



ANNUAL STATEMENT

For the Year Ended December 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

Dealers Assurance Company

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 16705 Employer's ID Number 34-6513705

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated/Organized August 2, 1935 Commenced Business August 2, 1935

Statutory Home Office 240 North Fifth St, Suite 350 (Street and Number) Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 15920 Addison Rd (Street and Number) Addison, TX, US 75001 (City or Town, State, Country and Zip Code) 800-282-8913 ext 11773 (Area Code) (Telephone Number)

Mail Address 240 North Fifth St, Suite 350 (Street and Number or P.O. Box) Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 240 North Fifth St, Suite 350 (Street and Number) Columbus, OH, US 43215 (City or Town, State, Country and Zip Code) 800-282-8913 ext 11773 (Area Code) (Telephone Number)

Internet Web Site Address www.dealersassurance.com

Statutory Statement Contact Linda M Toy (Name) 800-282-8913 ext 11773 (Area Code) (Telephone Number) (Extension) ltoy@dealersassurance.com (E-Mail Address) 614-459-2865 (Fax Number)

OFFICERS

Name	Title
1. Kristen Anne Gruber	President
2. David Steven Levine	Secretary
3. Linda Marie Toy	Treasurer
4. David Paul May	Assistant Secretary

VICE-PRESIDENTS

Name	Title	Name	Title
Edmond Melgar Eckert	Senior Vice President	David Steven Levine	Vice President
Linda Marie Toy	Vice President		

DIRECTORS OR TRUSTEES

James Bradford Smith	Kristen Anne Gruber	Edmond Melgar Eckert	Robert Reynard Bowsher
Kelly Aubrey Westlake	Michael Thomas Rogers		

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 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.

Kristen Anne Gruber (Signature) David Steven Levine (Signature) Linda Marie Toy (Signature)
Kristen Anne Gruber (Printed Name) David Steven Levine (Printed Name) Linda Marie Toy (Printed Name)
1. President 2. Secretary 3. Treasurer
(Title) (Title) (Title)

Subscribed and sworn to (or affirmed) before me this on this 20th day of February, 2017, by

Keith H Burkholder



KEITH H BURKHOLDER
Notary Public
In and for the State of Ohio
My Commission Expires August 17, 2020

1. State the amendment number
2. Date filed
3. Number of pages attached

[X] Yes [] No

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,400,246	7.26	7,400,246		7,400,246	7.26
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	4,042,193	3.97	4,042,193		4,042,193	3.97
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	314,038	0.31	314,038		314,038	0.31
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	500,431	0.49	500,431		500,431	0.49
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	300,000	0.29	300,000		300,000	0.29
1.43 Revenue and assessment obligations	711,915	0.70	711,915		711,915	0.70
1.44 Industrial development and similar obligations	608,538	0.60	608,538		608,538	0.60
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	1,918,223	1.88	1,918,223		1,918,223	1.88
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	456,232	0.45	456,232		456,232	0.45
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	45,772,440	44.93	45,772,440		45,772,440	44.93
2.2 Unaffiliated non-U.S. securities (including Canada)	10,974,123	10.77	10,974,123		10,974,123	10.77
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	494,742	0.49	494,742		494,742	0.49
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	3,770,044	3.70	3,770,044		3,770,044	3.70
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	11,038,734	10.84	11,038,734		11,038,734	10.84
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	264,910	0.26	264,910		264,910	0.26
4.4 Multifamily residential properties						
4.5 Commercial loans	527,261	0.52	527,261		527,261	0.52
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	1,778,518	1.75	1,778,518		1,778,518	1.75
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	11,001,687	10.80	11,001,687		11,001,687	10.80
11. Other invested assets						
12. Total invested assets	101,874,275	100.00	101,874,275		101,874,275	100.00

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)	2,800,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	29,224	2,829,224
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(1,003,635)	
	3.2 Totals, Part 3, Column 11		(1,003,635)
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
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	47,071	
	8.2 Totals, Part 3, Column 9		47,071
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		1,778,518
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		1,778,518

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		818,915
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (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		26,744
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
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)		792,171
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		792,171
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		792,171

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 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
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 the 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		81,027,032
2.	Cost of bonds and stocks acquired, Part 3, Column 7		44,334,286
3.	Accrual of discount		14,345
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15	(51,266)	
	4.3 Part 2, Section 2, Column 13	996,347	
	4.4 Part 4,Column 11	(433,624)	511,457
5.	Total gain (loss) on disposals, Part 4, Column 19		193,683
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		37,268,993
7.	Deduct amortization of premium		509,911
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)		88,301,899
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		88,301,899

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1	2	3	4
		Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	7,400,246	7,370,646	7,456,645	7,350,000
	2. Canada	314,038	311,270	317,148	300,000
	3. Other Countries				
	4. Totals	7,714,284	7,681,916	7,773,793	7,650,000
U.S. States, Territories and Possessions (Direct and guranteed)	5. Totals	500,431	488,425	502,024	490,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	300,000	297,096	300,000	300,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	7,280,869	7,253,423	7,278,233	7,099,100
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	46,228,671	46,050,660	46,900,119	45,130,527
	9. Canada	2,028,571	2,022,340	2,030,078	2,019,000
	10. Other Countries	8,945,552	8,896,076	9,048,076	8,764,710
	11. Totals	57,202,794	56,969,076	57,978,273	55,914,237
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	72,998,378	72,689,936	73,832,323	71,453,337
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	3,445,633	3,418,505	3,508,630	
	15. Canada				
	16. Other Countries	324,411	328,836	321,608	
	17. Totals	3,770,044	3,747,341	3,830,238	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	3,770,044	3,747,341	3,830,238	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	10,783,830	10,783,830	9,668,864	
	21. Canada				
	22. Other Countries	749,647	749,647	712,608	
	23. Totals	11,533,477	11,533,477	10,381,472	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	11,533,477	11,533,477	10,381,472	
	26. Total Stocks	15,303,521	15,280,818	14,211,710	
	27. Total Bonds and Stocks	88,301,899	87,970,754	88,044,033	

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

505	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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
	1. U.S. Governments												
	1.1 NAIC 1	9,422,700	4,836,811	1,054,722			X X X	15,314,233	18.927	14,165,684	18.650	15,314,233	
	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	9,422,700	4,836,811	1,054,722			X X X	15,314,233	18.927	14,165,684	18.650	15,314,233	
	2. All Other Governments												
	2.1 NAIC 1		314,038				X X X	314,038	0.388			314,038	
	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		314,038				X X X	314,038	0.388			314,038	
	3. U.S. States, Territories and Possessions, etc., Guaranteed												
	3.1 NAIC 1		500,431				X X X	500,431	0.618			500,431	
	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		500,431				X X X	500,431	0.618			500,431	
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.1 NAIC 1		300,000				X X X	300,000	0.371			300,000	
	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		300,000				X X X	300,000	0.371			300,000	
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 NAIC 1	2,663,795	3,882,415	467,310	251,230	16,119	X X X	7,280,869	8.998	12,422,688	16.356	7,280,869	
	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	2,663,795	3,882,415	467,310	251,230	16,119	X X X	7,280,869	8.998	12,422,688	16.356	7,280,869	

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

906	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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
	6. Industrial & Miscellaneous (unaffiliated)												
	6.1 NAIC 1	11,002,195	33,964,972	1,815,353			X X X	46,782,519	57.819	44,144,932	58.121	45,420,728	1,361,792
	6.2 NAIC 2	1,213,887	8,734,032	412,315			X X X	10,360,235	12.804	5,019,939	6.609	10,360,235	
	6.3 NAIC 3						X X X			200,378	0.264		
	6.4 NAIC 4						X X X						
	6.5 NAIC 5						X X X						
	6.6 NAIC 6						X X X						
	6.7 Totals	12,216,082	42,699,003	2,227,668			X X X	57,142,754	70.623	49,365,249	64.994	55,780,962	1,361,792
	7. Hybrid Securities												
	7.1 NAIC 1					60,041	X X X						
	7.2 NAIC 2						X X X	60,041	0.074			60,041	
	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					60,041	X X X	60,041	0.074			60,041	
	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		

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

S07		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	Col. 7 as a % of Line 10.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
	10. Total Bonds Current Year												
	10.1 NAIC 1	(d) 23,088,690	43,798,667	3,337,385	251,230	16,119		70,492,090	87.122	X X X	X X X	69,130,299	1,361,792
	10.2 NAIC 2	(d) 1,213,887	8,734,032	412,315		60,041		10,420,276	12.878	X X X	X X X	10,420,276	
	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	24,302,577	52,532,699	3,749,700	251,230	76,161		(b) 80,912,366	100.000	X X X	X X X	79,550,575	1,361,792
	10.8 Line 10.7 as a % of Col. 7	30.036	64.925	4.634	0.310	0.094		100.000	X X X	X X X	X X X	98.317	1.683
	11. Total Bonds Prior Year												
	11.1 NAIC 1	31,662,448	33,782,234	5,288,622			X X X	X X X	X X X	70,733,305	93.127	68,731,244	2,002,061
	11.2 NAIC 2	655,173	2,377,966	1,986,800			X X X	X X X	X X X	5,019,939	6.609	5,019,939	
	11.3 NAIC 3					200,378	X X X	X X X	X X X	200,378	0.264	200,378	
	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	32,317,621	36,160,200	7,275,423		200,378	X X X	X X X	X X X	(b) 75,953,622	100.000	73,951,562	2,002,061
	11.8 Line 11.7 as a % of Col. 9	42.549	47.608	9.579		0.264	X X X	X X X	X X X	100.000	X X X	97.364	2.636
	12. Total Publicly Traded Bonds												
	12.1 NAIC 1	21,743,612	43,781,953	3,337,385	251,230	16,119		69,130,299	85.438	68,731,244	90.491	69,130,299	X X X
	12.2 NAIC 2	1,213,887	8,734,032	412,315		60,041		10,420,276	12.878	5,019,939	6.609	10,420,276	X X X
	12.3 NAIC 3									200,378	0.264		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	22,957,499	52,515,985	3,749,700	251,230	76,161		79,550,575	98.317	73,951,562	97.364	79,550,575	X X X
	12.8 Line 12.7 as a % of Col. 7	28.859	66.016	4.714	0.316	0.096		100.000	X X X	X X X	X X X	100.000	X X X
	12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	28.373	64.905	4.634	0.310	0.094		98.317	X X X	X X X	X X X	98.317	X X X
	13. Total Privately Placed Bonds												
	13.1 NAIC 1	1,345,078	16,714					1,361,792	1.683	2,002,061	2.636	X X X	1,361,792
	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	1,345,078	16,714					1,361,792	1.683	2,002,061	2.636	X X X	1,361,792
	13.8 Line 13.7 as a % of Col. 7	98.773	1.227					100.000	X X X	X X X	X X X	X X X	100.000
	13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.662	0.021					1.683	X X X	X X X	X X X	X X X	1.683

(a) Includes \$ 1,361,792 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 \$ 7,913,987; 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	2	3	4	5	6	7	8	9	10	11	12
	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	Col. 7 as a % of Line 10.6	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	9,422,700	4,836,811	1,054,722			X X X	15,314,233	18.927	14,165,684	18.650	15,314,233	
1.2 Residential Mortgage-Backed Securities						X X X						
1.3 Commercial Mortgage-Backed Securities						X X X						
1.4 Other Loan-Backed and Structured Securities						X X X						
1.5 Totals	9,422,700	4,836,811	1,054,722			X X X	15,314,233	18.927	14,165,684	18.650	15,314,233	
2. All Other Governments												
2.1 Issuer Obligations		314,038				X X X	314,038	0.388			314,038	
2.2 Residential Mortgage-Backed Securities						X X X						
2.3 Commercial Mortgage-Backed Securities						X X X						
2.4 Other Loan-Backed and Structured Securities						X X X						
2.5 Totals		314,038				X X X	314,038	0.388			314,038	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		500,431				X X X	500,431	0.618			500,431	
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		500,431				X X X	500,431	0.618			500,431	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		300,000				X X X	300,000	0.371			300,000	
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		300,000				X X X	300,000	0.371			300,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	2,314,240	3,048,406				X X X	5,362,646	6.628	9,828,253	12.940	5,362,646	
5.2 Residential Mortgage-Backed Securities	349,555	834,009	467,310	251,230	16,119	X X X	1,918,223	2.371	2,594,435	3.416	1,918,223	
5.3 Commercial Mortgage-Backed Securities						X X X						
5.4 Other Loan-Backed and Structured Securities						X X X						
5.5 Totals	2,663,795	3,882,415	467,310	251,230	16,119	X X X	7,280,869	8.998	12,422,688	16.356	7,280,869	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	9,390,279	39,551,219	2,227,668			X X X	51,169,166	63.240	42,750,024	56.284	50,594,544	574,622
6.2 Residential Mortgage-Backed Securities						X X X						
6.3 Commercial Mortgage-Backed Securities	159,903	296,330				X X X	456,232	0.564	668,079	0.880	456,232	
6.4 Other Loan-Backed and Structured Securities	2,665,900	2,851,455				X X X	5,517,355	6.819	5,947,146	7.830	4,730,186	787,169
6.5 Totals	12,216,082	42,699,003	2,227,668			X X X	57,142,754	70.623	49,365,249	64.994	55,780,962	1,361,792
7. Hybrid Securities												
7.1 Issuer Obligations					60,041	X X X	60,041	0.074			60,041	
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					60,041	X X X	60,041	0.074			60,041	
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						

8018

NONE

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.6	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	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 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	21,127,219	48,550,905	3,282,390		60,041	X X X	73,020,556	90.246	X X X	X X X	72,445,933	574,622
10.2 Residential Mortgage-Backed Securities	349,555	834,009	467,310	251,230	16,119	X X X	1,918,223	2.371	X X X	X X X	1,918,223	
10.3 Commercial Mortgage-Backed Securities	159,903	296,330				X X X	456,232	0.564	X X X	X X X	456,232	
10.4 Other Loan-Backed and Structured Securities	2,665,900	2,851,455				X X X	5,517,355	6.819	X X X	X X X	4,730,186	787,169
10.5 SVO - Identified 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	24,302,577	52,532,699	3,749,700	251,230	76,161		80,912,366	100.000	X X X	X X X	79,550,575	1,361,792
10.7 Line 10.6 as a % of Col. 7	30.036	64.925	4.634	0.310	0.094		100.000	X X X	X X X	X X X	98.317	1.683
11. Total Bonds Prior Year												
11.1 Issuer Obligations	28,173,748	31,150,661	7,219,175		200,378	X X X	X X X	X X X	66,743,961	87.875	65,915,389	828,572
11.2 Residential Mortgage-Backed Securities	697,249	1,840,938	56,248			X X X	X X X	X X X	2,594,435	3.416	2,594,435	
11.3 Commercial Mortgage-Backed Securities	342,736	325,343				X X X	X X X	X X X	668,079	0.880	668,079	
11.4 Other Loan-Backed and Structured Securities	3,103,888	2,843,258				X X X	X X X	X X X	5,947,146	7.830	4,773,658	1,173,488
11.5 SVO - Identified 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	32,317,621	36,160,200	7,275,423		200,378	X X X	X X X	X X X	75,953,622	100.000	73,951,562	2,002,061
11.7 Line 11.6 as a % of Col. 9	42.549	47.608	9.579		0.264	X X X	X X X	X X X	100.000%	X X X	97.364	2.636
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	20,552,597	48,550,905	3,282,390		60,041	X X X	72,445,933	89.536	65,915,389	86.784	72,445,933	X X X
12.2 Residential Mortgage-Backed Securities	349,555	834,009	467,310	251,230	16,119	X X X	1,918,223	2.371	2,594,435	3.416	1,918,223	X X X
12.3 Commercial Mortgage-Backed Securities	159,903	296,330				X X X	456,232	0.564	668,079	0.880	456,232	X X X
12.4 Other Loan-Backed and Structured Securities	1,895,444	2,834,741				X X X	4,730,186	5.846	4,773,658	6.285	4,730,186	X X X
12.5 SVO - Identified 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	22,957,499	52,515,985	3,749,700	251,230	76,161		79,550,575	98.317	73,951,562	97.364	79,550,575	X X X
12.7 Line 12.6 as a % of Col. 7	28.859	66.016	4.714	0.316	0.096		100.000	X X X	X X X	X X X	100.000	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	28.373	64.905	4.634	0.310	0.094		98.317	X X X	X X X	X X X	98.317	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	574,622					X X X	574,622	0.710	828,572	1.091	X X X	574,622
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	770,456	16,714				X X X	787,169	0.973	1,173,488	1.545	X X X	787,169
13.5 SVO - Identified 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	1,345,078	16,714					1,361,792	1.683	2,002,061	2.636	X X X	1,361,792
13.7 Line 13.6 as a % of Col. 7	98.773	1.227					100.000	X X X	X X X	X X X	X X X	100.000
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.662	0.021					1.683	X X X	X X X	X X X	X X X	1.683

6009

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	8,045,124	8,045,124			
2. Cost of short-term investments acquired	27,938,110	27,938,110			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	28,068,048	28,068,048			
7. Deduct amortization of premium	1,198	1,198			
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)	7,913,988	7,913,988			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	7,913,988	7,913,988			

\$10

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Exempt Money Market Mutual Funds

- NONE Schedule DB - Part A and B Verification
- NONE Schedule DB - Part C - Section 1
- NONE Schedule DB - Part C - Section 2
- NONE Schedule DB - Verification
- NONE Schedule E Verification

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

[illegible]

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

[illegible]

NONE Schedule A - Part 3

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
DAC002		Mokena	IL		08/21/2014	4.000	264,910						625,000	08/20/2014
0399999 Mortgages in Good Standing - Residential Mortgages - All Other *							264,910						625,000	X X X
DAC001		Albuquerque	NM		07/09/2014	5.500	527,261						700,000	06/27/2013
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *							527,261						700,000	X X X
0899999 Total Mortgages in Good Standing							792,171						1,325,000	X X X
E04														
3399999 Total Mortgages							792,171						1,325,000	X X X

General Interrogatory:

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

NONE Schedule B - Part 2

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
DAC001	Albuquerque	NM		07/09/2014										11,200			
DAC002	Mokena	IL		08/21/2014										15,544			
0299999	Mortgages with partial repayments													26,744			
E06																	
0599999	Totals													26,744			

NONE Schedule BA - Part 1

NONE Schedule BA - Part 2

NONE Schedule BA - Part 3

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-D5-6	UNITED STATES TREASURY				1	153,100		100,414	150,000	152,539		(304)			2.375	2.133	FA	1,346	3,563	02/18/2015	08/15/2024
912828-F6-2	UNITED STATES TREASURY				1	248,828		100,258	245,000	247,953		(926)			1.500	1.066	AO	629	3,675	02/22/2016	10/31/2019
912828-F6-2	UNITED STATES TREASURY	SD			1	360,547		100,258	355,000	359,279		(1,217)			1.500	1.066	AO	1,700	5,325	02/22/2016	10/31/2019
912828-G3-8	UNITED STATES TREASURY				1	153,217		99,321	150,000	152,814		(327)			2.250	1.991	MN	438	3,375	10/05/2015	11/15/2024
912828-K5-8	UNITED STATES TREASURY				1	152,496		99,360	150,000	152,227		(269)			1.375	0.921	AO	353	1,031	08/03/2016	04/30/2020
912828-KD-1	UNITED STATES TREASURY				1	262,188		103,141	250,000	257,808		(2,923)			2.750	1.254	FA	2,597	5,500	10/06/2016	02/15/2019
912828-N8-9	UNITED STATES TREASURY	SD			1	634,196		98,391	630,000	633,517		(680)			1.375	1.234	JJ	3,625	4,125	10/04/2016	01/31/2021
912828-PK-0	UNITED STATES TREASURY				1	674,680		101,223	650,000	658,498		(9,251)			2.250	0.808	MN	1,286	14,625	03/30/2015	11/30/2017
912828-PT-1	UNITED STATES TREASURY				1	728,936		101,778	700,000	712,346		(11,301)			2.625	0.981	JJ	7,690	18,375	12/28/2015	01/31/2018
912828-PT-1	UNITED STATES TREASURY	SD			1	387,604		101,778	370,000	376,584		(6,028)			2.625	0.967	JJ	4,064	9,713	02/25/2015	01/31/2018
912828-RC-6	UNITED STATES TREASURY				1	203,051		100,922	200,000	202,224		(457)			2.125	1.873	FA	1,605	4,250	03/16/2015	08/15/2021
912828-RT-9	UNITED STATES TREASURY	SD			1	501,250		100,364	500,000	500,642		(329)			1.375	1.307	MN	604	6,875	02/13/2015	11/30/2018
912828-RT-9	UNITED STATES TREASURY				1	201,172		100,364	200,000	200,641		(330)			1.375	1.205	MN	242	2,750	05/19/2015	11/30/2018
912828-SF-8	UNITED STATES TREASURY				1	201,211		100,118	200,000	200,909		(167)			2.000	1.906	FA	1,511	4,000	03/16/2015	02/15/2022
912828-SJ-0	UNITED STATES TREASURY				1	150,410		100,059	150,000	150,022		(137)			0.875	0.783	FA	446	1,313	02/12/2014	02/28/2017
912828-SM-3	UNITED STATES TREASURY				1	201,782		100,110	200,000	200,225		(920)			1.000	0.538	MS	511	2,000	04/20/2015	03/31/2017
912828-SS-0	UNITED STATES TREASURY	SD			1	499,707		100,110	500,000	499,968		98			0.875	0.895	AO	749	4,375	05/02/2014	04/30/2017
912828-U4-0	UNITED STATES TREASURY				1	199,148		99,692	200,000	199,162		13			1.000	1.222	MN	176		12/20/2016	11/30/2018
912828-U6-5	UNITED STATES TREASURY				1	494,697		99,235	500,000	494,735		38			1.750	1.976	MN	769		12/20/2016	11/30/2021
912828-U7-3	UNITED STATES TREASURY				1	248,662		99,774	250,000	248,675		13			1.375	1.559	JD	161		12/20/2016	12/15/2019
912828-VB-3	UNITED STATES TREASURY				1	171,316		97,352	175,000	172,087		424			1.750	2.030	MN	398	3,063	03/03/2015	05/15/2023
912828-WJ-5	UNITED STATES TREASURY				1	180,921		101,454	175,000	179,834		(601)			2.500	2.094	MN	568	4,375	03/03/2015	05/15/2024
912828-WW-6	UNITED STATES TREASURY				1	251,556		100,704	250,000	251,018		(384)			1.625	1.464	JJ	1,700	4,063	11/02/2015	07/31/2019
912828-XB-1	UNITED STATES TREASURY				1	195,970		97,961	200,000	196,539		370			2.125	2.354	MN	552	4,250	06/15/2015	05/15/2025
0199999	U.S. Government - Issuer Obligations					7,456,645	X X X	7,370,648	7,350,000	7,400,246		(35,595)			X X X	X X X	X X X	33,720	110,621	X X X	X X X
0599999	Subtotals – U.S. Governments					7,456,645	X X X	7,370,648	7,350,000	7,400,246		(35,595)			X X X	X X X	X X X	33,720	110,621	X X X	X X X
642869-AC-5	NEW BRUNSWICK, PROVINCE OF				1FE	154,977	101.862	152,793	150,000	153,912		(1,065)			2.750	0.939	JD	183	2,063	08/03/2016	06/15/2018
683234-8D-3	ONTARIO, PROVINCE OF				1FE	162,171	105.651	158,477	150,000	160,126		(2,045)			4.000	1.497	AO	1,400	3,000	06/01/2016	10/07/2019
0699999	All Other Governments - Issuer Obligations					317,148	X X X	311,270	300,000	314,038		(3,110)			X X X	X X X	X X X	1,583	5,063	X X X	X X X
1099999	Subtotals – All Other Governments					317,148	X X X	311,270	300,000	314,038		(3,110)			X X X	X X X	X X X	1,583	5,063	X X X	X X X
649791-CL-2	NEW YORK ST			1	1FE	112,024	108.214	108,214	100,000	110,431		(1,593)			4.440	1.826	MS	1,480	2,220	04/28/2016	03/01/2021

SCHEDULE D - PART 1

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

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
880541-XT-9	TENNESSEE ST				1FE	390,000	97.490	380,211	390,000	390,000					1.445	1.445	FA	1,972		07/27/2016	08/01/2021
1199999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligatio					502,024	X X X	488,425	490,000	500,431		(1,593)			X X X	X X X	X X X	3,452	2,220	X X X	X X X
1799999	Subtotals – States, Territories and Possessions (Direct and Guaranteed)					502,024	X X X	488,425	490,000	500,431		(1,593)			X X X	X X X	X X X	3,452	2,220	X X X	X X X
89453P-YL-7	TRAVIS CNTY TEX				1FE	300,000	99.032	297,096	300,000	300,000					1.127	1.127	MS	1,127	131	07/20/2016	03/01/2019
1899999	U.S. Political Subdivisions - Issuer Obligations					300,000	X X X	297,096	300,000	300,000					X X X	X X X	X X X	1,127	131	X X X	X X X
2499999	Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Dire					300,000	X X X	297,096	300,000	300,000					X X X	X X X	X X X	1,127	131	X X X	X X X
23542J-BE-4	DALLAS TEX WTRWKS & SWR SYS REV				1FE	475,000	98.753	469,077	475,000	475,000					1.217	1.217	AO	1,445	1,349	06/23/2016	10/01/2019
3130A1-NN-4	FEDERAL HOME LOAN BANKS				1	514,006	100.051	515,263	515,000	514,872		321			0.875	0.938	MN	463	4,506	04/10/2014	05/24/2017
313370-SZ-2	FEDERAL HOME LOAN BANKS				1	207,304	100.994	201,988	200,000	201,910		(2,785)			2.250	0.843	MS	1,413	4,500	01/20/2015	09/08/2017
313370-SZ-2	FEDERAL HOME LOAN BANKS	SD			1	207,304	100.994	201,988	200,000	201,910		(2,785)			2.250	0.843	MS	1,413	4,500	01/20/2015	09/08/2017
313378-2N-0	FEDERAL HOME LOAN BANKS	SD			1	250,236	100.037	250,093	250,000	250,018		(98)			0.875	0.836	MS	674	2,188	10/01/2014	03/10/2017
313378-A4-3	FEDERAL HOME LOAN BANKS	SD			1	415,251	100.358	411,467	410,000	412,163		(1,809)			1.375	0.926	MS	1,754	5,638	04/17/2015	03/09/2018
313378-A4-3	FEDERAL HOME LOAN BANKS				1	167,262	100.358	165,591	165,000	165,936		(784)			1.375	0.893	MS	706	2,269	04/17/2015	03/09/2018
3137EA-DK-2	FEDERAL HOME LOAN MORTGAGE COR	SD			1FE	346,211	99.560	348,460	350,000	347,621		896			1.250	1.519	FA	1,823	4,375	06/02/2015	08/01/2019
3137EA-DK-2	FEDERAL HOME LOAN MORTGAGE COR				1FE	148,376	99.560	149,340	150,000	148,980		384			1.250	1.519	FA	781	1,875	06/02/2015	08/01/2019
3135G0-GY-3	FEDERAL NATIONAL MORTGAGE ASSOC	SD			1FE	202,070	100.055	200,110	200,000	200,054		(687)			1.250	0.904	JJ	1,049	2,500	01/15/2014	01/30/2017
3135G0-GY-3	FEDERAL NATIONAL MORTGAGE ASSOC				1FE	197,018	100.055	195,107	195,000	195,053		(670)			1.250	0.904	JJ	1,022	2,438	01/15/2014	01/30/2017
3135G0-JA-2	FEDERAL NATIONAL MORTGAGE ASSOC				1FE	604,344	100.155	600,930	600,000	600,496		(1,549)			1.125	0.865	AO	1,200	6,750	06/30/2014	04/27/2017
3135G0-MZ-3	FEDERAL NATIONAL MORTGAGE ASSOC				1	149,721	100.069	150,104	150,000	149,927		111			0.875	0.950	FA	448	1,313	02/18/2015	08/28/2017
3135G0-YM-9	FEDERAL NATIONAL MORTGAGE ASSOC	SD			1FE	510,195	101.175	505,875	500,000	505,034		(2,898)			1.875	1.278	MS	2,682	9,375	03/16/2015	09/18/2018
34074G-DH-4	FLORIDA HURRICANE CATASTROPHE FD		1		1FE	129,246	102.462	128,078	125,000	128,538		(708)			2.995	2.151	JJ	1,872	1,872	04/01/2016	07/01/2020
3137EA-DM-8	FREDDIE MAC				1FE	147,055	99.450	149,175	150,000	148,220		628			1.250	1.694	AO	464	1,875	02/18/2015	10/02/2019
647310-X8-9	NEW MEXICO ST SEVERANCE TAX				1FE	611,463	100.710	604,260	600,000	608,538		(2,925)			2.000	1.041	JJ	6,267		05/19/2016	07/01/2018
650035-UY-2	NEW YORK ST URBAN DEV CORP REV		1		1FE	110,054	106.723	106,723	100,000	108,377		(1,677)			4.610	1.900	MS	1,357	2,305	04/28/2016	03/15/2020
2599999	U.S. Special Revenue - Issuer Obligations					5,392,116	X X X	5,353,629	5,335,000	5,362,647		(17,035)			X X X	X X X	X X X	26,833	59,628	X X X	X X X
312945-ZD-3	FH A97040 - RMBS			4	1	523,382	105.567	524,037	496,402	527,854		2,539			4.000	2.813	MON	1,655	20,260	12/29/2011	02/01/2041
3128M7-4G-8	FH G05923 - RMBS			4	1	74,173	111.368	75,891	68,145	77,967		162			5.500	1.950	MON	312	3,845	12/28/2011	02/01/2040
31368H-MY-6	FN 190375 - RMBS			4	1	72,458	111.690	73,971	66,229	76,598		939			5.500	1.914	MON	304	3,743	03/27/2012	11/01/2036
31368H-M4-2	FN 190379 - RMBS			4	1	11,243	111.630	11,720	10,499	11,670		25			5.500	2.655	MON	48	592	10/06/2010	05/01/2037

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31385W-SB-6	FN 555014 - RMBS		4		1	15,510		101,069	14,377	14,225		(235)			5.500	1.120	MON	65	863	12/28/2011	11/01/2017
31402C-PL-0	FN 725027 - RMBS		4		1	155,447		109,846	158,458	144,254		868			5.000	2.732	MON	601	7,363	12/28/2011	11/01/2033
31403C-6L-0	FN 745275 - RMBS		4		1	101,619		109,209	102,430	93,793		774			5.000	2.305	MON	391	4,800	03/27/2012	02/01/2036
31403D-DX-4	FN 745418 - RMBS		4		1	153,421		111,856	157,591	140,887		1,404			5.500	2.431	MON	646	7,928	12/28/2011	04/01/2036
31410F-VW-2	FN 888129 - RMBS		4		1	12,517		111,694	13,055	11,688		97			5.500	2.835	MON	54	658	10/06/2010	02/01/2037
31410K-JY-1	FN 889579 - RMBS		4		1	68,480		113,286	70,661	62,374		665			6.000	1.920	MON	312	3,835	12/28/2011	05/01/2038
31412P-RQ-6	FN 931195 - RMBS		4		1	8,359		105,695	8,337	7,888		(8,337)			4.500	2.203	MON	30	365	10/06/2010	05/01/2024
31416B-QD-3	FN 995152 - RMBS		4		1	44,766		102,354	41,893	40,929		(607)			5.500	0.901	MON	188	2,414	03/27/2012	01/01/2021
31416B-TW-8	FN 995265 - RMBS		4		1	11,306		107,364	11,178	10,411		(114)			5.500	2.300	MON	48	588	10/06/2010	01/01/2024
31417V-N6-6	FN AC8512 - RMBS		4		1	14,438		107,666	14,665	13,621		139			4.500	2.785	MON	51	630	11/29/2011	12/01/2039
31418N-YK-0	FN AD1613 - RMBS		4		1	99,017		105,201	97,238	92,431		(291)			4.500	1.969	MON	347	4,272	12/28/2011	02/01/2025
31418R-GS-4	FN AD3808 - RMBS		4		1	46,985		107,770	48,325	44,841		280			4.500	3.109	MON	168	2,068	10/06/2010	04/01/2040
3138A4-Y5-8	FN AH3431 - RMBS		4		1	117,683		104,324	117,204	112,346		(130)			3.500	2.146	MON	328	4,018	12/28/2011	01/01/2026
3138AM-UJ-2	FN AI7784 - RMBS		4		1	201,746		107,555	203,625	189,322		2,079			4.500	2.668	MON	710	8,782	12/28/2011	07/01/2041
3138EG-FA-7	FN AL0160 - RMBS		4		1	153,566		107,875	155,140	143,814		944			4.500	2.836	MON	539	6,613	03/27/2012	05/01/2041
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					1,886,116	X X X	1,899,796	1,764,099	1,918,223		9,514			X X X	X X X	X X X	6,797	83,637	X X X	X X X
3199999	Subtotals – U.S. Special Revenue					7,278,232	X X X	7,253,425	7,099,099	7,280,870		(7,521)			X X X	X X X	X X X	33,630	143,265	X X X	X X X
00037B-AB-8	ABB FINANCE USA INC		C	1	1FE	226,889		100,691	226,555	225,000		(242)			2.875	2.749	MN	952	6,469	11/02/2015	05/08/2022
00287Y-AN-9	ABBVIE INC			1	2FE	503,550		100,060	500,300	500,000		(1,182)			1.800	1.449	MN	1,175	9,000	04/19/2016	05/14/2018
942683-AG-8	ACTAVIS INC		C	1	2FE	355,705		100,215	350,753	350,000		(1,170)			1.875	1.533	AO	1,641	6,563	10/09/2012	10/01/2017
001055-AN-2	AFLAC INC			1	1FE	596,437		99,891	579,368	580,000		(1,214)			2.400	1.557	MS	4,099		09/23/2016	03/16/2020
009158-AR-7	AIR PRODUCTS AND CHEMICALS INC			1	1FE	486,996		103,072	468,978	455,000		(1,476)			3.000	1.555	MN	2,199	6,825	09/29/2016	11/03/2021
02079K-AA-5	ALPHABET INC			1	1FE	548,315		106,162	530,810	500,000		(6,218)			3.625	1.626	MN	2,115	18,125	12/14/2015	05/19/2021
02665W-AH-4	AMERICAN HONDA FINANCE CORP		C	1	1FE	620,820		100,674	604,044	600,000		(3,130)			2.250	1.106	FA	5,100	6,750	07/06/2016	08/15/2019
03076C-AE-6	AMERIPRISE FINANCIAL INC			1	1FE	567,940		108,722	543,610	500,000		(14,322)			5.300	2.184	MS	7,803	26,500	08/03/2015	03/15/2020
031162-BD-1	AMGEN INC			1	2FE	522,660		103,471	517,355	500,000		(4,157)			3.450	2.411	AO	4,313	17,250	02/08/2016	10/01/2020
03523T-AV-0	ANHEUSER-BUSCH INBEV WORLDWIDE I		C	1	2FE	402,698		108,294	384,444	355,000		(5,782)			5.000	3.157	AO	3,747	17,750	12/28/2011	04/15/2020
03523T-BN-7	ANHEUSER-BUSCH INBEV WORLDWIDE I		C	1	2FE	175,912		99,817	174,680	175,000		(418)			1.375	1.132	JJ	1,110	2,406	08/19/2015	07/15/2017
037833-AJ-9	APPLE INC			1	1FE	197,999		99,635	199,270	200,000		663			1.000	1.341	MN	322	2,000	12/28/2015	05/03/2018
037833-AM-2	APPLE INC			1	1FE	399,788		100,088	400,352	400,000		71			1.050	1.068	MN	642	4,200	04/29/2014	05/05/2017
00206R-AJ-1	AT&T INC			1	2FE	420,238		103,977	374,317	360,000		(9,982)			5.500	2.593	FA	8,250	19,800	12/28/2011	02/01/2018
053332-AQ-5	AUTOZONE INC			1	2FE	324,935		100,017	325,055	325,000		22			1.300	1.307	JJ	1,972	4,225	01/07/2014	01/13/2017
06051G-EX-3	BANK OF AMERICA CORP				2FE	504,845		101,124	505,620	500,000		(155)			2.600	2.127	JJ	5,994		12/01/2016	01/15/2019
06406H-CW-7	BANK OF NEW YORK MELLON CORP		2		1FE	601,887		101,104	606,624	600,000		(420)			2.300	2.225	MS	4,217	13,800	06/22/2015	09/11/2019

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
064159-CU-8	BANK OF NOVA SCOTIA				1FE	503,375	100.421	502,105	500,000	501,888		(1,008)			2.050	1.839	AO	1,737	10,250	07/01/2015	10/30/2018
084664-CG-4	BERKSHIRE HATHAWAY FINANCE CORP		1		1FE	151,422	100.032	150,048	150,000	151,063		(359)			1.700	1.372	MS	751	1,275	03/23/2016	03/15/2019
084670-BC-1	BERKSHIRE HATHAWAY INC				1FE	532,150	105.762	528,810	500,000	517,100		(3,405)			3.750	2.953	FA	7,083	18,750	05/02/2012	08/15/2021
09247X-AE-1	BLACKROCK INC		1		1FE	557,325	108.670	543,350	500,000	545,955		(11,370)			5.000	1.777	JD	1,458	25,000	03/28/2016	12/10/2019
09247X-AL-5	BLACKROCK INC		1		1FE	214,912	103.187	206,374	200,000	213,911		(1,001)			3.500	2.442	MS	2,003	3,500	06/01/2016	03/18/2024
05574L-XH-6	BNP PARIBAS SA				1FE	506,295	100.719	503,595	500,000	503,895		(1,710)			2.450	2.087	MS	3,539	12,250	07/29/2015	03/17/2019
097023-BE-4	BOEING CO		1		1FE	500,685	99.531	497,655	500,000	500,502		(183)			0.950	0.876	MN	607	2,375	06/27/2016	05/15/2018
10112R-AS-3	BOSTON PROPERTIES LP			1,2	2FE	373,965	104.945	367,308	350,000	370,467		(3,498)			4.125	2.619	MN	1,845	14,438	03/28/2016	05/15/2021
05565Q-CR-7	BP CAPITAL MARKETS PLC		C	1	1FE	502,655	100.647	503,235	500,000	501,808		(742)			2.237	2.079	MN	1,585	11,185	11/05/2015	05/10/2019
07330N-AJ-4	BRANCH BANKING AND TRUST CO			2	1FE	517,035	101.396	506,980	500,000	514,699		(2,336)			2.850	2.109	AO	3,563	7,125	04/18/2016	04/01/2021
14040H-AY-1	CAPITAL ONE FINANCIAL CORP				2FE	343,389	108.106	351,345	325,000	334,690		(1,910)			4.750	4.025	JJ	7,118	15,438	01/30/2012	07/15/2021
14912L-5J-6	CATERPILLAR FINANCIAL SERVICES CO				1FE	174,965	99.785	174,624	175,000	174,980		24			1.250	1.264	MN	334	2,188	09/15/2015	11/06/2017
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CO			1	1FE	498,120	96.135	480,675	500,000	498,261		141			1.700	1.779	FA	3,353		08/05/2016	08/09/2021
124857-AD-5	CBS CORP			1	2FE	290,845	110.088	280,724	255,000	285,319		(5,527)			5.750	1.993	AO	3,095	7,331	05/13/2016	04/15/2020
808513-AK-1	CHARLES SCHWAB CORP			1,2	1FE	299,622	100.256	300,768	300,000	299,848		126			1.500	1.543	MS	1,388	4,500	03/03/2015	03/10/2018
166751-AJ-6	CHEVRON CORP			1	1FE	474,556	106.742	426,968	400,000	423,732		(10,603)			4.950	2.135	MS	6,490	19,800	12/29/2011	03/03/2019
00440E-AT-4	CHUBB INA HOLDINGS INC		C	1,2	1FE	515,920	99.543	497,715	500,000	514,381		(1,539)			2.300	1.509	MN	1,853	5,750	07/28/2016	11/03/2020
17275R-AK-8	CISCO SYSTEMS INC			1	1FE	808,505	100.442	753,315	750,000	752,277		(11,386)			3.150	1.611	MS	7,022	23,625	12/06/2011	03/14/2017
172967-EH-0	CITIGROUP INC				2FE	382,994	102.612	369,403	360,000	362,777		(4,305)			6.000	4.725	FA	8,160	21,600	12/28/2011	08/15/2017
17401Q-AC-5	CITIZENS BANK NA			2	2FE	503,920	100.782	503,910	500,000	502,866		(1,054)			2.300	1.981	JD	894	11,500	04/18/2016	12/03/2018
19416Q-DX-5	COLGATE-PALMOLIVE COMPANY			1	1FE	505,380	100.011	500,055	500,000	500,045		(1,166)			1.300	1.065	JJ	2,997	6,500	05/02/2012	01/15/2017
20030N-BA-8	COMCAST CORP			1	1FE	674,750	109.286	655,716	600,000	662,027		(12,723)			5.150	1.773	MS	10,300	18,025	08/31/2016	03/01/2020
207597-ED-3	CONNECTICUT LIGHT AND POWER CO			1	1FE	400,504	105.337	384,480	365,000	384,590		(14,457)			5.650	1.560	MN	3,437	20,623	11/20/2015	05/01/2018
20826F-AJ-5	CONOCOPHILLIPS CO			1,2	1FE	498,670	98.986	494,930	500,000	499,049		269			2.200	2.259	MN	1,406	11,000	08/07/2015	05/15/2020
21686C-AD-2	COOPERATIEVE RABOBANK UA				1FE	569,482	100.102	545,556	545,000	545,391		(7,954)			3.375	1.896	JJ	8,277	18,394	09/15/2015	01/19/2017
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH		C		1FE	500,845	100.558	502,790	500,000	500,713		(127)			3.000	2.968	AO	2,583	15,000	12/10/2015	10/29/2021
126650-CJ-7	CVS HEALTH CORP			1,2	2FE	513,285	101.626	508,130	500,000	510,945		(2,340)			2.800	2.142	JJ	6,261	7,000	03/16/2016	07/20/2020
25746U-BE-8	DOMINION RESOURCES INC			1	2FE	484,792	106.592	426,368	400,000	420,408		(13,579)			6.400	2.792	JD	1,138	25,600	12/28/2011	06/15/2018
260543-CF-8	DOW CHEMICAL CO			1,2	2FE	361,081	105.351	368,729	350,000	355,948		(1,157)			4.125	3.722	MN	1,845	14,438	03/27/2012	11/15/2021
341099-CP-2	DUKE ENERGY FLORIDA LLC			1,2	1FE	732,578	102.326	716,282	700,000	728,035		(4,543)			3.100	2.136	FA	8,198	10,850	03/29/2016	08/15/2021
278865-AQ-3	ECOLAB INC			1	2FE	300,873	100.199	300,597	300,000	300,333		(318)			1.550	1.441	JJ	2,183	4,650	04/10/2015	01/12/2018
30231G-AA-0	EXXON MOBIL CORP			1	1FE	625,000	100.034	625,213	625,000	625,000					0.921	0.921	MS	1,695	5,756	03/17/2014	03/15/2017
354613-AH-4	FRANKLIN RESOURCES INC			1	1FE	300,222	100.126	300,378	300,000	300,036		(50)			1.375	1.358	MS	1,215	4,125	03/14/2013	09/15/2017
369622-SM-8	GENERAL ELECTRIC CAPITAL CORP				1FE	199,476	110.982	194,219	175,000	195,445		(4,030)			5.300	2.305	FA	3,607	4,638	02/17/2016	02/11/2021
36962G-5N-0	GENERAL ELECTRIC CAPITAL CORP				1FE	518,900	100.039	500,195	500,000	500,091		(4,184)			2.900	2.050	JJ	6,928	14,500	05/02/2012	01/09/2017
36962G-3H-5	GENERAL ELECTRIC CO				1FE	594,081	102.889	550,456	535,000	545,562		(14,791)			5.625	2.761	MS	8,861	30,094	09/15/2015	09/15/2017
375558-BB-8	GILEAD SCIENCES INC			1	1FE	514,510	101.173	505,865	500,000	512,053		(2,457)			2.550	1.866	MS	4,250	6,375	03/17/2016	09/01/2020

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
377373-AC-9	GLAXOSMITHKLINE CAPITAL PLC		C	1	1FE	303,255	100.135	300,405	300,000	300,379		(1,074)			1.500	1.138	MN	663	4,500	04/14/2014	05/08/2017
38141E-A2-5	GOLDMAN SACHS GROUP INC				1FE	397,886	110.819	393,407	355,000	369,003		(6,074)			7.500	5.503	FA	10,058	26,625	12/28/2011	02/15/2019
437076-BE-1	HOME DEPOT INC			1,2	1FE	504,385	100.994	504,970	500,000	502,835		(1,161)			2.000	1.755	JD	444	10,000	08/25/2015	06/15/2019
404280-AK-5	HSBC HOLDINGS PLC		C		1FE	729,780	108.321	704,087	650,000	717,069		(12,166)			5.100	2.528	AO	7,919	29,325	09/27/2016	04/05/2021
446438-RM-7	HUNTINGTON NATIONAL BANK			2	1FE	509,220	99.610	498,050	500,000	508,412		(808)			2.400	1.849	AO	3,000	6,000	09/07/2016	04/01/2020
458140-AL-4	INTEL CORP			1	1FE	676,309	100.185	676,249	675,000	675,380		(394)			1.350	1.290	JD	405	9,113	09/15/2015	12/15/2017
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	866,499	100.650	855,525	850,000	864,176		(2,322)			2.750	2.292	JD	1,948	21,687	08/31/2016	12/01/2020
460146-CG-6	INTERNATIONAL PAPER CO			1,2	2FE	306,467	107.864	311,727	289,000	298,675		(1,763)			4.750	3.988	FA	5,186	13,728	03/27/2012	02/15/2022
24422E-RN-1	JOHN DEERE CAPITAL CORP				1FE	176,562	100.106	175,186	175,000	175,162		(803)			1.400	0.938	MS	721	2,450	09/15/2015	03/15/2017
24422E-TE-9	JOHN DEERE CAPITAL CORP				1FE	662,473	100.465	653,023	650,000	660,542		(1,931)			1.950	1.135	JJ	6,091		08/31/2016	01/08/2019
46625H-HS-2	JPMORGAN CHASE & CO				1FE	539,928	106.206	531,030	500,000	533,418		(6,509)			4.400	2.426	JJ	9,717	16,500	06/08/2016	07/22/2020
48126E-AA-5	JPMORGAN CHASE & CO				1FE	177,392	100.393	175,688	175,000	175,671		(1,066)			2.000	1.379	FA	1,322	3,500	09/15/2015	08/15/2017
501044-DA-6	KROGER CO			1	2FE	507,065	100.209	501,045	500,000	505,303		(1,762)			2.000	1.470	JJ	4,611	5,000	04/19/2016	01/15/2019
548661-CQ-8	LOWES CO INC			1,2	1FE	546,345	106.992	534,960	500,000	534,693		(11,652)			4.625	2.049	AO	4,882	23,125	01/07/2016	04/15/2020
548661-CT-2	LOWES CO INC			1,2	1FE	575,253	105.514	575,051	545,000	568,216		(5,387)			3.750	2.631	AO	4,315	20,438	09/03/2015	04/15/2021
55616X-AF-4	MACYS RETAIL HOLDINGS INC			1,2	2FE	353,003	102.335	358,173	350,000	351,648		(306)			3.875	3.767	JJ	6,254	13,563	03/27/2012	01/15/2022
571903-AJ-2	MARRIOTT INTERNATIONAL INC			1,2	2FE	340,398	101.768	335,834	330,000	338,994		(1,404)			3.000	1.549	MS	3,300		09/08/2016	03/01/2019
58013M-EE-0	MCDONALDS CORPORATION			1	2FE	65,160	104.236	57,330	55,000	56,727		(1,447)			5.350	2.591	MS	981	2,943	10/06/2010	03/01/2018
585055-BA-3	MEDTRONIC INC		C	1	1FE	502,865	99.913	499,565	500,000	502,139		(726)			1.375	1.029	AO	1,719	3,438	07/25/2016	04/01/2018
58933Y-AG-0	MERCK & CO INC			1	1FE	299,307	99.979	299,937	300,000	299,804		140			1.300	1.348	MN	466	3,900	05/15/2013	05/18/2018
594918-BG-8	MICROSOFT CORP			1,2	1FE	501,140	99.650	498,250	500,000	500,904		(225)			2.000	1.950	MN	1,611	10,000	12/09/2015	11/03/2020
594918-BJ-2	MICROSOFT CORP			1,2	1FE	212,934	101.213	202,426	200,000	212,408		(526)			3.125	2.324	MN	1,007	3,125	08/02/2016	11/03/2025
594918-BP-8	MICROSOFT CORP			1,2	1FE	599,664	96.693	580,158	600,000	599,683		19			1.550	1.562	FA	3,694		09/28/2016	08/08/2021
61746B-DM-5	MORGAN STANLEY				1FE	503,710	100.552	502,760	500,000	502,195		(1,028)			2.500	2.281	JJ	5,451	12,500	07/01/2015	01/24/2019
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATI			1,2	1FE	495,145	99.362	496,810	500,000	496,206		936			2.300	2.509	MN	1,917	11,628	11/09/2015	11/01/2020
63946B-AE-0	NBCUNIVERSAL MEDIA LLC			1	1FE	167,108	108.000	162,000	150,000	164,621		(2,487)			4.375	1.971	AO	1,641	6,563	03/23/2016	04/01/2021
66989H-AD-0	NOVARTIS CAPITAL CORP		C	1	1FE	510,655	107.113	492,720	460,000	495,603		(10,320)			4.400	1.973	AO	3,767	20,240	07/09/2015	04/24/2020
681919-AZ-9	OMNICOM GROUP INC			1	2FE	420,976	102.536	410,144	400,000	412,315		(2,103)			3.625	2.996	MN	2,417	14,500	08/31/2012	05/01/2022
68389X-AG-0	ORACLE CORP			1	1FE	718,314	107.766	700,479	650,000	700,760		(15,853)			5.000	1.814	JJ	15,618	25,000	08/31/2016	07/08/2019
68389X-BB-0	ORACLE CORP			1,2	1FE	196,484	99.034	198,068	200,000	197,102		493			2.500	2.792	MN	639	5,000	11/02/2015	05/15/2022
694308-GV-3	PACIFIC GAS AND ELECTRIC CO			1,2	2FE	463,982	106.270	446,334	420,000	460,341		(3,641)			4.250	1.820	MN	2,281	8,925	08/09/2016	05/15/2021
713448-BW-7	PEPSICO INC			1	1FE	514,910	102.558	512,790	500,000	507,902		(1,578)			3.000	2.637	FA	5,250	15,000	05/02/2012	08/25/2021
717081-DD-2	PFIZER INC			1	1FE	498,958	100.001	500,005	500,000	499,987		342			0.900	0.969	JJ	2,075	4,500	12/17/2013	01/15/2017
69353R-CG-1	PNC BANK NA			2	1FE	498,660	99.945	499,725	500,000	499,966		482			1.125	1.222	JJ	2,406	5,625	04/02/2014	01/27/2017
69353R-EK-0	PNC BANK NA			2	1FE	205,908	98.323	196,646	200,000	205,769		(139)			2.950	2.552	FA	2,098		10/06/2016	02/23/2025
69353R-EW-4	PNC BANK NA			2	1FE	609,114	98.429	590,574	600,000	608,498		(616)			2.150	1.802	AO	2,222	6,450	08/31/2016	04/29/2021
740189-AL-9	PRECISION CASTPARTS CORP			1,2	1FE	498,605	100.175	500,875	500,000	499,008		273			2.250	2.310	JD	500	11,250	07/10/2015	06/15/2020

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		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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744448-CD-1	PUBLIC SERVICE CO OF COLORADO			1,2	1FE	562,221		550,980	535,000	555,412		(5,800)			3.200	2.023	MN	2,188	17,120	10/23/2015	11/15/2020
78010U-NX-1	ROYAL BANK OF CANADA				1FE	199,818	99.992	199,984	200,000	199,996		61			1.200	1.231	JJ	1,053	2,400	01/15/2014	01/23/2017
78012K-KU-0	ROYAL BANK OF CANADA				1FE	502,490	100.249	501,245	500,000	502,453		(37)			2.500	2.372	JJ	5,625		12/01/2016	01/19/2021
822582-BU-5	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	559,026	98.897	553,823	560,000	559,117		92			1.375	1.435	MS	2,331		09/15/2016	09/12/2019
828807-CM-7	SIMON PROPERTY GROUP LP			1,2	1FE	248,373	100.005	250,013	250,000	249,457		492			1.500	1.703	FA	1,563	3,750	10/07/2014	02/01/2018
828807-CX-3	SIMON PROPERTY GROUP LP			1,2	1FE	178,738	100.062	175,109	175,000	178,243		(494)			2.500	2.046	JJ	2,017	2,212	04/26/2016	07/15/2021
842400-GB-3	SOUTHERN CALIFORNIA EDISON CO			1	1FE	299,904	99.993	299,979	300,000	299,989		33			1.125	1.136	MN	563	3,375	05/06/2014	05/01/2017
842587-CS-4	SOUTHERN CO			1,2	2FE	511,750	98.463	492,315	500,000	510,796		(954)			2.350	1.839	JJ	7,083		07/28/2016	07/01/2021
857477-AV-5	STATE STREET CORP				1FE	644,889	97.585	629,423	645,000	644,902		13			1.950	1.954	MN	1,467	6,289	05/17/2016	05/19/2021
8672EM-2A-1	SUNCORP-METWAY LTD		C		1FE	326,940	100.122	325,397	325,000	325,165		(690)			1.700	1.485	MS	1,427	5,525	05/20/2014	03/28/2017
87612E-AZ-9	TARGET CORP			1	1FE	347,596	101.148	354,018	350,000	348,679		240			2.900	2.981	JJ	4,680	10,150	03/27/2012	01/15/2022
87612E-BE-5	TARGET CORP			1	1FE	202,440	95.679	191,358	200,000	202,389		(51)			2.500	2.356	AO	1,056	2,556	10/06/2016	04/15/2026
89114Q-BC-1	TORONTO-DOMINION BANK				1FE	623,977	100.431	621,668	619,000	623,861		(116)			2.500	2.291	JD	731	7,738	11/21/2016	12/14/2020
89114Q-BG-2	TORONTO-DOMINION BANK				1FE	200,418	98.669	197,338	200,000	200,373		(45)			2.125	2.079	AO	992	2,125	06/01/2016	04/07/2021
89153U-AE-1	TOTAL CAPITAL CANADA LTD		C	1	1FE	499,520	99.943	499,715	500,000	499,897		97			1.450	1.470	JJ	3,343	7,250	01/10/2013	01/15/2018
89152U-AG-7	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	202,543	100.791	201,582	200,000	201,409		(857)			2.125	1.679	FA	1,665	4,250	12/28/2015	08/10/2018
91159H-HL-7	U.S. BANCORP			2	1FE	617,370	100.018	600,108	600,000	616,074		(1,296)			2.350	1.654	JJ	5,953		08/29/2016	01/29/2021
91159J-AA-4	U.S. BANCORP			2	1FE	209,308	100.528	201,056	200,000	208,700		(608)			2.950	2.102	JJ	2,721		08/02/2016	07/15/2022
904764-AQ-0	UNILEVER CAPITAL CORP		C	1	1FE	616,866	100.991	605,946	600,000	613,490		(3,376)			2.200	1.151	MS	4,217	6,600	06/08/2016	03/06/2019
911312-AH-9	UNITED PARCEL SERVICE INC			1	1FE	222,292	104.315	208,630	200,000	208,726		(8,299)			5.500	1.256	JJ	5,072	11,000	12/28/2015	01/15/2018
911312-AM-8	UNITED PARCEL SERVICE INC			1	1FE	623,076	103.264	619,584	600,000	622,602		(474)			3.125	2.146	JJ	8,646		11/23/2016	01/15/2021
91324P-CM-2	UNITEDHEALTH GROUP INC			1	1FE	508,690	101.370	506,850	500,000	506,350		(1,703)			2.700	2.324	JJ	6,225	13,200	08/11/2015	07/15/2020
92276M-AX-3	VENTAS REALTY LPVTRYUSUS			1,2	2FE	231,878	105.607	227,055	215,000	224,525		(1,762)			4.250	3.267	MS	3,046	9,138	07/26/2012	03/01/2022
92343V-CC-6	VERIZON COMMUNICATIONS INC			1	2FE	638,982	102.982	617,892	600,000	634,144		(4,838)			3.450	2.030	MS	6,095	10,350	05/12/2016	03/15/2021
931142-CZ-4	WAL MART STORES INC				1FE	239,564	104.067	234,151	225,000	235,383		(2,600)			3.250	1.987	AO	1,341	7,313	11/02/2015	10/25/2020
949746-NX-5	WELLS FARGO & CO				1FE	193,334	103.522	181,164	175,000	181,917		(7,247)			5.625	1.387	JD	547	9,844	09/15/2015	12/11/2017
92976W-BH-8	WELLS FARGO BANK NA				1FE	410,615	104.167	375,001	360,000	369,475		(8,454)			5.750	3.258	FA	8,625	20,700	12/28/2011	02/01/2018
961214-CH-4	WESTPAC BANKING CORP		C		1FE	249,738	99.921	249,803	250,000	249,966		88			1.200	1.236	MN	350	3,000	05/14/2014	05/19/2017
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					51,932,873	X X X	50,924,194	49,948,000	51,169,169		(337,535)			X X X	X X X	X X X	413,928	1,139,137	X X X	X X X
46642N-BA-3	JPMBB 14C22 A1 - CMBS			4	1FM	287,699	99.398	285,968	287,700	287,581		(39)			1.451	1.443	MON	348	4,292	08/06/2014	09/17/2047
92937E-AB-0	WFRBS 13C11 A2 - CMBS			4	1FM	170,062	100.040	167,616	167,549	168,651		(821)			2.029	1.273	MON	283	4,861	05/29/2015	03/17/2045
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securit					457,761	X X X	453,584	455,249	456,232		(860)			X X X	X X X	X X X	631	9,153	X X X	X X X
13975J-AD-4	AFIN 143 A4 - ABS			4	1FE	300,000	100.197	300,591	300,000	300,000					1.830	1.837	MON	168	5,490	08/27/2014	04/22/2019

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		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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05580P-AE-1	BMWLT 151 A4 - ABS			4	1FE	349,965		350,536	350,000	349,993		9			1.340	1.348	MON	143	4,690	01/07/2015	06/20/2018
126802-CE-5	CABMT 122 A1 - ABS			4	1FE	602,367		601,170	600,000	600,375		(817)			1.450	1.316	MON	387	8,700	07/10/2014	06/15/2020
17305E-FS-9	CCCIT 14A6 A6 - ABS			4	1FE	506,992		505,630	500,000	504,682		(1,788)			2.150	1.771	JJ	4,957	10,750	09/09/2015	07/15/2021
161571-FK-5	CHAIT 124 A - ABS			4	1FE	543,705		548,009	550,000	545,899		1,512			1.580	1.879	MON	386	8,690	07/14/2015	08/16/2021
12592W-AC-2	CNHI 15A A3 - ABS			4	1FE	421,749		422,181	421,764	421,758		(325)			1.300	1.305	MON	244	5,524	02/25/2015	04/15/2020
254683-BJ-3	DCENT 143 A - ABS			4	1FE	401,484		400,288	400,000	400,196		(665)			1.220	1.055	MON	217	4,880	01/15/2015	10/15/2019
34528Q-EC-4	FORDF 155 A - ABS			4	1FE	652,844		656,572	650,000	652,097		(571)			2.390	2.305	MON	690	15,535	09/03/2015	08/15/2022
87165L-AF-8	GEMNT 151 A - ABS			4	1FE	506,191		504,790	500,000	504,453		(1,329)			2.370	2.092	MON	527	11,850	09/03/2015	03/15/2023
65474V-AJ-0	NMOTR 15A A2 - ABS			4	1FE	449,875		450,576	450,000	449,955		48			1.440	1.454	MON	288	6,480	01/28/2015	01/15/2020
687847-AC-7	OSCAR 141 A3 - ABS		D	4	1FE	169,669		169,669	169,710	169,700		12			1.720	1.736	MON	130	3,016	09/19/2014	04/15/2019
86909V-AC-6	SBART 141 A3 - ABS			4	1FE	17,091		17,094	17,094	17,094		1			1.000	1.011	MON	8	222	08/06/2014	02/15/2018
981464-DB-3	WFNMT 12B A - ABS			4	1FE	605,674		601,980	600,000	601,150		(2,097)			1.760	1.410	MON	469	10,560	01/21/2015	05/17/2021
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se					5,527,606	X X X	5,529,086	5,508,568	5,517,352		(6,010)			X X X	X X X	X X X	8,614	96,387	X X X	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					57,918,240	X X X	56,906,864	55,911,817	57,142,753		(344,405)			X X X	X X X	X X X	423,173	1,244,677	X X X	X X X
233331-86-7	DTE ENERGY COMPANY			2	2FE	60,041	25.700	62,220	2,421	60,041		1			6.000	0.003	MJSD	10		11/28/2016	12/15/2076
4299999	Hybrid Securities - Issuer Obligations					60,041	X X X	62,220	2,421	60,041		1			X X X	X X X	X X X	10		X X X	X X X
4899999	Subtotals – Hybrid Securities					60,041	X X X	62,220	2,421	60,041		1			X X X	X X X	X X X	10		X X X	X X X
7799999	Totals – Issuer Obligations					65,960,847	X X X	64,807,482	63,725,421	65,106,572		(394,867)			X X X	X X X	X X X	480,653	1,316,800	X X X	X X X
7899999	Totals – Residential Mortgage-Backed Securities					1,886,116	X X X	1,899,796	1,764,099	1,918,223		9,514			X X X	X X X	X X X	6,797	83,637	X X X	X X X
7999999	Totals – Commercial Mortgage-Backed Securities					457,761	X X X	453,584	455,249	456,232		(860)			X X X	X X X	X X X	631	9,153	X X X	X X X
8099999	Totals – Other Loan-Backed and Structured Securities					5,527,606	X X X	5,529,086	5,508,568	5,517,352		(6,010)			X X X	X X X	X X X	8,614	96,387	X X X	X X X
8199999	Totals – SVO Identified Funds						X X X								X X X	X X X	X X X			X X X	X X X
8399999	Total Bonds					73,832,330	X X X	72,689,948	71,453,337	72,998,379		(392,223)			X X X	X X X	X X X	496,695	1,505,977	X X X	X X X

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SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
		Code	F o r e i g n					Rate per Share Used to Obtain Fair Value	Fair Value		Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15 + 16 - 17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired
00123Q-30-2	AMERICAN CAPITAL AGENCY CORP			6,542.000	25.00	25.100	160,083	25.100	164,204	160,083	3,169	9,511		5,299			5,299		P5L	11/30/2015
025932-70-8	AMERICAN FINANCIAL GROUP INC			6,365.000	25.00		159,244	25.000	159,125	159,244		9,494							RP2LFE	02/02/2016
02665T-80-1	AMERICAN HOMES 4 RENT			3,435.000	25.00	24.510	84,192	24.510	84,192	87,135		2,757		(2,943)			(2,943)		P5L	08/09/2016
04014Y-20-0	ARES MANAGEMENT LP			3,584.000	25.00		89,779	25.050	89,779	89,421	1,568	1,951		358			358		P2LFE	06/07/2016
044103-60-4	ASHFORD HOSPITALITY TRUST INC			1,724.000	25.00		45,073	23.865	41,143	43,255	795	689			1,817		1,817		RP2LZ	07/08/2016
060505-28-6	BANK OF AMERICA CORP			7,172.000	25.00	25.240	177,733	25.240	181,021	177,733	2,779	8,337							P3LFE	01/22/2016
12542R-50-6	CHS INC			2,858.000	25.00		75,766	26.510	75,766	80,142		5,073		(2,161)			(2,161)		P2L	02/02/2016
12542R-70-4	CHS INC			7,344.000	25.00		193,000	26.280	193,000	197,885		10,515		(2,813)			(2,813)		P2L	12/05/2016
172967-34-1	CITIGROUP INC			3,748.000	25.00	27.350	102,390	27.350	102,508	102,872		5,696		(483)			(483)		P3LFE	09/30/2016
25746U-86-9	DOMINION RESOURCES INC			4,919.000	50.00		238,630	50.060	246,245	238,630	3,920	15,670							RP2LFE	02/01/2016
278642-20-2	EBAY INC			5,666.000	25.00		141,440	25.940	146,976	141,440		5,713							RP2VFE	02/23/2016
29267H-40-6	ENDURANCE SPECIALTY HOLDINGS LTD		C	4,824.000	25.00		123,253	25.550	123,253	120,449		8,105		2,804			2,804		P2LFE	02/08/2016
29364W-10-8	ENTERGY LOUISIANA LLC			3,501.000	25.00		86,638	21.130	73,976	86,638		1,233							RP1LFE	09/30/2016
36242H-70-8	GABELLI DIV INC 5.25 SRS G CUM PRF			2,542.000	25.00		59,686	23.480	59,686	63,550		1,622		(3,864)			(3,864)		P1LFE	06/28/2016
373334-11-9	GEORGIA POWER CO			573.000	100.00		58,217	101.600	58,217	59,707	931	2,793		(1,490)			(1,490)		P2UFE	01/26/2016
446150-70-8	HUNTINGTON BANCSHARES INC			5,683.000	25.00	25.300	140,491	25.300	143,780	140,506	2,220	5,032		(15)			(15)		P3UFE	03/31/2016
45822P-20-4	INTEGRYS ENERGY GROUP INC			8,343.000	25.00		214,576	26.000	216,918	214,576		11,205							RP2LFE	06/21/2016
524901-50-1	LEGG MASON INC			4,484.000	25.00	25.110	110,705	25.110	112,593	110,707		3,377		(3)			(3)		RP3VFE	12/13/2016
65339K-10-0	NEXTERA ENERGY CAPITAL HOLDINGS I			5,789.000	25.00		145,527	22.080	127,821	145,527		3,672							RP2VFE	07/13/2016
69360J-64-4	PS BUSINESS PARKS INC			9,734.000	25.00		226,705	23.290	226,705	241,914		11,978		(15,687)			(15,687)		P2LFE	11/14/2016
74460W-73-5	PUBLIC STORAGE			5,197.000	25.00		110,176	21.200	110,176	129,925		2,894		(19,749)			(19,749)		P2LFE	07/13/2016
74460W-77-6	PUBLIC STORAGE			5,140.000	25.00		116,318	22.630	116,318	128,117		6,592		(11,799)			(11,799)		P2LFE	01/19/2016
759351-80-2	REINSURANCE GROUP OF AMERICA INC			3,699.000	25.00		92,465	26.280	97,210	92,465		2,513							RP2LFE	12/13/2016
81254U-20-5	SEASPAN CORP		C	8,171.000	25.00	25.160	201,158	25.160	205,582	201,158		10,291		1,639			1,639		RP3L	12/01/2016
842587-30-5	SOUTHERN CO			3,896.000	25.00		96,894	21.820	85,011	96,894	1,506								RP2LFE	09/12/2016
857477-85-5	STATE STREET CORP			1,912.000	25.00		47,838	25.020	47,838	47,883		1,733		(45)			(45)		P2LFE	04/21/2016
911684-60-3	UNITED STATES CELLULAR CORP			7,931.000	25.00	25.610	202,874	25.610	203,113	203,188		9,986		(314)			(314)		RP3LFE	05/31/2016
084423-60-7	W. R. BERKLEY CORP			3,564.000	25.00		89,047	22.880	81,544	89,047		2,647							RP2LFE	05/19/2016
957638-20-8	WESTERN ALLIANCE BANCORP			7,247.000	25.00		180,146	23.960	173,638	180,147	2,831	803							RP2L	12/01/2016
8499999	Industrial and Miscellaneous (Unaffiliated)						3,770,044	X X X	3,747,338	3,830,238	19,719	161,882		(51,266)	1,817		(49,449)		X X X	X X X
8999999	Total Preferred Stocks						3,770,044	X X X	3,747,338	3,830,238	19,719	161,882		(51,266)	1,817		(49,449)		X X X	X X X

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
88579Y-10-1	3M ORD			143.000	25,536	178.570	25,536	21,519		573		3,481		3,481		L	10/06/2016
002824-10-0	ABBOTT LABORATORIES ORD			400.000	15,364	38.410	15,364	18,009		367		(2,140)		(2,140)		L	10/06/2016
G1151C-10-1	ACCENTURE CL A ORD	C		1,202.000	140,790	117.130	140,790	125,738		2,366		11,019		11,019		L	10/06/2016
00724F-10-1	ADOBE SYSTEM ORD			318.000	32,738	102.950	32,738	26,728				3,467		3,467		L	04/27/2016
00773T-10-1	ADVANSIX ORD			12.000	266	22.140	266	177				89		89		L	08/04/2016
00817Y-10-8	AETNA ORD			170.000	21,082	124.010	21,082	17,811		119		3,271		3,271		L	10/06/2016
00846U-10-1	AGILENT TECHNOLOGIES ORD			530.000	24,147	45.560	24,147	22,054	70	214		2,190		2,190		L	10/06/2016
009158-10-6	AIR PRODUCTS AND CHEMICALS OR			392.000	56,377	143.820	56,377	56,831	337	337		(454)		(454)		L	09/06/2016
G0177J-10-8	ALLERGAN ORD	C		96.000	20,161	210.010	20,161	26,552				(7,687)		(7,687)		L	10/06/2016
02005N-10-0	ALLY FINANCIAL ORD			1,010.000	19,210	19.020	19,210	20,290		155		586		586		L	10/06/2016
02079K-30-5	ALPHABET CL A ORD			239.000	189,396	792.450	189,396	173,635				2,113		2,113		L	11/08/2016
02079K-30-5	ALPHABET CL A ORD			112.000	88,754	792.450	88,754	82,447				2,113		2,113		L	10/06/2016
023135-10-6	AMAZON COM ORD			315.000	236,209	749.870	236,209	232,323				(9,082)		(9,082)		L	11/07/2016
03027X-10-0	AMERICAN TOWER REIT			252.000	26,631	105.680	26,631	23,591	146	452		2,115		2,115		L	10/06/2016
030420-10-3	AMERICAN WATER WORKS ORD			849.000	61,434	72.360	61,434	45,975		1,244		10,706		10,706		L	08/21/2015
03076C-10-6	AMERIPRISE FINANCE ORD			775.000	85,979	110.940	85,979	87,943				(1,964)		(1,964)		L	11/22/2016
031162-10-0	AMGEN ORD			76.000	11,112	146.210	11,112	11,971		266		(1,033)		(1,033)		L	10/06/2016
037833-10-0	APPLE ORD			2,629.000	304,491	115.820	304,491	297,092		3,775		25,266		25,266		L	08/11/2016
00206R-10-2	AT&T ORD			900.000	38,277	42.530	38,277	33,260		1,210		4,604		4,604		L	10/06/2016
060505-10-4	BANK OF AMERICA ORD			2,640.000	58,344	22.100	58,344	40,856		625		15,970		15,970		L	10/06/2016
054937-10-7	BB AND T ORD			2,091.000	98,319	47.020	98,319	86,872				11,447		11,447		L	11/11/2016
09062X-10-3	BIOGEN ORD			54.000	15,313	283.580	15,313	18,596				(1,174)		(1,174)		L	10/06/2016
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			97.000	8,035	82.840	8,035	10,759				(1,635)		(1,635)		L	08/04/2016
110122-10-8	BRISTOL MYERS SQUIBB ORD			330.000	19,285	58.440	19,285	21,499		422		(2,725)		(2,725)		L	10/06/2016
Y09827-10-9	BROADCOM ORD	D		295.000	52,147	176.770	52,147	38,769		706		9,849		9,849		L	08/04/2016
150870-10-3	CELANESE SR A ORD			360.000	28,346	78.740	28,346	22,374		448		4,428		4,428		L	10/06/2016
151020-10-4	CELGENE ORD			137.000	15,858	115.750	15,858	15,195				454		454		L	10/06/2016
808513-10-5	CHARLES SCHWAB ORD			1,020.000	40,259	39.470	40,259	28,911		250		8,257		8,257		L	10/06/2016
166764-10-0	CHEVRON ORD			214.000	25,188	117.700	25,188	19,047		709		6,002		6,002		L	10/06/2016
17275R-10-2	CISCO SYSTEMS ORD			3,173.000	95,888	30.220	95,888	88,882		2,090		7,006		7,006		L	04/28/2016
174610-10-5	CITIZENS FINANCIAL GROUP ORD			1,090.000	38,837	35.630	38,837	22,505		340		16,332		16,332		L	10/06/2016
12572Q-10-5	CME GROUP CL A ORD			2,421.000	279,262	115.350	279,262	260,900	7,868	2,235		18,362		18,362		L	12/07/2016
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN			140.000	7,844	56.030	7,844	7,132				713		713		L	10/06/2016
20030N-10-1	COMCAST CL A ORD			350.000	24,168	69.050	24,168	21,679	96	278		3,151		3,151		L	08/04/2016
21036P-10-8	CONSTELLATION BRANDS CL A ORD			153.000	23,456	153.310	23,456	20,931		211		1,318		1,318		L	10/06/2016
219350-10-5	CORNING ORD			5,460.000	132,514	24.270	132,514	125,771		995		6,743		6,743		L	10/18/2016

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
22160K-10-5	COSTCO WHOLESALE ORD			155.000	24,817	160.110	24,817	23,603		194		521		521		L	10/06/2016
253393-10-2	DICKS SPORTING ORD			4,061.000	215,639	53.100	215,639	190,204		1,856		25,436		25,436		L	08/04/2016
25746U-10-9	DOMINION RESOURCES ORD			280.000	21,445	76.590	21,445	19,477		756		1,968		1,968		L	08/04/2016
260543-10-3	DOW CHEMICAL ORD			460.000	26,321	57.220	26,321	22,439	212	736		2,780		2,780		L	10/06/2016
26817R-10-8	DYNEGY ORD			1,500.000	12,690	8.460	12,690	23,703				(11,013)		(11,013)		L	10/06/2016
G29183-10-3	EATON ORD		C	480.000	32,203	67.090	32,203	29,622		1,015		6,212		6,212		L	10/06/2016
532457-10-8	ELI LILLY ORD			260.000	19,123	73.550	19,123	19,692		352		(569)		(569)		L	10/06/2016
26875P-10-1	EOG RESOURCES ORD			2,763.339	279,339	101.100	279,339	239,561		962		50,740		50,740		L	12/07/2016
30161N-10-1	EXELON ORD			510.000	18,100	35.490	18,100	15,780		526		2,607		2,607		L	10/06/2016
30231G-10-2	EXXON MOBIL ORD			2,277.000	205,522	90.260	205,522	183,640		6,675		26,256		26,256		L	10/06/2016
30303M-10-2	FACEBOOK CL A ORD			542.000	62,357	115.050	62,357	49,763				5,328		5,328		L	08/04/2016
31428X-10-6	FEDEX ORD			671.000	124,940	186.200	124,940	124,909	268			31		31		L	12/07/2016
369604-10-3	GENERAL ELECTRIC ORD			5,858.000	185,113	31.600	185,113	178,372	1,406	2,178		6,741		6,741		L	11/11/2016
370334-10-4	GENERAL MILLS ORD			2,972.000	183,580	61.770	183,580	167,973		5,528		12,215		12,215		L	08/06/2015
406216-10-1	HALLIBURTON ORD			460.000	24,881	54.090	24,881	18,235		308		8,892		8,892		L	10/06/2016
416515-10-4	HARTFORD FINANCIAL SERVICES GR			640.000	30,496	47.650	30,496	27,904	147	355		2,631		2,631		L	10/06/2016
437076-10-2	HOME DEPOT ORD			946.000	126,840	134.080	126,840	113,215		2,566		3,753		3,753		L	10/06/2016
438516-10-6	HONEYWELL INTERNATIONAL ORD			326.000	37,767	115.850	37,767	33,732		217		4,035		4,035		L	10/06/2016
452308-10-9	ILLINOIS TOOL ORD			2,090.000	255,941	122.460	255,941	234,592	1,359	1,880		21,315		21,315		L	12/07/2016
G47791-10-1	INGERSOLL RAND ORD		C	530.000	39,771	75.040	39,771	32,975		682		9,940		9,940		L	10/06/2016
458140-10-0	INTEL ORD			4,479.000	162,453	36.270	162,453	162,569		1,380		(116)		(116)		L	10/06/2016
45866F-10-4	INTERCONTINENTAL EXCHANGE OR			605.000	34,134	56.420	34,134	28,684		380		3,481		3,481		L	10/06/2016
G491BT-10-8	INVESCO ORD			1,150.000	34,891	30.340	34,891	39,521		1,068		(1,509)		(1,509)		L	10/06/2016
478160-10-4	JOHNSON & JOHNSON ORD			2,518.000	290,099	115.210	290,099	250,645		7,602		28,514		28,514		L	10/06/2016
G51502-10-5	JOHNSON CONTROLS INTERNATION		D	5,134.996	211,510	41.190	211,510	220,207	1,383			(8,697)		(8,697)		L	11/22/2016
46625H-10-0	JPMORGAN CHASE ORD			4,001.000	345,246	86.290	345,246	273,580		5,419		74,489		74,489		L	11/22/2016
500754-10-6	KRAFT HEINZ ORD			2,381.000	207,909	87.320	207,909	193,512		3,688		14,397		14,397		L	10/18/2016
526107-10-7	LENNOX INTERNATIONAL ORD			748.000	114,571	153.170	114,571	85,142	322	1,182		21,146		21,146		L	06/03/2015
539830-10-9	LOCKHEED MARTIN ORD			687.000	171,709	249.940	171,709	104,811		4,651		22,527		22,527		L	09/24/2014
56585A-10-2	MARATHON PETROLEUM ORD			590.000	29,707	50.350	29,707	24,840		626		4,897		4,897		L	10/06/2016
571903-20-2	MARRIOTT INTERNATIONAL CL A OR			536.000	44,316	82.680	44,316	44,457				(140)		(140)		L	12/07/2016
G5960L-10-3	MEDTRONIC ORD		C	1,769.000	126,006	71.230	126,006	134,720	761	2,380		(7,958)		(7,958)		L	03/07/2016
58933Y-10-5	MERCK & CO ORD			460.000	27,080	58.870	27,080	26,365	216	561		1,639		1,639		L	10/06/2016
594918-10-4	MICROSOFT ORD			6,132.000	381,042	62.140	381,042	324,535		7,352		35,819		35,819		L	11/07/2016
609207-10-5	MONDELEZ INTERNATIONAL CL A OR			590.000	26,155	44.330	26,155	24,652	112	177		1,503		1,503		L	10/06/2016
61174X-10-9	MONSTER BEVERAGE ORD			588.000	26,072	44.340	26,072	26,626				(2,347)		(2,347)		L	10/06/2016

E121

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G6359F-10-3	NABORS INDUSTRIES ORD		C	1,700.000	27,880	16.400	27,880	21,522	102			6,358		6,358		L	10/06/2016
65339F-10-1	NEXTERA ENERGY ORD			1,916.000	228,885	119.460	228,885	193,843		6,668		29,613		29,613		L	01/12/2016
654106-10-3	NIKE CL B ORD			516.000	26,228	50.830	26,228	31,208		236		(4,908)		(4,908)		L	10/06/2016
670346-10-5	NUCOR ORD			380.000	22,618	59.520	22,618	17,248	143			6,762		6,762		L	10/06/2016
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	494.000	48,417	98.010	48,417	37,119				11,298		11,298		L	08/04/2016
697435-10-5	PALO ALTO NETWORKS ORD			116.000	14,506	125.050	14,506	17,081				(3,061)		(3,061)		L	10/06/2016
69840W-10-8	PANERA BREAD CL A ORD			111.000	22,765	205.090	22,765	23,857				(1,092)		(1,092)		L	10/06/2016
713448-10-8	PEPSICO ORD			3,904.000	408,476	104.630	408,476	359,741	2,938	10,068		16,592		16,592		L	10/06/2016
717081-10-3	PFIZER ORD			710.000	23,061	32.480	23,061	23,581		759		313		313		L	08/04/2016
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			279.000	25,526	91.490	25,526	24,033	290	960		429		429		L	08/04/2016
723787-10-7	PIONEER NATURAL RESOURCE ORD			872.000	157,021	180.070	157,021	155,985		28		1,613		1,613		L	10/04/2016
693475-10-5	PNC FINANCIAL SERVICES GROUP O			412.000	48,188	116.960	48,188	39,588		873		8,920		8,920		L	12/23/2015
742718-10-9	PROCTER & GAMBLE ORD			420.000	35,314	84.080	35,314	34,290		909		1,263		1,263		L	10/06/2016
74340W-10-3	PROLOGIS REIT			2,597.000	137,096	52.790	137,096	128,345		2,542		8,750		8,750		L	07/13/2016
747525-10-3	QUALCOMM ORD			3,799.000	247,695	65.200	247,695	240,699		3,142		6,996		6,996		L	11/07/2016
755111-50-7	RAYTHEON ORD			750.000	106,500	142.000	106,500	99,302	549	1,193		7,198		7,198		L	08/19/2016
760759-10-0	REPUBLIC SERVICES ORD			3,419.000	195,054	57.050	195,054	146,434	1,094	3,511		42,409		42,409		L	04/07/2016
79466L-30-2	SALESFORCE.COM ORD			520.000	35,599	68.460	35,599	35,928				(2,839)		(2,839)		L	10/06/2016
806857-10-8	SCHLUMBERGER ORD		C	280.000	23,506	83.950	23,506	21,447	140	465		3,515		3,515		L	08/04/2016
828806-10-9	SIMON PROP GRP REIT			612.000	108,734	177.670	108,734	120,176		3,660		(11,114)		(11,114)		L	03/07/2016
847560-10-9	SPECTRA ENERGY ORD			2,786.000	114,477	41.090	114,477	87,325		2,878		27,152		27,152		L	06/03/2016
863667-10-1	STRYKER ORD			2,583.000	309,469	119.810	309,469	260,708	1,098	3,557		61,941		61,941		L	03/07/2016
87165B-10-3	SYNCHRONY FINANCIAL ORD			900.000	32,643	36.270	32,643	25,101		117		7,542		7,542		L	10/06/2016
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG A		C	630.000	18,113	28.750	18,113	16,240				1,872		1,872		L	08/04/2016
882508-10-4	TEXAS INSTRUMENTS ORD			3,365.000	245,544	72.970	245,544	207,922		2,961		37,622		37,622		L	07/13/2016
887317-30-3	TIME WARNER ORD			3,249.000	313,626	96.530	313,626	289,012		1,411		28,429		28,429		L	12/07/2016
907818-10-8	UNION PACIFIC ORD			422.000	43,753	103.680	43,753	44,470				(717)		(717)		L	12/08/2016
913017-10-9	UNITED TECHNOLOGIES ORD			255.000	27,953	109.620	27,953	27,360		606		3,404		3,404		L	10/06/2016
91324P-10-2	UNITEDHEALTH GRP ORD			1,639.000	262,306	160.040	262,306	190,965		3,196		55,472		55,472		L	10/06/2016
913903-10-0	UNIVERSAL HEALTH SERVICES CL B			148.000	15,744	106.380	15,744	18,713		56		(1,841)		(1,841)		L	10/06/2016
91913Y-10-0	VALERO ENERGY ORD			560.000	38,259	68.320	38,259	31,795		954		4,732		4,732		L	10/06/2016
92343V-10-4	VERIZON COMMUNICATIONS ORD			220.000	11,744	53.380	11,744	10,129		438		1,241		1,241		L	08/04/2016
92826C-83-9	VISA CL A ORD			3,545.000	276,581	78.020	276,581	278,511		1,246		(8,186)		(8,186)		L	11/07/2016
929089-10-0	VOYA FINANCIAL ORD			830.000	32,553	39.220	32,553	27,440		27		6,429		6,429		L	10/06/2016
929160-10-9	VULCAN MATERIALS ORD			1,889.000	236,408	125.150	236,408	218,935		916		17,473		17,473		L	11/07/2016
254687-10-6	WALT DISNEY ORD			164.000	17,092	104.220	17,092	16,988	128	190		167		167		L	08/04/2016

E122

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

E12.3

(a)	For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues	0	, the total \$ value (included in Column 8) of all such issues \$	0
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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912828-F6-2	UNITED STATES TREASURY		02/22/2016	Wells Fargo		609,375	600,000.00	2,843
912828-K5-8	UNITED STATES TREASURY		08/03/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK		152,496	150,000.00	538
912828-KD-1	UNITED STATES TREASURY		10/06/2016	RBS SECURITIES INC.		52,141	50,000.00	198
912828-N8-9	UNITED STATES TREASURY		10/04/2016	VARIOUS		634,196	630,000.00	595
912828-U4-0	UNITED STATES TREASURY		12/20/2016	MERRILL LYNCH PIERCE FENNER		199,148	200,000.00	115
912828-U6-5	UNITED STATES TREASURY		12/20/2016	VARIOUS		494,697	500,000.00	421
912828-U7-3	UNITED STATES TREASURY		12/20/2016	NOMURA SECURITIES INTL., FIXED I		248,662	250,000.00	57
0599999	Subtotal - Bonds - U. S. Government				X X X	2,390,715	2,380,000.00	4,767
642869-AC-5	NEW BRUNSWICK, PROVINCE OF		08/03/2016	CIBC OPPENHEIMER		154,977	150,000.00	607
683234-8D-3	ONTARIO, PROVINCE OF		06/01/2016	BANK OF NOVA SCOTIA, NEW YORK		162,171	150,000.00	983
1099999	Subtotal - Bonds - All Other Governments				X X X	317,148	300,000.00	1,590
649791-CL-2	NEW YORK ST		04/28/2016	CITIGROUP GLOBAL MARKETS INC.		112,024	100,000.00	765
880541-XT-9	TENNESSEE ST		08/01/2016	Adjustment		390,000	390,000.00	
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	502,024	490,000.00	765
89453P-YL-7	TRAVIS CNTY TEX		08/01/2016	Adjustment		300,000	300,000.00	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	300,000	300,000.00	
23542J-BE-4	DALLAS TEX WTRWKS & SWR SYS REV		07/01/2016	Adjustment		475,000	475,000.00	
34074G-DH-4	FLORIDA HURRICANE CATASTROPHE FD FIN COR		04/01/2016	GOLDMAN SACHS & CO, NY		129,246	125,000.00	988
647310-X8-9	NEW MEXICO ST SEVERANCE TAX		06/01/2016	Adjustment		611,463	600,000.00	33
650035-UY-2	NEW YORK ST URBAN DEV CORP REV		04/28/2016	FIRST TENNESSEE SECURITIES CORP		110,054	100,000.00	615
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	1,325,763	1,300,000.00	1,636
00287Y-AN-9	ABBVIE INC		04/19/2016	Wells Fargo		503,550	500,000.00	3,950
00440E-AT-4	ACE INA HOLDINGS INC	C	07/28/2016	Brownstone Investment Group LLC		515,920	500,000.00	2,843
001055-AN-2	AFLAC INC		09/23/2016	Brownstone Investment Group LLC		596,437	580,000.00	503
009158-AR-7	AIR PRODUCTS AND CHEMICALS INC		09/29/2016	Brownstone Investment Group LLC		486,996	455,000.00	5,725
02079K-AA-5	ALPHABET INC		04/01/2016	Adjustment		548,315	500,000.00	8,056
025932-70-8	AMERICAN FINANCIAL GROUP INC		01/01/2016	Adjustment		(159,946)		
02665W-AH-4	AMERICAN HONDA FINANCE CORP	C	07/06/2016	BONY/TORONTO DOMINION SECURITI		620,820	600,000.00	5,475
031162-BD-1	AMGEN INC		02/08/2016	JP MORGAN SECURITIES LLC		522,660	500,000.00	6,229
06051G-EX-3	BANK OF AMERICA CORP		12/01/2016	Brownstone Investment Group LLC		504,845	500,000.00	5,092
084664-CG-4	BERKSHIRE HATHAWAY FINANCE CORP		03/23/2016	UBS SECURITIES LLC, STAMFORD		151,422	150,000.00	99
09247X-AE-1	BLACKROCK INC		03/28/2016	PERSHING LLC		557,325	500,000.00	7,708
09247X-AL-5	BLACKROCK INC		06/01/2016	FIRST TENNESSEE SECURITIES CORP		214,912	200,000.00	1,517

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
097023-BE-4	BOEING CO		06/27/2016	BONY/TORONTO DOMINION SECURITI		500,685	500,000.00	594
10112R-AS-3	BOSTON PROPERTIES LP		03/28/2016	GOLDMAN SACHS & CO, NY		373,965	350,000.00	5,454
07330N-AJ-4	BRANCH BANKING AND TRUST CO		04/18/2016	GOLDMAN SACHS & CO, NY		517,035	500,000.00	792
14912L-6U-0	CATERPILLAR FINANCIAL SERVICES CORP		08/05/2016	JEFFERIES & CO INC, NEW YORK		498,120	500,000.00	24
124857-AD-5	CBS CORP		05/13/2016	Brownstone Investment Group LLC		290,845	255,000.00	1,344
17401Q-AC-5	CITIZENS BANK NA		04/18/2016	JEFFERIES & CO INC, NEW YORK		503,920	500,000.00	4,408
20030N-BA-8	COMCAST CORP		08/31/2016	Wells Fargo		674,750	600,000.00	6,688
126650-CJ-7	CVS HEALTH CORP		03/16/2016	JP MORGAN CHASE BANK/HSBCSI		513,285	500,000.00	2,372
369622-SM-8	GENERAL ELECTRIC CAPITAL CORP		02/17/2016	JEFFERIES & CO INC, NEW YORK		199,476	175,000.00	283
375558-BB-8	GILEAD SCIENCES INC		03/17/2016	PERSHING LLC		514,510	500,000.00	744
404280-AK-5	HSBC HOLDINGS PLC	C	09/27/2016	HSBC SECS INC, NEW YORK		166,685	150,000.00	3,719
446438-RM-7	HUNTINGTON NATIONAL BANK		09/07/2016	Brownstone Investment Group LLC		509,220	500,000.00	5,367
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC		08/31/2016	VARIOUS		866,499	850,000.00	4,572
24422E-TE-9	JOHN DEERE CAPITAL CORP		08/31/2016	VARIOUS		662,473	650,000.00	1,338
46625H-HS-2	JPMORGAN CHASE & CO		06/08/2016	Brownstone Investment Group LLC		539,928	500,000.00	9,381
548661-CQ-8	LOWES CO INC		01/07/2016	CREDIT SUISSE SECURITIES (USA)		546,345	500,000.00	5,589
571903-AJ-2	MARRIOTT INTERNATIONAL INC		09/08/2016	PERSHING LLC		340,398	330,000.00	330
585055-BA-3	MEDTRONIC INC	C	07/25/2016	MORGAN STANLEY & CO INC, NY		502,865	500,000.00	2,234
594918-BJ-2	MICROSOFT CORP		08/02/2016	US BANCORP INVESTMENTS INC.		212,934	200,000.00	1,597
594918-BP-8	MICROSOFT CORP		09/28/2016	PERSHING LLC		599,664	600,000.00	1,421
63946B-AE-0	NBC UNIVERSAL INC		03/23/2016	US BANCORP INVESTMENTS INC.		167,108	150,000.00	3,245
68389X-AG-0	ORACLE CORP		08/31/2016	MILLENNIUM ADVISORS, LLC		165,674	150,000.00	1,208
694308-GV-3	PACIFIC GAS AND ELECTRIC CO		08/09/2016	KEYBANC CAPITAL MARKETS INC		463,982	420,000.00	4,314
69353R-EK-0	PNC BANK NA		10/06/2016	MILLENIUM ADVISORS LLC		205,908	200,000.00	803
69353R-EW-4	PNC BANK NA		08/31/2016	Brownstone Investment Group LLC		609,114	600,000.00	4,551
341099-CP-2	PROGRESS ENERGY FLORIDA INC		03/29/2016	KEYBANC CAPITAL MARKETS INC		732,578	700,000.00	2,773
78012K-KU-0	ROYAL BANK OF CANADA		12/01/2016	MESIROW FINANCIAL INC.		502,490	500,000.00	4,757
822582-BU-5	SHELL INTERNATIONAL FINANCE BV	C	09/15/2016	Brownstone Investment Group LLC		559,026	560,000.00	171
828807-CX-3	SIMON PROPERTY GROUP LP		04/26/2016	VARIOUS		178,738	175,000.00	1,056
842587-30-5	SOUTHERN CO		10/01/2016	BOSC INC.			3,969.00	
842587-CS-4	SOUTHERN CO		07/28/2016	Brownstone Investment Group LLC		511,750	500,000.00	2,219
857477-AV-5	STATE STREET CORP		05/17/2016	VARIOUS		644,889	645,000.00	16
87612E-BE-5	TARGET CORP		10/06/2016	MILLENIUM ADVISORS LLC		202,440	200,000.00	2,514
501044-DA-6	THE KROGER CO		04/19/2016	Brownstone Investment Group LLC		507,065	500,000.00	2,694
89114Q-BC-1	TORONTO-DOMINION BANK		11/21/2016	WELLS FARGO SECURITIES LLC		623,977	619,000.00	6,921
89114Q-BG-2	TORONTO-DOMINION BANK		06/01/2016	SCOTIA CAPITAL MARKETS		200,418	200,000.00	697
91159H-HL-7	U.S. BANCORP		08/29/2016	US BANCORP INVESTMENTS INC.		617,370	600,000.00	1,253
904764-AQ-0	UNILEVER CAPITAL CORP	C	06/08/2016	Brownstone Investment Group LLC		616,866	600,000.00	3,557
911312-AM-8	UNITED PARCEL SERVICE INC		11/23/2016	Brownstone Investment Group LLC		623,076	600,000.00	6,979
91159J-AA-4	US BANCORP		11/01/2016	US BANCORP INVESTMENTS INC.		209,308	200,000.00	328
92343V-CC-6	VERIZON COMMUNICATIONS INC		05/12/2016	Brownstone Investment Group LLC		638,982	600,000.00	3,565
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	23,577,617	22,867,969.00	159,069

E13.1

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
233331-86-7	DTE ENERGY COMPANY		12/01/2016	Adjustment		60,041	2,421.00	
4899999	Subtotal - Bonds - Hybrid Securities				X X X	60,041	2,421.00	
8399997	Subtotal - Bonds - Part 3				X X X	28,473,308	27,640,390.00	167,827
8399998	Summary Item from Part 5 for Bonds				X X X	201,910	200,000.00	115
8399999	Total - Bonds				X X X	28,675,218	27,840,390.00	167,942
E132	025932-70-8 02665T-80-1 04014Y-20-0 044103-60-4 060505-28-6 12542R-50-6 12542R-70-4 172967-34-1 25746U-86-9 278642-20-2 29267H-40-6 29364W-10-8 36242H-70-8 373334-11-9 446150-70-8 45822P-20-4 524901-50-1 65339K-10-0 69360J-64-4 74460W-73-5 74460W-77-6 759351-80-2 81254U-20-5 842587-30-5 857477-85-5 911684-60-3 084423-60-7 957638-20-8		06/01/2016 08/09/2016 06/07/2016 07/08/2016 06/01/2016 02/02/2016 12/05/2016 09/30/2016 02/01/2016 03/01/2016 02/08/2016 09/30/2016 07/01/2016 01/26/2016 03/31/2016 06/21/2016 12/13/2016 07/13/2016 11/14/2016 07/13/2016 01/19/2016 12/13/2016 12/01/2016 10/01/2016 04/21/2016 05/31/2016 09/01/2016 12/01/2016	INSTINET Stifel Nicolaus & Co. JANNEY MONTGOMERY SCOTT INC BAYPOINT TRADING LLC Adjustment VARIOUS WELLS FARGO SECURITIES LLC VARIOUS INSTINET Adjustment INSTINET INSTINET Adjustment CABRERA CAPITAL MARKETS VARIOUS Brownstone Investment Group LLC VARIOUS VARIOUS Stifel Nicolaus & Co. MORGAN STANLEY & CO INC, NY VARIOUS VARIOUS VARIOUS WELLS FARGO SECURITIES LLC Adjustment VARIOUS Stifel Nicolaus & Co. Adjustment WELLS FARGO SECURITIES LLC	6,395.000 3,442.000 3,594.000 1,780.000 7,207.000 17.000 1,484.000 3,761.000 12.000 5,696.000 13.000 3,509.000 2,632.000 580.000 5,705.000 1,748.000 4,498.000 5,794.000 1,771.000 5,350.000 5,165.000 3,999.000 1,714.000 3,969.000 1,919.000 8,000.000 3,900.000 7,264.000	159,997 87,311 89,670 44,660 178,600 452 38,706 103,227 591 142,191 337 86,836 65,800 60,436 141,050 45,744 111,055 145,651 43,237 133,750 128,740 99,965 42,614 98,709 48,058 204,949 97,442 180,571		
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	2,580,349	X X X	
8999997	Subtotal - Preferred Stocks - Part 3				X X X	2,580,349	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
8999998	Summary item from Part 5 for Preferred Stocks				X X X	189,080	X X X	
8999999	Total - Preferred Stocks				X X X	2,769,429	X X X	
E133								
88579Y-10-1	3M ORD		10/06/2016	VARIOUS	38.000	6,238		
002824-10-0	ABBOTT LABORATORIES ORD		10/06/2016	VARIOUS	110.000	4,480		
G1151C-10-1	ACCENTURE CL A ORD	C	10/06/2016	VARIOUS	383.000	44,186		
00724F-10-1	ADOBE SYSTEM ORD		04/27/2016	VARIOUS	100.000	8,792		
00773T-10-1	ADVANSIX ORD		10/01/2016	Unknown	12.560	185		
00817Y-10-8	AETNA ORD		10/06/2016	VARIOUS	170.000	17,811		
00846U-10-1	AGILENT TECHNOLOGIES ORD		10/06/2016	VARIOUS	140.000	5,651		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		10/01/2016	Unknown	707.000	102,003		
G0177J-10-8	ALLERGAN ORD	C	10/06/2016	VARIOUS	32.000	7,848		
02005N-10-0	ALLY FINANCIAL ORD		10/06/2016	VARIOUS	260.000	4,644		
02079K-30-5	ALPHABET CL A ORD		11/08/2016	VARIOUS	113.000	89,253		
02079K-30-5	ALPHABET CL A ORD		10/06/2016	VARIOUS	40.000	30,625		
023135-10-6	AMAZON COM ORD		11/07/2016	VARIOUS	254.000	204,062		
03027X-10-0	AMERICAN TOWER REIT		10/06/2016	VARIOUS	62.000	6,095		
03076C-10-6	AMERIPRISE FINANCE ORD		11/22/2016	Stifel Nicolaus & Co.	775.000	87,943		
031162-10-0	AMGEN ORD		10/06/2016	VARIOUS	26.000	4,029		
037833-10-0	APPLE ORD		08/11/2016	VARIOUS	1,316.000	141,019		
00206R-10-2	AT&T ORD		10/06/2016	VARIOUS	520.000	20,597		
060505-10-4	BANK OF AMERICA ORD		10/06/2016	VARIOUS	690.000	9,556		
054937-10-7	BB AND T ORD		11/11/2016	INSTINET	2,091.000	86,872		
09062X-10-3	BIOGEN ORD		10/06/2016	SEI FINANCIAL SERVICES CO	7.000	2,089		
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD		08/04/2016	VARIOUS	22.000	1,813		
110122-10-8	BRISTOL MYERS SQUIBB ORD		10/06/2016	VARIOUS	140.000	8,940		
Y09827-10-9	BROADCOM ORD	D	08/04/2016	VARIOUS	133.000	18,784		
150870-10-3	CELANESE SR A ORD		10/06/2016	VARIOUS	90.000	5,740		
151020-10-4	CELGENE ORD		10/06/2016	VARIOUS	71.000	7,500		
808513-10-5	CHARLES SCHWAB ORD		10/06/2016	VARIOUS	270.000	7,305		
166764-10-0	CHEVRON ORD		10/06/2016	VARIOUS	161.000	14,418		
17275R-10-2	CISCO SYSTEMS ORD		04/28/2016	VARIOUS	3,175.000	88,938		
174610-10-5	CITIZENS FINANCIAL GROUP ORD		10/06/2016	VARIOUS	1,090.000	22,505		
12572Q-10-5	CME GROUP CL A ORD		12/07/2016	VARIOUS	2,421.000	260,900		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		10/06/2016	SEI FINANCIAL SERVICES CO	140.000	7,132		
20030N-10-1	COMCAST CL A ORD		08/04/2016	VARIOUS	130.000	8,602		
21036P-10-8	CONSTELLATION BRANDS CL A ORD		10/06/2016	VARIOUS	40.000	6,043		
219350-10-5	CORNING ORD		10/18/2016	VARIOUS	5,460.000	125,771		
22160K-10-5	COSTCO WHOLESALE ORD		10/06/2016	VARIOUS	73.000	11,053		
253393-10-2	DICKS SPORTING ORD		08/04/2016	VARIOUS	4,061.000	190,204		
25746U-10-9	DOMINION RESOURCES ORD		08/04/2016	VARIOUS	340.000	23,626		

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
E134								
260543-10-3	DOW CHEMICAL ORD		10/06/2016	VARIOUS	120.000	6,038		
26817R-10-8	DYNEGY ORD		10/06/2016	VARIOUS	1,500.000	23,703		
G29183-10-3	EATON ORD	C	10/06/2016	VARIOUS	120.000	7,257		
532457-10-8	ELI LILLY ORD		10/06/2016	VARIOUS	260.000	19,692		
26875P-10-1	EOG RESOURCES ORD		12/07/2016	VARIOUS	2,122.000	183,223		
30161N-10-1	EXELON ORD		10/06/2016	VARIOUS	330.000	10,494		
30231G-10-2	EXXON MOBIL ORD		10/06/2016	VARIOUS	715.000	57,508		
30303M-10-2	FACEBOOK CL A ORD		08/04/2016	VARIOUS	128.000	13,700		
31428X-10-6	FEDEX ORD		12/07/2016	VARIOUS	671.000	124,909		
369604-10-3	GENERAL ELECTRIC ORD		11/11/2016	VARIOUS	6,108.000	185,951		
406216-10-1	HALLIBURTON ORD		10/06/2016	VARIOUS	150.000	5,437		
416515-10-4	HARTFORD FINANCIAL SERVICES GRUP ORD		10/06/2016	VARIOUS	290.000	12,654		
437076-10-2	HOME DEPOT ORD		10/06/2016	VARIOUS	371.000	47,043		
438516-10-6	HONEYWELL INTERNATIONAL ORD		10/06/2016	VARIOUS	326.000	33,732		
452308-10-9	ILLINOIS TOOL ORD		12/07/2016	VARIOUS	1,840.000	211,456		
G47791-10-1	INGERSOLL RAND ORD	C	10/06/2016	VARIOUS	140.000	8,268		
458140-10-0	INTEL ORD		10/06/2016	VARIOUS	4,479.000	162,569		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		10/06/2016	VARIOUS	40.000	9,896		
G491BT-10-8	INVESCO ORD	C	10/06/2016	VARIOUS	450.000	12,964		
478160-10-4	JOHNSON & JOHNSON ORD		10/06/2016	VARIOUS	407.000	44,743		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD		11/22/2016	VARIOUS	5,532.996	237,409		
46625H-10-0	JPMORGAN CHASE ORD		11/22/2016	VARIOUS	1,229.000	87,722		
500754-10-6	KRAFT HEINZ ORD		10/18/2016	VARIOUS	2,381.000	193,512		
56585A-10-2	MARATHON PETROLEUM ORD		10/06/2016	VARIOUS	360.000	12,887		
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		12/07/2016	PERSHING LLC	536.000	44,457		
G5960L-10-3	MEDTRONIC ORD	C	03/07/2016	VARIOUS	1,278.000	96,196		
58933Y-10-5	MERCK & CO ORD		10/06/2016	VARIOUS	200.000	11,708		
594918-10-4	MICROSOFT ORD		11/07/2016	VARIOUS	2,458.000	140,077		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		10/06/2016	VARIOUS	600.000	25,058		
61174X-10-9	MONSTER BEVERAGE ORD		10/06/2016	VARIOUS	51.000	6,819		
G6359F-10-3	NABORS INDUSTRIES ORD	C	10/06/2016	SEI FINANCIAL SERVICES CO	1,700.000	21,522		
65339F-10-1	NEXTERA ENERGY ORD		01/12/2016	BERNSTEIN (SANFORD C) & CO.	178.000	18,711		
654106-10-3	NIKE CL B ORD		10/06/2016	VARIOUS	200.000	11,386		
670346-10-5	NUCOR ORD		10/06/2016	VARIOUS	100.000	4,572		
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	08/04/2016	VARIOUS	500.000	37,543		
697435-10-5	PALO ALTO NETWORKS ORD		10/06/2016	VARIOUS	77.000	10,697		
69840W-10-8	PANERA BREAD CL A ORD		10/06/2016	VARIOUS	111.000	23,857		
713448-10-8	PEPSICO ORD		10/06/2016	VARIOUS	880.000	89,726		
717081-10-3	PFIZER ORD		08/04/2016	VARIOUS	230.000	7,253		
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		08/04/2016	VARIOUS	100.000	9,361		
723787-10-7	PIONEER NATURAL RESOURCE ORD		10/04/2016	VARIOUS	817.000	148,513		
742718-10-9	PROCTER & GAMBLE ORD		10/06/2016	VARIOUS	240.000	19,757		
74340W-10-3	PROLOGIS REIT		07/13/2016	VARIOUS	3,526.000	168,840		

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
747525-10-3	QUALCOMM ORD		11/07/2016	VARIOUS	3,799.000	240,699		
755111-50-7	RAYTHEON ORD		08/19/2016	VARIOUS	750.000	99,302		
760759-10-0	REPUBLIC SERVICES ORD		04/07/2016	VARIOUS	1,312.000	59,958		
79466L-30-2	SALESFORCE.COM ORD		10/06/2016	VARIOUS	260.000	18,054		
806857-10-8	SCHLUMBERGER ORD	C	08/04/2016	VARIOUS	80.000	6,041		
828806-10-9	SIMON PROP GRP REIT		03/07/2016	JP MORGAN SECURITIES INC.	199.000	39,545		
847560-10-9	SPECTRA ENERGY ORD		06/03/2016	VARIOUS	3,363.000	104,260		
863667-10-1	STRYKER ORD		03/07/2016	JP MORGAN SECURITIES INC.	971.000	97,709		
87165B-10-3	SYNCHRONY FINANCIAL ORD		10/06/2016	SEI FINANCIAL SERVICES CO	900.000	25,101		
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	08/04/2016	VARIOUS	780.000	19,974		
882508-10-4	TEXAS INSTRUMENTS ORD		07/13/2016	VARIOUS	3,365.000	207,922		
887317-30-3	TIME WARNER ORD		12/07/2016	VARIOUS	2,989.000	268,383		
907818-10-8	UNION PACIFIC ORD		12/08/2016	INSTINET	422.000	44,470		
913017-10-9	UNITED TECHNOLOGIES ORD		10/06/2016	VARIOUS	65.000	6,296		
91324P-10-2	UNITEDHEALTH GRP ORD		10/06/2016	VARIOUS	839.000	112,722		
913903-10-0	UNIVERSAL HEALTH SERVICES CL B ORD		10/06/2016	VARIOUS	39.000	4,561		
91913Y-10-0	VALERO ENERGY ORD		10/06/2016	VARIOUS	410.000	22,921		
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/04/2016	VARIOUS	70.000	3,570		
92826C-83-9	VISA CL A ORD		11/07/2016	VARIOUS	2,030.000	167,279		
929089-10-0	VOYA FINANCIAL ORD		10/06/2016	VARIOUS	500.000	13,943		
929160-10-9	VULCAN MATERIALS ORD		11/07/2016	VARIOUS	1,889.000	218,935		
254687-10-6	WALT DISNEY ORD		08/04/2016	VARIOUS	40.000	3,896		
949746-10-1	WELLS FARGO ORD		10/06/2016	VARIOUS	150.000	7,199		
969457-10-0	WILLIAMS ORD		10/06/2016	SEI FINANCIAL SERVICES CO	620.000	18,991		
98419M-10-0	XYLEM ORD		10/04/2016	VARIOUS	2,793.000	138,275		
988498-10-1	YUM BRANDS ORD		10/31/2016	Unknown	350.000	19,697		
98850P-10-9	YUM CHINA ORD		10/31/2016	Unknown	350.000	7,696		
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		10/06/2016	VARIOUS	177.000	21,143		
989701-10-7	ZIONS BANCORPORATION ORD		10/05/2016	VARIOUS	6,828.000	191,507		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	6,492,121	X X X	
991061-05-2	CRA (BNY MELLON, N.A., MEMBER FDIC)		12/30/2016	Direct	603,854.930	603,855		
990220-47-7	RBS CITIZENS NA CASH SWEEP		12/01/2016	Direct	0.480			
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				X X X	603,855	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	7,095,976	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	5,793,663	X X X	
9799999	Total - Common Stocks				X X X	12,889,639	X X X	

E13.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-QR-4	UNITED STATES TREASUR		06/30/2016	Maturity		200,000	200,000.00	202,719	201,050		(1,050)		(1,050)		200,000				1,500	06/30/2016
912828-QX-1	UNITED STATES TREASUR		08/01/2016	Maturity		250,000	250,000.00	255,059	251,258		(1,258)		(1,258)		250,000				3,750	07/31/2016
912828-RF-9	UNITED STATES TREASUR		08/31/2016	Maturity		250,000	250,000.00	252,090	250,570		(570)		(570)		250,000				2,500	08/31/2016
912828-RU-6	UNITED STATES TREASUR		11/30/2016	Maturity		150,000	150,000.00	150,844	150,277		(277)		(277)		150,000				1,313	11/30/2016
912828-RX-0	UNITED STATES TREASUR		12/20/2016	BMO CAPITAL MARKETS CORP		200,016	200,000.00	200,882	200,479		(466)		(466)		200,013		3	3	1,702	12/31/2016
912828-VL-1	UNITED STATES TREASUR		07/15/2016	Maturity		200,000	200,000.00	200,469	200,190		(190)		(190)		200,000				1,250	07/15/2016
0599999	Subtotal - Bonds - U.S. Governments				X X X	1,250,016	1,250,000.00	1,262,063	1,253,824		(3,811)		(3,811)		1,250,013		3	3	12,015	X X X
313373-SZ-6	FEDERAL HOME LOAN BAN		06/10/2016	Maturity		600,000	600,000.00	624,137	603,837		(3,837)		(3,837)		600,000				6,375	06/10/2016
313375-RN-9	FEDERAL HOME LOAN BAN		03/11/2016	Maturity		600,000	600,000.00	606,324	600,509		(509)		(509)		600,000				3,000	03/11/2016
313383-4R-9	FEDERAL HOME LOAN BAN		06/24/2016	Maturity		600,000	600,000.00	598,389	599,751		249		249		600,000				1,125	06/24/2016
31359M-S6-1	FEDERAL NATIONAL MORT		07/15/2016	Maturity		80,000	80,000.00	95,631	81,524		(1,524)		(1,524)		80,000				4,300	07/15/2016
3135G0-AL-7	FEDERAL NATIONAL MORT		03/15/2016	Maturity		200,000	200,000.00	208,368	200,654		(654)		(654)		200,000				2,250	03/15/2016
3135G0-BA-0	FEDERAL NATIONAL MORT		04/11/2016	Maturity		700,000	700,000.00	739,947	703,604		(3,604)		(3,604)		700,000				8,313	04/11/2016
3135G0-CM-3	FEDERAL NATIONAL MORT		09/28/2016	Maturity		500,000	500,000.00	499,968	499,996		4		4		500,000				6,250	09/28/2016
3135G0-VA-8	FEDERAL NATIONAL MORT		03/31/2016	Maturity		250,000	250,000.00	250,588	250,050		(50)		(50)		250,000				625	03/30/2016
3135G0-YE-7	FEDERAL NATIONAL MORT		08/26/2016	Maturity		600,000	600,000.00	598,074	599,592		408		408		600,000				3,750	08/26/2016
3137EA-CW-7	FREDDIE MAC		08/25/2016	Maturity		550,000	550,000.00	570,892	554,429		(4,429)		(4,429)		550,000				11,000	08/25/2016
3137EA-DS-5	FREDDIE MAC		10/14/2016	Maturity		1,080,000	1,080,000.00	1,081,106	1,080,390		(390)		(390)		1,080,000				9,450	10/14/2016
312945-ZD-3</																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
687847-AC-7	ABS - OSCAR 141 A3	F	12/15/2016	VARIOUS		80,290	80,290.00	80,270	80,280		5		5		80,285		5	5	1,000	04/15/2019
86909V-AC-6	ABS - SQART-141-A3		12/15/2016	VARIOUS		305,251	305,250.64	305,197	305,234		6		6		305,240		10	10	1,448	02/15/2018
0258M0-DC-0	AMERICAN EXPRESS CRE		09/19/2016			500,000	500,000.00	523,405	506,355		(6,355)		(6,355)		500,000				14,000	09/19/2016
02665W-AB-7	AMERICAN HONDA FINAN	C	10/07/2016	Maturity		200,000	200,000.00	199,304	199,820		180		180		200,000				2,250	10/07/2016
037833-AH-3	APPLE INC		05/03/2016	Maturity		275,000	275,000.00	274,502	274,944		56		56		275,000				619	05/03/2016
06051G-EK-1	BANK OF AMERICA CORP		07/12/2016	Maturity		350,000	350,000.00	368,207	354,874		(4,874)		(4,874)		350,000				13,125	07/12/2016
06050T-LR-1	BANK OF AMERICA NA		11/14/2016	Maturity		500,000	500,000.00	501,020	500,307		(307)		(307)		500,000				5,625	11/14/2016
05531F-AG-8	BB&T CORP		02/16/2016	Redemption		500,000	500,000.00	517,230	500,509		(509)		(509)		500,000				6,711	03/15/2016
10138M-AG-0	BOTTLING GROUP LLC		04/01/2016	Maturity		105,000	105,000.00	121,146	106,128		(1,128)		(1,128)		105,000				2,888	04/01/2016
14912L-4S-7	CATERPILLAR FINANCIAL S		04/01/2016	Maturity		500,000	500,000.00	528,910	501,873		(1,873)		(1,873)		500,000				6,625	04/01/2016
149123-BM-2	CATERPILLAR INC		08/15/2016	Maturity		360,000	360,000.00	427,562	369,025		(9,025)		(9,025)		360,000				20,520	08/15/2016
172967-GP-0	CITIGROUP INC		04/01/2016	Maturity		300,000	300,000.00	301,911	300,299		(299)		(299)		300,000				1,950	04/01/2016
46642N-BA-3	CMBS - JPMBB-14C22-A1		12/01/2016	VARIOUS		112,448	112,448.10	112,448	112,417		(8)		(8)		112,409		39	39	907	09/17/2047
12592W-AC-2	CNHI 15A A3 - ABS		12/15/2016	Paydown		38,236	38,236.44	38,235	38,265		(29)		(29)		38,236				456	04/15/2020
191216-BD-1	COCA-COLA CO		11/01/2016	Maturity		175,000	175,000.00	175,319	175,167		(166)		(166)		175,000				1,313	11/01/2016
268648-AP-7	EMC CORP		09/27/2016	BAIRD, ROBERT W & CO INC, MI		170,538	175,000.00	175,795	175,596		(182)		(182)		175,415		(4,877)	(4,877)	2,725	06/01/2018
369550-AQ-1	GENERAL DYNAMICS COR		07/15/2016	Maturity		250,000	250,000.00	258,768	250,000						250,000				5,625	07/15/2016
36962G-5C-4	GENERAL ELECTRIC CAPIT		05/09/2016	Maturity		500,000	500,000.00	504,455	500,341		(341)		(341)		500,000				7,375	05/09/2016
373334-JV-4	GEORGIA POWER CO		04/15/2016	Maturity		300,000	300,000.00	318,807	301,737		(1,737)		(1,737)		300,000				4,500	04/15/2016
38259P-AB-8	GOOGLE INC		04/29/2016	Not Available		549,565	500,000.00	535,960	535,703		(2,042)		(2,042)		533,660		15,905	15,905	8,056	05/19/2021
41283L-AB-1	HARLEY-DAVIDSON FINAN		06/08/2016	JP MORGAN SECURITIES LLC		252,973	250,000.00	259,330	253,752		(1,389)		(1,389)		252,363		610	610	5,025	03/15/2017
446438-RF-2	HUNTINGTON NATIONAL B		10/31/2016	Redemption		500,000	500,000.00	503,420	501,132		(1,132)		(1,132)		500,000				6,157	11/20/2016
459200-GU-9	INTERNATIONAL BUSINES		01/05/2016	Maturity		250,000	250,000.00	259,605	250,035		(35)		(35)		250,000				2,500	01/05/2016
46625H-JA-9	J.P. MORGAN CHASE & CO.		07/05/2016	Maturity		500,000	500,000.00	505,340	500,603		(603)		(603)		500,000				15,750	07/05/2016
24422E-RZ-4	JOHN DEERE CAPITAL CO		01/22/2016	Maturity		500,000	500,000.00	499,470	499,990		10		10		500,000				1,875	01/22/2016
478160-AY-0	JOHNSON & JOHNSON		05/16/2016	Maturity		500,000	500,000.00	523,460	502,924		(2,924)		(2,924)		500,000				5,375	05/15/2016
46625H-HX-1	JPMORGAN CHASE & CO		03/01/2016	Maturity		500,000	500,000.00	512,405	500,458		(458)		(458)		500,000				8,625	03/01/2016
594918-AK-0	MICROSOFT CORP		02/08/2016	Maturity		500,000	500,000.00	526,865	500,936		(936)		(936)		500,000				6,250	02/08/2016
637432-MN-2	NATIONAL RURAL UTILITIE		02/16/2016	Redemption		275,000	275,000.00	291,888	275,926		(710)		(710)		275,216		(216)	(216)	4,150	03/01/2016
674599-BX-2	OCCIDENTAL PETROLEUM		06/01/2016	Maturity		500,000	500,000.00	552,440	506,835		(6,835)		(6,835)		500,000				10,313	06/01/2016
68402L-AC-8	ORACLE CORP		01/15/2016	Maturity		350,000	350,000.00	402,412	350,495		(495)		(495)		350,000				9,188	01/15/2016
742718-DV-8	PROCTER & GAMBLE CO		08/15/2016	Maturity		280,000	280,000.00	285,799	281,000		(1,000)		(1,000)		280,000				4,060	08/15/2016
828807-CH-8	SIMON PROPERTY GROUP		11/01/2016	Redemption		350,000	350,000.00	370,234	354,429		(4,429)		(4,429)		350,000				12,277	01/30/2017
857477-AH-6	STATE STREET CORP		03/07/2016	Maturity		500,000	500,000.00	533,370	502,034		(2,034)		(2,034)		500,000				7,188	03/07/2016
882508-AR-5	TEXAS INSTRUMENTS INC		05/16/2016	Maturity		500,000	500,000.00	525,820	503,184		(3,184)		(3,184)		500,000				5,970	05/16/2016
89114Q-AE-8	TORONTO DOMINION BAN		10/19/2016	Maturity		500,000	500,000.00	523,870	505,247		(5,247)		(5,247)		500,000				11,875	10/19/2016
89233P-5E-2	TOYOTA MOTOR CREDIT C	C	09/15/2016	Maturity		500,000	500,000.00	496,960	499,551		449		449		500,000				10,000	09/15/2016
904764-AL-1	UNILEVER CAPITAL CORP	C	02/10/2016	Maturity		350,000	350,000.00	364,970	350,814		(814)		(814)		350,000				4,813	02/10/2016
911684-60-3	UNITED STATES CELLULA		02/04/2016	VARIOUS		199,339	7,980.00	200,331	200,378	360	579		939		201,317		(1,978)	(1,978)		12/01/2064
913017-BM-0	UNITED TECHNOLOGIES C		12/01/2016	Call @ 104.347		355,000	355,000.00	419,983	376,652		(10,032)		(10,032)		366,620		(11,620)	(11,620)	33,858	12/15/2017
931142-DC-4	WAL-MART STORES INC		04/15/2016	Maturity		500,000	500,000.00	532,610	503,142		(3,142)		(3,142)		500,000				7,000	04/15/2016
25468P-CE-4	WALT DISNEY CO		09/15/2016	Maturity		360,000	360,000.00	429,883	370,351		(10,351)		(10,351)		360,000				20,250	09/15/2016
92937E-AB-0	WFRBS 13C11 A2 - CMBS		12/01/2016	VARIOUS		97,451	97,451.01	98,913	98,570		(385)		(385)		98,185		(734)	(734)	1,372	03/17/2045

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	15,191,091	14,951,656.19	15,887,829	15,277,312	360	(83,725)		(83,365)		15,193,946		(2,856)	(2,856)	301,589	X X X
8399997	Subtotal - Bonds - Part 4				X X X	22,836,605	22,597,153.73	23,704,791	22,991,200	360	(104,849)		(104,489)		22,886,709		(50,106)	(50,106)	384,502	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	202,826	200,000.00	201,910			(334)		(334)		201,576		1,250	1,250	2,147	X X X
8399999	Total - Bonds				X X X	23,039,431	22,797,153.73	23,906,701	22,991,200	360	(105,183)		(104,823)		23,088,285		(48,856)	(48,856)	386,649	X X X
E14.2	015271-70-3		10/17/2016	VARIOUS	2,315.00	60,068		59,727	59,496	232			232		59,727		341	341	3,077	
	00123Q-30-2		12/06/2016	VARIOUS	24.00	606		587	568	19			19		587		19	19	31	
	02503X-30-3		10/17/2016	VARIOUS	24.00	567		587	568	19			19		587		(21)	(21)	3,195	
	025932-70-8		12/05/2016	VARIOUS	30.00	749		753	753						753		(4)	(4)	35	
	02665T-80-1		12/06/2016	INSTINET	7.00	165		176							176		(10)	(10)	3	
	G0450A-20-4	D	06/30/2016	VARIOUS	3,000.00	79,516		80,760	80,670	90			90		80,760		(1,244)	(1,244)	2,033	
	04014Y-20-0		12/06/2016	INSTINET	10.00	248		250							250		(1)	(1)	5	
	044103-60-4		12/05/2016	VARIOUS	56.00	1,419		1,405			30		30		1,435		(17)	(17)	22	
	05382A-20-3	C	10/01/2016	VARIOUS	10,545.00	277,127		280,831	280,831						280,831		(3,704)	(3,704)	8,472	
	060505-28-6		12/02/2016	VARIOUS	35.00	894		867							867		28	28	31	
	12542R-50-6		12/06/2016	INSTINET	13.00	349		365	355	10			10		365		(15)	(15)	15	
	12542R-70-4		12/05/2016	VARIOUS	45.00	1,189		1,223	1,206	16			16		1,223		(34)	(34)	35	
	172967-34-1		12/01/2016	VARIOUS	13.00	350		355							355		(5)	(5)	17	
	229663-20-8		11/01/2016	VARIOUS	2,363.00	61,730		61,764	61,769	(5)			(5)		61,764		(34)	(34)	2,271	
	253868-70-7		10/01/2016	VARIOUS	7,662.00	194,489		199,595	197,909	1,686			1,686		199,595		(5,106)	(5,106)	6,701	
	25746U-86-9		12/01/2016	VARIOUS	23.00	1,155		1,116	1,116						1,116		39	39	65	
	233331-60-2		10/01/2016	VARIOUS	4,580.00	118,231		119,797	119,797						119,797		(1,566)	(1,566)	3,719	
	278642-20-2		12/01/2016	VARIOUS	30.00	763		751							751		13	13	19	
	29267H-40-6	F	12/15/2016	VARIOUS	3,199.00	88,893		79,815	79,815						79,815		9,078	9,078	4,103	
	29364W-10-8		12/06/2016	INSTINET	8.00	169		198							198		(29)	(29)	3	
	29364W-40-5		11/01/2016	RBC CAPITAL MARKETS	1,992.00	50,237		50,587	50,587						50,587		(350)	(350)		
	36242H-70-8		12/06/2016	VARIOUS	90.00	2,273		2,250							2,250		23	23	28	
	373334-11-9		12/01/2016	VARIOUS	7.00	727		729							729		(3)	(3)	11	
	446150-70-8		12/05/2016	VARIOUS	22.00	571		543							543		28	28	19	
	45822P-20-4		12/01/2016	VARIOUS	38.00	972		973	973						973		(1)	(1)	50	
	49446R-79-4		08/03/2016	VARIOUS	6,154.00	159,990		160,189	159,333	855			855		160,189		(199)	(199)	6,921	
	524901-50-1		12/06/2016	INSTINET	14.00	352		348							348		5	5	10	
	65339K-10-0		12/01/2016	INSTINET	5.00	109		124							124		(15)	(15)	3	
	69360J-64-4		12/06/2016	VARIOUS	59.00	1,444		1,472	1,476	(4)			(4)		1,472		(28)	(28)	53	
	74460D-12-5		01/12/2016	VARIOUS	3,810.00	97,730		99,632	98,755	876			876		99,632		(1,901)	(1,901)		
	74460W-73-5		12/06/2016	VARIOUS	153.00	3,873		3,825							3,825		48	48	38	
	74460W-77-6		12/06/2016	VARIOUS	25.00	612		623							623		(11)	(11)	19	
	74460W-84-2		08/03/2016	VARIOUS	5,015.00	141,504		138,966	138,314	652			652		138,966		2,538	2,538	3,407	

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
758849-70-7	REGENCY CEN 6.625% SR	R	07/13/2016	VARIOUS	4,580.00	119,145		119,401	119,401						119,401		(255)	(255)	3,791	
759351-80-2	REINSURANCE GROUP OF		11/10/2016	Stifel Nicolaus & Co.	300.00	8,407		7,500							7,500		907	907	116	
78409G-20-6	SCE TRUST IV FXD FLATN		10/01/2016	VARIOUS	7,712.00	212,265		200,739	209,458	(8,719)			(8,719)		200,739		11,525	11,525	3,339	
81254U-20-5	SEASpan CORP		12/01/2016	VARIOUS	48.00	1,175		1,179	1,166	12			12		1,179		(4)	(4)	54	
842587-30-5	SOUTHERN CO		12/01/2016	INSTINET	73.00	1,601		1,816							1,816		(215)	(215)		
857477-85-5	STATE STREET CORP		12/15/2016	INSTINET	7.00	172		175							175		(3)	(3)	6	
911684-60-3	UNITED STATES CELLULA		12/06/2016	INSTINET	69.00	1,711		1,761							1,761		(50)	(50)	94	
929042-86-9	VORND0 RLTY 6.875% CU		02/23/2016	WELLS FARGO SECURITIES LL	5,759.00	146,563		148,582	147,315	1,267			1,267		148,582		(2,019)	(2,019)	2,475	
084423-60-7	W. R. BERKLEY CORP		12/06/2016	INSTINET	336.00	8,318		8,395							8,395		(77)	(77)	7	
957638-20-8	WESTERN ALLIANCE BANC		12/07/2016	INSTINET	17.00	393		424							424		(32)	(32)	8	
962166-87-2	WEYERHAEUSER CO		06/01/2016	INSTINET	1,115.00	56,323		59,194	56,062	3,132			3,132		59,194		(2,871)	(2,871)	1,777	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	1,905,144	X X X	1,900,349	1,867,693	138	30		168		1,900,379		4,768	4,768	56,078	X X X
8999997	Subtotal - Preferred Stocks - Part 4				X X X	1,905,144	X X X	1,900,349	1,867,693	138	30		168		1,900,379		4,768	4,768	56,078	X X X
8999998	Summary Item from Part 5 for Preferred Stocks				X X X	198,845	X X X	189,080							189,080		9,764	9,764	5,165	X X X
8999999	Total - Preferred Stocks				X X X	2,103,989	X X X	2,089,429	1,867,693	138	30		168		2,089,459		14,532	14,532	61,243	X X X
00287Y-10-9	ABBVIE ORD	C	02/17/2016	UBS SECURITIES LLC, STAMFO	250.00	13,383		15,080	14,810	270			270		15,080		(1,697)	(1,697)	143	
G1151C-10-1	ACCENTURE CL A ORD		05/13/2016	J P MORGAN CHASE/J P MORG	66.00	7,634		5,847	6,897	(1,050)			(1,050)		5,847		1,786	1,786	73	
00507V-10-9	ACTIVISION BLIZZARD ORD		02/17/2016	UBS SECURITIES LLC, STAMFO	290.00	8,552		10,337	11,226	(888)			(888)		10,337		(1,785)	(1,785)		
00724F-10-1	ADOBE SYSTEM ORD		10/06/2016	VARIOUS	32.00	3,143		2,466	3,006	(540)			(540)		2,466		677	677		
00773T-10-1	ADVANSIX ORD		11/29/2016	CORPORATE ACTION	0.56	9		8							8		1	1		
009158-10-6	AIR PRODUCTS AND CHEM		11/14/2016	JP MORGAN SECURITIES INC.	315.00	42,885		45,172							45,172		(2,287)	(2,287)	271	
G0177J-10-8	ALLERGAN ORD		02/17/2016	UBS SECURITIES LLC, STAMFO	18.00	5,129		5,214	5,625	(411)			(411)		5,214		(85)	(85)		
02079K-30-5	ALPHABET CL A ORD		07/06/2016	VARIOUS	203.00	144,368		136,612	157,936	(21,324)			(21,324)		136,612		7,756	7,756		
023135-10-6	AMAZON COM ORD		02/24/2016	VARIOUS	199.00	104,538		78,802	134,502	(55,700)			(55,700)		78,802		25,736	25,736		
030420-10-3	AMERICAN WATER WORKS		10/01/2016	Stifel Nicolaus & Co.	847.00	65,571		45,428	50,608	(5,180)			(5,180)		45,428		20,143	20,143	923	
031162-10-0	AMGEN ORD	C	10/01/2016	J P MORGAN CHASE/J P MORG	31.00	4,938		4,839	5,032	(193)			(193)		4,839		99	99	62	
032420-10-1	ANACOR PHARMACEUTICA		06/08/2016	BAY CREST PARTNERS LLC	65.00	6,448		8,127	7,343	784			784		8,127		(1,679)	(1,679)		
032654-10-5	ANALOG DEVICES ORD		02/17/2016	UBS SECURITIES LLC, STAMFO	280.00	14,774		16,834	15,490	1,344			1,344		16,834		(2,060)	(2,060)		
03524A-10-8	ANHEUSER BUSCH ADR R		10/01/2016	VARIOUS	102.00	12,511		12,239	12,750	(511)			(511)		12,239		273	273		
037833-10-0	APPLE ORD		11/01/2016	VARIOUS	1,817.00	178,135		167,419	191,257	(23,838)			(23,838)		167,419		10,716	10,716	1,127	
053015-10-3	AUTOMATIC DATA PROCE		11/01/2016	SG COWEN SECURITIES CORP	810.00	70,517		47,439	68,623	(21,185)			(21,185)		47,439		23,078	23,078	859	
09062X-10-3	BIOMGEN ORD		02/17/2016	UBS SECURITIES LLC, STAMFO	1.00	258		397	306	91			91		397		(139)	(139)		
060505-28-6	BNK OF AMRC DS REP SRS		06/01/2016	VARIOUS															3	
110122-10-8	BRISTOL MYERS SQUIBB O		08/11/2016	VARIOUS	2,153.00	133,395		142,922	148,105	(5,183)			(5,183)		142,922		(9,526)	(9,526)	1,717	
Y09827-10-9	BROADCOM ORD		10/06/2016	SEI FINANCIAL SERVICES CO	1.00	173		110	145	(35)			(35)		110		63	63	2	
115637-20-9	BROWN FORMAN CL B OR	D	01/06/2016	Stifel Nicolaus & Co.	1,158.00	110,323		122,328	114,966	7,362			7,362		122,328		(12,005)	(12,005)		
14040H-10-5	CAPITAL ONE FINANCIAL O		10/06/2016	SEI FINANCIAL SERVICES CO	310.00	22,812		24,490	22,376	2,114			2,114		24,490		(1,677)	(1,677)	372	

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
14149Y-10-8	CARDINAL HEALTH ORD		10/15/2016	SEI FINANCIAL SERVICES CO	180.00	13,566		15,600	16,069	(469)			(469)		15,600		(2,034)	(2,034)	301	
163072-10-1	CHEESECAKE FACTORY O		04/20/2016	CREDIT SUISSE, NEW YORK (C	240.00	12,150		11,934	11,066	868			868		11,934		216	216	48	
166764-10-0	CHEVRON ORD		10/01/2016	VARIOUS	107.00	11,001		11,464	9,626	1,839			1,839		11,464		(463)	(463)	229	
172908-10-5	CINTAS ORD		05/17/2016	VARIOUS	1,968.00	177,681		157,457	179,186	(21,729)			(21,729)		157,457		20,223	20,223		
17275R-10-2	CISCO SYSTEMS ORD		12/07/2016	VARIOUS	6,089.00	168,523		169,906	165,292	4,558			4,558		169,906		(1,384)	(1,384)	3,614	
192446-10-2	COGNIZANT TECHNOLOGY		07/01/2016	VARIOUS	300.00	16,816		18,162	18,006	156			156		18,162		(1,346)	(1,346)		
20030N-10-1	COMCAST CL A ORD		11/07/2016	VARIOUS	3,141.00	183,825		177,296	177,247	49			49		177,296		6,529	6,529	2,082	
22160K-10-5	COSTCO WHOLESALE ORD		03/11/2016	VARIOUS	585.00	87,832		81,954	94,478	(12,523)			(12,523)		81,954		5,878	5,878	234	
126650-10-0	CVS HEALTH ORD		10/06/2016	VARIOUS	190.00	17,728		19,268	18,576	692			692		19,268		(1,540)	(1,540)	191	
25179M-10-3	DEVON ENERGY ORD		02/17/2016	Stifel Nicolaus & Co.	1,524.00	30,921		61,553	48,768	12,785			12,785		61,553		(30,632)	(30,632)		
25746U-10-9	DOMINION RESOURCES O		10/06/2016	SEI FINANCIAL SERVICES CO	60.00	4,295		4,149							4,149		146	146	126	
26138E-10-9	DR PEPPER SNAPPLE GRO		08/11/2016	VARIOUS	1,333.00	123,970		112,022	124,236	(12,213)			(12,213)		112,022		11,948	11,948	1,577	
G29183-10-3	EATON ORD	C	01/12/2016	JP MORGAN CLEARING CORP	731.00	35,773		41,894	38,041	3,853			3,853		41,894		(6,121)	(6,121)		
285512-10-9	ELECTRONIC ARTS ORD		02/17/2016	UBS SECURITIES LLC, STAMFO	150.00	8,960		8,457	10,308	(1,851)			(1,851)		8,457		503	503		
30161N-10-1	EXELON ORD		10/01/2016	VARIOUS	410.00	14,302		12,438	11,386	1,053			1,053		12,438		1,863	1,863	175	
30231G-10-2	EXXON MOBIL ORD		12/09/2016	VARIOUS	2,895.00	251,718		267,916	225,665	42,251			42,251		267,916		(16,198)	(16,198)	6,004	
30303M-10-2	FACEBOOK CL A ORD		10/06/2016	VARIOUS	474.00	54,904		48,676	49,609	(933)			(933)		48,676		6,228	6,228		
369604-10-3	GENERAL ELECTRIC ORD		09/01/2016	VARIOUS	3,567.00	107,785		108,650	103,325	(2,254)			(2,254)		108,650		(865)	(865)	1,249	
406216-10-1	HALLIBURTON ORD		06/22/2016	Strategas Securities LLC	120.00	5,358		5,137	4,085	1,052			1,052		5,137		221	221	43	
412822-10-8	HARLEY DAVIDSON ORD		03/04/2016	UBS SECURITIES LLC, STAMFO	240.00	9,744		13,989	10,894	3,096			3,096		13,989		(4,245)	(4,245)	84	
416515-10-4	HARTFORD FINANCIAL SE		10/01/2016	WELLS FARGO SECURITIES LL	120.00	5,238		4,990	5,215	(225)			(225)		4,990		248	248	76	
427866-10-8	HERSHEY FOODS ORD		10/01/2016	VARIOUS	175.00	15,830		17,314	15,622	1,691			1,691		17,314		(1,484)	(1,484)	50	
437076-10-2	HOME DEPOT ORD		12/15/2016	VARIOUS	1,490.00	195,412		128,809	197,053	(68,243)			(68,243)		128,809		66,603	66,603	3,078	
438516-10-6	HONEYWELL INTERNATIO		10/01/2016	VARIOUS	1,774.00	197,731		178,490	183,733	(5,244)			(5,244)		178,490		19,241	19,241	3,167	
45866F-10-4	INTERCONTINENTAL EXCH		11/04/2016	KEEFE BRUYETTE & WOODS IN	39.00	10,253		9,085	9,994	(910)			(910)		9,085		1,168	1,168	66	
478160-10-4	JOHNSON & JOHNSON OR		10/01/2016	VARIOUS	61.00	6,822		5,757	6,266	(509)			(509)		5,757		1,065	1,065	67	
G51502-10-5	JOHNSON CONTROLS INTE	D	12/27/2016	PERSHING LLC	398.00	16,895		17,202							17,202		(307)	(307)		
46625H-10-0	JPMORGAN CHASE ORD		05/02/2016	Stifel Nicolaus & Co.	720.00	41,190		47,074	47,542	(468)			(468)		47,074		(5,884)	(5,884)	634	
501044-10-1	KROGER ORD		10/01/2016	VARIOUS	5,404.00	202,676		181,539	226,049	(44,510)			(44,510)		181,539		21,137	21,137	567	
526107-10-7	LENNOX INTERNATIONAL		12/07/2016	VARIOUS	892.00	132,439		99,063	111,411	(12,348)			(12,348)		99,063		33,376	33,376	1,142	
501889-20-8	LKQ ORD		02/04/2016	BERNSTEIN (SANFORD C) & CO	1,863.00	49,095		56,918	55,201	1,717			1,717		56,918		(7,823)	(7,823)		
N53745-10-0	LYONDELLBASELL INDUST	C	10/01/2016	VARIOUS	1,749.00	137,009		176,468	151,988	24,480			24,480		176,468		(39,459)	(39,459)	3,403	
580135-10-1	MCDONALD'S ORD		10/18/2016	VARIOUS	1,316.00	153,515		152,645	155,472	(2,828)			(2,828)		152,645		871	871	2,519	
G5960L-10-3	MEDTRONIC ORD	R	12/07/2016	VARIOUS	1,680.00	122,861		125,168	129,226	(4,058)			(4,058)		125,168		(2,306)	(2,306)	2,722	
594918-10-4	MICROSOFT ORD		10/06/2016	VARIOUS	2,678.00	136,911		113,099	129,157	(34,163)			(34,163)		113,099		23,811	23,811	1,119	
609207-10-5	MONDELEZ INTERNATIONA		06/08/2016	BAY CREST PARTNERS LLC	10.00	448		406							406		43	43	2	
651229-10-6	NEWELL RUBBER ORD		11/01/2016	VARIOUS	3,258.00	123,392		121,018	143,613	(22,594)			(22,594)		121,018		2,373	2,373		
654106-10-3	NIKE CL B ORD		04/28/2016	VARIOUS	1,940.00	115,571		120,965	121,250	(285)			(285)		120,965		(5,395)	(5,395)	621	
N6596X-10-9	NXP SEMICONDUCTORS O	C	10/06/2016	SEI FINANCIAL SERVICES CO	6.00	615		424							424		191	191		
695263-10-3	PACW PACWEST BANCOR		10/01/2016	JP MORGAN CLEARING CORP	2,651.00	100,705		122,745	114,258	8,487			8,487		122,745		(22,041)	(22,041)		
697435-10-5	PALO ALTO NETWORKS O		08/02/2016	VARIOUS	95.00	12,035		14,612	16,733	(2,121)			(2,121)		14,612		(2,577)	(2,577)		
704326-10-7	PAYCHEX ORD		11/22/2016	VARIOUS	2,444.00	137,926		118,809	129,263	(10,454)			(10,454)		118,809		19,117	19,117	3,604	
717081-10-3	PFIZER ORD		10/06/2016	SEI FINANCIAL SERVICES CO	280.00	9,441		9,614	9,038	576			576		9,614		(173)	(173)	252	

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
718172-10-9	PHILIP MORRIS INTERNATI		11/01/2016	VARIOUS	131.00	12,451		10,649	11,516	(867)			(867)		10,649		1,802	1,802	535	
718546-10-4	PHILLIPS 66 ORD		09/01/2016	UBS SECURITIES LLC, STAMFO	120.00	9,518		9,247	9,816	(570)			(570)		9,247		272	272	67	
723787-10-7	PIONEER NATURAL RESOU		11/01/2016	VARIOUS	56.00	9,882		8,800	7,021	1,778			1,778		8,800		1,082	1,082	3	
693475-10-5	PNC FINANCIAL SERVICES		10/01/2016	VARIOUS	1,637.00	140,407		151,151	156,022	(4,871)			(4,871)		151,151		(10,744)	(10,744)	1,312	
74340W-10-3	PROLOGIS REIT		11/11/2016	INSTINET	929.00	43,251		40,495							40,495		2,756	2,756	780	
756577-10-2	RED HAT ORD		03/07/2016	VARIOUS	767.00	48,917		62,706	63,515	(810)			(810)		62,706		(13,789)	(13,789)		
760759-10-0	REPUBLIC SERVICES ORD		10/01/2016	VARIOUS	1,692.00	86,156		72,781	74,431	(1,650)			(1,650)		72,781		13,375	13,375	1,523	
761713-10-6	REYNOLDS AMRICAN ORD		11/01/2016	Stifel Nicolaus & Co.	2,836.00	140,344		107,591	130,881	(23,290)			(23,290)		107,591		32,752	32,752	3,052	
79466L-30-2	SALESFORCE.COM ORD		07/12/2016	MORGAN STANLEY & CO INC, N	40.00	3,287		2,524	3,136	(612)			(612)		2,524		763	763		
806857-10-8	SCHLUMBERGER ORD	C	10/14/2016	SEI FINANCIAL SERVICES CO	50.00	4,019		4,233	3,488	746			746		4,233		(214)	(214)	100	
816851-10-9	SEMPRA ENERGY ORD		10/01/2016	UBS SECURITIES LLC, STAMFO	230.00	21,729		22,980	21,622	1,357			1,357		22,980		(1,251)	(1,251)	147	
81762P-10-2	SERVICENOW ORD		04/01/2016	VARIOUS	260.00	15,869		20,094	22,506	(2,412)			(2,412)		20,094		(4,225)	(4,225)		
828806-10-9	SIMON PROP GRP REIT		10/05/2016	INSTINET	449.00	87,937		86,187	87,304	(1,116)			(1,116)		86,187		1,749	1,749	2,178	
833034-10-1	SNAP ON ORD		02/08/2016	VARIOUS	635.00	90,942		101,262	108,858	(7,596)			(7,596)		101,262		(10,320)	(10,320)		
847560-10-9	SPECTRA ENERGY ORD		09/07/2016	SG COWEN SECURITIES CORP	577.00	23,560		16,935							16,935		6,625	6,625	467	
855244-10-9	STARBUCKS ORD		10/01/2016	VARIOUS	4,744.00	272,531		216,028	284,782	(68,754)			(68,754)		216,028		56,503	56,503	822	
863667-10-1	STRYKER ORD		10/01/2016	BERNSTEIN (SANFORD C) & CO	377.00	42,735		37,767	35,038	2,729			2,729		37,767		4,968	4,968	430	
874039-10-0	TAIWAN SEMICONDUCTOR	C	10/06/2016	SEI FINANCIAL SERVICES CO	150.00	4,599		3,734							3,734		865	865		
87612E-10-6	TARGET ORD		08/04/2016	Stifel Nicolaus & Co.	969.00	71,666		79,208	70,359	8,849			8,849		79,208		(7,542)	(7,542)	1,085	
907818-10-8	UNION PACIFIC ORD		02/17/2016	UBS SECURITIES LLC, STAMFO	235.00	18,712		23,872	18,377	5,495			5,495		23,872		(5,160)	(5,160)		
91913Y-10-0	VALERO ENERGY ORD		03/17/2016	MORGAN STANLEY & CO INC, N	80.00	5,135		4,703	5,657	(954)			(954)		4,703		432	432	48	
92343V-10-4	VERIZON COMMUNICATIO		11/01/2016	SEI FINANCIAL SERVICES CO	90.00	4,517		4,103	4,160	(57)			(57)		4,103		414	414	205	
92826C-83-9	VISA CL A ORD		11/01/2016	VARIOUS	3,150.00	222,369		209,514	244,283	(34,769)			(34,769)		209,514		12,856	12,856	364	
254687-10-6	WALT DISNEY ORD		10/01/2016	Adjustment															653	
942622-20-0	WATSCO ORD		01/06/2016	Stifel Nicolaus & Co.	348.00	40,061		37,407	40,761	(3,354)			(3,354)		37,407		2,654	2,654		
949746-10-1	WELLS FARGO ORD		10/01/2016	VARIOUS	2,681.00	126,991		116,766	145,739	(28,974)			(28,974)		116,766		10,225	10,225	2,654	
988498-10-1	YUM BRANDS ORD		11/04/2016	Unknown	260.00	20,375		20,375	18,993	1,382			1,382		20,375				491	
989701-10-7	ZIONS BANCORPORATION		07/06/2016	SG COWEN SECURITIES CORP	1,827.00	43,187		50,507							50,507		(7,320)	(7,320)	110	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	5,821,505	X X X	5,583,865	5,813,215	(434,122)			(434,122)		5,583,865		237,638	237,638	61,624	X X X
991061-05-2	CRA (BNY MELLON, N.A., M		12/21/2016	Direct	520,036.19	520,036		520,036	410,923						520,036				36	
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				X X X	520,036	X X X	520,036	410,923						520,036				36	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	6,341,541	X X X	6,103,901	6,224,138	(434,122)			(434,122)		6,103,901		237,638	237,638	61,660	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	5,784,033	X X X	5,793,663							5,793,663		(9,631)	(9,631)	14,543	X X X
9799999	Total - Common Stocks				X X X	12,125,574	X X X	11,897,564	6,224,138	(434,122)			(434,122)		11,897,564		228,007	228,007	76,203	X X X
9899999	Total - Preferred and Common Stocks				X X X	14,229,563	X X X	13,986,993	8,091,831	(433,984)	30		(433,954)		13,987,023		242,539	242,539	137,446	X X X

SCHEDULE D - PART 4

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

[illegible]

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 Ident- ification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
53944V-AA-7	LLOYDS BANK PLC	C	06/01/2016	HSBC SECS INC, NEW Y	11/09/2016	Unknown	200,000.00	201,910	202,826	201,576		(334)		(334)			1,250	1,250	2,147	115
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						200,000.00	201,910	202,826	201,576		(334)		(334)			1,250	1,250	2,147	115
8399998	Subtotal - Bonds						200,000.00	201,910	202,826	201,576		(334)		(334)			1,250	1,250	2,147	115
015271-70-3	ALEXANDRI RL 6.45% SRS E CUM		02/02/2016	INSTINET	10/17/2016	WELLS FARGO SECU	6.00	154	154	154									7	
229663-20-8	CUBESMART 7.75% SRS A CUM RE		01/14/2016	ESPOSITO SECURITIES	10/01/2016	Stifel Nicolaus & Co.	699.00	18,188	18,332	18,188							144	144	339	
253868-70-7	DIGITAL REALTY 7% SRS E CUM R		02/08/2016	INSTINET	10/01/2016	Stifel Nicolaus & Co.	1.00	26	25	26									1	
233331-60-2	DTE ENERGY CO		02/01/2016	INSTINET	06/28/2016	Stifel Nicolaus & Co.	2.00	52	52	52									2	
49446R-79-4	KMCO DS REP 1/1000 6.00 CL I CU		02/02/2016	INSTINET	08/03/2016	Stifel Nicolaus & Co.	14.00	363	364	363							(1)	(1)	11	
61763E-20-7	MS DS REP 1/1000 SRS F NON CUM		01/20/2016	ESPOSITO SECURITIES	08/05/2016	VARIOUS	2,886.00	79,274	85,724	79,274							6,450	6,450	2,478	
74460W-84-2	PUBLIC STR DS REP 6.375% 1/1000		02/05/2016	INSTINET	08/03/2016	ESPOSITO SECURITI	2.00	54	57	54							2	2	2	
758849-70-7	REGENCY CEN 6.625% SRS 6 CUM		02/02/2016	INSTINET	07/13/2016	Stifel Nicolaus & Co.	2.00	52	52	52									2	
860630-40-9	STIFEL FINANCIAL CORP		07/11/2016	Stifel Nicolaus & Co.	07/18/2016	JANNEY MONTGOME	440.00	11,000	11,440	11,000							440	440		
929042-86-9	VORND0 RLTY 6.875% CUM RED S		02/09/2016	INSTINET	02/23/2016	WELLS FARGO SECU	5.00	127	127	127										
949746-46-5	WELLS FARG DS REP 1/1000 CUM		01/19/2016	ESPOSITO SECURITIES	06/15/2016	VARIOUS	2,803.00	79,563	82,265	79,563							2,702	2,702	2,319	
962166-87-2	WEYERHAEUSER CO		02/03/2016	INSTINET	06/01/2016	INSTINET	5.00	227	253	227							26	26	4	
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	189,080	198,845	189,080							9,764	9,764	5,165	
8999998	Subtotal - Preferred Stocks						X X X	189,080	198,845	189,080							9,764	9,764	5,165	
00287Y-10-9	ABBVIE ORD	D	08/19/2016	Stifel Nicolaus & Co.	11/15/2016	JP MORGAN SECURI	653.00	43,651	38,279	43,651							(5,372)	(5,372)	372	
G0084W-10-1	ADIENT ORD		10/31/2016	Unknown	11/21/2016	VARIOUS	317.60	15,512	14,276	15,512							(1,236)	(1,236)		
00773T-10-1	ADVANSIX ORD		10/01/2016	Unknown	11/01/2016	VARIOUS	44.84	672	634	672							(37)	(37)		
009158-10-6	AIR PRODUCTS AND CHEMICALS O		09/06/2016	VARIOUS	10/01/2016	Unknown	707.00	110,333	110,333	110,333										
032420-10-1	ANACOR PHARMACEUTICALS ORD		04/27/2016	VARIOUS	06/08/2016	BAY CREST PARTNE	20.00	1,391	1,984	1,391							593	593		
110122-10-8	BRISTOL MYERS SQUIBB ORD		07/13/2016	VARIOUS	09/06/2016	VARIOUS	1,758.00	124,406	101,140	124,406							(23,266)	(23,266)	898	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		08/04/2016	VARIOUS	10/06/2016	SEI FINANCIAL SERVI	90.00	6,069	6,623	6,069							553	553	56	
14149Y-10-8	CARDINAL HEALTH ORD		08/04/2016	VARIOUS	10/15/2016	SEI FINANCIAL SERVI	50.00	4,120	3,768	4,120							(352)	(352)	52	
163072-10-1	CHEESECAKE FACTORY ORD		02/17/2016	UBS SECURITIES LLC, S	04/20/2016	CREDIT SUISSE, NE	50.00	2,482	2,523	2,482							41	41	10	
192446-10-2	COGNIZANT TECHNOLOGY SOLUT		04/27/2016	VARIOUS	07/01/2016	SCOTIA CAPITAL MA	70.00	4,000	3,995	4,000							(5)	(5)		
20030N-10-1	COMCAST CL A ORD		06/03/2016	SG COWEN SECURITIES	11/07/2016	JP MORGAN SECURI	647.00	41,171	39,669	41,171							(1,502)	(1,502)	356	
21036P-10-8	CONSTELLATION BRANDS CL A OR		05/09/2016	VARIOUS	12/07/2016	VARIOUS	772.00	122,667	119,811	122,667							(2,857)	(2,857)	718	
22160K-10-5	COSTCO WHOLESALE ORD		01/12/2016	BERNSTEIN (SANFORD	03/11/2016	JP MORGAN SECURI	250.00	38,935	37,994	38,935							(941)	(941)	100	
126650-10-0	CVS HEALTH ORD		04/27/2016	VARIOUS	10/06/2016	SEI FINANCIAL SERVI	47.00	4,611	4,066	4,611							(545)	(545)	37	
25179M-10-3	DEVON ENERGY ORD		08/04/2016	VARIOUS	10/06/2016	SEI FINANCIAL SERVI	460.00	13,043	20,479	13,043							7,435	7,435	54	
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD		07/07/2016	VARIOUS	10/05/2016	VARIOUS	1,033.00	98,905	90,181	98,905							(8,724)	(8,724)	1,167	
G29183-10-3	EATON ORD	C	08/11/2016	VARIOUS	11/18/2016	JP MORGAN SECURI	1,332.00	87,696	82,922	87,696							(4,774)	(4,774)	759	
518439-10-4	ESTEE LAUDER CL A ORD		01/06/2016	MORGAN STANLEY & C	08/19/2016	BERNSTEIN (SANFO	643.00	54,858	59,357	54,858							4,500	4,500	386	

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 Ident- ification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30303M-10-2	FACEBOOK CL A ORD		04/07/2016	VARIOUS	11/22/2016	VARIOUS	1,689.00	182,719	201,201	182,719							18,482	18,482		
311900-10-4	FASTENAL ORD		04/07/2016	VARIOUS	07/13/2016	BAIRD (ROBERT W.)	1,729.00	80,795	74,838	80,795							(5,957)	(5,957)	519	
369604-10-3	GENERAL ELECTRIC ORD		02/04/2016	VARIOUS	09/01/2016	VARIOUS	1,993.00	58,945	62,250	58,945							3,305	3,305	917	
438516-10-6	HONEYWELL INTERNATIONAL ORD		10/01/2016	VARIOUS	11/08/2016	VARIOUS	1,939.00	203,826	210,577	203,826							6,751	6,751	1,214	
G51502-10-5	JOHNSON CONTROLS INTERNATIO		09/06/2016	VARIOUS	10/31/2016	VARIOUS	3,176.39	147,651	147,649	147,651							(2)	(2)		
478366-10-7	JOHNSON CONTROLS ORD		08/19/2016	VARIOUS	09/06/2016	VARIOUS	2,420.00	110,608	105,783	110,608							(4,825)	(4,825)	418	
500255-10-4	KOHL'S ORD		04/27/2016	VARIOUS	06/22/2016	BAY CREST PARTNE	250.00	10,881	9,378	10,881							(1,503)	(1,503)	245	
501044-10-1	KROGER ORD		01/12/2016	BERNSTEIN (SANFORD	04/08/2016	Stifel Nicolaus & Co.	474.00	19,392	17,990	19,392							(1,403)	(1,403)	50	
580135-10-1	MCDONALD'S ORD		01/06/2016	BERNSTEIN (SANFORD	10/18/2016	BERNSTEIN (SANFO	670.00	79,480	74,967	79,480							(4,514)	(4,514)	1,789	
64110L-10-6	NETFLIX ORD		02/17/2016	UBS SECURITIES LLC, S	07/19/2016	BERNSTEIN (SANFO	110.00	10,031	9,394	10,031							(636)	(636)		
756577-10-2	RED HAT ORD		01/06/2016	BERNSTEIN (SANFORD	03/07/2016	Stifel Nicolaus & Co.	242.00	19,530	16,008	19,530							(3,522)	(3,522)		
761713-10-6	REYNOLDS AMRICAN ORD		01/12/2016	BERNSTEIN (SANFORD	10/01/2016	Stifel Nicolaus & Co.	388.00	18,643	19,144	18,643							501	501	326	
775711-10-4	ROLLINS ORD		02/24/2016	JP MORGAN SECURITIE	08/04/2016	Stifel Nicolaus & Co.	1,420.00	39,149	39,603	39,149							454	454	142	
81762P-10-2	SERVICENOW ORD		02/17/2016	UBS SECURITIES LLC, S	04/01/2016	DEUTSCHE BK SECS	50.00	2,657	3,038	2,657							380	380		
833034-10-1	SNAP ON ORD		01/06/2016	BERNSTEIN (SANFORD	02/08/2016	JP MORGAN CLEARI	119.00	19,990	16,051	19,990							(3,939)	(3,939)		
847560-10-9	SPECTRA ENERGY ORD		02/08/2016	JP MORGAN SECURITIE	09/07/2016	SG COWEN SECURIT	1,888.00	56,290	77,089	56,290							20,799	20,799	2,294	
872540-10-9	TJX ORD		04/28/2016	VARIOUS	09/06/2016	SG COWEN SECURIT	1,370.00	103,415	105,882	103,415							2,468	2,468	712	
92532W-10-3	VERSUM MATERIALS ORD		10/01/2016	Unknown	10/27/2016	VARIOUS	353.50	8,330	8,348	8,330							19	19		
988498-10-1	YUM BRANDS ORD		10/06/2016	VARIOUS	11/04/2016	Unknown	90.00	7,017	7,017	7,017									97	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	1,953,871	1,944,241	1,953,871							(9,631)	(9,631)	13,688	
991061-05-2	CRA (BNY MELLON, N.A., MEMBER		11/10/2016	Direct	12/21/2016	Direct	3,837,603.95	3,837,604	3,837,604	3,837,604									855	
990220-47-7	RBS CITIZENS NA CASH SWEEP		11/01/2016	Direct	11/25/2016	Direct	2,187.66	2,188	2,188	2,188										
9399999	Common Stocks - Money Market Mutual Funds						X X X	3,839,792	3,839,792	3,839,792									855	
9799998	Subtotal - Common Stocks						X X X	5,793,663	5,784,033	5,793,663							(9,631)	(9,631)	14,543	
9899999	Subtotal - Stocks						X X X	5,982,743	5,982,878	5,982,743							133	133	19,708	
9999999	Totals						X X X	6,184,653	6,185,704	6,184,319		(334)		(334)			1,383	1,383	21,855	115

NONE Schedule D - Part 6 - Section 1 and 2

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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
60934N-80-7	FEDERATED GOVERN OBLIGAT CL SVC			12/30/2016	Direct		7,779,651						7,779,651	592		0.190		N/A	240	
60934N-80-7	FEDERATED GOVERN OBLIGAT CL SVC			12/01/2016	Direct		57,593						57,593	4		0.190		N/A	2	
31846V-41-9	FIRST AMER:TRES OBLG;II	SD		12/29/2016	Direct		51,732						51,732	9		0.290		N/A	35	
94975H-29-6	WELLS FRGO TREASURY PLUS CL I MMF	SD		12/12/2016	VARIOUS		25,012						25,012	6		0.360		N/A	39	
8899999	Exempt Money Market Mutual Funds – as Identified by SVO						7,913,988					X X X	7,913,988	611		X X X	X X X	X X X	316	
E17																				
9199999	TOTALS						7,913,988					X X X	7,913,988	611		X X X	X X X	X X X	316	

NONE	Schedule DB - Part A - Section 1
NONE	Schedule DB - Part A - Section 2
NONE	Schedule DB - Part B - Section 1
NONE	Schedule DB - Part B - Section 2
NONE	Schedule DB - Part D - Section 1
NONE	Schedule DB - Part D - Section 2
NONE	Schedule DL - Part 1
NONE	Schedule DL - Part 2

NONE Schedule E - Part 2

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B	Property & Casualty	106,266	104,963	
5. California	CA	ST	Property & Casualty	25,000	25,000	
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST	Property & Casualty	25,012	25,012	
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B	Property & Casualty	104,286	104,538	
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	B	Property & Casualty	499,968	500,550	
31. New Jersey	NJ					
32. New Mexico	NM	B	Property & Casualty	400,653	400,506	
33. New York	NY					
34. North Carolina	NC	O	Property & Casualty	302,053	302,642	
35. North Dakota	ND					
36. Ohio	OH	B	Property & Casualty	2,721,690	2,706,847	
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	B	Property & Casualty	203,607	204,098	
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X	4,388,535	4,374,156	

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

OVERFLOW PAGE FOR WRITE-INS

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