ORD		10/03/2016	VARIOUS	2,340.000	97,388	X X X .....	.....
882508104	TEXAS INSTRUMENTS ORD		01/08/2016	BNY CONVERGEX	100.000	5,169	X X X .....	.....
883556102	THERMO FISHER SCIENTIFIC ORD		01/25/2016	BNY CONVERGEX	20.000	2,706	X X X .....	.....
88579Y101	3M ORD		03/09/2016	VARIOUS	190.000	29,151	X X X .....	.....
89151E109	TOTAL ADR REP 1 ORD	C	01/08/2016	BNY CONVERGEX	130.000	5,415	X X X .....	.....
89353D107	TRANSCANADA ORD		09/16/2016	CONVERGEX	970.000	45,417	X X X .....	.....
913017109	UNITED TECHNOLOGIES ORD		06/03/2016	VARIOUS	100.000	8,871	X X X .....	.....
91913Y100	VALERO ENERGY ORD		11/14/2016	CONVERGEX	860.000	53,841	X X X .....	.....
92343V104	VERIZON COMMUNICATIONS ORD		09/14/2016	VARIOUS	1,640.000	82,223	X X X .....	.....
92532F100	VERTEX PHARMACEUTICALS ORD		04/19/2016	VARIOUS	200.000	17,766	X X X .....	.....
931142103	WAL MART STORES ORD		04/19/2016	VARIOUS	610.000	39,178	X X X .....	.....
94106L109	WASTE MANAGEMENT ORD		01/25/2016	BNY CONVERGEX	50.000	2,635	X X X .....	.....
949746101	WELLS FARGO ORD		06/30/2016	VARIOUS	570.000	27,787	X X X .....	.....
966837106	WHOLE FOODS MARKET ORD		09/14/2016	CONVERGEX	1,370.000	45,185	X X X .....	.....
G0177J108	ALLERGAN ORD	C	06/03/2016	CONVERGEX	320.000	79,032	X X X .....	.....
G29183103	EATON ORD	C	06/30/2016	VARIOUS	1,490.000	93,537	X X X .....	.....
G491BT108	INVESCO ORD	C	06/30/2016	VARIOUS	120.000	3,187	X X X .....	.....
G5960L103	MEDTRONIC ORD	C	04/19/2016	BNY CONVERGEX	130.000	10,017	X X X .....	.....
H0023R105	CHUBB ORD	C	01/14/2016	Unknown	463.463	51,454	X X X .....	.....
H1467J104	CHUBB ORD	D	09/14/2016	VARIOUS	50.000	5,610	X X X .....	.....
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		09/14/2016	VARIOUS	120.000	9,363	X X X .....	.....
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,982,419	X X X .....	.....
9799997 Subtotal - Common Stocks - Part 3						2,982,419	X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks						325,455	X X X .....	.....
9799999 Subtotal - Common Stocks						3,307,874	X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks						3,307,874	X X X .....	.....
9999999 Totals						25,036,641	X X X	77,095

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828EW6 912828FY1	UNITED STATES TREASURY UNITED STATES TREASURY		02/16/2016 08/24/2016	Maturity NOMURA SECURITIES INTL., FIXED I	X X X	500,000	500,000	572,678	501,306		(1,306)		(1,306)		500,000				11,250	02/15/2016
912828KS8 912828LP3	UNITED STATES TREASURY UNITED STATES TREASURY		10/01/2016 08/24/2016	Maturity NOMURA SECURITIES INTL., FIXED I	X X X	100,953 425,000	100,000 425,000	109,671 411,450	101,038 424,667	(770) 333			(770) 333		100,268 425,000		685	685	3,594 5,578	11/15/2016 02/29/2016
912828NR7	UNITED STATES TREASURY		09/14/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	75,196	75,000	81,439	75,817	(709)			(709)		75,108		88	88	2,029	09/30/2016
912828PC8	UNITED STATES TREASURY		11/18/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	507,324	500,000	512,578	512,234	(5,447)			(5,447)		506,788		537	537	13,359	07/31/2017
912828RR3 912828RU6	UNITED STATES TREASURY UNITED STATES TREASURY		10/24/2016 08/24/2016	Goldman Sachs CITIGROUP GLOBAL MARKETS INC.	X X X	36,322 516,387	35,000 500,000	36,560 499,980	36,420 504,055	(250) 1,121			(250) 1,121		36,171 500,000		151 16,387	151 16,387	934 9,429	11/15/2020 11/15/2021
912828VW7 912828WQ9	UNITED STATES TREASURY UNITED STATES TREASURY		08/24/2016 06/30/2016	HSBC SECURITIES Maturity	X X X	1,001,367 250,078 500,000	1,000,000 250,000 500,000	1,004,414 251,992 501,406	1,002,012 250,780 500,437	(1,427) (717) (437)			(1,427) (717) (437)		1,000,585 250,063 500,000		782 15	782 15	6,431 2,063 1,250	11/30/2016 09/15/2016 06/30/2016
0599999 Subtotal - Bonds - U.S. Governments						3,912,628	3,885,000	3,982,169	3,908,767		(9,607)		(9,607)		3,893,984		18,644	18,644	55,918	X X X
Bonds - All Other Governments																				
3128MJSS0 31359MH89	RMBS - FH G08528 FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2016	VARIOUS	X X X	85,523	85,523	83,858	52,035		47		47		84,103		1,420	1,420	1,005	04/01/2043
912828UM0 912828VL1	UNITED STATES TREASURY UNITED STATES TREASURY		02/16/2016 07/15/2016	Maturity Maturity	X X X	900,000 500,000 200,000	900,000 500,000 200,000	1,043,812 500,664 200,170	907,055 500,081 200,125	(7,055) (81) (125)			(7,055) (81) (125)		900,000 500,000 200,000				22,500 938 1,250	03/15/2016 02/15/2016 07/15/2016
1099999 Subtotal - Bonds - All Other Governments						1,685,523	1,685,523	1,828,505	1,659,296		(7,214)		(7,214)		1,684,103		1,420	1,420	25,692	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3128M9TQ5 3128MAFA2	RMBS - FH G07459 RMBS - FH G07961		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	106,892 39,074	106,892 39,074	111,834 40,652	111,719 40,625	(97) (80)			(97) (80)		111,622 40,545		(4,730) (1,470)	(4,730) (1,470)	1,931 730	08/01/2043 03/01/2045
3128MBM79 3128MCYM1	RMBS - FH G12882 RMBS - FH G14116		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	36,647 114,390	36,647 114,390	59,627 128,312	45,801 125,002	(1,425) (572)			(1,425) (572)		44,376 124,430		(7,729) (10,040)	(7,729) (10,040)	839 1,932	11/01/2019 04/01/2026
3128MDPJ6 3128MJAW0	FH G14725 - RMBS RMBS - FH G08020		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	36,213 2,160	36,213 2,160	37,526 2,412		6 5			6 5		37,532 2,413		(1,319) (253)	(1,319) (253)	148 50	04/01/2028 11/01/2034
3128MJT26 3128MJTH3	RMBS - FH G08568 RMBS - FH G08551		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	64,427 6,024	64,427 6,024	71,947 6,423	71,470 6,418	(10) 3			(10) 3		71,460 6,421		(7,032) (397)	(7,032) (397)	1,428 123	01/01/2044 10/01/2043
3128MJTL4 3128MJUB4	RMBS - FH G08554 RMBS - FH G08577		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	110,108 16,626	110,108 16,626	114,096 17,779	114,038	(5) 32			(5) 32		114,034 17,811		(3,926) (1,186)	(3,926) (1,186)	2,018 203	10/01/2043 03/01/2044
3128MJXK1 3128MJX33	RMBS - FH G08681 FH G08693 - RMBS		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	90,000 11,080	90,000 11,080	93,857 11,660		(91) 9			(91) 9		93,766 11,668		(3,767) (588)	(3,767) (588)	1,319 64	12/01/2045 03/01/2046
3128MMQ22 3128MMQT3	RMBS - FH G18472 RMBS - FH G18465		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	8,390 3,868	8,390 3,868	8,679 3,961		(4) (4)			(4) (4)		8,675 3,955		(285) (87)	(285) (87)	62 47	07/01/2028 05/01/2028
3128MMTS2 3128MMUG6	RMBS - FH G18560 RMBS - FH G18582		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	2,787 67,426	2,787 67,426	2,829 70,492	2,828	(2) (77)			(2) (77)		2,826 70,415		(39) (2,989)	(39) (2,989)	36 661	07/01/2030 01/01/2031
3128PT3P8 3128PTGQ2	RMBS - FH J14406 RMBS - FH J13807		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	68,583 5,171	68,583 5,171	72,586 5,486	72,439 5,476	(167) (13)			(167) (13)		72,272 5,463		(3,689) (292)	(3,689) (292)	1,134 85	02/01/2026 12/01/2025
3128PTJX4 3128PUJ29	RMBS - FH J13878 RMBS - FH J14781		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	137,935 10,800	137,935 10,800	155,354 11,361	151,135	(193) (17)			(193) (17)		150,942 11,344		(13,007) (543)	(13,007) (543)	2,147 168	01/01/2026 03/01/2026
3128PWBW7 31292K4Q7	RMBS - FH J16353 RMBS - FH C03531		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	3,976 1,880	3,976 1,880	4,204 2,010	4,195 2,008	(7) (2)			(7) (2)		4,188 2,007		(212) (127)	(212) (127)	61 38	08/01/2026 10/01/2040
31292SAY6 312933WQ3	RMBS - FH C09023 RMBS - FH A86955		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	88,429 14,459	88,429 14,459	92,684 15,679		15 84			15 84		92,699 15,763		(4,271) (1,304)	(4,271) (1,304)	1,364 273	12/01/2042 06/01/2039
312936NA1 312938TE7	RMBS - FH A89385 RMBS - FH A90893		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	5,474 44,359	5,474 44,359	5,973 48,468	5,967 47,682	6 (66)			6 (66)		5,973 47,616		(499) (3,257)	(499) (3,257)	122 1,160	10/01/2039 01/01/2040
31294SDS4 31294KTD7	RMBS - FH A96413 RMBS - FH E01448		12/01/2016 12/01/2016	VARIOUS VARIOUS	X X X	9,614 53,508	9,614 53,508	10,248 86,184		(6) (1,759)			(6) (1,759)		10,245 62,056		(631) (8,548)	(631) (8,548)	201 1,191	01/01/2041 09/01/2018
31335AFV5	RMBS - FH G60180		12/01/2016	VARIOUS	X X X	3,750	3,750	4,107	4,101	0			0		4,102		(351)	(351)	82	05/01/2042

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3135GQES8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/15/2016	Maturity	X X X	200,000	200,000	201,772	200,319		(319)		(319)		200,000		(20,658)	(20,658)	2,750	11/15/2016
31371LBA6	RMBS - FN 254833		12/01/2016	VARIOUS	X X X	160,269	160,269	246,291	185,551		(4,624)		(4,624)		180,927		(7,876)	(7,876)	3,257	08/01/2018
3138A2GR4	RMBS - FN AH1107		12/01/2016	VARIOUS	X X X	112,869	112,869	121,406	120,961		(216)		(216)		120,745		(9,452)	(9,452)	2,161	12/01/2040
3138A4Y58	RMBS - FN AH3431		12/01/2016	VARIOUS	X X X	133,145	133,145	147,198	143,066		(469)		(469)		142,597		(509)	(509)	2,247	01/01/2026
3138A5AP7	RMBS - FN AH3613		12/01/2016	VARIOUS	X X X	9,544	9,544	10,066			(13)		(13)		10,053		(198)	(198)	127	01/01/2026
3138A7GY8	RMBS - FN AH5614		12/01/2016	VARIOUS	X X X	3,579	3,579	3,796	3,788		(11)		(11)		3,777		(9,082)	(9,082)	57	02/01/2026
3138A8RD0	RMBS - FN AH6783		12/01/2016	VARIOUS	X X X	131,659	131,659	141,004	140,863		(122)		(122)		140,741		(395)	(395)	2,688	03/01/2041
3138ABBY4	RMBS - FN AH9054		12/01/2016	VARIOUS	X X X	4,309	4,309	4,708	4,702		2		2		4,703		(585)	(585)	94	04/01/2041
3138E0RA9	RMBS - FN AJ7680		12/01/2016	VARIOUS	X X X	10,758	10,758	11,340			3		3		11,343		(16,007)	(16,007)	124	12/01/2041
3138E1K48	RMBS - FN AJ8414		12/01/2016	VARIOUS	X X X	132,832	132,832	150,862	148,786		53		53		148,839		(6,047)	(6,047)	2,661	02/01/2042
3138E2GH2	RMBS - FN AJ9199		12/01/2016	VARIOUS	X X X	43,331	43,331	50,345	49,535		(157)		(157)		49,378		(1,693)	(1,693)	956	01/01/2042
3138E2JY2	RMBS - FN AJ9278		12/01/2016	VARIOUS	X X X	73,780	73,780	75,660	75,517		(43)		(43)		75,474		(465)	(465)	1,446	12/01/2041
3138EHBB7	RMBS - FN AL0933		12/01/2016	VARIOUS	X X X	3,902	3,902	4,375	4,368		(1)		(1)		4,367		(2,088)	(2,088)	94	10/01/2041
3138EHSV5	RMBS - FN AL1431		12/01/2016	VARIOUS	X X X	30,455	30,455	33,082			(9)		(9)		33,073		(2,618)	(2,618)	531	11/01/2041
3138EHTN2	RMBS - FN AL1456		12/01/2016	VARIOUS	X X X	153,840	153,840	166,170	165,866		(322)		(322)		165,544		(11,704)	(11,704)	3,410	01/01/2042
3138EP2C7	RMBS - FN AL7070		12/01/2016	VARIOUS	X X X	40,889	40,889	41,452	41,458		(17)		(17)		41,441		(552)	(552)	593	07/01/2043
3138LWCJ8	RMBS - FN AO5472		12/01/2016	VARIOUS	X X X	49,982	49,982	52,010	51,981		(39)		(39)		51,942		(1,959)	(1,959)	944	07/01/2042
3138M5LN7	RMBS - FN AP2132		12/01/2016	VARIOUS	X X X	57,846	57,846	59,979	59,975		(42)		(42)		59,933		(2,088)	(2,088)	1,025	08/01/2042
3138MBMB9	RMBS - FN AP7553		10/01/2016	VARIOUS	X X X	897,531	872,218	840,883	843,089		310		310		843,399		54,133	54,133	13,651	09/01/2042
3138W9BG4	RMBS - FN AS0038		12/01/2016	VARIOUS	X X X	3,808	3,808	3,910			0		0		3,910		(101)	(101)	24	07/01/2043
3138W9BN9	FN AS0044 - RMBS		12/01/2016	VARIOUS	X X X	1,655	1,655	1,725			0		0		1,725		(70)	(70)	4	07/01/2043
3138W9GP9	RMBS - FN AS0205		12/01/2016	VARIOUS	X X X	64,107	64,107	65,329			(9)		(9)		65,320		(1,213)	(1,213)	620	08/01/2043
3138WCNP4	RMBS - FN AS3097		12/01/2016	VARIOUS	X X X	45,959	45,959	47,810	47,786		(77)		(77)		47,708		(1,749)	(1,749)	766	08/01/2044
3138WE6X2	RMBS - FN AS5385		12/01/2016	VARIOUS	X X X	196,635	196,635	209,904	209,773		(435)		(435)		209,338		(12,703)	(12,703)	4,028	07/01/2045
3138WGAM6	RMBS - FN AS6311		12/01/2016	VARIOUS	X X X	49,455	49,455	51,939			(59)		(59)		51,881		(2,426)	(2,426)	482	12/01/2045
3138WGLA0	RMBS - FN AS6620		12/01/2016	VARIOUS	X X X	42,371	42,371	44,556			(148)		(148)		44,408		(2,037)	(2,037)	716	02/01/2046
3138WPG24	RMBS - FN AT2016		12/01/2016	VARIOUS	X X X	77,728	77,728	78,619	78,607		(21)		(21)		78,586		(857)	(857)	1,205	04/01/2043
3138WPJG0	RMBS - FN AT2062		12/01/2016	VARIOUS	X X X	1,447	1,447	1,480	1,479		(1)		(1)		1,478		(31)	(31)	18	04/01/2028
3138X3EH1	RMBS - FN AU3735		12/01/2016	VARIOUS	X X X	2,138	2,138	2,156	2,156		(1)		(1)		2,155		(17)	(17)	33	08/01/2043
3138X3EJ7	RMBS - FN AU3736		12/01/2016	VARIOUS	X X X	71,134	71,134	70,681	70,681		(2)		(2)		70,703		432	432	1,109	08/01/2043
3138YAGT6	RMBS - FN AX8309		12/01/2016	VARIOUS	X X X	100,723	100,723	104,529	104,421		(198)		(198)		104,222		(3,499)	(3,499)	1,576	11/01/2029
31402Q3J8	RMBS - FN 735301		12/27/2016	VARIOUS	X X X	122,999	121,525	90,889	110,383		1,110		1,110		111,493		11,506	11,506	3,888	03/01/2020
31402QYH8	RMBS - FN 735212		12/01/2016	VARIOUS	X X X	10,232	10,232	11,325			19		19		11,345		(1,113)	(1,113)	223	12/01/2034
31402RDD8	RMBS - FN 735500		12/01/2016	VARIOUS	X X X	1,869	1,869	2,124	2,119		(1)		(1)		2,118		(249)	(249)	48	05/01/2035
31402RP29	RMBS - FN 735841		12/01/2016	VARIOUS	X X X	42,338	42,337	54,917	46,874		(643)		(643)		46,230		(3,893)	(3,893)	870	11/01/2019
31410LHC9	RMBS - FN 890427		12/01/2016	VARIOUS	X X X	78,103	78,103	81,275	81,230		(7)		(7)		81,222		(3,120)	(3,120)	1,430	04/01/2042
31410LHW5	RMBS - FN 890445		12/01/2016	VARIOUS	X X X	64,107	64,107	68,768	68,534		(105)		(105)		68,429		(4,322)	(4,322)	1,270	07/01/2042
31416BTH1	RMBS - FN 995252		12/01/2016	VARIOUS	X X X	4,632	4,632	6,681	5,750		(82)		(82)		5,668		(1,037)	(1,037)	105	12/01/2023
31416BTW8	RMBS - FN 995265		12/01/2016	VARIOUS	X X X	6,651	6,651	9,503	8,479		(125)		(125)		8,354		(1,703)	(1,703)	167	01/01/2024
31416M3A0	RMBS - FN AA4392		12/01/2016	VARIOUS	X X X	7,951	7,951	8,540			15		15		8,555		(604)	(604)	85	04/01/2039
31416W6M9	FN AB1775 - RMBS		12/01/2016	Paydown	X X X	4,368	4,368	4,630			0		0		4,630		(262)	(262)		11/01/2025
31416W6R8	FN AB1779 - RMBS		12/01/2016	Paydown	X X X	2,458	2,458	2,595			1		1		2,596		(138)	(138)		11/01/2025
31416WL91	RMBS - FN AB1251		12/01/2016	VARIOUS	X X X	72,954	72,954	91,616	88,969		(295)		(295)		88,674		(15,720)	(15,720)	1,736	07/01/2040
31416XPB4	RMBS - FN AB1845		12/01/2016	VARIOUS	X X X	47,372	47,372	54,348	53,305		(80)		(80)		53,225		(5,853)	(5,853)	1,045	11/01/2040
31416YLG1	RMBS - FN AB3026		12/01/2016	VARIOUS	X X X	39,728	39,728	43,111	42,630		(95)		(95)		42,535		(2,807)	(2,807)	891	05/01/2041
31417ARG6	RMBS - FN AB4086		12/01/2016	VARIOUS	X X X	2,165	2,165	2,260	2,257		(4)		(4)		2,253		(88)	(88)	32	12/01/2026
31417BYM3	FN AB5215 - RMBS		12/01/2016	Paydown	X X X	4,937	4,937	5,190			0		0		5,190		(253)	(253)		05/01/2027
31417CVM4	RMBS - FN AB6019		12/01/2016	VARIOUS	X X X	3,151	3,151	3,283	3,281		(3)		(3)		3,279		(127)	(127)	60	08/01/2042
31417DGB3	FN AB6493 - RMBS		12/01/2016	Paydown	X X X	547	547	565			0		0		565		(18)	(18)		10/01/2042
31417F7K8	FN AB8997 - RMBS		12/01/2016	Paydown	X X X	5,383	5,383	5,550			0		0		5,550		(167)	(167)		04/01/2028
31417G3T1	FN AB9809 - RMBS		12/01/2016	VARIOUS	X X X	3,288	3,288	3,415			1		1		3,416		(128)	(128)	7	07/01/2043
31417TNK0	RMBS - FN AC6693		12/01/2016	VARIOUS	X X X	58,893	58,893	71,292	69,577		61		61		69,638		(10,745)	(10,745)	1,365	01/01/2040
31417VN66	RMBS - FN AC8512		12/01/2016	VARIOUS	X X X	12,004	12,004	13,036			34		34		13,070		(1,066)	(1,066)	248	12/01/2039
31417Y2Y2	RMBS - FN MA0790		12/01/2016	VARIOUS	X X X	65,930	65,930	78,193	76,502		(117)		(117)		76,385		(10,456)	(10,456)	1,288	07/01/2041
31417Y5Z6	RMBS - FN MA0863		12/01/2016	VARIOUS	X X X	48,793	48,793	53,482	53,413		(31)		(31)		53,382		(4,589)	(4,589)	1,077	10/01/2041
31417YQQ3	RMBS - FN MA0462		12/01/2016	VARIOUS	X X X	28,381	28,381	34,249	32,384		(187)		(187)		32,196		(3,815)	(3,815)	536	07/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31418AAH1	FN MA0907 - RMBS		12/01/2016	Paydown	X X X	10,160	10,160	10,947			2		2		10,950		(790)	(790)		11/01/2041
31418ACM8	FN MA0975 - RMBS		12/01/2016	VARIOUS	X X X	83,617	83,617	88,529			88		88		88,617		(5,000)	(5,000)	527	02/01/2042
31418CAG9	FN MA2706 - RMBS		12/01/2016	Paydown	X X X	5,218	5,218	5,490			(2)		(2)		5,487		(269)	(269)		08/01/2046
31418QPK3	RMBS - FN AD3125		12/01/2016	VARIOUS	X X X	27,408	27,408	32,496	31,801		1		1		31,802		(4,394)	(4,394)	647	05/01/2040
31418VUT7	RMBS - FN AD7793		12/01/2016	VARIOUS	X X X	35,777	35,777	42,281	41,130		121		121		41,251		(5,474)	(5,474)	586	07/01/2040
31419AG27	RMBS - FN AE0216		12/01/2016	VARIOUS	X X X	76,918	76,918	81,706	81,692		(34)		(34)		81,659		(4,740)	(4,740)	1,572	08/01/2040
31419FFW1	RMBS - FN AE4680		12/01/2016	VARIOUS	X X X	16,805	16,805	18,700	18,424		(54)		(54)		18,370		(1,565)	(1,565)	363	11/01/2040
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,066,871	5,040,083	5,422,449	4,556,449		(11,830)		(11,830)		5,294,463		(227,592)	(227,592)	89,078	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RAM4	AT&T INC		11/15/2016	Morgan Stanley	X X X	846,760	800,000	930,048	846,756		(16,785)		(16,785)		829,971		16,789	16,789	44,800	05/15/2018
00206RAR3	AT&T INC		11/01/2016	BANCORP INVEST SER	X X X	216,984	200,000	196,775	198,988		267		267		199,255		17,729	17,729	14,146	02/15/2019
002824AU4	ABBOTT LABORATORIES		11/09/2016	WELLS FARGO SECURITIES LLC	X X X	301,366	278,000	323,144	297,193		(4,979)		(4,979)		292,214		9,152	9,152	15,989	04/01/2019
025816BD0	AMERICAN EXPRESS CO		11/01/2016	MILLENNIUM ADVISORS, LLC	X X X	203,196	200,000	187,504	190,442		1,051		1,051		191,493		11,703	11,703	4,888	12/02/2022
05578XAC2	ABS - BMWOT 13A A3		11/25/2016	Direct	X X X	125,926	125,926	125,923	126,099		(72)		(72)		126,027		(101)	(101)	377	11/27/2017
06051GEC9	BANK OF AMERICA CORP		11/01/2016	Credit Suisse First Boston	X X X	391,563	350,000	365,908	357,309		(1,247)		(1,247)		356,062		35,501	35,501	26,414	07/01/2020
06739FFS5	BARCLAYS BANK PLC	C	05/01/2016	Not Provided	X X X	231,588	200,000	223,386	208,526		(82)		(82)		208,444		23,144	23,144	1,950	05/22/2019
12673PAC9	CA INC		11/09/2016	HILLTOP SECURITIES INC	X X X	273,898	250,000	284,710	269,981		(4,237)		(4,237)		265,744		8,154	8,154	12,840	12/01/2019
14040HBD6	CAPITAL ONE FINANCIAL CORP		11/01/2016	MILLENNIUM ADVISORS, LLC	X X X	268,941	260,000	248,087	250,729		919		919		251,648		17,293	17,293	8,064	06/15/2023
17275RAC6	CISCO SYSTEMS INC		02/22/2016	Maturity	X X X	400,000	400,000	458,906	402,671		(2,671)		(2,671)		400,000				11,000	02/22/2016
17275RAU6	CISCO SYSTEMS INC		11/16/2016	WELLS FARGO SECURITIES LLC	X X X	501,845	500,000	499,915	499,930		25		25		499,955		1,890	1,890	7,585	06/15/2018
172967EV9	CITIGROUP INC		11/01/2016	CHASE SECURITIES INC	X X X	116,125	100,000	100,487	100,165		(25)		(25)		100,140		15,985	15,985	8,075	05/22/2019
172967FF3	CITIGROUP INC		11/01/2016	WELLS FARGO SECURITIES LLC	X X X	278,370	250,000	255,178	252,409		(388)		(388)		252,021		26,349	26,349	16,610	08/09/2020
172967GL9	CITIGROUP INC		05/13/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	83,226	80,000	76,949	77,654		108		108		77,762		5,464	5,464	1,890	03/01/2023
17305EFC4	ABS - CCCIT 13A3 A3		07/22/2016	Direct	X X X	500,000	500,000	499,900	499,948		52		52		500,000				5,550	07/23/2018
19458LAU4	ABS - COELT 04A1 A3		12/28/2016	VARIOUS	X X X	102,675	102,675	98,023	99,198		1,204		1,204		100,402		2,273	2,273	401	09/28/2026
20030NAZ4	COMCAST CORP		12/02/2016	PERSHING LLC	X X X	437,980	400,000	470,532	443,806		(11,312)		(11,312)		432,493		5,487	5,487	32,680	07/01/2019
25389JAJ5	DIGITAL REALTY TRUST LP		10/19/2016	MORGAN STANLEY CO	X X X	308,715	275,000	300,014	294,949		(3,022)		(3,022)		291,927		16,788	16,788	16,002	03/15/2021
263534CD9	E I DU PONT DE NEMOURS AND CO		01/15/2016	Maturity	X X X	500,000	500,000	495,235	499,963		37		37		500,000				4,875	01/15/2016
26441CAG0	DUKE ENERGY CORP		11/15/2016	Maturity	X X X	250,000	250,000	259,319	252,165		(2,165)		(2,165)		250,000				5,375	11/15/2016
34530PAD4	ABS - FORDO 14C A3		12/15/2016	VARIOUS	X X X	48,043	48,043	48,036	48,037		0		0		48,037		6	6	352	05/15/2019
34530QAD2	FORDO 15A A3 - ABS		12/15/2016	VARIOUS	X X X	21,367	21,367	21,365	21,366		1		1		21,366		1	1	239	09/16/2019
36962GAR2	GENERAL ELECTRIC CO		12/01/2016	BANC/AMERICA SECS	X X X	660,810	600,000	610,464	604,968		(786)		(786)		604,182		56,628	56,628	29,531	09/16/2020
38259PAB8	GOOGLE INC		11/01/2016	PNC CAPITAL MKTS	X X X	448,122	410,000	406,297	408,009		118		118		408,127		39,995	39,995	7,548	05/19/2021
427866AP3	HERSHEY CO		09/01/2016	Maturity	X X X	150,000	150,000	157,680	154,697		(4,697)		(4,697)		150,000				8,175	09/01/2016
42809HAB3	HESS CORP		09/28/2016	Unknown	X X X	11,546	10,000	11,787	11,583		(364)		(364)		11,219		327	327	910	02/15/2019
43814JAC8	ABS - HAROT 144 A3		12/15/2016	VARIOUS	X X X	96,497	96,497	96,480	96,485		0		0		96,484		12	12	617	09/17/2018
44890QAC7	ABS - HART 13C A3		11/15/2016	Direct	X X X	246,280	246,280	246,236	246,259		17		17		246,276		4	4	1,151	02/15/2018
458140AH3	INTEL CORP		10/03/2016	Maturity	X X X	450,000	450,000	449,707	449,957		43		43		450,000				8,775	10/01/2016
459200GX3	INTERNATIONAL BUSINESS MACHINES CORP		07/22/2016	Maturity	X X X	875,000	875,000	906,184	878,890		(3,890)		(3,890)		875,000		17,063	17,063	17,063	07/22/2016
46625HJ0	JPMORGAN CHASE & CO		12/01/2016	Adjustment	X X X	235,716	230,000	213,711							218,658		17,057	17,057	3,881	05/01/2023
477877AD6	ABS - JDOT 14B A3		12/15/2016	VARIOUS	X X X	131,401	131,401	131,373	131,381		(2)		(2)		131,379		22	22	931	11/15/2018
539830AX7	LOCKHEED MARTIN CORP		09/15/2016	Maturity	X X X	500,000	500,000	506,125	503,826		(3,826)		(3,826)		500,000				10,625	09/15/2016
565849AL0	MARATHON OIL CORP		09/15/2016	VARIOUS	X X X	383,828	410,000	370,222	370,915		2,294		2,294		373,209		10,619	10,619	12,201	06/01/2025
58933YAB1	MERCK & CO INC		01/15/2016	Maturity	X X X	500,000	500,000	498,795	499,990		10		10		500,000				5,625	01/15/2016
59018YN64	BANK OF AMERICA CORP		10/25/2016	NATIONAL FINANCIAL SERVICES CO	X X X	215,000	200,000	199,272	200,827		108		108		199,849		15,151	15,151	13,826	04/25/2018
64031QCR0	ABS - NSLT 061 A4		10/01/2016	Direct	X X X	32,729	32,729	30,933	31,534		31		31		31,565		1,164	1,164	47	11/23/2022
65477UAC4	NAROT 15A A3 - ABS		12/15/2016	VARIOUS	X X X	59,181	59,181	59,168	59,170		5		5		59,175		5	5	529	10/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
744448CC3	PUBLIC SERVICE CO OF COLORADO		11/01/2016	MILLENNIUM ADVISORS, LLC	X X X	218,016	200,000	198,920	199,631		92		92		199,723		18,293	18,293	9,481	06/01/2019
779382AP5	ROWAN CO INC		07/20/2016	DEUTSCHE BANC ALEX. BROWN INST	X X X	201,410	220,000	238,867	233,182		(1,078)		(1,078)		232,104		(30,694)	(30,694)	6,971	06/01/2022
78443BAE6	ABS - SLMSLT-0610-A4		01/25/2016	Direct	X X X	1,591	1,591				14		14		14		1,577	1,577	2	07/25/2023
867914BE2	SUNTRUST BANKS INC		12/20/2016	Call @ 100.0	X X X	10,000	10,000	10,281	10,204		(204)		(204)		10,000				496	01/20/2017
883556BA9	THERMO FISHER SCIENTIFIC INC		04/19/2016	Redemption	X X X	450,000	450,000	452,781	450,346		(163)		(163)		450,183		(183)	(183)	9,365	08/15/2016
89236WAC2	TAOT 15A A3 - ABS		12/15/2016	VARIOUS	X X X	59,392	59,392	59,383	59,385		4		4		59,389		3	3	561	02/15/2019
92343VBQ6	VERIZON COMMUNICATIONS INC		10/24/2016	NATIONAL FINANCIAL SERVICES CO	X X X	546,195	500,000	539,745	527,252		(4,452)		(4,452)		522,800		23,395	23,395	25,125	09/15/2020
92553PAX0	VIACOM INC		06/10/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	101,116	100,000	99,192	99,338		36		36		99,374		1,742	1,742	2,734	04/01/2024
92867RAC3	ABS - VALET 141 A3		12/20/2016	VARIOUS	X X X	141,654	141,654	141,626	141,636		7		7		141,643		11	11	661	10/22/2018
931142CU5	WAL MART STORES INC		11/01/2016	MILLENNIUM ADVISORS, LLC	X X X	214,770	200,000	206,584	203,033		(532)		(532)		202,501		12,269	12,269	9,586	07/08/2020
98389BAR1	XCEL ENERGY INC		10/24/2016	NATIONAL FINANCIAL SERVICES CO	X X X	523,785	500,000	497,935	498,058		155		155		498,213		25,572	25,572	14,942	06/01/2025
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,872,606	13,374,737	13,809,093	13,308,839		(60,382)		(60,382)		13,466,031		406,575	406,575	441,459	X X X
Bonds - Hybrid Securities																				
46625HJJ0	JPMORGAN CHASE & CO		12/01/2016	JEFFERIES & COMPANY, INC.	X X X				217,407		1,251		1,251						3,881	05/01/2023
4899999 Subtotal - Bonds - Hybrid Securities									217,407		1,251		1,251						3,881	X X X
8399997 Subtotal - Bonds - Part 4						24,537,628	23,985,343	25,042,216	23,650,758		(87,781)		(87,781)		24,338,580		199,047	199,047	616,027	X X X
8399998 Summary Item from Part 5 for Bonds						100,656	97,311	100,565							100,565		91	91	105	X X X
8399999 Subtotal - Bonds						24,638,284	24,082,654	25,142,781	23,650,758		(87,781)		(87,781)		24,439,145		199,139	199,139	616,133	X X X
8999998 Summary Item from Part 5 for Preferred Stocks							X X X													X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00206R102	AT&T ORD		10/01/2016	SUNGARD BROKERAGE AND SECURITIES	540.000	20,869	X X X	18,752	18,581	171			171		18,752		2,117	2,117	518	X X X
00287Y109	ABBVIE ORD		06/03/2016	VARIOUS	1,410.000	90,745	X X X	85,429	83,528	1,901			1,901		85,429		5,316	5,316	1,607	X X X
00773T101	ADVANSIX ORD		10/06/2016	Unknown	0.160	2	X X X	2							2		0	0		X X X
02079K107	ALPHABET CL C ORD		05/05/2016	SUNGARD BROKERAGE AND SECURITIES	10.000	7,005	X X X	5,391	7,589	(2,198)			(2,198)		5,391		1,614	1,614		X X X
02079K305	ALPHABET CL A ORD		09/14/2016	SUNGARD BROKERAGE AND SECURITIES	10.000	7,903	X X X	6,835	7,780	(945)			(945)		6,835		1,068	1,068		X X X
02209S103	ALTRIA GROUP ORD		06/03/2016	SUNGARD BROKERAGE AND SECURITIES	100.000	6,286	X X X	5,883							5,883		403	403	57	X X X
025537101	AMERICAN ELECTRIC POWER ORD		12/09/2016	SANFORD C. BERNSTEIN AND CO. LLC	260.000	15,839	X X X	14,887	15,150	(264)			(264)		14,887		952	952	590	X X X
025816109	AMERICAN EXPRESS ORD		10/01/2016	BNY CONVERGEX	559.000	30,510	X X X	48,721	38,878	9,843			9,843		48,721		(18,211)	(18,211)	162	X X X
026874784	AMERICAN INTERNATIONAL GROUP ORD		10/01/2016	SUNGARD BROKERAGE AND SECURITIES	135.000	7,505	X X X	7,393	8,366	(973)			(973)		7,393		113	113	59	X X X
030420103	AMERICAN WATER WORKS ORD		12/01/2016	BAYPOINT TRADING LLC	330.000	24,789	X X X	19,638	19,718	(79)			(79)		19,638		5,151	5,151	483	X X X
031162100	AMGEN ORD		12/08/2016	SANFORD C. BERNSTEIN AND CO. LLC	160.000	23,601	X X X	18,977	25,973	(6,995)			(6,995)		18,977		4,623	4,623	640	X X X
037833100	APPLE ORD		12/06/2016	SUNGARD BROKERAGE AND SECURITIES	250.000	27,741	X X X	23,622	26,315	(2,693)			(2,693)		23,622		4,120	4,120	438	X X X
054937107	BB AND T ORD		11/01/2016	UBS SECURITIES LLC	1,500.000	47,132	X X X	56,898	56,715	183			183		56,898		(9,766)	(9,766)	405	X X X
09247X101	BLACKROCK ORD		12/06/2016	SUNGARD BROKERAGE AND SECURITIES	55.000	19,979	X X X	17,059	18,729	(1,670)			(1,670)		17,059		2,920	2,920	286	X X X
09253U108	BLACKSTONE GROUP UNT		11/01/2016	BARCLAYS CAPITAL LE	1,130.000	29,355	X X X	36,624	33,041	3,583			3,583		36,624		(7,269)	(7,269)		X X X
097023105	BOEING ORD		11/01/2016	Unknown	480.000	58,911	X X X	60,319	69,403	(9,084)			(9,084)		60,319		(1,408)	(1,408)	523	X X X
110122108	BRISTOL MYERS SQUIBB ORD		09/14/2016	VARIOUS	590.000	36,169	X X X	36,978	40,586	(3,608)			(3,608)		36,978		(809)	(809)	608	X X X

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
126650100	CVS HEALTH ORD		05/05/2016	SUNGARD BROKERAGE AND SECURITIES	110.000	11,543	X X X	8,287	10,755	(2,468)			(2,468)		8,287		3,257	3,257	94	X X X
14040H105	CAPITAL ONE FINANCIAL ORD		11/01/2016	ISI GROUP INC.	500.000	33,830	X X X	38,732	36,090	2,642			2,642		38,732		(4,903)	(4,903)	400	X X X
151020104	CELGENE ORD		12/05/2016	SUNGARD BROKERAGE AND SECURITIES	150.000	16,702	X X X	13,841	17,964	(4,124)			(4,124)		13,841		2,862	2,862		X X X
166764100	CHEVRON ORD		12/12/2016	SUNGARD BROKERAGE AND SECURITIES	100.000	11,363	X X X	10,060							10,060		1,303	1,303	215	X X X
171232101	Ace Ina Holdings, Inc.	C	10/01/2016	Unknown	770.000	99,910	X X X	68,495	102,133	(33,638)			(33,638)		68,495		31,415	31,415	439	X X X
17275R102	CISCO SYSTEMS ORD		11/28/2016	VARIOUS	1,205.000	35,268	X X X	28,858	32,722	(3,864)			(3,864)		28,858		6,410	6,410	999	X X X
172967424	CITIGROUP ORD		12/05/2016	VARIOUS	1,335.000	61,855	X X X	63,755	69,086	(5,331)			(5,331)		63,755		(1,900)	(1,900)	137	X X X
177376100	CITRIX SYSTEMS ORD		09/14/2016	VARIOUS	519.000	42,975	X X X	32,030	39,262	(7,232)			(7,232)		32,030		10,945	10,945		X X X
191216100	COCA-COLA ORD		05/05/2016	SUNGARD BROKERAGE AND SECURITIES	120.000	5,384	X X X	5,039							5,039		346	346	42	X X X
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		06/03/2016	SUNGARD BROKERAGE AND SECURITIES	140.000	8,070	X X X	6,466	8,403	(1,936)			(1,936)		6,466		1,603	1,603		X X X
254687106	WALT DISNEY ORD		11/01/2016	SUNGARD BROKERAGE AND SECURITIES	705.000	71,942	X X X	55,523	74,081	(18,558)			(18,558)		55,523		16,419	16,419	493	X X X
278865100	ECOLAB ORD		10/01/2016	SUNGARD BROKERAGE AND SECURITIES	100.000	11,526	X X X	10,575	11,438	(863)			(863)		10,575		951	951	74	X X X
293792107	ENTERPRISE PRODUCTS PARTNERS UNT		11/01/2016	UBS SECURITIES LLC	1,310.000	29,713	X X X	44,005	33,510	10,495			10,495		44,005		(14,292)	(14,292)		X X X
30231G102	EXXON MOBIL ORD		12/09/2016	VARIOUS	410.000	35,560	X X X	38,194	31,960	6,234			6,234		38,194		(2,634)	(2,634)	637	X X X
30303M102	FACEBOOK CL A ORD		12/06/2016	SUNGARD BROKERAGE AND SECURITIES	320.000	38,415	X X X	25,109	33,491	(8,383)			(8,383)		25,109		13,306	13,306		X X X
31428X106	FEDEX ORD		11/01/2016	VARIOUS	545.000	78,551	X X X	89,162	81,200	7,962			7,962		89,162		(10,611)	(10,611)	183	X X X
344849104	FOOT LOCKER ORD		07/29/2016	ABEL NOSER CORPORATION	750.000	43,365	X X X	35,764	48,818	(13,054)			(13,054)		35,764		7,601	7,601	600	X X X
345370860	FORD MOTOR ORD		09/01/2016	CONVERGEX	2,925.000	35,987	X X X	47,126	41,213	5,912			5,912		47,126		(11,138)	(11,138)	2,048	X X X
369550108	GENERAL DYNAMICS ORD		12/05/2016	SUNGARD BROKERAGE AND SECURITIES	100.000	17,844	X X X	14,994							14,994		2,850	2,850	76	X X X
369604103	GENERAL ELECTRIC ORD		11/01/2016	VARIOUS	2,924.000	90,511	X X X	75,791	91,083	(15,292)			(15,292)		75,791		14,720	14,720	1,599	X X X
427866108	HERSHEY FOODS ORD		11/01/2016	VARIOUS	875.000	88,904	X X X	82,137	78,111	4,026			4,026		82,137		6,767	6,767	956	X X X
436106108	HOLLYFRONTIER ORD		11/01/2016	CONVERGEX	1,800.000	48,951	X X X	76,323	71,802	4,521			4,521		76,323		(27,372)	(27,372)	1,188	X X X
437076102	HOME DEPOT ORD		10/01/2016	SUNGARD BROKERAGE AND SECURITIES	40.000	5,376	X X X	5,415							5,415		(38)	(38)		X X X
438516106	HONEYWELL INTERNATIONAL ORD		12/09/2016	VARIOUS	1,700.000	167,323	X X X	163,516	172,858	(12,307)			(12,307)		163,516		3,807	3,807	2,792	X X X
458140100	INTEL ORD		12/06/2016	SUNGARD BROKERAGE AND SECURITIES	770.000	25,910	X X X	21,096	26,527	(5,431)			(5,431)		21,096		4,814	4,814	595	X X X
461202103	INTUIT ORD		12/06/2016	VARIOUS	565.000	60,404	X X X	47,380	54,523	(7,142)			(7,142)		47,380		13,024	13,024	387	X X X
46625H100	JPMORGAN CHASE ORD		12/21/2016	VARIOUS	1,245.000	97,129	X X X	70,467	82,207	(11,740)			(11,740)		70,467		26,661	26,661	2,070	X X X
494368103	KIMBERLY CLARK ORD		11/01/2016	INVESTMENT TECHNOLOGY GROUP, I	275.000	37,026	X X X	28,903	35,008	(6,105)			(6,105)		28,903		8,124	8,124	495	X X X
501797104	L BRANDS ORD		11/01/2016	VARIOUS	920.000	64,461	X X X	87,816	88,155	(339)			(339)		87,816		(23,355)	(23,355)	2,626	X X X
532457108	ELI LILLY ORD		04/26/2016	CITATION GRP/BCC CLRG-EQTY&MUN	515.000	39,280	X X X	30,491	43,394	(12,903)			(12,903)		30,491		8,789	8,789	263	X X X
577081102	MATTEL ORD		06/10/2016	SUNGARD BROKERAGE AND SECURITIES	60.000	1,830	X X X	2,025							2,025		(194)	(194)	4	X X X
580135101	MCDONALD'S ORD		05/05/2016	SUNGARD BROKERAGE AND SECURITIES	80.000	10,353	X X X	9,271	9,451	(180)			(180)		9,271		1,082	1,082	71	X X X
58155Q103	MCKESSON ORD		11/01/2016	BNY CONVERGEX	402.000	67,047	X X X	70,717	79,286	(8,570)			(8,570)		70,717		(3,669)	(3,669)	124	X X X
582839106	MEAD JOHNSON NUTRITION ORD		10/01/2016	BNY CONVERGEX	500.000	34,137	X X X	46,704	39,475	7,229			7,229		46,704		(12,567)	(12,567)	206	X X X
58933Y105	MERCK & CO ORD		11/01/2016	VARIOUS	960.000	54,659	X X X	52,704	50,707	1,997			1,997		52,704		1,955	1,955	929	X X X
59156R108	METLIFE ORD		11/01/2016	CONVERGEX	775.000	31,322	X X X	41,081	37,363	3,718			3,718		41,081		(9,759)	(9,759)	911	X X X
595017104	MICROCHIP TECHNOLOGY ORD		12/06/2016	SUNGARD BROKERAGE AND SECURITIES	510.000	29,714	X X X	22,510	23,735	(1,226)			(1,226)		22,510		7,205	7,205	543	X X X
609207105	MONDELEZ INTERNATIONAL CL A ORD		06/03/2016	SUNGARD BROKERAGE AND SECURITIES	270.000	11,856	X X X	11,482	12,107	(625)			(625)		11,482		374	374	92	X X X
65339F101	NEXTERA ENERGY ORD		12/15/2016	VARIOUS	380.000	44,409	X X X	35,486	39,478	(3,992)			(3,992)		35,486		8,923	8,923	887	X X X

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										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
654106103	NIKE CL B ORD		10/03/2016	VARIOUS	1,220.000	67,447	X X X	58,047	76,250	(18,203)			(18,203)		58,047		9,400	9,400	632	X X X
674599105	OCCIDENTAL PETROLEUM ORD		02/25/2016	VARIOUS	815.000	72,035	X X X	76,776	55,102	21,674			21,674		76,776		(4,740)	(4,740)	611	X X X
68389X105	ORACLE ORD		10/01/2016	VARIOUS	645.000	25,913	X X X	24,792	23,562	1,230			1,230		24,792		1,121	1,121	212	X X X
713448108	PEPSICO ORD		10/01/2016	SUNGARD BROKERAGE AND SECURITIES	110.000	11,417	X X X	9,311	10,991	(1,680)			(1,680)		9,311		2,105	2,105	169	X X X
717081103	PFIZER ORD		12/01/2016	VARIOUS	1,175.000	38,229	X X X	38,246	37,929	317			317		38,246		(17)	(17)	1,038	X X X
718546104	PHILLIPS 66 ORD		11/01/2016	BNY CONVERGEX	457.000	35,315	X X X	35,170	37,383	(2,213)			(2,213)		35,170		145	145		X X X
744320102	PRUDENTIAL FINANCIAL ORD		12/15/2016	VARIOUS	245.000	21,468	X X X	20,527	19,945	581			581		20,527		941	941	487	X X X
747525103	QUALCOMM ORD		09/21/2016	SUNGARD BROKERAGE AND SECURITIES	240.000	13,531	X X X	15,147	11,996	3,151			3,151		15,147		(1,616)	(1,616)	248	X X X
758766109	REGAL ENTERTAINMENT CL A ORD		11/01/2016	BNY CONVERGEX	4,180.000	71,149	X X X	84,329	78,877	5,452			5,452		84,329		(13,180)	(13,180)		X X X
806857108	SCHLUMBERGER ORD	C	11/01/2016	VARIOUS	620.000	42,009	X X X	54,532	43,245	11,287			11,287		54,532		(12,523)	(12,523)	395	X X X
842587107	SOUTHERN ORD		06/06/2016	SUNGARD BROKERAGE AND SECURITIES	220.000	11,126	X X X	9,792	10,294	(502)			(502)		9,792		1,334	1,334	125	X X X
855244109	STARBUCKS ORD		12/06/2016	SUNGARD BROKERAGE AND SECURITIES	290.000	16,543	X X X	10,871	17,409	(6,538)			(6,538)		10,871		5,672	5,672	229	X X X
863667101	STRYKER ORD		10/01/2016	VARIOUS	160.000	18,089	X X X	13,016	14,870	(1,855)			(1,855)		13,016		5,074	5,074	141	X X X
867914103	SUNTRUST BANKS ORD		12/15/2016	SUNGARD BROKERAGE AND SECURITIES	785.000	36,106	X X X	32,531	33,629	(1,098)			(1,098)		32,531		3,575	3,575	515	X X X
881624209	TEVA PHARMA IND ADR REP 1 ORD	C	11/01/2016	ISI GROUP INC.	745.000	40,249	X X X	36,916	48,902	(11,986)			(11,986)		36,916		3,333	3,333	431	X X X
883556102	THERMO FISHER SCIENTIFIC ORD		10/17/2016	SUNGARD BROKERAGE AND SECURITIES	70.000	10,213	X X X	8,025	9,930	(1,905)			(1,905)		8,025		2,188	2,188	30	X X X
88579Y101	3M ORD		11/01/2016	VARIOUS	337.000	59,152	X X X	49,271	50,766	(1,494)			(1,494)		49,271		9,881	9,881	900	X X X
907818108	UNION PACIFIC ORD		12/29/2016	VARIOUS	680.000	53,492	X X X	66,780	53,176	13,604			13,604		66,780		(13,288)	(13,288)	402	X X X
913017109	UNITED TECHNOLOGIES ORD		11/01/2016	VARIOUS	220.000	22,573	X X X	24,101	21,135	2,965			2,965		24,101		(1,528)	(1,528)	207	X X X
91913Y100	VALERO ENERGY ORD		10/01/2016	VARIOUS	940.000	52,860	X X X	57,049	66,467	(9,419)			(9,419)		57,049		(4,189)	(4,189)	1,566	X X X
92276F100	VENTAS REIT		11/01/2016	Unknown	1,050.000	59,189	X X X	57,420	59,252	(1,832)			(1,832)		57,420		1,769	1,769	767	X X X
92343Y104	VERIZON COMMUNICATIONS ORD		11/01/2016	VARIOUS	1,094.000	58,092	X X X	53,737	50,565	3,172			3,172		53,737		4,356	4,356	1,577	X X X
92532F100	VERTEX PHARMACEUTICALS ORD		09/14/2016	SUNGARD BROKERAGE AND SECURITIES	90.000	7,712	X X X	11,532	11,325	207			207		11,532		(3,820)	(3,820)		X X X
92939U106	WEC ENERGY GROUP ORD		11/01/2016	VARIOUS	840.000	50,538	X X X	38,248	43,100	(4,852)			(4,852)		38,248		12,290	12,290	1,247	X X X
931142103	WAL MART STORES ORD		09/14/2016	SUNGARD BROKERAGE AND SECURITIES	210.000	14,336	X X X	12,481	12,873	(392)			(392)		12,481		1,854	1,854	160	X X X
94106L109	WASTE MANAGEMENT ORD		12/16/2016	SUNGARD BROKERAGE AND SECURITIES	420.000	27,106	X X X	20,469	22,415	(1,946)			(1,946)		20,469		6,637	6,637	422	X X X
949746101	WELLS FARGO ORD		12/05/2016	VARIOUS	1,720.000	80,124	X X X	85,086	93,499	(8,413)			(8,413)		85,086		(4,963)	(4,963)	1,933	X X X
G0177J108	ALLERGAN ORD	C	09/14/2016	SUNGARD BROKERAGE AND SECURITIES	20.000	4,895	X X X	4,940							4,940		(44)	(44)		X X X
G1151C101	ACCENTURE CL A ORD	C	11/28/2016	Credit Suisse First Boston	210.000	25,395	X X X	20,619	21,945	(1,326)			(1,326)		20,619		4,776	4,776	485	X X X
G29183103	EATON ORD	C	09/14/2016	SUNGARD BROKERAGE AND SECURITIES	280.000	17,240	X X X	17,633							17,633		(393)	(393)	222	X X X
G491BT108	INVESCO ORD		10/01/2016	VARIOUS	2,830.000	81,800	X X X	99,721	94,748	4,973			4,973		99,721		(17,921)	(17,921)	934	X X X
G5960L103	MEDTRONIC ORD	C	10/01/2016	VARIOUS	200.000	16,279	X X X	15,522	15,384	138			138		15,522		756	756	152	X X X
H1467J104	CHUBB ORD	D	10/21/2016	VARIOUS	620.463	77,420	X X X	66,338	72,501	(6,164)			(6,164)		66,338		11,082	11,082	928	X X X
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD	C	05/05/2016	SUNGARD BROKERAGE AND SECURITIES	60.000	4,890	X X X	4,911	5,214	(303)			(303)		4,911		(21)	(21)	47	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					3,398,678	X X X	3,314,617	3,402,428	(156,765)			(156,765)		3,314,617		84,061	84,061	46,761	X X X
9799997	Subtotal - Common Stocks - Part 4					3,398,678	X X X	3,314,617	3,402,428	(156,765)			(156,765)		3,314,617		84,061	84,061	46,761	X X X
9799998	Summary Item from Part 5 for Common Stocks					301,037	X X X	325,455							325,455		(24,419)	(24,419)	4,656	X X X
9799999	Subtotal - Common Stocks					3,699,715	X X X	3,640,072	3,402,428	(156,765)			(156,765)		3,640,072		59,642	59,642	51,417	X X X
9899999	Subtotal - Preferred and Common Stocks					3,699,715	X X X	3,640,072	3,402,428	(156,765)			(156,765)		3,640,072		59,642	59,642	51,417	X X X
9999999	Totals					28,337,999	X X X	28,782,854	27,053,186	(156,765)	(87,781)		(244,546)		28,079,218		258,781	258,781	667,550	X X X

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue, Special Assessment																				
31417G5U6 ..	FN AB9858 - RMBS		11/01/2016	WELLS FARGO SECURITIES LLC ...	11/07/2016	WELLS FARGO SECURITIES LLC ...	97,311	100,565	100,656	100,565							91	91	105	105
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							97,311	100,565	100,656	100,565							91	91	105	105
8399998 Subtotal - Bonds							97,311	100,565	100,656	100,565							91	91	105	105
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00287Y109 ...	ABBVIE ORD		04/19/2016	BNY CONVERGEX ..	06/03/2016	CONVERGEX	50,000	3,032	3,233	3,032							201	201		
00773T101 ...	ADVANSIX ORD		10/01/2016	Unknown	10/28/2016	VARIOUS	35,400	485	556	485							72	72		
009158106 ...	AIR PRODUCTS AND CHEMICALS ORD		03/31/2016	ABEL NOSER CORPORATION	10/01/2016	Unknown	290,000	41,861	41,861	41,861									249	
13057Q107 ...	CALIFORNIA RESOURCES ORD		02/25/2016	Unknown	11/01/2016	VARIOUS	60,384	26	59	26							32	32		
14040H105 ...	CAPITAL ONE FINANCIAL ORD		01/08/2016	BNY CONVERGEX ..	07/26/2016	ISI GROUP INC.	60,000	3,924	4,060	3,924							136	136	48	
177376100 ...	CITRIX SYSTEMS ORD		01/25/2016	BNY CONVERGEX ..	09/14/2016	CONVERGEX	60,000	4,045	4,990	4,045							946	946		
254687106 ...	WALT DISNEY ORD		01/27/2016	BNY CONVERGEX ..	04/19/2016	SUNGARD BROKERAGE AND SECURITIES	110,000	10,360	11,225	10,360							865	865		
31428X106 ...	FEDEX ORD		01/25/2016	BNY CONVERGEX ..	04/19/2016	SUNGARD BROKERAGE AND SECURITIES	80,000	10,197	13,336	10,197							3,139	3,139	20	
345370860 ...	FORD MOTOR ORD		07/14/2016	INVESTMENT TECHNOLOGY GROUP, I	09/01/2016	CONVERGEX	1,150,000	15,702	14,149	15,702							(1,553)	(1,553)	173	
427866108 ...	HERSHEY FOODS ORD		03/29/2016	VARIOUS	10/01/2016	CONVERGEX	520,000	47,376	56,555	47,376							9,179	9,179	332	
436106108 ...	HOLLYFRONTIER ORD		04/19/2016	BNY CONVERGEX ..	09/01/2016	CONVERGEX	690,000	24,004	18,765	24,004							(5,239)	(5,239)	403	
438516106 ...	HONEYWELL INTERNATIONAL ORD		10/01/2016	VARIOUS	12/09/2016	VARIOUS	119,000	11,443	12,645	11,443							1,201	1,201	135	
501797104 ...	L BRANDS ORD		04/19/2016	BNY CONVERGEX ..	10/01/2016	CONVERGEX	680,000	60,520	48,367	60,520							(12,153)	(12,153)	1,552	
532457108 ...	ELI LILLY ORD		01/08/2016	BNY CONVERGEX ..	04/26/2016	CITATION GRP/BCC CLRG-EQTY&MUN ...	60,000	4,913	4,576	4,913							(336)	(336)	31	
654106103 ...	NIKE CL B ORD		04/19/2016	BNY CONVERGEX ..	10/03/2016	CONVERGEX	240,000	14,428	13,203	14,428							(1,225)	(1,225)	90	
674599105 ...	OCCIDENTAL PETROLEUM ORD		02/25/2016	Unknown	11/14/2016	UBS SECURITIES LLC	645,000	61,164	42,149	61,164							(19,016)	(19,016)	1,458	
91913Y100 ...	VALERO ENERGY ORD		01/08/2016	BNY CONVERGEX ..	09/15/2016	JP MORGAN SECURITIES INC. ...	60,000	4,294	3,384	4,294							(911)	(911)	108	
92276F100 ...	VENTAS REIT		01/08/2016	BNY CONVERGEX ..	03/31/2016	Unknown	80,000	4,521	4,510	4,521							(12)	(12)	58	
92532W103 ...	VERSUM MATERIALS ORD		10/01/2016	Unknown	10/18/2016	CONVERGEX	145,000	3,160	3,414	3,160							254	254		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								325,455	301,037	325,455							(24,419)	(24,419)	4,656	
9799998 Subtotal - Common Stocks								325,455	301,037	325,455							(24,419)	(24,419)	4,656	
9899999 Subtotal - Preferred and Common Stocks								325,455	301,037	325,455							(24,419)	(24,419)	4,656	
9999999 Totals								426,021	401,693	426,021							(24,327)	(24,327)	4,762	105

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

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks										 X X X	... X X X ...

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	6
				Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				 X X X	 X X X

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - U.S. Governments - Issuer Obligations																				
	UNITED STATES TREASURY			12/23/2016	Morgan Stanley	07/31/2017	25,246		(6)			25,000	25,252	248		2.375	0.675	JJ		240
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations							25,246		(6)			25,000	25,252	248		X X X	X X X	X X X		240
0599999 Subtotal - Bonds - U.S. Governments							25,246		(6)			25,000	25,252	248		X X X	X X X	X X X		240
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	GLAXOSMITHKLINE CAPITAL PLC		C	06/14/2016	UBS PAINEWEBBER INC	05/08/2017	400,825		(1,267)			400,000	402,092	883		1.500	0.909	MN	3,000	650
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							400,825		(1,267)			400,000	402,092	883		X X X	X X X	X X X	3,000	650
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							400,825		(1,267)			400,000	402,092	883		X X X	X X X	X X X	3,000	650
7799999 Subtotal - Issuer Obligations							426,071		(1,273)			425,000	427,344	1,132		X X X	X X X	X X X	3,000	890
8399999 Total Bonds							426,071		(1,273)			425,000	427,344	1,132		X X X	X X X	X X X	3,000	890
8699999 Total - Parent, Subsidiaries and Affiliates												X X X				X X X	X X X	X X X		
Exempt Money Market Mutual Funds - as Identified by the SVO																				
316175108	FIDELITY INST : GOV PT CL I MMF			12/29/2016	Direct		1,174,640						1,174,640	374		0.410		N/A	42	
69351J157	PNC GOVT. ACI - INCOME			12/30/2016	Direct		1,017,593						1,017,593	232				N/A	185	
8899999 Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							2,192,233					X X X	2,192,233	606		X X X	X X X	X X X	227	
Other Short-Term Invested Assets																				
	Regions Bank Business Money Market			09/21/2011	Regions Bank	12/31/2017	25,311					25,311	25,311			0.030	0.030	MON		
9099999 Subtotal - Other Short-Term Invested Assets							25,311					X X X	25,311			X X X	X X X	X X X		
9199999 Total Short-Term Investments							2,643,615		(1,273)			X X X	2,644,888	1,738		X X X	X X X	X X X	3,227	890

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
PNC Bank	Ft. Lauderdale, FL						(873,022)	X X X
Regions Bank	Ft. Lauderdale, FL						25,225	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..				X X X
0199999 Totals - Open Depositories				X X X ..			(847,797)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..			(847,797)	X X X
0499999 Cash in Company's Office				X X X ..	X X X ...	X X X ...		X X X
0599999 Total Cash				X X X ..			(847,797)	X X X

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

1. January	571,770	4. April	760,249	7. July	461,394	10. October	(144,982)
2. February	(728,338)	5. May	234,410	8. August	152,814	11. November	472,948
3. March	1,103,254	6. June	(102,777)	9. September	546,580	12. December	(847,797)

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Sweep Accounts							
PNC Premium Business Money Market			0.000		1,781,232		1,863
8499999 Subtotal - Sweep Accounts					1,781,232		1,863
8699999 Total Cash Equivalents					1,781,232		1,863

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)	O	Pledged with IN Dept of Insurance	104,658	104,232		
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)	O	Pledged with KY Dept. of Insurance	1,039,384	1,028,570		
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	1,144,042	1,132,802		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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