17884201620100100 2016 Document Code: 201

ANNUAL STATEMENT

For the Year Ending December 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

GERMAN MUTUAL INSURANCE COMPANY

NAIC Group Code 4787 (current period), 4787 (prior period) NAIC Company Code 17884 Employer's ID Number 34-4469685

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

Country of Domicile United States of America

Incorporated/Organized 12/28/1984 Commenced Business 06/01/1867

Statutory Home Office 1000 Westmoreland Avenue (Street and Number), Napoleon, OH, 43545 (City or Town, State, Country and Zip Code)

Main Administrative Office 625 West Main Street (Street and Number)

New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code) (717)354-4921 (Area Code)(Telephone Number)

Mail Address PO Box 489 (Street and Number), New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 625 West Main Street (Street and Number)

New Holland, PA, US 17557-0489 (City or Town, State, Country and Zip Code) (717)354-4921 (Area Code)(Telephone Number)

Internet Website Address german.goodville.com

Statutory Statement Contact Philip Wesley Shirk (Name) (717)354-4921-270 (Area Code)(Telephone Number)

Phil.Shirk@goodville.com (E-Mail Address) (717)354-5158 (Fax Number)

OFFICERS

Name	Title
David Charles Gautsche	President
John Landis Frankenfield	Secretary
Allon H Lefever	Treasurer

OTHERS

Philip Wesley Shirk, Vice President
Philip Wesley Shirk, Assistant Treasurer
Jerry Lee Goodpaster, Assistant Secretary

DIRECTORS OR TRUSTEES

Sanford Landis Alderfer	Andrew Dula	Gregory Allen Edwards
John Landis Frankenfield	David Charles Gautsche	James Milton Harder
Allon H Lefever	Keith William Lehman	John Carlton Lehman Miller
John Scott Miller	Lori Beth Miller	Donald Lee Nice
Miriam Emma Shirk	Glennys Heatwole Shouey	Jeremy Charles Shue
Alan Edward Wyse		

State of Pennsylvania

County of Lancaster ss

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

(Signature)	(Signature)	(Signature)
David Charles Gautsche	Jerry Lee Goodpaster	Philip Wesley Shirk
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.
President	Assistant Secretary	Assistant Treasurer (CFO)
(Title)	(Title)	(Title)

Subscribed and affirmed to before me this

_____ day of _____ 2017

(Notary Public Signature)

a. Is this an original filing? Yes[X] No[ ]

b. If no: 1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	99,983	0.307	99,983		99,983	0.307
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	624,731	1.915	624,731		624,731	1.915
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	225,239	0.691	225,239		225,239	0.691
1.43 Revenue and assessment obligations	880,000	2.698	880,000		880,000	2.698
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	794,887	2.437	794,887		794,887	2.437
1.512 Issued or Guaranteed by FNMA and FHLMC	1,754,180	5.378	1,754,180		1,754,180	5.378
1.513 All other	7,067,037	21.666	7,067,037		7,067,037	21.666
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,311,736	4.021	1,311,736		1,311,736	4.021
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	427,240	1.310	427,240		427,240	1.310
1.523 All other	455,602	1.397	455,602		455,602	1.397
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	5,996,784	18.385	5,996,784		5,996,784	18.385
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	1,613,846	4.948	1,613,846		1,613,846	4.948
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	5,944,949	18.226	5,944,949		5,944,949	18.226
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	34,805	0.107	34,805		34,805	0.107
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	1,169,334	3.585	1,169,334		1,169,334	3.585
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	107,916	0.331	107,916		107,916	0.331
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)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,110,017	12.600	4,110,017		4,110,017	12.600
11. Other invested assets						
12. TOTAL Invested assets	32,618,284	100.000	32,618,284		32,618,284	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,326,179
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,190	5,190
3.	Current year change in encumbrances:		
	3.1 TOTALS, Part 1, Column 13		
	3.2 TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted 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	54,119	
	8.2 TOTALS, Part 3, Column 9		54,119
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		1,277,250
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		1,277,250

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec		
	interest		
	9.1 TOTALS, Part 1, Column 13		
	9.2 TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 11		
	10.2 TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

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, Col		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
	9.1 TOTALS, Part 1, Column 17		
	9.2 TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 15		
	10.2 TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		23,492,115
2.	Cost of bonds and stocks acquired, Part 3, Column 7		14,114,399
3.	Accrual of Discount		4,321
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	529,247	
	4.4 Part 4, Column 11	(123,458)	405,789
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		37,062
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		10,724,228
7.	Deduct amortization of premium		65,910
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	32,531	
	9.4 Part 4, Column 13		32,531
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		27,231,017
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		27,231,017

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	987,490	974,124	989,247	968,102
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	987,490	974,124	989,247	968,102
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	624,731	612,920	624,683	625,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	225,239	229,381	227,002	225,000
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	4,794,986	4,758,235	4,819,379	4,664,180
Industrial and Miscellaneous,	8.	United States	13,004,971	12,917,045	13,017,822	12,838,356
SVO Identified Funds and	9.	Canada				
Hybrid Securities (unaffiliated)	10.	Other Countries				
	11.	TOTALS	13,004,971	12,917,045	13,017,822	12,838,356
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	19,637,417	19,491,705	19,678,133	19,320,638
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States	7,593,600	7,593,600	7,162,204	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS	7,593,600	7,593,600	7,162,204	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	7,593,600	7,593,600	7,162,204	
	26.	TOTAL Stocks	7,593,600	7,593,600	7,162,204	
	27.	TOTAL Bonds and Stocks	27,231,017	27,085,305	26,840,337	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	293,760	557,610	127,861	8,259		XXX	987,490	5.03	2,966,634	17.39	987,490	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	293,760	557,610	127,861	8,259		XXX	987,490	5.03	2,966,634	17.39	987,490	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	40,000	509,731	75,000			XXX	624,731	3.18	190,000	1.11	624,731	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS	40,000	509,731	75,000			XXX	624,731	3.18	190,000	1.11	624,731	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	125,239	100,000				XXX	225,239	1.15	225,512	1.32	225,239	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS	125,239	100,000				XXX	225,239	1.15	225,512	1.32	225,239	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	1,277,580	2,923,757	502,102	82,006	9,540	XXX	4,794,986	24.42	5,859,245	34.35	4,794,986	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	1,277,580	2,923,757	502,102	82,006	9,540	XXX	4,794,986	24.42	5,859,245	34.35	4,794,986	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	3,718,051	7,774,492	1,177,928	35,137	462	XXX	12,706,069	64.70	7,516,754	44.07	12,706,069	
6.2 NAIC 2		298,902				XXX	298,902	1.52	298,048	1.75	298,902	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	3,718,051	8,073,394	1,177,928	35,137	462	XXX	13,004,971	66.23	7,814,802	45.82	13,004,971	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 5,454,630	11,865,591	1,882,892	125,401	10,002		19,338,515	98.48	XXX	XXX	19,338,515	
10.2 NAIC 2	(d)	298,902					298,902	1.52	XXX	XXX	298,902	
10.3 NAIC 3	(d)								XXX	XXX		
10.4 NAIC 4	(d)								XXX	XXX		
10.5 NAIC 5	(d)						(c)		XXX	XXX		
10.6 NAIC 6	(d)						(c)		XXX	XXX		
10.7 TOTALS	5,454,630	12,164,492	1,882,892	125,401	10,002		(b) 19,637,417	100.00	XXX	XXX	19,637,417	
10.8 Line 10.7 as a % of Column 7	27.78	61.95	9.59	0.64	0.05		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	3,866,904	11,309,349	1,446,553	128,822	6,516	XXX	XXX	XXX	16,758,145	98.25	16,758,145	
11.2 NAIC 2		298,048				XXX	XXX	XXX	298,048	1.75	298,048	
11.3 NAIC 3						XXX	XXX	XXX				
11.4 NAIC 4						XXX	XXX	XXX				
11.5 NAIC 5						XXX	XXX	XXX	(c)			
11.6 NAIC 6						XXX	XXX	XXX	(c)			
11.7 TOTALS	3,866,904	11,607,398	1,446,553	128,822	6,516	XXX	XXX	XXX	(b) 17,056,193	100.00	17,056,193	
11.8 Line 11.7 as a % of Col. 9	22.67	68.05	8.48	0.76	0.04	XXX	XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	5,454,630	11,865,591	1,882,892	125,401	10,002		19,338,515	98.48	16,758,145	98.25	19,338,515	XXX
12.2 NAIC 2		298,902					298,902	1.52	298,048	1.75	298,902	XXX
12.3 NAIC 3												XXX
12.4 NAIC 4												XXX
12.5 NAIC 5												XXX
12.6 NAIC 6												XXX
12.7 TOTALS	5,454,630	12,164,492	1,882,892	125,401	10,002		19,637,417	100.00	17,056,193	100.00	19,637,417	XXX
12.8 Line 12.7 as a % of Col. 7	27.78	61.95	9.59	0.64	0.05		100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	27.78	61.95	9.59	0.64	0.05		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1											XXX	
13.2 NAIC 2											XXX	
13.3 NAIC 3											XXX	
13.4 NAIC 4											XXX	
13.5 NAIC 5											XXX	
13.6 NAIC 6											XXX	
13.7 TOTALS											XXX	
13.8 Line 13.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								XXX	XXX	XXX	XXX	

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		99,983				XXX	99,983	0.51	2,768,403	16.23	99,983	
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities	293,760	457,627	127,861	8,259		XXX	887,507	4.52	198,231	1.16	887,507	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	293,760	557,610	127,861	8,259		XXX	987,490	5.03	2,966,634	17.39	987,490	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	40,000	509,731	75,000			XXX	624,731	3.18	190,000	1.11	624,731	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS	40,000	509,731	75,000			XXX	624,731	3.18	190,000	1.11	624,731	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	125,239	100,000				XXX	225,239	1.15	225,512	1.32	225,239	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS	125,239	100,000				XXX	225,239	1.15	225,512	1.32	225,239	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	60,000	820,000				XXX	880,000	4.48	880,000	5.16	880,000	
5.2 Residential Mortgage-Backed Securities	605,348	1,381,755	455,956	82,006	9,540	XXX	2,534,605	12.91	3,124,306	18.32	2,534,605	
5.3 Commercial Mortgage-Backed Securities	612,232	722,003	46,147			XXX	1,380,381	7.03	1,854,939	10.88	1,380,381	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	1,277,580	2,923,757	502,102	82,006	9,540	XXX	4,794,986	24.42	5,859,245	34.35	4,794,986	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	100,041	5,000,646	896,096			XXX	5,996,784	30.54	4,457,106	26.13	5,996,784	
6.2 Residential Mortgage-Backed Securities	312,946	391,499	145,759	25,633		XXX	875,838	4.46			875,838	
6.3 Commercial Mortgage-Backed Securities	1,021,855	1,424,689	88,363	6,656	462	XXX	2,542,024	12.94	902,157	5.29	2,542,024	
6.4 Other Loan-Backed and Structured Securities	2,283,209	1,256,559	47,710	2,848		XXX	3,590,326	18.28	2,455,539	14.40	3,590,326	
6.5 TOTALS	3,718,051	8,073,394	1,177,928	35,137	462	XXX	13,004,971	66.23	7,814,802	45.82	13,004,971	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10. Total Bonds Current Year												
10.1 Issuer Obligations	325,280	6,530,360	971,096			XXX	7,826,736	39.86	XXX	XXX	7,826,736	
10.2 Residential Mortgage-Backed Securities	918,295	1,773,254	601,715	107,639	9,540	XXX	3,410,443	17.37	XXX	XXX	3,410,443	
10.3 Commercial Mortgage-Backed Securities	1,927,846	2,604,319	262,371	14,915	462	XXX	4,809,912	24.49	XXX	XXX	4,809,912	
10.4 Other Loan-Backed and Structured Securities	2,283,209	1,256,559	47,710	2,848		XXX	3,590,326	18.28	XXX	XXX	3,590,326	
10.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 TOTALS	5,454,630	12,164,492	1,882,892	125,401	10,002		19,637,417	100.00	XXX	XXX	19,637,417	
10.7 Line 10.6 as a % of Col. 7	27.78	61.95	9.59	0.64	0.05		100.00	XXX	XXX	XXX	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	638,776	7,311,134	571,111			XXX	XXX	XXX	8,521,021	49.96	8,521,021	
11.2 Residential Mortgage-Backed Securities	718,354	1,636,626	645,769	117,041	6,516	XXX	XXX	XXX	3,124,306	18.32	3,124,306	
11.3 Commercial Mortgage-Backed Securities	1,093,573	1,637,653	212,321	11,780		XXX	XXX	XXX	2,955,327	17.33	2,955,327	
11.4 Other Loan-Backed and Structured Securities	1,416,202	1,021,985	17,352			XXX	XXX	XXX	2,455,539	14.40	2,455,539	
11.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 TOTALS	3,866,904	11,607,398	1,446,553	128,822	6,516	XXX	XXX	XXX	17,056,193	100.00	17,056,193	
11.7 Line 11.6 as a % of Col. 9	22.67	68.05	8.48	0.76	0.04	XXX	XXX	XXX	100.00	XXX	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	325,280	6,530,360	971,096			XXX	7,826,736	39.86	8,521,021	49.96	7,826,736	XXX
12.2 Residential Mortgage-Backed Securities	918,295	1,773,254	601,715	107,639	9,540	XXX	3,410,443	17.37	3,124,306	18.32	3,410,443	XXX
12.3 Commercial Mortgage-Backed Securities	1,927,846	2,604,319	262,371	14,915	462	XXX	4,809,912	24.49	2,955,327	17.33	4,809,912	XXX
12.4 Other Loan-Backed and Structured Securities	2,283,209	1,256,559	47,710	2,848		XXX	3,590,326	18.28	2,455,539	14.40	3,590,326	XXX
12.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX		XXX
12.6 TOTALS	5,454,630	12,164,492	1,882,892	125,401	10,002		19,637,417	100.00	17,056,193	100.00	19,637,417	XXX
12.7 Line 12.6 as a % of Col. 7	27.78	61.95	9.59	0.64	0.05		100.00	XXX	XXX	XXX	100.00	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	27.78	61.95	9.59	0.64	0.05		100.00	XXX	XXX	XXX	100.00	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX					XXX	
13.2 Residential Mortgage-Backed Securities						XXX					XXX	
13.3 Commercial Mortgage-Backed Securities						XXX					XXX	
13.4 Other Loan-Backed and Structured Securities						XXX					XXX	
13.5 SVO-Designated Securities	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
13.6 TOTALS											XXX	
13.7 Line 13.6 as a % of Col. 7								XXX	XXX	XXX	XXX	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year					
2.	Cost of short-term investments acquired	355,227			355,227	
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals					
7.	Deduct amortization of premium					
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)	355,227			355,227	
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	355,227			355,227	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Money market fund

SI11 Schedule DB Part A Verification . . . . . NONE

SI11 Schedule DB Part B Verification . . . . . NONE

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

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

SI14 Schedule DB Verification . . . . . NONE

SI15 Schedule E - Verification . . . . . NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
LAND AND BUILDING		NAPOLEON	OH	03/15/1999	03/15/1999	2,264,831		1,169,334	1,169,334	54,119			(54,119)		81,000	36,178
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						2,264,831		1,169,334	1,169,334	54,119			(54,119)		81,000	36,178
0399999 Subtotal - Properties occupied by the reporting entity						2,264,831		1,169,334	1,169,334	54,119			(54,119)		81,000	36,178
Properties held for the production of income																
LAND		NAPOLEON	OH	03/15/1999	01/15/2017	107,916		107,916	110,000						944	2,234
0499999 Subtotal - Properties held for the production of income						107,916		107,916	110,000						944	2,234
0699999 Totals						2,372,747		1,277,250	1,279,334	54,119			(54,119)		81,944	38,412

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Home office building	Napoleon	OH	04/29/2016	Schroeder Masonry				5,190
0199999 Subtotal - Acquired by Purchase								5,190
0399999 Totals								5,190

E03 Schedule A - Part 3 Real Estate Disposed . . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . . NONE

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

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

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

SCHEDULE D - PART 1

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

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	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828R77	US TREASURY NOTE 1.375% 5/31/21				1	99,981	98.0120	98,012	100,000	99,983		2			1.375	1.379	MN	117	688	05/31/2016	05/31/2021
0199999 Subtotal - U.S. Governments - Issuer Obligations						99,981	XXX	98,012	100,000	99,983		2			XXX	XXX	XXX	117	688	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
3138WFT55	FNMA POOL #AS5971 3.0% 10/01/30				1	0	100.0000	0	0	0					3.000	2.945	MON			01/05/2016	10/01/2030
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						0	XXX	0	0	0					XXX	XXX	XXX			XXX	XXX
U.S. Governments - Commercial Mortgage-Backed Securities																					
38378KR35	GOVT NATL MTG ASSN 1.7% 6/16/36				1	98,542	98.6990	98,056	99,349	98,706		149			1.700	2.034	MON	141	1,694	09/11/2015	06/16/2036
38378BAS8	GOVT NATL MTG ASSN 1.738% 1/16/34				1	48,597	99.9640	48,345	48,363	48,485		(88)			1.738	1.060	MON	70	857	07/27/2015	01/16/2034
38378B5E5	GOVT NATL MTG ASSN 1.900% 3/16/47				1	127,152	97.4870	125,595	128,833	127,183		31			1.900	2.401	MON	204	816	08/04/2016	03/16/2047
38379KU63	GOVT NATL MTG ASSN 2.75% 1/16/56				1	147,598	101.1170	146,141	144,527	147,267		(325)			2.750	1.898	MON	331	3,977	10/15/2015	01/16/2056
38378UZP5	GOVT NATL MTG ASSN 3.0% 1/20/43				1	123,908	102.5560	121,968	118,928	123,271		(345)			3.000	1.945	MON	297	3,576	01/02/2015	01/20/2043
38378TAL4	GOVT NATL MTG ASSN 3.0% 10/20/42				1	118,416	100.0280	115,349	115,316	118,298		(117)			3.000	2.279	MON	288	3,475	07/20/2015	10/20/2042
36230MEP8	GOVT NATL MTG ASSN POOL #752842 DT				1	183,256	104.6220	178,905	171,001	182,525		(418)			3.950	1.291	MON	563	4,887	10/24/2016	07/15/2025
38376GC24	GOVT NATL MTG ASSN SER 2011-20 CL				1	41,798	99.9230	41,753	41,785	41,772		(20)			1.883	1.792	MON	66	791	07/15/2015	04/16/2032
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						889,267	XXX	876,112	868,102	887,507		(1,132)			XXX	XXX	XXX	1,960	20,073	XXX	XXX
0599999 Subtotal - U.S. Governments						989,247	XXX	974,124	968,102	987,490		(1,130)			XXX	XXX	XXX	2,077	20,761	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
4197915F1	HAWAII ST 1.231% 8/1/17				1FE	40,000	100.0320	40,013	40,000	40,000					1.231	1.231	FA	205	492	11/14/2014	08/01/2017
419792KD7	HAWAII ST 1.505% 10/01/20				1FE	134,683	97.6600	131,841	135,000	134,731		48			1.505	1.560	AO	508	943	04/21/2016	10/01/2020
4386705U1	HONOLULU CITY & CNTY 1.99% 10/1/22				1FE	75,000	96.8920	72,669	75,000	75,000					1.991	1.991	AO	270		10/06/2016	10/01/2022
8486442F6	SPOKANE CNTY WA 1.606% 12/01/20				1FE	100,000	97.8850	97,885	100,000	100,000					1.606	1.606	JD	196		11/04/2016	12/01/2020
882723A33	TEXAS ST 1.497% 10/01/19				1FE	150,000	99.3690	149,054	150,000	150,000					1.497	1.497	AO	561	2,071	10/15/2015	10/01/2019
977100CX2	WISCONSIN ST GEN FUN 1.616% 5/1/21				1FE	125,000	97.1670	121,459	125,000	125,000					1.616	1.616	MN	758		08/03/2016	05/01/2021
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						624,683	XXX	612,920	625,000	624,731		48			XXX	XXX	XXX	2,498	3,506	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						624,683	XXX	612,920	625,000	624,731		48			XXX	XXX	XXX	2,498	3,506	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
592112NU6	MET GOVT NASHVILLE 1.864% 7/1/19				1FE	100,000	100.6210	100,621	100,000	100,000					1.864	1.864	JJ	932	1,864	02/11/2015	07/01/2019
686499AF1	ORLANDO FL TOURIST 11/01/18			2	1FE	127,002	103.0080	128,760	125,000	125,239		(273)			5.250	5.014	MN	1,094	6,563	07/02/2009	11/01/2018
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						227,002	XXX	229,381	225,000	225,239		(273)			XXX	XXX	XXX	2,026	8,427	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						227,002	XXX	229,381	225,000	225,239		(273)			XXX	XXX	XXX	2,026	8,427	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
190760HC5	COBB-MARIETTA COLISE 2.45% 1/1/21				1FE	150,000	100.4940	150,741	150,000	150,000					2.450	2.450	JJ	1,838	2,981	08/25/2015	01/01/2021
2354167C2	DALLAS TX WTRWKS & 2.21% 10/01/20				1FE	100,000	100.1960	100,196	100,000	100,000					2.210	2.210	AO	553	2,210	03/11/2015	10/01/2020
34074MBG5	FL HSNG FIN CORP 3.4% 07/01/17				1FE	60,000	101.0890	60,653	60,000	60,000					3.400	3.400	JJ	1,020	2,118	09/17/2009	07/01/2017
45462TEA6	INDIANA BOND BANK RE 1.444% 1/15/18				1FE	150,000	99.9940	149,991	150,000	150,000					1.442	1.442	JJ	997	1,803	08/21/2015	01/15/2018
574218A60	MARYLAND ST HLTH & 1.488% 7/01/19				1FE	150,000	99.5560	149,334	150,000	150,000					1.488	1.488	JJ	1,116	1,544	10/09/2015	07/01/2019
650035K72	NEW YORK ST URBAN DE 1.44% 3/15/18				1FE	150,000	100.0830	150,125	150,000	150,000					1.440	1.440	MS	636	2,160	12/03/2014	03/15/2018
67756QMQ7	OH HSG FIN AGY 3.8% 03/01/2019				1FE	19,999	103.5590	20,712	20,000	20,000					3.800	3.800	MS	253	760	10/16/2009	03/01/2019
88213AFW0	TEXAS ST A & M UNIV 1.400% 5/15/21				1FE	50,000	96.9800	48,490	50,000	50,000					1.400	1.400	MN	89	224	07/01/2016	05/15/2021
88213ADN2	TEXAS ST A & M UNIV 1.928% 5/15/21				1FE	50,000	98.9680	49,484	50,000	50,000					1.928	1.928	MN	123	570	03/22/2016	05/15/2021
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						879,999	XXX	879,726	880,000	880,000					XXX	XXX	XXX	6,625	14,370	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3137B16X5	FED HOME LN MTG CORP 1.5% 3/15/28				1	70,610	97.5830	69,775	71,503	70,686		42			1.500	1.803	MON	89	1,078	02/05/2015	03/15/2028
3137AUMN6	FED HOME LN MTG CORP 3.0% 1/15/40				1	105,425	102.5670	103,490	100,900	104,724		(387)			3.000	1.743	MON	252	3,038	01/26/2015	01/15/2040
3137B6L33	FED HOME LN MTG CORP 3.0% 12/15/41				1	126,862	102.6350	126,585	123,335	126,572		(311)			3.000	2.048	MON	308	3,719	11/18/2015	12/15/2041
3137B0MW1	FED HOME LN MTG CORP 3.0% 2/15/33				1	71,825	101.6020	70,085	68,980	71,092		(418)			3.000	1.295	MON	172	2,091	02/03/2015	02/15/2033
3137BCQV3	FED HOME LN MTG CORP 3.0% 7/15/40				1	102,313	103.2340	103,234	100,000	101,908		(375)			3.000	2.149	MON	250	3,000	11/10/2015	07/15/2040
3137A7FV7	FED HOME LN MTG CORP 3.5% 2/15/26				1	214,750	105.0140	210,028	200,000	212,961		(969)			3.500	1.349	MON	583	7,000	01/09/2015	02/15/2026
3137AL2Z1	FED HOME LN MTG CORP 3.5% 5/15/30				1	85,969	103.1270	83,701	81,163	85,083		(509)			3.500	1.622	MON	237	2,858	01/08/2015	05/15/2030
3137BDKF2	FED HOME LN MTG CORP 3.5% 9/15/40				1	115,595	104.3770	113,943	109,165	114,543		(597)			3.500	1.596	MON	318	3,835	01/21/2015	09/15/2040
3137B03W2	FED HOME LN MTG CORP SER K502 CL A				1	50,384	100.0680	50,004	49,970	50,073		(169)			1.426	0.564	MON	59	802	12/15/2014	08/25/2017
3137BBE63	FED HOME LN MTG CORP3% 12/15/41				1	79,301	101.9590	77,967	76,469	78,931		(195)			3.000	1.883	MON	191	2,300	11/07/2014	12/15/2041

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	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A7FL1	FED NATL MTG ASSN 2.00% 1/25/41				1	114,795	99.0060	114,010	115,155	114,817		23			2.000	2.054	MON	154	1,544	04/15/2016	01/25/2041
3136ALTJ0	FED NATL MTG ASSN 3.0% 1/25/26				1	129,369	102.7900	128,094	124,618	128,631		(426)			3.000	2.045	MON	312	3,746	12/18/2014	01/25/2026
3136AL7C9	FED NATL MTG ASSN 3.0% 1/25/42				1	130,820	102.4610	128,076	125,000	129,197		(674)			3.000	1.726	MON	313	3,750	01/12/2015	01/25/2042
3136AKN74	FED NATL MTG ASSN 3.0% 2/25/44				1	81,315	100.9150	80,716	79,984	81,085		(163)			3.000	2.229	MON	200	2,108	04/12/2016	02/25/2044
3136AKNC3	FED NATL MTG ASSN 3.0% 9/25/39				1	69,673	101.7160	68,637	67,479	69,019		(394)			3.000	1.646	MON	169	2,058	12/12/2014	09/25/2039
3136A5B47	FED NATL MTG ASSN 3.5% 1/25/41				1	87,901	102.6730	86,923	84,660	87,528		(241)			3.500	2.433	MON	247	2,994	02/13/2015	01/25/2041
31397Q4L9	FED NATL MTG ASSN 4.0% 2/25/40				1	160,078	102.8710	154,307	150,000	159,418		(607)			4.000	2.345	MON	500	6,000	11/05/2015	02/25/2040
31397QWZ7	FED NATL MTG ASSN 4.0% 9/25/29				1	160,031	104.1410	156,212	150,000	157,101		(1,779)			4.000	1.246	MON	500	6,000	02/17/2015	09/25/2029
3132L6AK7	FHLMC POOL #V80910 4.0% 12/01/43				1	122,979	105.4110	121,864	115,608	122,927		(58)			4.000	2.795	MON	385	4,640	12/03/2015	12/01/2043
31416XFJ4	FNMA POOL #AB1968 4.5% 12/01/40				1	133,735	108.3210	133,284	123,045	133,674		(109)			4.500	2.645	MON	461	5,560	12/10/2015	12/01/2040
3138LCSM8	FNMA POOL #AN0523 2.270% 1/01/21				1	151,143	99.8910	149,837	150,000	151,125		(17)			2.270	1.739	MON	284		12/02/2016	01/01/2021
3138WFVG8	FNMA POOL #AS6014 4.00% 10/01/45				1	184,361	105.4900	181,335	171,898	183,512		(849)			4.000	2.680	MON	573	4,621	04/26/2016	10/01/2045
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						2,549,232	XXX	2,512,108	2,438,934	2,534,605		(9,184)			XXX	XXX	XXX	6,558	72,742	XXX	XXX
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
3137ANP58	FED HOME LN MTG CORP				1	86,029	104.3720	85,286	81,714	85,128		(517)			3.500	1.708	MON	238	2,878	12/17/2014	06/15/2030
3136ANJY4	FED NATL MTG ASSN 1.55% 4/25/18				1	101,000	100.0570	100,057	100,000	100,479		(333)			1.550	0.693	MON	129	1,550	04/15/2015	04/25/2018
3136AJ6Z4	FED NATL MTG ASSN 2.034% 3/25/19				1	144,250	100.4540	142,741	142,096	143,547		(541)			2.034	0.919	MON	241	3,016	07/20/2015	03/25/2019
3136AGDN9	FED NATL MTG ASSN SER 2013-97 CL E				1	104,507	103.6800	102,948	99,294	103,557		(454)			3.000	1.499	MON	248	2,987	01/15/2015	11/25/2028
3137BNN26	FHLMC MULTIFAMILY ST 1.78% 7/25/19				1	156,546	99.6620	154,476	155,000	156,287		(259)			1.780	0.982	MON	230	1,839	04/15/2016	07/25/2019
3137ANMN2	FHLMC MULTIFAMILY ST 2.2% 12/25/18				1	154,277	101.1010	151,652	150,000	152,609		(1,068)			2.220	0.231	MON	278	3,330	01/29/2015	12/25/2018
3137A2B26	FHLMC MULTIFAMILY ST 3.8% 8/25/20				1	136,016	105.8810	132,351	125,000	133,402		(1,688)			3.808	(0.698)	MON	397	4,760	02/27/2015	08/25/2020
31398SU84	VR FED NATL MTG ASSN .77% 11/25/20				1	129,043	100.3140	127,692	127,292	128,654		(246)			0.774	0.067	MON	82	1,372	04/10/2015	11/25/2020
3136AHUV0	VR FED NATL MTG ASSN 2.323% 112518				1	76,196	101.0430	75,411	74,633	75,386		(399)			2.323	1.149	MON	144	2,058	12/03/2014	11/25/2018
3137BKWB2	VR FHLMC MULTIFAMILY 2.35% 4/25/21				1	152,953	100.4700	150,705	150,000	152,383		(438)			2.355	1.393	MON	294	3,533	09/02/2015	04/25/2021
38379URV0	VR GOVT NATL MTG AS 3.50% 4/16/24				1	149,331	102.0430	143,082	140,217	148,948		(383)			3.500	0.832	MON	409	2,462	06/03/2016	04/16/2024
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						1,390,147	XXX	1,366,401	1,345,246	1,380,381		(6,326)			XXX	XXX	XXX	2,691	29,785	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						4,819,379	XXX	4,758,235	4,664,180	4,794,986		(15,510)			XXX	XXX	XXX	15,874	116,896	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824AZ3	ABBOTT LABORATORIES 2.0% 3/15/20				1FE	64,877	98.9840	64,340	65,000	64,920		24			2.000	2.040	MS	383	1,300	03/05/2015	03/15/2020
002824BA7	ABBOTT LABORATORIES 2.55% 3/15/22				1FE	64,869	97.7350	63,528	65,000	64,889		20			2.550	2.585	MS	488	1,658	12/22/2015	03/15/2022
00440EAT4	ACE INA HOLDINGS 2.3% 11/03/20				1FE	34,980	99.9770	34,992	35,000	34,985		4			2.300	2.312	MN	130	805	10/27/2015	11/03/2020
06051GET2	BANK AMER CORP 2% 01/11/2018				2FE	98,984	100.2300	100,230	100,000	99,764		224			2.000	2.234	JJ	944	2,000	06/01/2013	01/11/2018
06406HCL1	BANK OF NEW YORK 2.1% 08/01/2018				1FE	250,618	100.7970	251,993	250,000	250,202		(124)			2.100	2.048	FA	2,188	5,250	08/01/2013	08/01/2018
064159AM8	BANK OF NOVA SCOTIA 2.55% 1/12/17				1FE	102,790	100.0270	100,027	100,000	100,041		(1,342)			2.550	1.196	JJ	1,197	2,550	12/09/2014	01/12/2017
05531FAN3	BB&T CORP 2.05% 06/19/2018				1FE	249,600	100.5170	251,293	250,000	249,875		83			2.050	2.085	JD	171	5,125	08/15/2013	06/19/2018
084664BW0	BERK HATH FIN 1.3% 05/15/2018				1FE	149,919	99.7440	149,616	150,000	149,977		17			1.300	1.311	MN	249	1,950	05/15/2013	05/15/2018
084664CK5	BERKSHIRE HATHAWAY 1.300% 8/15/19				1FE	19,981	98.7860	19,757	20,000	19,983		3			1.300	1.333	FA	98		08/08/2016	08/15/2019
05565QDC9	BP CAPITAL MARKETS 1.676% 05/03/19				1FE	100,000	99.2920	99,292	100,000	100,000					1.676	1.676	MN	270	833	04/28/2016	05/03/2019
14912L6F3	CATERPILLAR FINANCIA 2.25% 12/1/19				1FE	100,653	100.4080	100,408	100,000	100,449		(148)			2.250	2.091	JD	188	2,250	08/11/2015	12/01/2019
166764AE0	CHEVRON CORP 1.718% 06/24/2018				1FE	150,006	100.3060	150,459	150,000	150,001		(1)			1.718	1.717	JD	50	2,577	06/17/2013	06/24/2018
17275RAR3	CIESCO SYSTEMS INC 2.125% 3/01/19				1FE	100,523	101.3180	101,318	100,000	100,271		(121)			2.125	1.997	MS	708	2,125	11/24/2014	03/01/2019
172967GS4	CITIGROUP INC 1.75%				2FE	97,034	99.7870	99,787	100,000	99,135		630			1.750	2.413	MN	292	1,750	07/23/2013	05/01/2018
12572QAE5	CME GROUP INC 3.000% 9/15/22				1FE	106,045	102.2850	102,285	100,000	105,851		(194)			3.000	1.913	MS	883		10/19/2016	09/15/2022
20030NBD2	COMCAST CORP 3.125% 7/15/22				1FE	106,015	102.0910	102,091	100,000	105,432		(583)			3.125	2.082	JJ	1,441	1,563	05/13/2016	07/15/2022
30231GAV4	EXXON MOBIL CORPORAT 2.22% 3/01/21				1FE	80,000	100.2290	80,183	80,000	80,000					2.222	2.222	MS	593	879	02/29/2016	03/01/2021
30231GAR3	EXXON MOBIL CORPORAT 2.726% 3/1/23				1FE	102,392	100.3400	100,340	100,000	102,333		(59)			2.726	2.318	MS	909		11/01/2016	03/01/2023
36962G6W9	GEN ELEC CAP CP 1.625%				1FE	78,281	100.3270	80,262	80,000	79,526		370			1.625	2.107	AO	321	1,300	07/12/2013	04/02/2018
437076BL5	HOME DEPOT INC 2.0% 4/01/21				1FE	99,644	99.2050	99,205	100,000	99,704		60			2.000	2.073	AO	500	1,272	02/03/2016	04/01/2021
458140AJ9	INTEL CORP 3.3% 10/01/21				1FE	106,690	103.9170	103,917	100,000	105,009		(990)			3.300	2.184	AO	825	3,300	04/15/2015	10/01/2021
46625HJG6	JP MORGAN CHASE 1.8%				1FE	228,208	100.1110	225,250	225,000	225,746		(689)			1.800	1.486	JJ	1,755	4,050	05/08/2013	01/25/2018
49327M2H6	KEY BANK NA 1.7% 6/01/18				1FE	249,730	99.9440	249,860	250,000	249,871		89			1.700	1.737	JD	354	4,250	05/27/2015	06/01/2018
57636QAB0	MASTERCARD INC 3.375%,4/01/24				1FE	133,625	102.8590	128,574	125,000	133,453		(172)			3.375	2.355	AO	1,055		11/03/2016	04/01/2024
585055BA3	MEDTRONIC INC 1.375%				1FE	247,765	99.8290	249,573	250,000	249,402		469			1.375	1.569	AO	859	3,438	06/05/2013	04/01/2018
58933YAG0	MERCK & CO INC 1.3%				1FE	249,763	99.8960	249,740	250,000	249,932		48			1.300	1.320	MN	388	3,250	05/21/2013	05/18/2018
59156RBH0	METLIFE INC 3.600% 4/10/24				1FE	105,905	102.6530	102,653	100,000	105,582		(323)			3.600	2.748	AO	810	1,800	07/12/2016	04/10/2024
594918AY0	MICROSOFT CORP 1.85% 2/12/20				1FE	99,990	99.9360	99,936	100,000	99,994		2			1.850	1.852	FA	714	1,850	02/09/2015	02/12/2020
6174467U7	MORGAN STANLEY 2.125%				1FE	100,140	100.3980	100,398	100,000	100,039		(29)			2.125	2.095	AO	390	2,125	05/23/2013	04/25/2018
63946BAE0	NBCUNIVERSAL MEDIA 4.375% 4/01/21				1FE	99,542	108.0320	97,229	90,000	98,028		(1,514)			4.375	2.167	AO	984	3,938	02/26/2016	04/01/2021
674599CC7	OCCIDENTAL PETROLEUM 3.12% 2/15/22				1FE	110,218	102.2100	112,431	110,000	110,190		(28)			3.125	3.088	FA	1,299	1,719	03/08/2016	02/15/2022
40139LAA1	P/P GUARDIAN LIFE GL 2.0% 4/26/21				1FE	150,145	97.5280	146,292	150,000	150,141		(4)			2.000	1.977	AO	542	1,500	10/12/2016	04/26/2021
64952WCK7	P/P NEW YORK LIFE GL 1.5% 10/24/19				1FE	149,961	98.6600	147,990	150,000	149,964		3			1.500	1.509	AO	419		10/17/2016	10/24/2019
713448CK2	PEPSICO INC 2.25% 01/07/2019				1FE	74,411	101.1880	75,891	75,000	74,770		110			2.250	2.407	JJ	816	1,688	08/26/2013	01/07/2019

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	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081DX8	PFIZER INC 1.950% 6/03/21				1FE	64,904	98.9030	64,287	65,000	64,915		11			1.950	1.981	JD	99	634	05/31/2016	06/03/2021
717081DZ3	PFIZER INC 2.200% 12/15/21				1FE	74,932	99.7830	74,837	75,000	74,933		2			2.200	2.219	JD	183		11/14/2016	12/15/2021
89837LAC9	PRINCETON UNIVERSITY 1.84% 7/01/21				1FE	60,000	98.3180	58,991	60,000	60,000					1.845	1.845	JJ	554	347	03/01/2016	07/01/2021
742718EQ8	PROCTER & GAMBLE CO/ 1.70% 11/3/21				1FE	59,877	98.2890	58,973	60,000	59,881		4			1.700	1.743	MN	164		10/31/2016	11/03/2021
744448CD1	PUBLIC SERVICE COLOR 3.2% 11/15/20			2	1FE	119,789	103.2430	118,729	115,000	118,356		(946)			3.200	2.296	MN	470	3,680	06/23/2015	11/15/2020
74456QBJ4	PUBLIC SERVICE ELECT 2.0% 8/15/19				1FE	100,702	100.6200	100,620	100,000	100,439		(162)			2.000	1.828	FA	756	2,000	05/12/2015	08/15/2019
822582BS0	SHELL INTERNATIONAL 1.875% 5/10/21				1FE	49,470	97.7720	48,886	50,000	49,486		16			1.875	2.123	MN	133		11/09/2016	05/10/2021
822582BP6	SHELL INTERNATIONAL 2.25% 11/10/20				1FE	100,590	99.8610	99,861	100,000	100,495		(95)			2.250	2.116	MN	319	2,250	03/22/2016	11/10/2020
842400GF4	SOUTHERN CAL EDISON 1.845% 2/1/22				1FE	39,286	98.3720	38,646	39,286	39,286					1.845	1.845	FA	302	725	01/13/2015	02/01/2022
857477AS2	STATE STREET CORP 2.550% 8/18/20				1FE	126,809	101.0090	126,261	125,000	126,758		(50)			2.550	2.145	FA	1,178		11/22/2016	08/18/2020
87612EAZ9	TARGET CORP 2.900% 1/15/22				1FE	129,758	101.9030	127,379	125,000	129,079		(678)			2.900	2.212	JJ	1,672	1,813	02/09/2016	01/15/2022
882508AY0	TEXAS INSTRUMENTS IN 2.75% 3/12/21				1FE	100,701	101.8700	101,870	100,000	100,479		(106)			2.750	2.629	MS	833	2,750	11/18/2014	03/12/2021
89236TCU7	TOYOTA MOTOR CREDIT 1.7% 2/19/19				1FE	99,988	99.6840	99,684	100,000	99,991		3			1.700	1.704	FA	623	850	02/16/2016	02/19/2019
907818EA2	UNION PACIFIC CORP 1.8% 2/1/20				1FE	59,872	99.1850	59,511	60,000	59,920		25			1.800	1.845	FA	450	1,080	01/26/2015	02/01/2020
91159HHH6	US BANCORP 2.200% 4/25/19			2	1FE	85,972	100.8540	85,726	85,000	85,608		(264)			2.200	1.872	AO	343	1,870	08/14/2015	04/25/2019
92343VBP8	VERIZON COMM INC 3.65% 09/14/2018				2FE	100,011	103.3020	103,302	100,000	100,003		(1)			3.650	3.648	MS	1,085	3,650	09/18/2013	09/14/2018
92826CAB8	VISA INC 2.2% 12/14/20				1FE	140,268	100.3110	140,435	140,000	140,217		(51)			2.200	2.159	JD	145	3,080	01/07/2016	12/14/2020
25468PDA1	WALT DISNEY CO 1.85% 05/30/19				1FE	49,965	100.4960	50,248	50,000	49,983		7			1.850	1.865	MN	77	925	05/28/2014	05/30/2019
25468PDJ2	WALT DISNEY COMPANY/ 2.30% 2/12/21				1FE	51,053	100.5020	50,251	50,000	50,876		(176)			2.300	1.856	FA	444	684	02/19/2016	02/12/2021
983919AH4	XILINX INC 3.000% 3/15/21				1FE	126,635	101.2520	126,565	125,000	126,618		(17)			3.000	2.673	MS	1,104		12/14/2016	03/15/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						6,003,879	XXX	5,976,200	5,944,286	5,996,784		(6,643)			XXX	XXX	XXX	34,144	94,430	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
46640BAC8	JP MORGAN MORTGAG 3.50% 05/25/43				1FM	134,350	100.8050	131,487	130,437	133,564		(786)			3.500	(5.523)	MON	368	769	09/16/2016	05/25/2043
46647EAA9	JP MORGAN MORTGAG 3.50% 10/25/46				1FM	73,077	100.8050	70,992	70,425	73,062		(15)			3.500	2.274	MON	130	624	09/26/2016	10/25/2046
81733YAA7	SEQUOIA MORTGAGE TRU 3.5% 2/5/45				1FM	190,638	100.8670	187,286	185,676	190,927		289			3.500	2.585	MON	542	3,391	07/25/2016	02/05/2045
00842AAD1	VR AGATE BAY MORTGAG 3.50% 6/25/45				1FM	111,523	99.4360	107,015	107,622	111,372		(151)			3.500	2.318	MON	167	630	09/29/2016	06/25/2045
17322GAA7	VR CITIGROUP MORTGAG 4.0% 1/01/35				1FM	93,142	103.8070	93,193	89,775	93,152		10			4.000	2.604	MON	299	906	09/14/2016	01/01/2035
46643KAA9	VR JP MORGAN MORTGAG 3.0% 10/1/29				1FM	136,303	100.9300	134,153	132,917	136,157		(146)			3.000	2.011	MON	332	2,349	05/02/2016	10/01/2029
64829EAA2	VR NEW RESIDENTIAL 3.75% 12/25/24				1FE	137,667	103.2530	138,689	134,320	137,604		(63)			3.750	2.999	MON	866	4,098	03/09/2016	12/25/2024
3399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						876,700	XXX	862,815	851,172	875,838		(862)			XXX	XXX	XXX	2,704	12,768	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12532AAW9	CFCRE COMMERCIAL MOR 1.5% 11/10/49				1FM	172,902	98.6710	170,609	172,907	172,901		(1)			1.519	1.488	MON	219	219	11/01/2016	11/10/2049
17319WAA7	CITIGROUP COML MTG TR SER 2013-SMP				1FM	177,131	100.1820	176,653	176,332	176,784		(347)			2.110	1.512	MON	310	3,411	01/27/2016	01/12/2018
36191YBB3	GS MORTGAGE SEC 3.707% 8/10/44				1FM	159,070	105.5390	158,309	150,000	157,669		(1,173)			3.707	0.690	MON	463	5,561	07/23/2015	08/10/2044
36192CAE5	GS MORTGAGE SECURITI 2.94% 2/10/46				1FM	131,406	101.4030	126,754	125,000	131,287		(119)			2.943	0.526	MON	307	1,533	07/25/2016	02/10/2046
61764XBE4	MORGAN STANLEY BAML 1.548% 3/15/48				1FM	71,063	99.6730	70,833	71,065	71,052		(7)			1.548	1.516	MON	92	1,100	02/13/2015	03/15/2048
61691BAA9	MORGAN STANLEY CAPI 2.200% 9/13/31				1FM	150,121	97.7680	146,652	150,000	150,120		(1)			2.200	2.106	MON	275	825	09/20/2016	09/13/2031
61760VAM5	MORGAN STANLEY CAPIT 2.11% 3/15/45				1FM	25,798	99.9710	25,517	25,525	25,568		(179)			2.111	0.569	MON	45	721	08/17/2015	03/15/2045
90270RBE3	UBS-BARCLAYS COMMER 2.85% 12/10/45				1FM	104,813	100.8980	100,898	100,000	104,702		(110)			2.850	0.565	MON	238	950	08/19/2016	12/10/2045
90270RAA2	UBS-BARCLAYS COMMER 3.31% 12/10/45				1FM	93,825	100.5500	90,495	90,000	93,754		(71)			3.316	1.259	MON	249	995	08/25/2016	12/10/2045
90349DAD4	UBS-BARCLAYS COMMERC 3.09% 8/10/49				1FM	178,883	102.3880	179,179	175,000	178,587		(296)			3.091	2.024	MON	451	4,958	01/14/2016	08/10/2049
90269CAD2	UBS-BARCLAYS COMMERC 3.51% 5/10/63				1FM	160,500	104.6330	156,950	150,000	160,559		59			3.517	(0.039)	MON	440	881	10/26/2016	05/10/2063
178772AA7	VR CITYLINE COMMERC 2.77% 11/10/23				1FM	107,216	98.8370	103,779	105,000	107,192		(24)			2.778	1.802	MON	243	243	11/04/2016	11/10/2023
36191YAJ7	VR GS MORTGAGE SEC 5.5484% 8/10/44				1FM	53,938	106.8860	53,443	50,000	53,793		(144)			5.548	1.139	MON	231	1,370	06/23/2016	08/10/2044
94989QAS9	WELLS FARGO COMMERC 1.56% 12/15/47				1FM	113,251	99.8030	113,029	113,252	113,234		(13)			1.568	1.530	MON	148	1,779	08/18/2015	12/15/2047
94989KAS2	WELLS FARGO COMMERCI 1.47% 6/15/48				1FM	58,085	99.6170	57,864	58,086	58,078		(6)			1.477	1.443	MON	71	858	06/19/2015	06/15/2048
94988HAC5	WELLS FARGO COMMERCI 2.9% 10/15/45				1FM	129,746	101.7650	127,206	125,000	129,729		(17)			2.918	0.998	MON	304	2,128	04/28/2016	10/15/2045
92890NAS8	WF-RBS COMMERCIAL 0.734% 12/15/45				1FM	30,261	99.9000	30,314	30,344	30,295		34			0.734	1.550	MON	19	96	07/19/2016	12/15/2045
92890NAU3	WF-RBS COMMERCIAL MO 2.8% 12/15/45				1FM	185,694	101.1440	187,116	185,000	185,619		(80)			2.875	2.656	MON	443	5,319	11/19/2015	12/15/2045
92938CAD9	WF-RBS COMMERCIAL MO 4.153% 8/15/4				1FM	190,871	107.2980	187,772	175,000	190,088		(630)			4.153	1.105	MON	606	4,413	11/09/2016	08/15/2046
92935VAG3	WFRBS COML MTG TR 4.375% 3/15/44				1FM	251,206	107.2770	246,737	230,000	251,011		(195)			4.375	(0.911)	MON	839	1,458	12/06/2016	03/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,545,781	XXX	2,510,107	2,457,510	2,542,024		(3,319)			XXX	XXX	XXX	5,991	38,817	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00104UAA6	AEP TEXAS CENTRAL 0.880% 12/01/18				1FE	56,067	99.9090	56,125	56,177	56,102		35			0.880	1.075	MON	41	494	02/24/2016	12/01/2018
02007CAD4	ALLY AUTO RECEIVABLE 1.47% 4/15/20				1FE	149,983	100.0490	150,074	150,000	149,996		14			1.470	1.410	MON	184	1,948	01/20/2016	04/15/2020
02005AFE3	ALLY MASTER OWNER TR 1.83% 1/15/21				1FE	149,977	100.1040	150,156	150,000	149,973		(29)			1.830	1.774	MON	229	2,745	02/05/2015	01/15/2021
02582JGS3	AMERICAN EXPRESS CRE 1.26% 1/15/20				1FE	150,352	100.0630	150,095	150,000	150,042		(178)			1.260	0.988	MON	158	1,890	01/13/2015	01/15/2020
037680AA3	APPALACHIAN CONSUME 2.0076% 2/1/24				1FE	110,436	99.2630	108,752	109,559	110,303		(78)			2.008	1.646	MON	183	2,200	01/12/2015	02/01/2024
05581RAD8	BMW VEHICLE LEASE TR 1.34% 1/22/19				1FE	174,979	99.9140	174,850	175,000	174,994		15			1.340	1.275	MON	195	1,980	02/09/2016	01/22/2019
14041NET4	CAPITAL ONE MULTI-AS 1.48% 7/15/20				1FE	100,438	100.2070	100,207	100,000	100,106		(173)			1.480	1.069	MON	123	1,480	11/12/2014	07/15/2020

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	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15200WAB1	CENTERPOINT ENERGY 2.45% 10/15/21				1FE	100,898	100.5970	100,597	100,000	100,651		(131)			2.161	1.676	MON	180	2,161	11/12/2014	10/15/2021
12558GAC9	CIT EQUIPMENT COLLAT 1.5% 10/21/19				1FE	75,304	100.0190	75,365	75,351	75,304		0			1.500	1.506	MON	94	197	10/17/2016	10/21/2019
12623PAD8	CNH EQUIPMENT TRUST 1.610% 5/17/21				1FE	150,281	100.1280	150,192	150,000	150,204		(77)			1.610	1.443	MON	201	2,013	02/23/2016	05/17/2021
210717AA2	CONSUMERS SECURITIZA 1.33% 11/2/20				1FE	92,482	99.2650	91,917	92,598	92,518		20			1.334	1.406	MON	103	1,322	11/25/2014	11/02/2020
254683BQ7	DISCOVER CARD EXECUT 1.45% 3/15/21				1FE	149,813	99.8450	149,768	150,000	149,813		0			1.450	1.492	MON	181	181	12/07/2016	03/15/2021
26444GAB9	DUKE ENERGY FLORIDA 1.731% 9/1/22				1FE	149,997	96.8250	145,238	150,000	150,021		24			1.731	1.692	MON	1,363		06/15/2016	09/01/2022
29366AAA2	ENTERGY LOUISIANA IN 2.04% 9/1/23				1FE	104,468	99.0380	103,787	104,795	104,671		18			2.040	2.111	MON	178	2,138	06/30/2015	09/01/2023
34530UAA9	FORD CREDIT AUTO OWN 2.31% 8/15/27				1FE	134,963	99.8060	134,738	135,000	134,978		15			2.310	2.264	MON	260	2,504	02/23/2016	08/15/2027
34528QEU4	FORD CREDIT FLOORPLA 1.55% 7/15/21				1FE	99,983	98.9690	98,969	100,000	100,007		24			1.550	1.491	MON	129	598	07/19/2016	07/15/2021
43814KAC5	HONDA AUTO RECEIVABL 1.05%10/15/18				1FE	85,779	99.9420	85,781	85,831	85,774		(11)			1.050	1.098	MON	75	776	12/22/2016	10/15/2018
44930UAD8	HYUNDAI AUTO RECEIV 1.56% 9/15/20				1FE	74,985	99.9750	74,981	75,000	75,002		16			1.560	1.506	MON	98	829	03/22/2016	09/15/2020
44890RAC5	HYUNDAI AUTO RECEIVA .79% 7/16/18				1FE	16,038	99.9630	16,036	16,042	16,037		0			0.790	0.787	MON	11	131	11/12/2014	07/16/2018
54627RAB6	LOUISIANA LOC GOVT 2.470% 2/01/19				1FE	56,820	100.0800	56,637	56,591	56,669		(151)			2.470	0.568	MON	116	1,085	05/13/2016	02/01/2019
65477WAC0	NISSAN AUTO RECEIVAB 1.11% 5/15/19				1FE	98,030	99.9250	97,960	98,034	98,020		(17)			1.110	1.064	MON	91	1,088	12/03/2014	05/15/2019
65474VAJ0	NISSAN MASTER OWNER 1.44% 2/15/20				1FE	124,965	100.0100	125,013	125,000	124,950		(15)			1.440	1.410	MON	150	1,800	01/28/2015	02/15/2020
67741YAB4	OHIO PHASE-IN-RECOVE 2.049% 7/1/20				1FE	101,313	100.6700	100,670	100,000	101,273		(40)			2.049	0.852	MON	171		10/17/2016	07/01/2020
83085GAA6	SKOPOS AUTO RECEIVAB 3.55% 2/15/16				1FE	127,272	100.2770	128,105	127,751	127,303		31			3.550	4.090	MON	378	756	11/02/2016	02/15/2020
87165LAF8	SYNCHRONY CREDIT CAR 2.37% 3/15/23				1FE	167,401	100.9020	166,488	165,000	167,013		(257)			2.370	1.561	MON	326	3,121	10/17/2016	03/15/2023
89231MAD7	TOYOTA AUTO RECEIVAB 1.18% 6/17/19				1FE	174,563	100.0020	175,004	175,000	174,760		207			1.180	1.458	MON	172	2,065	12/18/2015	06/17/2019
89656FAC0	TRINITY RAIL LEASING 3.89% 7/15/43				1FE	139,036	90.8000	124,994	137,659	138,963		(73)			3.898	3.514	MON	447	4,923	01/14/2016	07/15/2043
05522RCT3	VR BANK OF AMERICA .50125% 6/15/20				1FE	125,000	100.1340	125,168	125,000	125,000					0.501	0.472	MON	52	1,003	02/02/2015	06/15/2020
126802CY1	VR CABELA'S MASTER .6245% 7/15/22				1FE	149,936	100.1350	150,203	150,000	149,937		3			0.625	0.643	MON	78	1,387	04/15/2015	07/15/2022
36159LCK0	VR GE DEALER FLOOR .52727% 7/20/19				1FE	149,906	100.0110	150,017	150,000	149,946		21			0.545	0.589	MON	68	1,292	01/12/2015	07/20/2019
98161JAD9	WORLD OMNI AUTO RECE 1.51% 5/15/20				1FE	50,000	100.0780	50,039	50,000	49,995		(12)			1.340	1.280	MON	56	670	02/25/2015	05/15/2020
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,591,463	XXX	3,567,923	3,585,388	3,590,326		(798)			XXX	XXX	XXX	6,092	44,774	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						13,017,822	XXX	12,917,045	12,838,356	13,004,971		(11,623)			XXX	XXX	XXX	48,931	190,789	XXX	XXX
7799999 Subtotals - Issuer Obligations						7,835,543	XXX	7,796,239	7,774,286	7,826,736		(6,866)			XXX	XXX	XXX	45,410	121,419	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						3,425,932	XXX	3,374,922	3,290,105	3,410,443		(10,046)			XXX	XXX	XXX	9,262	85,510	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						4,825,194	XXX	4,752,620	4,670,858	4,809,912		(10,777)			XXX	XXX	XXX	10,641	88,675	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						3,591,463	XXX	3,567,923	3,585,388	3,590,326		(798)			XXX	XXX	XXX	6,092	44,774	XXX	XXX
8399999 Grand Total - Bonds						19,678,133	XXX	19,491,705	19,320,638	19,637,417		(28,487)			XXX	XXX	XXX	71,406	340,379	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
G1151C101	ACCENTURE PLC			545.000	63,836	117.130	63,836	52,947		1,204		10,889		10,889		L	10/12/2016
001055102	AFLAC INC			840.000	58,464	69.600	58,464	58,174		976		290		290		L	10/12/2016
00123Q104	AGNC INVESTMENT CORP			620.000	11,241	18.130	11,241	12,352		112		(1,111)		(1,111)		L	11/08/2016
02079K305	ALPHABET INC CL A			235.000	186,226	792.450	186,226	177,231				3,104		3,104		L	11/09/2016
02079K107	ALPHABET INC CL C				0	775.000	0	0				0		0		L	10/05/2015
023135106	AMAZON COM INC COM			120.000	89,984	749.870	89,984	77,583				10,249		10,249		L	10/12/2016
025932104	AMERICAN FINL GROUP INC OHIO			140.000	12,337	88.120	12,337	10,312		184		2,025		2,025		L	08/09/2016
030420103	AMERICAN WATER WORKS CO INC/NE			380.000	27,497	72.360	27,497	28,370		203		(873)		(873)		L	10/12/2016
031162100	AMGEN INC			495.000	72,374	146.210	72,374	80,567		1,540		(8,170)		(8,170)		L	10/12/2016
037411105	APACHE CORP			985.000	62,518	63.470	62,518	53,648		383		8,870		8,870		L	10/12/2016
037833100	APPLE COMPUTER			1,895.000	219,479	115.820	219,479	218,086		3,968		17,948		17,948		L	10/12/2016
038222105	APPLIED MATERIALS INC			1,155.000	37,272	32.270	37,272	30,430		181		6,842		6,842		L	11/09/2016
G0585R106	ASSURED GUARANTY LTD USD 1.0			1,260.000	47,590	37.770	47,590	36,542		612		14,020		14,020		L	10/12/2016
00206R102	AT & T INC			1,845.000	78,468	42.530	78,468	63,218		3,235		14,189		14,189		L	10/12/2016
049560105	ATMOS ENERGY CORP			585.000	43,378	74.150	43,378	33,902		925		6,078		6,078		L	10/12/2016
053015103	AUTOMATIC DATA PROCESSING INC			75.000	7,709	102.780	7,709	6,568	43	40		1,140		1,140		L	06/09/2016
053484101	AVALONBAY CMNTYS INC			210.000	37,202	177.150	37,202	34,204	284	770		2,998		2,998		L	10/12/2016
053611109	AVERY DENNISON CORP			570.000	40,025	70.220	40,025	37,478		841		3,502		3,502		L	10/12/2016
053774105	AVIS BUDGET GROUP			195.000	7,153	36.680	7,153	7,111				41		41		L	09/09/2016
057224107	BAKER HUGHES INC COM			190.000	12,344	64.970	12,344	12,424				(79)		(79)		L	12/08/2016
060505104	BANK AMER CORP			5,125.000	113,263	22.100	113,263	89,861		944		26,312		26,312		L	12/08/2016
064058100	BANK NEW YORK MELLON CORP COM			1,150.000	54,487	47.380	54,487	53,767				720		720		L	11/15/2016
067383109	BARD C R INC			110.000	24,713	224.660	24,713	20,472		79		4,240		4,240		L	10/12/2016
071813109	BAXTER INTL INC			1,625.000	72,053	44.340	72,053	72,043	194	213		10		10		L	12/08/2016
084670702	BERKSHIRE HATHAWAY INC.			340.000	55,413	162.980	55,413	48,832				10,130		10,130		L	10/12/2016
086516101	BEST BUY INC			500.000	21,335	42.670	21,335	24,567				(3,232)		(3,232)		L	12/08/2016
110122108	BRISTOL MYERS SQUIBB CO			500.000	29,220	58.440	29,220	26,540				2,680		2,680		L	11/08/2016
122017106	BURLINGTON STORES INC			130.000	11,018	84.750	11,018	11,494				(477)		(477)		L	12/08/2016
12541W209	C H ROBINSON WORLDWIDE INC COM NEW			90.000	6,593	73.260	6,593	6,531		118		62		62		L	03/11/2016
127055101	CABOT CORP COM			885.000	44,728	50.540	44,728	37,935		926		6,793		6,793		L	10/12/2016
124830100	CBL & ASSOC PPTYS INC COM			980.000	11,270	11.500	11,270	11,967	260	1,039		6,164	7,017	(853)		L	11/04/2015
124857202	CBS CORP NEW			885.000	56,304	63.620	56,304	51,723	159			4,581		4,581		L	12/08/2016
151020104	CELGENE CORP COM			80.000	9,260	115.750	9,260	8,677				583		583		L	11/08/2016
15189T107	CENTERPOINT ENERGY INC			2,290.000	56,426	24.640	56,426	55,211				1,215		1,215		L	12/08/2016
166764100	CHEVRON CORP			420.000	49,434	117.700	49,434	39,613		1,502		9,247		9,247		L	10/12/2016
167250109	CHICAGO BRIDGE & IRON COMPANY N.V.			670.000	21,273	31.750	21,273	25,025	47	61		(2,751)		(2,751)		L	12/08/2016
H1467J104	CHUBB LTD			390.000	51,527	132.120	51,527	49,557	269			1,969		1,969		L	12/08/2016
171798101	CIMAREX ENERGY CO			130.000	17,667	135.900	17,667	11,772		31		5,895		5,895		L	03/10/2016
17275R102	CISCO SYSTEMS INC			2,140.000	64,671	30.220	64,671	61,176		1,692		5,567		5,567		L	10/12/2016
177376100	CITRIX SYS INC			470.000	41,976	89.310	41,976	36,894				5,081		5,081		L	10/12/2016
12572Q105	CME GROUP INC			220.000	25,377	115.350	25,377	22,883	715	324		2,494		2,494		L	10/12/2016
194162103	COLGATE PALMOLIVE CO			435.000	28,466	65.440	28,466	29,661		68		(1,194)		(1,194)		L	12/08/2016
P31076105	COPA HOLDINGS SA			680.000	61,764	90.830	61,764	58,493		255		3,272		3,272		L	12/08/2016
231021106	CUMMINS INC			160.000	21,867	136.670	21,867	17,150		435		4,718		4,718		L	06/09/2016
253868103	DIGITAL RLTY TR INC			400.000	39,304	98.260	39,304	27,085	352	1,291		8,523		8,523		L	10/12/2016
254709108	DISCOVER FINANCIAL SERVICES			610.000	43,975	72.090	43,975	33,633		348		10,342		10,342		L	10/12/2016
26138E109	DR PEPPER SNAPPLE GROUP INC			605.000	54,855	90.670	54,855	45,386	321	1,149		(1,241)		(1,241)		L	10/12/2016
263534109	DU PONT E I DE NEMOURS & CO			600.000	44,040	73.400	44,040	39,907		547		4,133		4,133		L	10/12/2016
G30401106	ENDO INTERNATIONAL PLC			1,010.000	16,635	16.470	16,635	19,673				(3,039)		(3,039)		L	12/09/2016
26875P101	EOG RESOURCES, INC			260.000	26,286	101.100	26,286	23,680		35		2,606		2,606		L	10/13/2016
294429105	EQUIFAX INC			220.000	26,011	118.230	26,011	29,081		139		(3,071)		(3,071)		L	10/12/2016
G3223R108	EVEREST RE GROUP LTD			75.000	16,230	216.400	16,230	13,691		353		2,498		2,498		L	11/04/2015
30219G108	EXPRESS SCRIPTS HOLDING CO			630.000	43,338	68.790	43,338	50,016				(7,891)		(7,891)		L	10/12/2016
30231G102	EXXON MOBIL CORPORATION			1,705.000	153,893	90.260	153,893	158,951		4,746		19,612		19,612		L	10/12/2016
315616102	F5 NETWORKS INC COM			80.000	11,578	144.720	11,578	11,465				113		113		L	12/08/2016
30303M102	FACEBOOK INC			715.000	82,261	115.050	82,261	63,055				5,963		5,963		L	10/12/2016
32008D106	FIRST DATA CORP - CLASS A			840.000	11,920	14.190	11,920	9,849				2,070		2,070		L	10/12/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
337932107	FIRSTENERGY CORP COM			770.000	23,847	30.970	23,847	26,560	277			(2,713)		(2,713)		L	11/08/2016
345370860	FORD MOTOR COMPANY			460.000	5,580	12.130	5,580	6,106		168		(526)		(526)		L	06/09/2016
35671D857	FREEPORT-MCMORAN COPPER & GOLD INC			560.000	7,386	13.190	7,386	8,776				(1,390)		(1,390)		L	12/09/2016
369604103	GENERAL ELECTRIC CO			4,362.000	137,839	31.600	137,839	124,427	1,047	3,484		2,764		2,764		L	10/12/2016
37045V100	GENERAL MOTORS CO			930.000	32,401	34.840	32,401	31,323		1,094		2,106		2,106		L	10/13/2016
375558103	GILEAD SCIENCES INC			860.000	61,585	71.610	61,585	63,929		1,473		2,325	25,514	(23,189)		L	10/12/2016
38141G104	GOLDMAN SACHS GROUP INC			405.000	96,977	239.450	96,977	71,330		302		25,648		25,648		L	11/08/2016
399473107	GROUPON INC			3,020.000	10,026	3.320	10,026	16,971				(6,945)		(6,945)		L	10/13/2016
418056107	HASBRO INC			200.000	15,558	77.790	15,558	14,603		398		2,086		2,086		L	06/11/2015
423452101	HELMERICH & PAYNE INC			230.000	17,802	77.400	17,802	14,540		322		3,262		3,262		L	08/10/2016
G4412G101	HERBALIFE LTD			120.000	5,777	48.140	5,777	8,004				(2,227)		(2,227)		L	08/09/2016
437076102	HOME DEPOT INC			580.000	77,766	134.080	77,766	62,308		1,566		1,388		1,388		L	10/12/2016
44106M102	HOSPITALITY PPTYS TR COM SH BEN			435.000	13,807	31.740	13,807	11,857		444		1,950		1,950		L	06/20/2016
40434L105	HP INC			535.000	7,939	14.840	7,939	8,469	71	166		936		936		L	10/13/2016
444859102	HUMANA INC			130.000	26,524	204.030	26,524	23,315		64		3,209		3,209		L	10/12/2016
452308109	ILLINOIS TOOL WORKS INC			335.000	41,024	122.460	41,024	33,043	218	445		7,981		7,981		L	10/12/2016
G47791101	INGERSOLL-RAND PLC			120.000	9,005	75.040	9,005	9,438				(433)		(433)		L	12/08/2016
460690100	INTERPUBLIC GROUP COS INC			580.000	13,578	23.410	13,578	12,852		326		725		725		L	10/12/2016
461202103	INTUIT COM			225.000	25,787	114.610	25,787	24,111		131		1,676		1,676		L	10/12/2016
832696405	JM SMUCKER CO			140.000	17,928	128.060	17,928	21,617		210		(3,689)		(3,689)		L	08/09/2016
478160104	JOHNSON & JOHNSON			1,545.000	177,999	115.210	177,999	165,605		4,445		15,916		15,916		L	10/12/2016
46625H100	JPMORGAN CHASE & CO			1,705.000	147,124	86.290	147,124	107,276		2,552		34,809		34,809		L	10/12/2016
485170302	KANSAS CITY SOUTHERN			60.000	5,091	84.850	5,091	5,830	20	20		(739)		(739)		L	08/09/2016
489170100	KENNAMETAL INC			330.000	10,316	31.260	10,316	7,596		280		2,720		2,720		L	05/09/2016
482480100	KLA-TENCOR CORP COM			70.000	5,508	78.680	5,508	4,755		147		653		653		L	12/11/2015
521865204	LEAR CORP			140.000	18,532	132.370	18,532	15,901		126		1,933		1,933		L	08/09/2016
554382101	MACERICH CO COM			150.000	10,626	70.840	10,626	13,002		209		(2,376)		(2,376)		L	08/09/2016
G5785G107	MALLINCKRODT PLC			250.000	12,455	49.820	12,455	14,807				(2,352)		(2,352)		L	05/09/2016
57636Q104	MASTERCARD INC CL A			350.000	36,138	103.250	36,138	37,030				(893)		(893)		L	11/08/2016
57772K101	MAXIM INTEGRATED PRODS INC			390.000	15,042	38.570	15,042	12,548		491		2,494		2,494		L	02/12/2016
580135101	MCDONALDS CORP			310.000	37,733	121.720	37,733	34,993		1,039		1,212		1,212		L	10/12/2016
58155Q103	MCKESSON CORP			50.000	7,023	140.450	7,023	8,225	14	21		(1,202)		(1,202)		L	10/12/2016
58933Y105	MERCK & CO INC NEW			1,360.000	80,063	58.870	80,063	77,534	639	1,585		3,889		3,889		L	10/12/2016
594918104	MICROSOFT CORP			2,930.000	182,070	62.140	182,070	149,316		3,895		23,560		23,560		L	10/12/2016
61166W101	MONSANTO CO			125.000	13,151	105.210	13,151	13,628		135		(476)		(476)		L	06/09/2016
62989*105	NAMICO Class B Shares			70.000	20,168	288.119	20,168	3,500								A	02/27/1992
63938C108	NAVIENT CORP			2,220.000	36,475	16.430	36,475	29,087		995		7,387		7,387		L	10/12/2016
62886E108	NCR CORPORATION COM			820.000	33,259	40.560	33,259	28,214				5,046		5,046		L	11/08/2016
64110L106	NETFLIX.COM INC			180.000	22,284	123.800	22,284	22,338				(54)		(54)		L	11/08/2016
651639106	NEWMONT MINING CORP			390.000	13,287	34.070	13,287	6,883		51		6,271		6,271		L	11/10/2015
65339F101	NEXTERA ENERGY INC			220.000	26,281	119.460	26,281	23,974		835		2,849		2,849		L	10/12/2016
654106103	NIKE INC CL B			510.000	25,923	50.830	25,923	26,762	92	243		(4,163)		(4,163)		L	10/13/2016
655664100	NORDSTROM INC			125.000	5,991	47.930	5,991	6,231		46		(240)		(240)		L	09/09/2016
655844108	NORFOLK SOUTHERN CORP			110.000	11,888	108.070	11,888	10,934	65			953		953		L	11/09/2016
665859104	NORTHERN TRUST CORP			270.000	24,044	89.050	24,044	19,519	103	200		4,525		4,525		L	04/27/2016
67018T105	NU SKIN ENTERPRISES CL A			150.000	7,167	47.780	7,167	8,831		107		(1,664)		(1,664)		L	08/09/2016
67066G104	NVIDIA CORP COM			330.000	35,224	106.740	35,224	18,434		69		16,790		16,790		L	11/08/2016
680223104	OLD REP INTL CORP			2,020.000	38,380	19.000	38,380	36,445		1,073		1,935		1,935		L	10/12/2016
681919106	OMNICOM GROUP			810.000	68,939	85.110	68,939	59,840	446	1,333		8,278		8,278		L	10/12/2016
713448108	PEPSICO INC			820.000	85,797	104.630	85,797	82,934	542	1,434		1,566		1,566		L	12/09/2016
717081103	PFIZER INC			3,230.000	104,910	32.480	104,910	105,500		3,660		447		447		L	10/12/2016
723787107	PIONEER NAT RES CO COM			90.000	16,206	180.070	16,206	15,425		4		782		782		L	08/10/2016
69351T106	PPL CORPORATION			1,000.000	34,050	34.050	34,050	34,993	380	893		(1,146)		(1,146)		L	10/12/2016
742718109	PROCTER & GAMBLE CO			460.000	38,677	84.080	38,677	39,448		962		1,439		1,439		L	12/09/2016
744320102	PRUDENTIAL FINL INC			140.000	14,568	104.060	14,568	14,904				(336)		(336)		L	12/08/2016
74762E102	QUANTA SVCS INC COM			450.000	15,683	34.850	15,683	15,688				(6)		(6)		L	12/08/2016
7591EP100	REGIONS FINL CORP NEW			4,260.000	61,174	14.360	61,174	39,238	277	475		21,935		21,935		L	10/13/2016
00829J107	RESTRICTED AFFINITY FINL CORP			1,428.000	14,637	10.250	14,637	14,637								A	01/12/1998
762760106	RICE ENERGY INC			630.000	13,451	21.350	13,451	13,887				(436)		(436)		L	11/08/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
773903109	ROCKWELL AUTOMATION INC COM			170.000	22,848	134.400	22,848	21,280		129		1,568		1,568		L	11/08/2016
778296103	ROSS STORES INC			570.000	37,392	65.600	37,392	30,413		301		6,796		6,796		L	10/12/2016
806857108	SCHLUMBERGER LTD			404.000	33,916	83.950	33,916	32,693	277	625		4,880		4,880		L	10/12/2016
G7945M107	SEAGATE TECHNOLOGY			1,380.000	52,675	38.170	52,675	46,258	869	315		6,417		6,417		L	11/09/2016
828806109	SIMON PROPERTY GROUP INC			290.000	51,524	177.670	51,524	60,324		1,276		(8,800)		(8,800)		L	10/12/2016
833034101	SNAP ON INC			90.000	15,414	171.270	15,414	15,323		229		(14)		(14)		L	11/06/2015
85207U105	SPRINT NEXTEL CORP			2,240.000	18,861	8.420	18,861	16,988				1,873		1,873		L	12/08/2016
852234103	SQUARE INC			710.000	9,677	13.630	9,677	9,902				(225)		(225)		L	12/09/2016
855244109	STARBUCKS CORP COM			500.000	27,760	55.520	27,760	26,739		377		(1,708)		(1,708)		L	10/12/2016
867914103	SUNTRUST BANKS INC			640.000	35,104	54.850	35,104	28,213		573		7,425		7,425		L	10/12/2016
871503108	SYMANTEC CORP			2,140.000	51,125	23.890	51,125	50,897		217		227		227		L	10/12/2016
871829107	SYSCO CORP			400.000	22,148	55.370	22,148	18,379		279		3,769		3,769		L	10/13/2016
872590104	T-MOBILE US INC			130.000	7,476	57.510	7,476	7,624				(148)		(148)		L	12/08/2016
87612E106	TARGET CORP			200.000	14,446	72.230	14,446	15,577				(1,131)		(1,131)		L	12/08/2016
882508104	TEXAS INSTRUMENTS INC			1,100.000	80,267	72.970	80,267	60,272		1,580		19,645		19,645		L	10/12/2016
887317303	TIME WARNER			260.000	25,098	96.530	25,098	23,915		105		1,183		1,183		L	10/21/2016
H8817H100	TRANSOCEAN LTD.			1,770.000	26,090	14.740	26,090	19,450				6,640		6,640		L	10/13/2016
899896104	TUPPERWARE BRANDS CORPORATION			660.000	34,729	52.620	34,729	37,618	449	816		(2,889)		(2,889)		L	10/12/2016
902494103	TYSON FOODS INC CL A DEL			890.000	54,895	61.680	54,895	48,760		560		5,786		5,786		L	10/12/2016
907818108	UNION PACIFIC CORP			165.000	17,107	103.680	17,107	19,180		468		4,204		4,204		L	04/13/2015
911312106	UNITED PARCEL SERVICE-CL B			280.000	32,099	114.640	32,099	32,110		101		(11)		(11)		L	12/08/2016
911363109	UNITED RENTAL INC COM			515.000	54,374	105.580	54,374	41,531				12,843		12,843		L	11/08/2016
91307C102	UNITED THERAPEUTICS CORP DEL			150.000	21,515	143.430	21,515	18,637				2,654		2,654		L	03/10/2016
91324P102	UNITEDHEALTH GROUP INC			350.000	56,014	160.040	56,014	51,476		238		4,538		4,538		L	12/08/2016
91529Y106	UNUM GROUP			190.000	8,347	43.930	8,347	6,330		76		2,016		2,016		L	05/06/2016
92343E102	VERISIGN INC COM			150.000	11,411	76.070	11,411	11,474				(1,092)		(1,092)		L	10/13/2016
92343V104	VERIZON COMMUNICATIONS			1,655.000	88,344	53.380	88,344	81,455		3,397		11,191		11,191		L	10/12/2016
92826C839	VISA INC-CLASS A SHRS			280.000	21,846	78.020	21,846	21,603		147		(58)		(58)		L	10/12/2016
931142103	WAL MART STORES INC			1,255.000	86,746	69.120	86,746	88,675	628	405		(1,930)		(1,930)		L	11/08/2016
931427108	WALGREENS BOOTS ALLIANCE INC			520.000	43,035	82.760	43,035	43,474		400		826		826		L	11/08/2016
254687106	WALT DISNEY CO			170.000	17,717	104.220	17,717	18,275	211	199		263		263		L	10/12/2016
94946T106	WELLCARE HEALTH PLANS, INC			220.000	30,158	137.080	30,158	25,203				4,954		4,954		L	10/12/2016
959802109	WESTERN UNION CO/THE			930.000	20,200	21.720	20,200	18,533		458		3,127		3,127		L	10/13/2016
963320106	WHIRLPOOL CORP			105.000	19,086	181.770	19,086	18,120		265		965		965		L	10/13/2016
983919101	XILINX INC			320.000	19,318	60.370	19,318	14,846		416		4,472		4,472		L	02/11/2016
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					5,979,754	XXX	5,979,754	5,449,284	9,266	83,335		516,347	32,531	483,816		XXX	XXX
Mutual Funds																	
74316J110	BOSTON COMMON INTERNATIONAL FUND			32,193.426	790,992	24.570	790,992	867,070		12,562		(21,654)		(21,654)		L	12/23/2016
233203363	DFA EMERG MKTS SOCIAL CORE #5329			14,460.785	160,515	11.100	160,515	161,717		3,097		14,038		14,038		L	12/16/2016
25239Y626	DFA INTL SOCIAL CORE EQUITY #5712			58,874.600	662,339	11.250	662,339	684,133		16,862		20,517		20,517		L	12/16/2016
9299999 Subtotal - Mutual Funds					1,613,846	XXX	1,613,846	1,712,920		32,522		12,900		12,900		XXX	XXX
9799999 Total Common Stocks					7,593,600	XXX	7,593,600	7,162,204	9,266	115,857		529,247	32,531	496,716		XXX	XXX
9899999 Total Preferred and Common Stocks					7,593,600	XXX	7,593,600	7,162,204	9,266	115,857		529,247	32,531	496,716		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3138WFT55	FNMA POOL #AS5971 3.0% 10/01/30		01/05/2016	G.X. CLARKE & COMPANY	X X X	175,624	170,044	255
38378B5E5	GOVT NATL MTG ASSN 1.900% 3/16/47		08/04/2016	JEFFRIES & COMPANY	X X X	131,182	132,916	56
36230MEP8	GOVT NATL MTG ASSN POOL #752842 DT		10/24/2016	KGS - ALPHA CAPITAL MARKETS	X X X	61,970	57,916	165
912828R77	US TREASURY NOTE 1.375% 5/31/21		05/31/2016	NOMURA SECURITIES INTERNATIONAL	X X X	99,981	100,000	4
0599999 Subtotal - Bonds - U.S. Governments						468,756	460,876	480
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
419792KD7	HAWAII ST 1.505% 10/01/20		04/21/2016	MESIROW FINANCIAL	X X X	134,683	135,000	68
4386705U1	HONOLULU CITY & CNTY 1.99% 10/1/22		10/06/2016	MERRILL LYNCH	X X X	75,000	75,000	
8486442F6	SPOKANE CNTY WA 1.606% 12/01/20		11/04/2016	BARCLAYS	X X X	100,000	100,000	
977100CX2	WISCONSIN ST GEN FUN 1.616% 5/1/21		08/03/2016	STIFEL NICOLAUS	X X X	125,000	125,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						434,683	435,000	68
Bonds - U.S. Special Revenue, Special Assessment								
3136A7FL1	FED NATL MTG ASSN 2.00% 1/25/41		04/15/2016	G.X. CLARKE & COMPANY	X X X	129,147	129,551	202
3136AKN74	FED NATL MTG ASSN 3.0% 2/25/44		04/12/2016	BNY Brokerage	X X X	48,885	48,416	56
3137BNN26	FHLMC MULTIFAMILY ST 1.78% 7/25/19		04/15/2016	BANC/AMERICA SECU.LLC	X X X	156,546	155,000	207
3138LCSM8	FNMA POOL #AN0523 2.270% 1/01/21		12/02/2016	BREAN CAPITAL LLC	X X X	151,143	150,000	57
3138WFVG8	FNMA POOL #AS6014 4.00% 10/01/45		04/26/2016	G.X. CLARKE & COMPANY	X X X	207,965	193,906	603
88213AFW0	TEXAS ST A & M UNIV 1.400% 5/15/21		07/01/2016	FUNB-FUNDS II	X X X	50,000	50,000	
88213ADN2	TEXAS ST A & M UNIV 1.928% 5/15/21		03/22/2016	RBC CAPITAL MARKETS	X X X	50,000	50,000	
38379URV0	VR GOVT NATL MTG AS 3.50% 4/16/24		06/03/2016	MORGAN KEEGAN & CO	X X X	158,275	148,615	101
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						951,960	925,489	1,226
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00104UAA6	AEP TEXAS CENTRAL 0.880% 12/01/18		02/24/2016	NOMURA SECURITIES INTERNATIONAL	X X X	154,010	154,311	332
02007CAD4	ALLY AUTO RECEIVABLE 1.47% 4/15/20		01/20/2016	CITIGROUP GLOBAL MKTS	X X X	149,983	150,000	
084664CK5	BERKSHIRE HATHAWAY 1.300% 8/15/19		08/08/2016	BANC/AMERICA SECU.LLC	X X X	19,981	20,000	
05581RAD8	BMW VEHICLE LEASE TR 1.34% 1/22/19		02/09/2016	BANC/AMERICA SECU.LLC	X X X	174,979	175,000	
05565QDC9	BP CAPITAL MARKETS 1.676% 05/03/19		04/28/2016	Chase	X X X	100,000	100,000	
12532AAW9	CFCRE COMMERCIAL MOR 1.5% 11/10/49		11/01/2016	CANTOR & FITZGERALD	X X X	174,996	175,000	155
12558GAC9	CIT EQUIPMENT COLLAT 1.5% 10/21/19		10/17/2016	BANC/AMERICA SECU.LLC	X X X	89,440	89,495	
17319WAA7	CITIGROUP COML MTG TR SER 2013-SMP		01/27/2016	CITIGROUP GLOBAL MKTS	X X X	183,194	182,367	299
12572QAE5	CME GROUP INC 3.000% 9/15/22		10/19/2016	CREDIT RESERCH & TRADING LLC	X X X	106,045	100,000	325
12623PAD8	CNH EQUIPMENT TRUST 1.610% 5/17/21		02/23/2016	G.X. CLARKE & COMPANY	X X X	150,281	150,000	74
20030NBD2	COMCAST CORP 3.125% 7/15/22		05/13/2016	MORGAN KEEGAN & CO	X X X	106,015	100,000	1,068
254683BQ7	DISCOVER CARD EXECUT 1.45% 3/15/21		12/07/2016	STEPHENS INC	X X X	149,813	150,000	163
26444GAB9	DUKE ENERGY FLORIDA 1.731% 9/1/22		06/15/2016	RBC CAPITAL MARKETS	X X X	149,997	150,000	
30231GAV4	EXXON MOBIL CORPORAT 2.22% 3/01/21		02/29/2016	J.P. Morgan Securites Inc	X X X	80,000	80,000	
30231GAR3	EXXON MOBIL CORPORAT 2.726% 3/1/23		11/01/2016	BARCLAYS	X X X	102,392	100,000	477
34530UAA9	FORD CREDIT AUTO OWN 2.31% 8/15/27		02/23/2016	MERRILL LYNCH	X X X	134,963	135,000	
34528QEU4	FORD CREDIT FLOORPLA 1.55% 7/15/21		07/19/2016	Chase	X X X	99,983	100,000	
36192CAE5	GS MORTGAGE SECURITI 2.94% 2/10/46		07/25/2016	CITIGROUP GLOBAL MKTS	X X X	131,406	125,000	276
437076BL5	HOME DEPOT INC 2.0% 4/01/21		02/03/2016	J.P. Morgan Securites Inc	X X X	99,644	100,000	
43814KAC5	HONDA AUTO RECEIVABL 1.05%10/15/18		12/22/2016	G.X. CLARKE & COMPANY	X X X	12,424	12,471	5
44930UAD8	HYUNDAI AUTO RECEIV 1.56% 9/15/20		03/22/2016	MERRILL LYNCH	X X X	74,985	75,000	
46640BAC8	JP MORGAN MORTGAG 3.50% 05/25/43		09/16/2016	WELLS FARGO SECURITIES	X X X	142,930	138,767	162
46647EAA9	JP MORGAN MORTGAG 3.50% 10/25/46		09/26/2016	Chase	X X X	77,824	75,000	211
54627RAB6	LOUISIANA LOC GOVT 2.470% 2/01/19		05/13/2016	J.P. Morgan Securites Inc	X X X	244,078	243,119	2,510
57636QAB0	MASTERCARD INC 3.375%,4/01/24		11/03/2016	Chase	X X X	133,625	125,000	434
59156RBH0	METLIFE INC 3.600% 4/10/24		07/12/2016	Chase	X X X	105,905	100,000	950
61691BAA9	MORGAN STANLEY CAPI 2.200% 9/13/31		09/20/2016	VARIOUS	X X X	150,121	150,000	238

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63946BAE0	NBCUNIVERSAL MEDIA 4.375% 4/01/21		02/26/2016	UBS SECURITIES	XXX	99,542	90,000	1,652
674599CC7	OCCIDENTAL PETROLEUM 3.12% 2/15/22		03/08/2016	SG AMERICAS SECURITIES	XXX	110,218	110,000	248
67741YAB4	OHIO PHASE-IN-RECOVE 2.049% 7/1/20		10/17/2016	WELLS FARGO SECURITIES	XXX	101,313	100,000	620
40139LAA1	P/P GUARDIAN LIFE GL 2.0% 4/26/21		10/12/2016	VARIOUS	XXX	150,145	150,000	1,188
64952WCK7	P/P NEW YORK LIFE GL 1.5% 10/24/19		10/17/2016	BANC/AMERICA SECU.LLC	XXX	149,961	150,000	
717081DX8	PFIZER INC 1.950% 6/03/21		05/31/2016	Chase	XXX	64,904	65,000	
717081DZ3	PFIZER INC 2.200% 12/15/21		11/14/2016	CREDIT SUISSE SECURITIES	XXX	74,932	75,000	
89837LAC9	PRINCETON UNIVERSITY 1.84% 7/01/21		03/01/2016	GOLDMAN SACHS & cO	XXX	60,000	60,000	
742718EQ8	PROCTER & GAMBLE CO/ 1.70% 11/3/21		10/31/2016	Morgan Stanley	XXX	59,877	60,000	
81733YAA7	SEQUOIA MORTGAGE TRU 3.5% 2/5/45		07/25/2016	J.P. Morgan Securites Inc	XXX	215,430	209,833	240
822582BS0	SHELL INTERNATIONAL 1.875% 5/10/21		11/09/2016	RBC CAPITAL MARKETS	XXX	49,470	50,000	13
822582BP6	SHELL INTERNATIONAL 2.25% 11/10/20		03/22/2016	MITSUBISHI UFJ SECURITIES	XXX	100,590	100,000	863
83085GAA6	SKOPOS AUTO RECEIVAB 3.55% 2/15/16		11/02/2016	CITIGROUP GLOBAL MKTS	XXX	157,339	157,932	343
857477AS2	STATE STREET CORP 2.550% 8/18/20		11/22/2016	BNP PARIBAS SECURITIES BOND	XXX	126,809	125,000	885
87165LAF8	SYNCHRONY CREDIT CAR 2.37% 3/15/23		10/17/2016	CITIGROUP GLOBAL MKTS	XXX	40,975	40,000	13
87612EAZ9	TARGET CORP 2.900% 1/15/22		02/09/2016	RBC CAPITAL MARKETS	XXX	129,758	125,000	272
89236TCU7	TOYOTA MOTOR CREDIT 1.7% 2/19/19		02/16/2016	CITIGROUP GLOBAL MKTS	XXX	99,988	100,000	
89656FAC0	TRINITY RAIL LEASING 3.89% 7/15/43		01/14/2016	MERRILL LYNCH	XXX	144,512	143,082	77
90270RBE3	UBS-BARCLAYS COMMER 2.85% 12/10/45		08/19/2016	BARCLAYS CAPITAL INC	XXX	104,813	100,000	182
90270RAA2	UBS-BARCLAYS COMMER 3.31% 12/10/45		08/25/2016	CREDIT RESERCH & TRADING LLC	XXX	93,825	90,000	240
90349DAD4	UBS-BARCLAYS COMMERC 3.09% 8/10/49		01/14/2016	JEFFRIES & COMPANY	XXX	178,883	175,000	285
90269CAD2	UBS-BARCLAYS COMMERC 3.51% 5/10/63		10/26/2016	UBS SECURITIES	XXX	160,500	150,000	441
92826CAB8	VISA INC 2.2% 12/14/20		01/07/2016	HSBC SECURITIES	XXX	100,302	100,000	171
00842AAD1	VR AGATE BAY MORTGAG 3.50% 6/25/45		09/29/2016	PERSHING LLC	XXX	115,923	111,867	33
17322GAA7	VR CITIGROUP MORTGAG 4.0% 1/01/35		09/14/2016	PERSHING LLC	XXX	101,822	98,141	196
178772AA7	VR CITYLINE COMMERC 2.77% 11/10/23		11/04/2016	GOLDMAN SACHS & cO	XXX	107,216	105,000	138
36191YAJ7	VR GS MORTGAGE SEC 5.5484% 8/10/44		06/23/2016	JEFFRIES & COMPANY	XXX	53,938	50,000	208
46643KAA9	VR JP MORGAN MORTGAG 3.0% 10/1/29		05/02/2016	JEFFRIES & COMPANY	XXX	158,408	154,474	51
64829EAA2	VR NEW RESIDENTIAL 3.75% 12/25/24		03/09/2016	MERRILL LYNCH	XXX	168,774	164,668	334
25468PDJ2	WALT DISNEY COMPANY/ 2.30% 2/12/21		02/19/2016	WELLS FARGO SECURITIES	XXX	51,053	50,000	147
94988HAC5	WELLS FARGO COMMERCI 2.9% 10/15/45		04/28/2016	WELLS FARGO SECURITIES	XXX	129,746	125,000	20
92890NAS8	WF-RBS COMMERCIAL 0.734% 12/15/45		07/19/2016	JEFFRIES & COMPANY	XXX	90,753	91,002	39
92938CAD9	WF-RBS COMMERCIAL MO 4.153% 8/15/4		11/09/2016	JEFFRIES & COMPANY	XXX	82,746	75,000	121
92935VAG3	WFRBS COML MTG TR 4.375% 3/15/44		12/06/2016	JEFFRIES & COMPANY	XXX	251,206	230,000	467
983919AH4	XILINX INC 3.000% 3/15/21		12/14/2016	Chase	XXX	126,635	125,000	979
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,311,317	7,161,531	18,146
8399997 Subtotal - Bonds - Part 3						9,166,716	8,982,896	19,920
8399998 Summary item from Part 5 for Bonds						545,410	531,972	2,819
8399999 Subtotal - Bonds						9,712,126	9,514,868	22,739
8999998 Summary Item from Part 5 for Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
G1151C101	ACCENTURE PLC		10/12/2016	INVESTMENT TECHNOLOGY GR	575.000	55,758	XXX	
001055102	AFLAC INC		10/12/2016	VARIOUS	840.000	58,174	XXX	
00123Q104	AGNC INVESTMENT CORP		11/08/2016	INVESTMENT TECHNOLOGY GR	620.000	12,352	XXX	
02079K305	ALPHABET INC CL A		11/09/2016	VARIOUS	200.000	155,892	XXX	
023135106	AMAZON COM INC COM		10/12/2016	INVESTMENT TECHNOLOGY GR	90.000	59,459	XXX	
025932104	AMERICAN FINL GROUP INC OHIO		08/09/2016	RBC CAPITAL MARKETS	140.000	10,312	XXX	
030420103	AMERICAN WATER WORKS CO INC/NE		10/12/2016	INVESTMENT TECHNOLOGY GR	380.000	28,370	XXX	
031162100	AMGEN INC		10/12/2016	VARIOUS	215.000	35,092	XXX	
037411105	APACHE CORP		10/12/2016	VARIOUS	985.000	53,648	XXX	
037833100	APPLE COMPUTER		10/12/2016	INVESTMENT TECHNOLOGY GR	170.000	19,958	XXX	
038222105	APPLIED MATERIALS INC		11/09/2016	VARIOUS	1,155.000	30,430	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G0585R106	ASSURED GUARANTY LTD USD 1.0		10/12/2016	INVESTMENT TECHNOLOGY GR	110.000	3,175	XXX	
00206R102	AT & T INC		10/12/2016	INVESTMENT TECHNOLOGY GR	160.000	6,298	XXX	
049560105	ATMOS ENERGY CORP		10/12/2016	INVESTMENT TECHNOLOGY GR	60.000	4,203	XXX	
053015103	AUTOMATIC DATA PROCESSING INC		06/09/2016	RBC CAPITAL MARKETS	75.000	6,568	XXX	
053484101	AVALONBAY CMNTYS INC		10/12/2016	INVESTMENT TECHNOLOGY GR	210.000	34,204	XXX	
053611109	AVERY DENNISON CORP		10/12/2016	INVESTMENT TECHNOLOGY GR	60.000	4,567	XXX	
053774105	AVIS BUDGET GROUP		09/09/2016	STATE STREET BROKERAGE	195.000	7,111	XXX	
057224107	BAKER HUGHES INC COM		12/08/2016	STATE STREET BROKERAGE	190.000	12,424	XXX	
060505104	BANK AMER CORP		12/08/2016	VARIOUS	2,480.000	42,435	XXX	
064058100	BANK NEW YORK MELLON CORP COM		11/15/2016	VARIOUS	1,150.000	53,767	XXX	
067383109	BARD C R INC		10/12/2016	VARIOUS	180.000	33,278	XXX	
071813109	BAXTER INTL INC		12/08/2016	VARIOUS	1,635.000	72,441	XXX	
084670702	BERKSHIRE HATHAWAY INC.		10/12/2016	INVESTMENT TECHNOLOGY GR	30.000	4,351	XXX	
086516101	BEST BUY INC		12/08/2016	STATE STREET BROKERAGE	500.000	24,567	XXX	
110122108	BRISTOL MYERS SQUIBB CO		11/08/2016	INVESTMENT TECHNOLOGY GR	500.000	26,540	XXX	
122017106	BURLINGTON STORES INC		12/08/2016	STATE STREET BROKERAGE	130.000	11,494	XXX	
12541W209	C H ROBINSON WORLDWIDE INC COM NEW		03/11/2016	RBC CAPITAL MARKETS	220.000	15,965	XXX	
127055101	CABOT CORP COM		10/12/2016	VARIOUS	1,030.000	43,566	XXX	
124857202	CBS CORP NEW		12/08/2016	VARIOUS	885.000	51,723	XXX	
151020104	CELGENE CORP COM		11/08/2016	INVESTMENT TECHNOLOGY GR	80.000	8,677	XXX	
15189T107	CENTERPOINT ENERGY INC		12/08/2016	VARIOUS	2,290.000	55,211	XXX	
166764100	CHEVRON CORP		10/12/2016	VARIOUS	200.000	20,396	XXX	
167250109	CHICAGO BRIDGE & IRON COMPANY N.V.		12/08/2016	VARIOUS	330.000	10,767	XXX	
H1467J104	CHUBB LTD		12/08/2016	VARIOUS	390.000	49,557	XXX	
171798101	CIMAREX ENERGY CO		03/10/2016	RBC CAPITAL MARKETS	130.000	11,772	XXX	
17275R102	CISCO SYSTEMS INC		10/12/2016	VARIOUS	695.000	19,865	XXX	
177376100	CITRIX SYS INC		10/12/2016	VARIOUS	470.000	36,894	XXX	
12572Q105	CME GROUP INC		10/12/2016	VARIOUS	430.000	44,690	XXX	
194162103	COLGATE PALMOLIVE CO		12/08/2016	VARIOUS	435.000	29,661	XXX	
P31076105	COPA HOLDINGS SA		12/08/2016	VARIOUS	680.000	58,493	XXX	
231021106	CUMMINS INC		06/09/2016	VARIOUS	160.000	17,150	XXX	
253868103	DIGITAL RLTY TR INC		10/12/2016	INVESTMENT TECHNOLOGY GR	30.000	2,801	XXX	
254709108	DISCOVER FINANCIAL SERVICES		10/12/2016	VARIOUS	610.000	33,633	XXX	
26138E109	DR PEPPER SNAPPLE GROUP INC		10/12/2016	INVESTMENT TECHNOLOGY GR	50.000	4,370	XXX	
263534109	DU PONT E I DE NEMOURS & CO		10/12/2016	VARIOUS	600.000	39,907	XXX	
G30401106	ENDO INTERNATIONAL PLC		12/09/2016	VARIOUS	1,010.000	19,673	XXX	
26875P101	EOG RESOURCES, INC		10/13/2016	VARIOUS	260.000	23,680	XXX	
294429105	EQUIFAX INC		10/12/2016	VARIOUS	220.000	29,081	XXX	
30219G108	EXPRESS SCRIPTS HOLDING CO		10/12/2016	VARIOUS	190.000	12,768	XXX	
30231G102	EXXON MOBIL CORPORATION		10/12/2016	INVESTMENT TECHNOLOGY GR	150.000	13,069	XXX	
315616102	F5 NETWORKS INC COM		12/08/2016	RBC CAPITAL MARKETS	80.000	11,465	XXX	
30303M102	FACEBOOK INC		10/12/2016	INVESTMENT TECHNOLOGY GR	60.000	7,745	XXX	
32008D106	FIRST DATA CORP - CLASS A		10/12/2016	VARIOUS	930.000	10,849	XXX	
337932107	FIRSTENERGY CORP COM		11/08/2016	VARIOUS	770.000	26,560	XXX	
345370860	FORD MOTOR COMPANY		06/09/2016	INSTINET	1,300.000	17,256	XXX	
35671D857	FREEPORT-MCMORAN COPPER & GOLD INC		12/09/2016	VARIOUS	560.000	8,776	XXX	
369604103	GENERAL ELECTRIC CO		10/12/2016	INVESTMENT TECHNOLOGY GR	640.000	19,135	XXX	
37045V100	GENERAL MOTORS CO		10/13/2016	VARIOUS	480.000	14,991	XXX	
375558103	GILEAD SCIENCES INC		10/12/2016	INVESTMENT TECHNOLOGY GR	80.000	5,845	XXX	
38141G104	GOLDMAN SACHS GROUP INC		11/08/2016	VARIOUS	405.000	71,330	XXX	
399473107	GROUPON INC		10/13/2016	VARIOUS	3,020.000	16,971	XXX	
423452101	HELMERICH & PAYNE INC		08/10/2016	INVESTMENT TECHNOLOGY GR	230.000	14,540	XXX	
G4412G101	HERBALIFE LTD		08/09/2016	INVESTMENT TECHNOLOGY GR	120.000	8,004	XXX	
437076102	HOME DEPOT INC		10/12/2016	INVESTMENT TECHNOLOGY GR	60.000	7,608	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44106M102	HOSPITALITY PPTYS TR COM SH BEN		06/20/2016	INVESTMENT TECHNOLOGY GR	535.000	14,559	XXX	
40434L105	HP INC		10/13/2016	INVESTMENT TECHNOLOGY GR	200.000	3,037	XXX	
444859102	HUMANA INC		10/12/2016	INVESTMENT TECHNOLOGY GR	130.000	23,315	XXX	
452308109	ILLINOIS TOOL WORKS INC		10/12/2016	VARIOUS	405.000	39,340	XXX	
G47791101	INGERSOLL-RAND PLC		12/08/2016	CONVERGEX, LLC	120.000	9,438	XXX	
460690100	INTERPUBLIC GROUP COS INC		10/12/2016	INVESTMENT TECHNOLOGY GR	790.000	17,472	XXX	
461202103	INTUIT COM		10/12/2016	VARIOUS	225.000	24,111	XXX	
832696405	JM SMUCKER CO		08/09/2016	INVESTMENT TECHNOLOGY GR	140.000	21,617	XXX	
478160104	JOHNSON & JOHNSON		10/12/2016	VARIOUS	200.000	23,925	XXX	
46625H100	JPMORGAN CHASE & CO		10/12/2016	VARIOUS	490.000	32,089	XXX	
485170302	KANSAS CITY SOUTHERN		08/09/2016	RBC CAPITAL MARKETS	60.000	5,830	XXX	
489170100	KENNAMETAL INC		05/09/2016	CONVERGEX, LLC	440.000	10,128	XXX	
521865204	LEAR CORP		08/09/2016	STATE STREET BROKERAGE	70.000	8,000	XXX	
554382101	MACERICH CO COM		08/09/2016	RBC CAPITAL MARKETS	150.000	13,002	XXX	
G5785G107	MALLINCKRODT PLC		05/09/2016	INVESTMENT TECHNOLOGY GR	610.000	35,067	XXX	
57636Q104	MASTERCARD INC CL A		11/08/2016	INVESTMENT TECHNOLOGY GR	350.000	37,030	XXX	
57772K101	MAXIM INTEGRATED PRODS INC		02/12/2016	INVESTMENT TECHNOLOGY GR	390.000	12,548	XXX	
580135101	MCDONALDS CORP		10/12/2016	INVESTMENT TECHNOLOGY GR	30.000	3,442	XXX	
58155Q103	MCKESSON CORP		10/12/2016	INVESTMENT TECHNOLOGY GR	120.000	19,822	XXX	
58933Y105	MERCK & CO INC NEW		10/12/2016	VARIOUS	775.000	45,274	XXX	
594918104	MICROSOFT CORP		10/12/2016	VARIOUS	1,245.000	65,026	XXX	
61166W101	MONSANTO CO		06/09/2016	CANTOR & FITZGERALD	125.000	13,628	XXX	
63938C108	NAVIENT CORP		10/12/2016	VARIOUS	2,220.000	29,087	XXX	
62886E108	NCR CORPORATION COM		11/08/2016	VARIOUS	820.000	28,214	XXX	
64110L106	NETFLIX.COM INC		11/08/2016	INVESTMENT TECHNOLOGY GR	180.000	22,338	XXX	
65339F101	NEXTERA ENERGY INC		10/12/2016	INVESTMENT TECHNOLOGY GR	30.000	3,693	XXX	
654106103	NIKE INC CL B		10/13/2016	VARIOUS	220.000	11,961	XXX	
655664100	NORDSTROM INC		09/09/2016	RBC CAPITAL MARKETS	125.000	6,231	XXX	
655844108	NORFOLK SOUTHERN CORP		11/09/2016	CANTOR & FITZGERALD	110.000	10,934	XXX	
665859104	NORTHERN TRUST CORP		04/27/2016	INVESTMENT TECHNOLOGY GR	270.000	19,519	XXX	
67018T105	NU SKIN ENTERPRISES CL A		08/09/2016	INVESTMENT TECHNOLOGY GR	150.000	8,831	XXX	
67066G104	NVIDIA CORP COM		11/08/2016	VARIOUS	330.000	18,434	XXX	
680223104	OLD REP INTL CORP		10/12/2016	VARIOUS	2,020.000	36,445	XXX	
681919106	OMNICOM GROUP		10/12/2016	INVESTMENT TECHNOLOGY GR	480.000	35,693	XXX	
713448108	PEPSICO INC		12/09/2016	VARIOUS	340.000	36,269	XXX	
717081103	PFIZER INC		10/12/2016	INVESTMENT TECHNOLOGY GR	240.000	7,946	XXX	
723787107	PIONEER NAT RES CO COM		08/10/2016	KNIGHT SECURITIES BROADCO	90.000	15,425	XXX	
69351T106	PPL CORPORATION		10/12/2016	VARIOUS	700.000	24,957	XXX	
742718109	PROCTER & GAMBLE CO		12/09/2016	VARIOUS	110.000	9,444	XXX	
744320102	PRUDENTIAL FINL INC		12/08/2016	CONVERGEX, LLC	140.000	14,904	XXX	
74762E102	QUANTA SVCS INC COM		12/08/2016	STATE STREET BROKERAGE	450.000	15,688	XXX	
7591EP100	REGIONS FINL CORP NEW		10/13/2016	VARIOUS	5,290.000	48,524	XXX	
762760106	RICE ENERGY INC		11/08/2016	CONVERGEX, LLC	630.000	13,887	XXX	
773903109	ROCKWELL AUTOMATION INC COM		11/08/2016	RBC CAPITAL MARKETS	170.000	21,280	XXX	
778296103	ROSS STORES INC		10/12/2016	INVESTMENT TECHNOLOGY GR	550.000	29,520	XXX	
806857108	SCHLUMBERGER LTD		10/12/2016	VARIOUS	164.560	12,335	XXX	
G7945M107	SEAGATE TECHNOLOGY		11/09/2016	VARIOUS	1,380.000	46,258	XXX	
828806109	SIMON PROPERTY GROUP INC		10/12/2016	VARIOUS	320.000	66,633	XXX	
85207U105	SPRINT NEXTEL CORP		12/08/2016	VARIOUS	2,240.000	16,988	XXX	
852234103	SQUARE INC		12/09/2016	VARIOUS	710.000	9,902	XXX	
855244109	STARBUCKS CORP COM		10/12/2016	INVESTMENT TECHNOLOGY GR	80.000	4,256	XXX	
867914103	SUNTRUST BANKS INC		10/12/2016	INVESTMENT TECHNOLOGY GR	90.000	4,117	XXX	
871503108	SYMANTEC CORP		10/12/2016	VARIOUS	2,140.000	50,897	XXX	
871829107	SYSCO CORP		10/13/2016	VARIOUS	400.000	18,379	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
872590104	T-MOBILE US INC		12/08/2016	CONVERGEX, LLC	130.000	7,624	XXX	
87612E106	TARGET CORP		12/08/2016	INVESTMENT TECHNOLOGY GR	200.000	15,577	XXX	
882508104	TEXAS INSTRUMENTS INC		10/12/2016	VARIOUS	370.000	20,611	XXX	
887317303	TIME WARNER		10/21/2016	CONVERGEX, LLC	260.000	23,915	XXX	
H8817H100	TRANSOCEAN LTD.		10/13/2016	VARIOUS	1,770.000	19,450	XXX	
899896104	TUPPERWARE BRANDS CORPORATION		10/12/2016	VARIOUS	660.000	37,618	XXX	
902494103	TYSON FOODS INC CL A DEL		10/12/2016	INVESTMENT TECHNOLOGY GR	90.000	6,445	XXX	
911312106	UNITED PARCEL SERVICE-CL B		12/08/2016	VARIOUS	280.000	32,110	XXX	
911363109	UNITED RENTAL INC COM		11/08/2016	VARIOUS	565.000	45,471	XXX	
91307C102	UNITED THERAPEUTICS CORP DEL		03/10/2016	INVESTMENT TECHNOLOGY GR	135.000	16,511	XXX	
91324P102	UNITEDHEALTH GROUP INC		12/08/2016	VARIOUS	350.000	51,476	XXX	
91529Y106	UNUM GROUP		05/06/2016	STATE STREET BROKERAGE	400.000	13,327	XXX	
92343E102	VERISIGN INC COM		10/13/2016	INVESTMENT TECHNOLOGY GR	50.000	3,767	XXX	
92343V104	VERIZON COMMUNICATIONS		10/12/2016	INVESTMENT TECHNOLOGY GR	160.000	8,054	XXX	
92826C839	VISA INC-CLASS A SHRS		10/12/2016	INVESTMENT TECHNOLOGY GR	40.000	3,291	XXX	
931142103	WAL MART STORES INC		11/08/2016	VARIOUS	1,255.000	88,675	XXX	
931427108	WALGREENS BOOTS ALLIANCE INC		11/08/2016	VARIOUS	400.000	31,991	XXX	
254687106	WALT DISNEY CO		10/12/2016	INVESTMENT TECHNOLOGY GR	30.000	2,743	XXX	
94946T106	WELLCARE HEALTH PLANS, INC		10/12/2016	VARIOUS	220.000	25,203	XXX	
959802109	WESTERN UNION CO/THE		10/13/2016	INVESTMENT TECHNOLOGY GR	200.000	3,999	XXX	
963320106	WHIRLPOOL CORP		10/13/2016	VARIOUS	235.000	41,029	XXX	
983919101	XILINX INC		02/11/2016	INVESTMENT TECHNOLOGY GR	480.000	22,269	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						3,459,160	XXX	
Common Stocks - Mutual Funds								
74316J110	BOSTON COMMON INTERNATIONAL FUND		12/23/2016	VARIOUS	4,423.306	112,562	XXX	
233203363	DFA EMERG MKTS SOCIAL CORE #5329		12/16/2016	VARIOUS	1,136.133	13,097	XXX	
25239Y626	DFA INTL SOCIAL CORE EQUITY #5712		12/16/2016	VARIOUS	6,077.514	66,862	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						192,522	XXX	
9799997 Subtotal - Common Stocks - Part 3						3,651,681	XXX	
9799998 Summary Item from Part 5 for Common Stocks						750,592	XXX	
9799999 Subtotal - Common Stocks						4,402,273	XXX	
9899999 Subtotal - Preferred and Common Stocks						4,402,273	XXX	
9999999 Totals						14,114,399	XXX	22,739

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
3135G0ES8	FED NATL MTG ASSN 1.375% 11/15/16		04/14/2016	G.X. CLARKE & COMPANY	XXX	251,110	250,000	252,912	251,972		(646)		(646)		251,326		(217)	(217)	1,432	11/15/2016
3138WFT55	FNMA POOL #AS5971 3.0% 10/01/30		07/26/2016	VARIOUS	XXX	177,493	170,044	175,624			(510)		(510)		175,114		2,379	2,379	2,841	10/01/2030
38378KR35	GOVT NATL MTG ASSN 1.7% 6/16/36		12/16/2016	PRINCIPAL RECEIPT	XXX	11,886	11,886	11,789	11,791		95		95		11,886				100	06/16/2036
38378BAS8	GOVT NATL MTG ASSN 1.738% 1/16/34		12/16/2016	PRINCIPAL RECEIPT	XXX	98,440	98,440	98,917	98,868		(428)		(428)		98,440				1,195	01/16/2034
38378B5E5	GOVT NATL MTG ASSN 1.900% 3/16/47		12/16/2016	PRINCIPAL RECEIPT	XXX	4,083	4,083	4,030			53		53		4,083				23	03/16/2047
38379KU63	GOVT NATL MTG ASSN 2.75% 1/16/56		12/16/2016	PRINCIPAL RECEIPT	XXX	5,229	5,229	5,340	5,340		(111)		(111)		5,229				113	01/16/2056
38378UZP5	GOVT NATL MTG ASSN 3.0% 1/20/43		12/20/2016	PRINCIPAL RECEIPT	XXX	10,133	10,133	10,557	10,532		(399)		(399)		10,133				157	01/20/2043
38378TAL4	GOVT NATL MTG ASSN 3.0% 10/20/42		12/20/2016	PRINCIPAL RECEIPT	XXX	20,839	20,839	21,399	21,399		(560)		(560)		20,839				329	10/20/2042
36230MEP8	GOVT NATL MTG ASSN POOL #752842 DT		12/15/2016	PRINCIPAL RECEIPT	XXX	11,711	11,711	12,558	11,549		(817)		(817)		11,711				229	07/15/2025
38376GC24	GOVT NATL MTG ASSN SER 2011-20 CL		12/16/2016	PRINCIPAL RECEIPT	XXX	22,934	22,934	22,941	22,938		(4)		(4)		22,934				290	04/16/2032
912828XP0	US TREASURY NOTE 0.625% 7/31/17		02/19/2016	CITIGROUP GLOBAL MKTS	XXX	374,574	375,000	374,254	374,410		50		50		374,460		114	114	1,314	07/31/2017
912828H37	US TREASURY NOTE 0.875% 1/15/18		02/24/2016	VARIOUS	XXX	400,381	400,000	398,845	398,889		54		54		398,943		1,438	1,438	1,976	01/15/2018
912828G79	US TREASURY NOTE 1.0% 12/15/17		01/15/2016	NOMURA SECURITIES INTERNATIONA	XXX	400,936	400,000	400,095	400,092		(2)		(2)		400,090		846	846	383	12/15/2017
912828UF5	US TREASURY NOTE 1.125% 12/31/19		03/10/2016	CITIGROUP GLOBAL MKTS	XXX	298,522	300,000	297,892	298,003		93		93		298,096		427	427	658	12/31/2019
912828L99	US TREASURY NOTE 1.25% 10/31/20		05/04/2016	VARIOUS	XXX	352,652	350,000	345,599	345,731		197		197		345,928		6,724	6,724	1,943	10/31/2020
912828G61	US TREASURY NOTE 1.5% 11/30/19		02/10/2016	BANC/AMERICA SECU.LLC	XXX	406,467	400,000	398,736	398,779		33		33		398,812		7,656	7,656	1,197	11/30/2019
912828XH8	US TREASURY NOTE 1.625% 6/30/20		04/26/2016	CITIGROUP GLOBAL MKTS	XXX	303,960	300,000	300,575	300,527		(36)		(36)		300,491		3,469	3,469	1,580	06/30/2020
0599999 Subtotal - Bonds - U.S. Governments						3,151,350	3,130,299	3,132,063	2,950,819		(2,938)		(2,938)		3,128,514		22,837	22,837	15,759	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
3137ANP58	FED HOME LN MTG CORP		12/15/2016	PRINCIPAL RECEIPT	XXX	31,735	31,735	33,411	33,262		(1,527)		(1,527)		31,735				625	06/15/2030
3137B16X5	FED HOME LN MTG CORP 1.5% 3/15/28		12/15/2016	PRINCIPAL RECEIPT	XXX	18,390	18,390	18,160	18,169		221		221		18,390				141	03/15/2028
3137AUMN6	FED HOME LN MTG CORP 3.0% 1/15/40		12/15/2016	PRINCIPAL RECEIPT	XXX	20,363	20,363	21,276	21,212		(850)		(850)		20,363				327	01/15/2040
3137B6L33	FED HOME LN MTG CORP 3.0% 12/15/41		12/15/2016	PRINCIPAL RECEIPT	XXX	40,685	40,685	41,848	41,855		(1,170)		(1,170)		40,685				742	12/15/2041
3137B0MW1	FED HOME LN MTG CORP 3.0% 2/15/33		12/15/2016	PRINCIPAL RECEIPT	XXX	30,648	30,648	31,912	31,772		(1,124)		(1,124)		30,648				515	02/15/2033
3137AL2Z1	FED HOME LN MTG CORP 3.5% 5/15/30		12/15/2016	PRINCIPAL RECEIPT	XXX	29,961	29,961	31,735	31,596		(1,635)		(1,635)		29,961				604	05/15/2030
3137BDKF2	FED HOME LN MTG CORP 3.5% 9/15/40		12/15/2016	PRINCIPAL RECEIPT	XXX	21,635	21,635	22,910	22,819		(1,184)		(1,184)		21,635				400	09/15/2040
3137B03W2	FED HOME LN MTG CORP SER K502 CL A		12/25/2016	PRINCIPAL RECEIPT	XXX	92,113	92,113	92,876	92,615		(502)		(502)		92,113				889	08/25/2017
3137BBE63	FED HOME LN MTG CORP3% 12/15/41		12/15/2016	PRINCIPAL RECEIPT	XXX	12,357	12,357	12,814	12,786		(429)		(429)		12,357				202	12/15/2041
3136A7FL1	FED NATL MTG ASSN 2.00% 1/25/41		12/25/2016	PRINCIPAL RECEIPT	XXX	14,397	14,397	14,352			45		45		14,397				99	01/25/2041
3136AJ6Z4	FED NATL MTG ASSN 2.034% 3/25/19		12/25/2016	PRINCIPAL RECEIPT	XXX	7,904	7,904	8,024	8,015		(111)		(111)		7,904				131	03/25/2019
3136ALTJ0	FED NATL MTG ASSN 3.0% 1/25/26		12/25/2016	PRINCIPAL RECEIPT	XXX	11,920	11,920	12,374	12,345		(425)		(425)		11,920				187	01/25/2026
3136AKN74	FED NATL MTG ASSN 3.0% 2/25/44		12/25/2016	PRINCIPAL RECEIPT	XXX	50,785	50,785	51,686	35,599		(851)		(851)		50,785				761	02/25/2044
3136AKNC3	FED NATL MTG ASSN 3.0% 9/25/39		12/25/2016	PRINCIPAL RECEIPT	XXX	47,664	47,664	49,213	49,029		(1,366)		(1,366)		47,664				865	09/25/2039
3136A5B47	FED NATL MTG ASSN 3.5% 1/25/41		12/25/2016	PRINCIPAL RECEIPT	XXX	37,191	37,191	38,615	38,557		(1,366)		(1,366)		37,191				803	01/25/2041
3136AGDN9	FED NATL MTG ASSN SER 2013-97 CL E		12/25/2016	PRINCIPAL RECEIPT	XXX	14,021	14,021	14,757	14,687		(666)		(666)		14,021				219	11/25/2028
3132L6AK7	FHLMC POOL #V80910 4.0% 12/01/43		12/15/2016	PRINCIPAL RECEIPT	XXX	27,850	27,850	29,626	29,627		(1,777)		(1,777)		27,850				684	12/01/2043
34074MBF7	FL HSNG FIN CORP 3.1% 07/01/16		07/01/2016	VARIOUS	XXX	85,000	85,000	85,000	85,000						85,000				2,558	07/01/2016
34074MBG5	FL HSNG FIN CORP 3.4% 07/01/17		07/01/2016	CALLED @ 100.0000000	XXX	10,000	10,000	10,000	10,000						10,000				177	07/01/2017
3132M5E40	FLHMC POOL #Q24955 4.0% 2/1/44		09/29/2016	VARIOUS	XXX	142,977	134,417	143,805	143,771		(1,412)		(1,412)		142,359		618	618	4,226	02/01/2044
31416XFJ4	FNMA POOL #AB1968 4.5% 12/01/40		12/25/2016	PRINCIPAL RECEIPT	XXX	23,778	23,778	25,844	25,853		(2,075)		(2,075)		23,778				573	12/01/2040
3138A2BV0	FNMA POOL #AH0951 4.5% 12/1/40		06/25/2016	VARIOUS	XXX	148,143	136,558	149,019	149,027		(1,197)		(1,197)		147,830		313	313	3,062	12/01/2040
3138ENLQ0	FNMA POOL #AL5734 3.5% 9/1/29		05/25/2016	VARIOUS	XXX	157,520	149,086	157,612	157,512		(713)		(713)		156,799		721	721	2,331	09/01/2029
3138WFVG8	FNMA POOL #AS6014 4.00% 10/01/45		12/25/2016	PRINCIPAL RECEIPT	XXX	22,008	22,008	23,604			(1,596)		(1,596)		22,008				326	10/01/2045
3138YR6Y9	FNMA POOL #AZ0886 3.0% 7/01/30		08/25/2016	VARIOUS	XXX	150,502	144,312	149,453	149,518		(923)		(923)		148,595		1,907	1,907	3,033	07/01/2030
67756QMQ7	OH HSG FIN AGY 3.8% 03/01/2019		09/01/2016	CALLED @ 100.0000000	XXX	5,000	5,000	5,000	5,000						5,000				190	03/01/2019
31398SU84	VR FED NATL MTG ASSN .77% 11/25/20		12/25/2016	PRINCIPAL RECEIPT	XXX	14,209	14,209	14,405	14,389		(180)		(180)		14,209				56	11/25/2020
3136AHUV0	VR FED NATL MTG ASSN 2.323% 112518		12/25/2016	PRINCIPAL RECEIPT	XXX	18,785	18,785	19,178	19,075		(290)		(290)		18,785				364	11/25/2018
38379URV0	VR GOVT NATL MTG AS 3.50% 4/16/24		12/16/2016	PRINCIPAL RECEIPT	XXX	8,398	8,398	8,943			(546)		(546)		8,398				78	04/16/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,295,938	1,261,169	1,317,451	1,253,091		(23,649)		(23,649)		1,292,379		3,559	3,559	25,168	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00104UAA6	AEP TEXAS CENTRAL 0.880% 12/01/18		12/01/2016	PRINCIPAL RECEIPT	XXX	98,135	98,135	97,943			192		192		98,135				671	12/01/2018
037680AA3	APPALACHIAN CONSUME 2.0076% 2/1/24		12/15/2016	PRINCIPAL RECEIPT	XXX	15,972	15,972	16,100	16,092		(120)		(120)		15,972				242	02/01/2024
055451AL2	BHP BILLITON FIN USA 3.2% 11/21/21		04/20/2016	CREDIT SUISSE SECURITIES	XXX	104,078	100,000	103,625	103,229		(154)		(154)		103,075		1,003	1,003	1,390	11/21/2021
139742AC4	CAPITAL AUTO RECEIVA 1.24%10/20/17		05/15/2016	PRINCIPAL RECEIPT	XXX	44,570	44,570	44,723	44,651		(81)		(81)		44,570				134	10/20/2017
12532AAW9	CFCRE COMMERCIAL MOR 1.5% 11/10/49		12/12/2016	PRINCIPAL RECEIPT	XXX	2,093	2,093	2,093			0		0		2,093				3	11/10/2049
161571GC2	CHASE ISSUANCE TRUST 1.01%10/15/18		10/15/2016	PRINCIPAL RECEIPT	XXX	150,000	150,000	150,023	149,985		15		15		150,000				1,263	10/15/2018
12558GAC9	CIT EQUIPMENT COLLAT 1.5% 10/21/19		12/20/2016	PRINCIPAL RECEIPT	XXX	14,144	14,144	14,136			9		9		14,144				18	10/21/2019
17305EFN0	CITIBANK CREDIT CARD 1.02%2/22/19		09/27/2016	VARIOUS	XXX	150,023	150,000	149,988	149,971		(19)		(19)		149,951		72	72	1,692	02/22/2019
17319WAA7	CITIGROUP COML MTG TR SER 2013-SMP		12/14/2016	PRINCIPAL RECEIPT	XXX	6,035	6,035	6,063			(27)		(27)		6,035				64	01/12/2018
210717AA2	CONSUMERS SECURITIZA 1.33% 11/2/20		12/01/2016	PRINCIPAL RECEIPT	XXX	30,647	30,647	30,608	30,614		33		33		30,647				221	11/02/2020
29366AAA2	ENTERGY LOUISIANA IN 2.04% 9/1/23		12/01/2016	PRINCIPAL RECEIPT	XXX	22,414	22,414	22,344	22,383		30		30		22,414				352	09/01/2023
43814KAC5	HONDA AUTO RECEIVABL 1.05%10/15/18		12/15/2016	PRINCIPAL RECEIPT	XXX	26,640	26,640	26,638	26,640		0		0		26,640				242	10/15/2018
44890RAC5	HYUNDAI AUTO RECEIVA .79% 7/16/18		12/15/2016	PRINCIPAL RECEIPT	XXX	66,323	66,323	66,305	66,304		19		19		66,323				263	07/16/2018
46640BAC8	JP MORGAN MORTGAG 3.50% 05/25/43		12/25/2016	PRINCIPAL RECEIPT	XXX	8,330	8,330	8,580			(250)		(250)		8,330				24	05/25/2043
46647EAA9	JP MORGAN MORTGAG 3.50% 10/25/46		12/25/2016	PRINCIPAL RECEIPT	XXX	4,575	4,575	4,747			(172)		(172)		4,575				18	10/25/2046
54627RAB6	LOUISIANA LOC GOVT 2.470% 2/01/19		12/15/2016	PRINCIPAL RECEIPT	XXX	186,528	186,528	187,258			(731)		(731)		186,528				3,062	02/01/2019
61764XBE4	MORGAN STANLEY BAML 1.548% 3/15/48		12/16/2016	PRINCIPAL RECEIPT	XXX	16,362	16,362	16,362	16,361		1		1		16,362				139	03/15/2048
61760VAM5	MORGAN STANLEY CAPIT 2.11% 3/15/45		12/16/2016	PRINCIPAL RECEIPT	XXX	124,475	124,475	125,808	125,559		(1,083)		(1,083)		124,475				1,751	03/15/2045
65477WAC0	NISSAN AUTO RECEIVAB 1.11% 5/15/19		12/15/2016	PRINCIPAL RECEIPT	XXX	51,966	51,966	51,965	51,968		(2)		(2)		51,966				448	05/15/2019
68389XAQ8	ORACLE CORP 2.375%		03/22/2016	HAMILTON CAPITAL MANAGEMENT	XXX	257,455	250,000	249,145	249,504		35		35		249,539		7,916	7,916	4,173	01/15/2019
76720AAL0	RIO TINTO FIN USA PL 1.375%6/17/16		06/17/2016	MATURITY	XXX	100,000	100,000	100,402	100,126		(126)		(126)		100,000				688	06/17/2016
78008TLB8	ROYAL BANK OF CANADA 2.3% 7/20/16		07/20/2016	MATURITY	XXX	100,000	100,000	102,215	100,762		(762)		(762)		100,000				2,300	07/20/2016
81733YAA7	SEQUOIA MORTGAGE TRU 3.5% 2/5/45		12/25/2016	PRINCIPAL RECEIPT	XXX	24,157	24,157	24,791			(634)		(634)		24,157				215	02/05/2045
83085GAA6	SKOPOS AUTO RECEIVAB 3.55% 2/15/16		12/15/2016	VARIOUS	XXX	30,180	30,180	30,067			54		54		30,121		60	60	131	02/15/2020
842400GF4	SOUTHERN CAL EDISON 1.845% 2/1/22		08/01/2016	CALLED @ 100.0000000	XXX	7,143	7,143	7,143	7,143						7,143				99	02/01/2022
89114QAB4	TORONTO-DOMINION BAN 2.5% 07/14/16		07/14/2016	MATURITY	XXX	100,000	100,000	102,715	100,915		(915)		(915)		100,000				2,500	07/14/2016
89656FAC0	TRINITY RAIL LEASING 3.89% 7/15/43		12/15/2016	PRINCIPAL RECEIPT	XXX	5,422	5,422	5,477			(54)		(54)		5,422				104	07/15/2043
00842AAD1	VR AGATE BAY MORTGAG 3.50% 6/25/45		12/25/2016	PRINCIPAL RECEIPT	XXX	4,246	4,246	4,400			(154)		(154)		4,246				12	06/25/2045
17322GAA7	VR CITIGROUP MORTGAG 4.0% 1/01/35		12/25/2016	PRINCIPAL RECEIPT	XXX	8,366	8,366	8,680			(314)		(314)		8,366				46	01/01/2035
46643KAA9	VR JP MORGAN MORTGAG 3.0% 10/1/29		12/25/2016	PRINCIPAL RECEIPT	XXX	21,557	21,557	22,106			(549)		(549)		21,557				233	10/01/2029
64829EAA2	VR NEW RESIDENTIAL 3.75% 12/25/24		12/25/2016	PRINCIPAL RECEIPT	XXX	30,349	30,349	31,107			(758)		(758)		30,349				478	12/25/2024
931142DJ9	WAL-MART STORES 1.95% 12/15/2018		12/16/2016	Morgan Stanley	XXX	201,644	200,000	199,635	199,789		67		67		199,856		1,788	1,788	3,943	12/15/2018
94989QAS9	WELLS FARGO COMMERC 1.56% 12/15/47		12/16/2016	PRINCIPAL RECEIPT	XXX	27,814	27,814	27,814	27,813		1		1		27,814				236	12/15/2047
94989KAS2	WELLS FARGO COMMERCI 1.47% 6/15/48		12/16/2016	PRINCIPAL RECEIPT	XXX	11,776	11,776	11,776	11,776		0		0		11,776				99	06/15/2048
92890NAS8	WF-RBS COMMERCIAL 0.734% 12/15/45		12/16/2016	PRINCIPAL RECEIPT	XXX	60,658	60,658	60,492			166		166		60,658				113	12/15/2045
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,114,079	2,100,879	2,113,274	1,601,585		(6,284)		(6,284)		2,103,241		10,838	10,838	27,365	XXX
8399997 Subtotal - Bonds - Part 4						6,561,368	6,492,346	6,562,787	5,805,496		(32,871)		(32,871)		6,524,134		37,234	37,234	68,292	XXX
8399998 Summary Item from Part 5 for Bonds						544,822	531,972	545,410			(231)		(231)		545,179		(357)	(357)	3,560	XXX
8399999 Subtotal - Bonds						7,106,190	7,024,318	7,108,197	5,805,496		(33,102)		(33,102)		7,069,313		36,877	36,877	71,852	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
002824100	ABBOTT LABS		02/11/2016	INVESTMENT TECHNOLOGY GR	240.000	8,766	XXX	10,379	10,778	(399)			(399)		10,379		(1,613)	(1,613)	62	XXX
G1151C101	ACCENTURE PLC		08/09/2016	INVESTMENT TECHNOLOGY GR	280.000	31,607	XXX	28,684	26,125	(252)			(252)		28,684		2,922	2,922	308	XXX
00507V109	ACTIVISION BLIZZARD INC		03/15/2016	CANTOR & FITZGERALD	650.000	21,057	XXX	23,938	25,162	(1,224)			(1,224)		23,938		(2,881)	(2,881)		XXX
00508Y102	ACUITY BRANDS (HOLDING CO) INC RR		11/08/2016	KNIGHT SECURITIES BROADCO	50.000	11,526	XXX	10,646	11,690	(1,044)			(1,044)		10,646		881	881	26	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
007903107	ADVANCED MICRO DEVICES INC		02/18/2016	INVESTMENT TECHNOLOGY GR	7,690.000	14,429	XXX	20,737	22,070	(1,333)			(1,333)		20,737		(6,308)	(6,308)		XXX
00817Y108	AETNA INC-NEW		06/09/2016	KNIGHT SECURITIES BROADCO	110.000	13,327	XXX	9,558	11,893	(2,335)			(2,335)		9,558		3,769	3,769	55	XXX
001084102	AGCO CORP COM		02/11/2016	INVESTMENT TECHNOLOGY GR	450.000	20,631	XXX	22,670	20,426	2,244			2,244		22,670		(2,038)	(2,038)	59	XXX
02079K305	ALPHABET INC CL A		06/09/2016	INVESTMENT TECHNOLOGY GR	20.000	14,617	XXX	11,033	15,560	(4,527)			(4,527)		11,033		3,584	3,584		XXX
02079K107	ALPHABET INC CL C		05/09/2016	INVESTMENT TECHNOLOGY GR	25.000	17,855	XXX	13,519	18,972	(5,453)			(5,453)		13,519		4,336	4,336		XXX
023135106	AMAZON COM INC COM		11/08/2016	INVESTMENT TECHNOLOGY GR	160.000	93,013	XXX	85,480	108,142	(22,662)			(22,662)		85,480		7,533	7,533		XXX
023608102	AMEREN CORP COM		03/10/2016	STATE STREET BROKERAGE	120.000	5,756	XXX	5,088	5,188	(100)			(100)		5,088		668	668	51	XXX
03073E105	AMERISOURCEBERGEN CORP COM		02/12/2016	VARIOUS	680.000	57,670	XXX	64,911	70,523	(5,611)			(5,611)		64,911		(7,242)	(7,242)		XXX
031162100	AMGEN INC		03/10/2016	INVESTMENT TECHNOLOGY GR	40.000	5,621	XXX	6,501	6,493	8			8		6,501		(880)	(880)	40	XXX
036752103	ANTHEM INC		12/08/2016	RBC CAPITAL MARKETS	260.000	37,669	XXX	34,219	36,254	(2,036)			(2,036)		34,219		3,451	3,451	696	XXX
037833100	APPLE COMPUTER		09/09/2016	VARIOUS	365.000	36,042	XXX	39,548	38,420	1,128			1,128		39,548		(3,506)	(3,506)	364	XXX
044209104	ASHLAND INC NEW		02/11/2016	INVESTMENT TECHNOLOGY GR	245.000	21,643	XXX	29,877	25,162	4,715			4,715		29,877		(8,234)	(8,234)		XXX
04621X108	ASSURANT INC COM		02/11/2016	INVESTMENT TECHNOLOGY GR	390.000	26,101	XXX	30,768	31,411	(643)			(643)		30,768		(4,667)	(4,667)		XXX
G0585R106	ASSURED GUARANTY LTD USD 1.0		06/09/2016	STATE STREET BROKERAGE	400.000	10,771	XXX	10,715	10,572	143			143		10,715		56	56	104	XXX
049560105	ATMOS ENERGY CORP		05/06/2016	INSTINET	200.000	14,666	XXX	10,819	12,608	(1,789)			(1,789)		10,819		3,847	3,847	84	XXX
060505104	BANK AMER CORP		06/09/2016	VARIOUS	1,570.000	19,732	XXX	27,884	26,423	1,461			1,461		27,884		(8,152)	(8,152)	35	XXX
064058100	BANK NEW YORK MELLON CORP COM		08/09/2016	CONVERGEX, LLC	180.000	7,252	XXX	8,006	7,420	587			587		8,006		(754)	(754)	175	XXX
067383109	BARD C R INC		08/11/2016	RBC CAPITAL MARKETS	70.000	15,602	XXX	12,806							12,806		2,796	2,796	35	XXX
071813109	BAXTER INTL INC		05/25/2016	WELLS FARGO SECURITIES	10.000	398	XXX	398							398					XXX
086516101	BEST BUY INC		02/11/2016	INVESTMENT TECHNOLOGY GR	450.000	12,132	XXX	16,659	13,703	2,957			2,957		16,659		(4,528)	(4,528)		XXX
089302103	BIG LOTS INC		11/08/2016	STATE STREET BROKERAGE	170.000	7,608	XXX	7,899	6,552	1,348			1,348		7,899		(291)	(291)	107	XXX
G16962105	BUNGE LIMITED		08/09/2016	RBC CAPITAL MARKETS	450.000	29,715	XXX	36,865	30,726	6,139			6,139		36,865		(7,150)	(7,150)	342	XXX
12541W209	C H ROBINSON WORLDWIDE INC COM NEW		11/08/2016	STATE STREET BROKERAGE	130.000	9,139	XXX	9,434							9,434		(295)	(295)	112	XXX
12686C109	CABLEVISION SYSTEMS-NY GRP-A		01/11/2016	INVESTMENT TECHNOLOGY GR	675.000	20,943	XXX	16,124	21,533	(5,408)			(5,408)		16,124		4,819	4,819		XXX
127055101	CABOT CORP COM		06/10/2016	INVESTMENT TECHNOLOGY GR	145.000	6,845	XXX	5,631							5,631		1,214	1,214	75	XXX
13342B105	CAMERON INTL CORP		04/04/2016	INVESTMENT TECHNOLOGY GR	160.000	10,572	XXX	8,233	10,112	(1,879)			(1,879)		8,233		2,339	2,339		XXX
14040H105	CAPITAL ONE FINANCIAL CORP		05/06/2016	INVESTMENT TECHNOLOGY GR	440.000	30,359	XXX	32,386	38,707	(6,321)			(6,321)		32,386		(2,028)	(2,028)	176	XXX
14149Y108	CARDINAL HEALTH INC COM		08/09/2016	BARCLAYS CAPITAL INC	260.000	21,778	XXX	21,236	23,210	(1,974)			(1,974)		21,236		542	542	318	XXX
12514G108	CDW CORP/DE		02/01/2016	BNY Brokerage	355.000	13,532	XXX	13,636	14,924	(1,288)			(1,288)		13,636		(104)	(104)		XXX
125509109	CIGNA CORP		08/09/2016	VARIOUS	190.000	24,330	XXX	22,239	27,803	(5,564)			(5,564)		22,239		2,091	2,091	8	XXX
172908105	CINTAS CORP		05/11/2016	INVESTMENT TECHNOLOGY GR	170.000	15,560	XXX	13,177	15,479	(2,302)			(2,302)		13,177		2,383	2,383		XXX
17275R102	CISCO SYSTEMS INC		12/08/2016	CONVERGEX, LLC	190.000	5,696	XXX	5,583	5,159	424			424		5,583		113	113	184	XXX
172967424	CITIGROUP INC		02/16/2016	VARIOUS	860.000	31,615	XXX	46,467	44,505	1,962			1,962		46,467		(14,852)	(14,852)	101	XXX
189054109	CLOROX CO		12/08/2016	VARIOUS	480.000	56,921	XXX	51,156	60,878	(9,722)			(9,722)		51,156		5,765	5,765	1,210	XXX
12572Q105	CME GROUP INC		12/08/2016	VARIOUS	210.000	25,066	XXX	21,807							21,807		3,260	3,260	126	XXX
125896100	CMS ENERGY CORP		11/08/2016	VARIOUS	690.000	28,569	XXX	23,614	24,895	(1,281)			(1,281)		23,614		4,954	4,954	688	XXX
19122T109	COCA-COLA ENTERPRISES		05/26/2016	RBC CAPITAL MARKETS	100.000	5,086	XXX	5,034	4,924	110			110		5,034		53	53	60	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
20030N101	COMCAST CORP CLASS A		11/08/2016	MERRILL LYNCH	360.000	22,536	XXX	20,183	20,315	(132)			(132)		20,183		2,352	2,352	377	XXX
22002T108	CORPORATE OFFICE PROPERTIES COM		02/11/2016	INVESTMENT TECHNOLOGY GR	330.000	6,824	XXX	9,423	7,204	2,219			2,219		9,423		(2,599)	(2,599)	91	XXX
235851102	DANAHER CORP		08/10/2016	VARIOUS	270.000	26,996	XXX	25,736	25,078	658			658		25,736		1,260	1,260	107	XXX
253868103	DIGITAL RLTY TR INC		05/06/2016	J.P. Morgan Securites Inc	150.000	13,736	XXX	9,740	11,343	(1,603)			(1,603)		9,740		3,996	3,996	260	XXX
26138E109	DR PEPPER SNAPPLE GROUP INC		03/10/2016	VARIOUS	205.000	18,625	XXX	14,324	19,106	(4,782)			(4,782)		14,324		4,301	4,301	98	XXX
233326107	DST SYS INC COM		02/11/2016	INVESTMENT TECHNOLOGY GR	160.000	15,872	XXX	19,854	18,250	1,604			1,604		19,854		(3,982)	(3,982)		XXX
269246401	E*TRADE GROUP		02/11/2016	INVESTMENT TECHNOLOGY GR	300.000	6,077	XXX	9,125	8,892	233			233		9,125		(3,049)	(3,049)		XXX
285512109	ELECTRONIC ARTS INC		09/09/2016	VARIOUS	1,035.000	70,817	XXX	47,902	71,125	(23,224)			(23,224)		47,902		22,915	22,915		XXX
26875P101	EOG RESOURCES, INC		06/09/2016	VARIOUS	280.000	23,424	XXX	26,985	19,821	7,164			7,164		26,985		(3,561)	(3,561)	94	XXX
G3223R108	EVEREST RE GROUP LTD		04/27/2016	CONVERGEX, LLC	110.000	20,366	XXX	20,222	20,140	82			82		20,222		144	144	127	XXX
30161N101	EXELON CORPORATION		02/11/2016	STATE STREET BROKERAGE	335.000	10,196	XXX	11,770	9,303	2,467			2,467		11,770		(1,574)	(1,574)	104	XXX
30231G102	EXXON MOBIL CORPORATION		03/10/2016	CONVERGEX, LLC	205.000	16,696	XXX	19,722	15,980	3,742	0		3,742		19,722		(3,027)	(3,027)	150	XXX
32008D106	FIRST DATA CORP - CLASS A		11/09/2016	BLOOMBERG TRADEBOOK	90.000	1,275	XXX	999			0		0		999		275	275		XXX
344849104	FOOT LOCKER INC		02/11/2016	CANTOR & FITZGERALD	110.000	6,944	XXX	6,984	7,160	(176)			(176)		6,984		(40)	(40)	28	XXX
345370860	FORD MOTOR COMPANY		09/09/2016	BLOOMBERG TRADEBOOK	840.000	10,391	XXX	11,150							11,150		(759)	(759)	96	XXX
369604103	GENERAL ELECTRIC CO		11/08/2016	MKM PARTNERS LLC	290.000	8,532	XXX	7,640	9,034	(1,394)			(1,394)		7,640		892	892	267	XXX
375558103	GILEAD SCIENCES INC		08/09/2016	VARIOUS	270.000	22,787	XXX	28,793	27,321	1,472			1,472		28,793		(6,007)	(6,007)	81	XXX
38141G104	GOLDMAN SACHS GROUP INC		02/11/2016	INVESTMENT TECHNOLOGY GR	270.000	38,123	XXX	52,141	48,662	3,478			3,478		52,141		(14,017)	(14,017)		XXX
382550101	GOODYEAR TIRE & RUBR CO		05/06/2016	VARIOUS	1,000.000	28,199	XXX	31,534	32,670	(1,136)			(1,136)		31,534		(3,335)	(3,335)	105	XXX
42222G108	HEALTH NET INC		03/28/2016	VARIOUS	240.000	20,302	XXX	16,406	16,430	(25)			(25)		16,406		3,897	3,897		XXX
42824C109	HEWLETT PACKARD ENTERPRISE CO		02/12/2016	VARIOUS	705.000	8,691	XXX	13,168	10,716	2,452			2,452		13,168		(4,477)	(4,477)	39	XXX
436440101	HOLOGIC INC COM		02/11/2016	STATE STREET BROKERAGE	470.000	15,356	XXX	18,657	18,184	473			473		18,657		(3,302)	(3,302)		XXX
437076102	HOME DEPOT INC		12/08/2016	CONVERGEX, LLC	130.000	17,218	XXX	12,637	17,193	(4,555)			(4,555)		12,637		4,581	4,581	269	XXX
44106M102	HOSPITALITY PPTYS TR COM SH BEN		09/09/2016	VARIOUS	1,060.000	24,809	XXX	31,546	25,104	3,740			3,740		31,546		(6,737)	(6,737)	531	XXX
40434L105	HP INC		12/08/2016	CONVERGEX, LLC	370.000	5,962	XXX	6,316	4,381	1,935			1,935		6,316		(353)	(353)	184	XXX
452308109	ILLINOIS TOOL WORKS INC		12/08/2016	CONVERGEX, LLC	70.000	8,901	XXX	6,297							6,297		2,603	2,603	123	XXX
458140100	INTEL CORP		08/10/2016	MKM PARTNERS LLC	455.000	15,702	XXX	14,829	15,675	(846)			(846)		14,829		873	873	355	XXX
460690100	INTERPUBLIC GROUP COS INC		12/09/2016	STATE STREET BROKERAGE	210.000	5,008	XXX	4,620							4,620		388	388	95	XXX
466313103	JABIL CIRCUIT INC COM		05/09/2016	VARIOUS	1,395.000	24,355	XXX	32,483	32,490	(7)			(7)		32,483		(8,128)	(8,128)	112	XXX
477143101	JETBLUE AWYS CORP		12/09/2016	VARIOUS	1,940.000	40,849	XXX	39,001	43,941	(4,940)			(4,940)		39,001		1,847	1,847		XXX
478160104	JOHNSON & JOHNSON		06/09/2016	KNIGHT SECURITIES BROADCO	145.000	16,908	XXX	15,780	14,894	885	0		885		15,780		1,128	1,128	225	XXX
48203R104	JUNIPER NETWORKS INC		03/15/2016	INVESTMENT TECHNOLOGY GR	1,760.000	45,172	XXX	51,617	48,576	3,041			3,041		51,617		(6,445)	(6,445)	176	XXX
48242W106	KBR INC		03/11/2016	VARIOUS	940.000	13,978	XXX	18,530	15,905	2,625			2,625		18,530		(4,552)	(4,552)	134	XXX
489170100	KENNAMETAL INC		11/08/2016	CONVERGEX, LLC	110.000	3,211	XXX	2,532							2,532		679	679	44	XXX
494368103	KIMBERLY CLARK CORP		05/06/2016	CONVERGEX, LLC	250.000	31,966	XXX	28,366	31,825	(3,460)			(3,460)		28,366		3,600	3,600	450	XXX
482480100	KLA-TENCOR CORP COM		11/08/2016	MERRILL LYNCH	180.000	13,574	XXX	12,228	12,483	(255)			(255)		12,228		1,346	1,346	281	XXX
501044101	KROGER CO		11/09/2016	VARIOUS	1,840.000	57,769	XXX	60,793	76,967	(16,174)			(16,174)		60,793		(3,025)	(3,025)	568	XXX
512807108	LAM RESEARCH CORP COM		02/11/2016	BERNSTEIN SANFORD & CO	125.000	7,972	XXX	9,445	9,928	(482)			(482)		9,445		(1,474)	(1,474)	38	XXX
535678106	LINEAR TECHNOLOGY CORP		02/11/2016	MORGAN KEEGAN & CO	275.000	11,060	XXX	12,122	11,679	443			443		12,122		(1,062)	(1,062)	88	XXX
548661107	LOWES COS INC		12/08/2016	VARIOUS	440.000	33,649	XXX	29,194	33,458	(4,263)			(4,263)		29,194		4,455	4,455	467	XXX
N53745100	LYONDELLBASELL INDU-CL A		08/09/2016	VARIOUS	560.000	43,465	XXX	49,831	48,664	1,167			1,167		49,831		(6,366)	(6,366)	369	XXX
G5785G107	MALLINCKRODT PLC		09/09/2016	CANTOR & FITZGERALD	360.000	26,434	XXX	20,259							20,259		6,175	6,175		XXX
56418H100	MANPOWERGROUP INC.		02/11/2016	BNY Brokerage	375.000	26,618	XXX	34,241	31,609	2,632			2,632		34,241		(7,623)	(7,623)		XXX
580135101	MCDONALDS CORP		05/06/2016	CONVERGEX, LLC	100.000	12,917	XXX	11,315	11,814	(499)			(499)		11,315		1,602	1,602	89	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
58155Q103	MCKESSON CORP		11/08/2016	INVESTMENT TECHNOLOGY GR	70.000	9,161	XXX	11,597							11,597		(2,436)	(2,436)	50	XXX
58933Y105	MERCK & CO INC NEW		05/06/2016	MERRILL LYNCH	330.000	17,688	XXX	18,842	17,431	1,412			1,412		18,842		(1,154)	(1,154)	304	XXX
594918104	MICROSOFT CORP		08/09/2016	VARIOUS	545.000	29,134	XXX	26,555	30,237	(3,682)			(3,682)		26,555		2,580	2,580	392	XXX
64110L106	NETFLIX.COM INC		02/11/2016	KNIGHT SECURITIES BROADCO	135.000	11,557	XXX	14,729	15,441	(712)			(712)		14,729		(3,172)	(3,172)		XXX
651290108	NEWFIELD EXPL CO COM		02/11/2016	BNY Brokerage	410.000	9,467	XXX	14,413	13,350	1,064			1,064		14,413		(4,947)	(4,947)		XXX
651639106	NEWMONT MINING CORP		08/09/2016	VARIOUS	1,100.000	31,676	XXX	22,571	19,789	2,782	0		2,782		22,571		9,105	9,105	10	XXX
65339F101	NEXTERA ENERGY INC		12/08/2016	INVESTMENT TECHNOLOGY GR	170.000	19,915	XXX	18,418	17,661	757			757		18,418		1,497	1,497	444	XXX
654106103	NIKE INC CL B		08/09/2016	INVESTMENT TECHNOLOGY GR	150.000	8,353	XXX	7,104	9,375	(2,271)	0		(2,271)		7,104		1,249	1,249	72	XXX
G65431101	NOBLE CORP PLC		06/17/2016	VARIOUS	1,550.000	14,278	XXX	21,215	16,353	4,862			4,862		21,215		(6,937)	(6,937)	264	XXX
670346105	NUCOR CORP		11/09/2016	CANTOR & FITZGERALD	180.000	10,434	XXX	7,551	7,254	297			297		7,551		2,883	2,883	270	XXX
67103H107	O'REILLY AUTOMOTIVE INC		12/08/2016	RBC CAPITAL MARKETS	75.000	21,248	XXX	20,040	19,007	1,033			1,033		20,040		1,208	1,208		XXX
697435105	PALO ALTO NETWORKS INC		02/01/2016	INVESTMENT TECHNOLOGY GR	135.000	20,307	XXX	20,511	23,779	(3,268)			(3,268)		20,511		(204)	(204)		XXX
717081103	PFIZER INC		05/06/2016	MERRILL LYNCH	650.000	20,523	XXX	19,495	20,982	(1,487)			(1,487)		19,495		1,027	1,027	195	XXX
69331C108	PG&E CORP COM		03/11/2016	INVESTMENT TECHNOLOGY GR	275.000	15,747	XXX	14,182	14,627	(445)			(445)		14,182		1,564	1,564	125	XXX
74460D109	PUBLIC STORAGE INC COM		05/09/2016	CONVERGEX, LLC	150.000	39,674	XXX	28,991	37,155	(8,164)			(8,164)		28,991		10,682	10,682	255	XXX
744573106	PUBLIC SVC ENTERPRISE GROUP INC		12/08/2016	VARIOUS	840.000	36,420	XXX	34,222	32,500	1,723			1,723		34,222		2,198	2,198	795	XXX
7591EP100	REGIONS FINL CORP NEW		11/08/2016	INVESTMENT TECHNOLOGY GR	1,030.000	11,038	XXX	9,286							9,286		1,753	1,753	134	XXX
74967R106	RMR GROUP INC/THE		01/29/2016	VARIOUS	15.936	324	XXX	189	230	(40)			(40)		189		134	134		XXX
778296103	ROSS STORES INC		03/10/2016	INVESTMENT TECHNOLOGY GR	100.000	5,671	XXX	4,466	5,381	(915)			(915)		4,466		1,205	1,205		XXX
806857108	SCHLUMBERGER LTD		12/08/2016	VARIOUS	320.560	26,220	XXX	27,689	22,359	5,330			5,330		27,689		(1,469)	(1,469)	524	XXX
81761R109	SERVICEMASTER GLOBAL HOLDINGS		06/09/2016	INSTINET	170.000	6,821	XXX	6,023	6,671	(648)			(648)		6,023		799	799		XXX
828806109	SIMON PROPERTY GROUP INC		08/09/2016	VARIOUS	130.000	26,362	XXX	24,587	19,444	(1,166)			(1,166)		24,587		1,775	1,775	208	XXX
830566105	SKECHERS U S A INC		08/09/2016	STATE STREET BROKERAGE	305.000	7,134	XXX	14,858	9,214	5,644			5,644		14,858		(7,724)	(7,724)		XXX
831865209	SMITH A O CORP CL B		05/06/2016	INVESTMENT TECHNOLOGY GR	150.000	11,614	XXX	10,260	11,492	(1,231)			(1,231)		10,260		1,354	1,354	72	XXX
833034101	SNAP ON INC		09/09/2016	VARIOUS	100.000	15,359	XXX	16,181	17,143	(962)			(962)		16,181		(822)	(822)	122	XXX
844741108	SOUTHWEST AIRLINES CO		09/13/2016	VARIOUS	620.000	23,399	XXX	25,636	26,697	(1,061)			(1,061)		25,636		(2,237)	(2,237)	217	XXX
790849103	ST JUDE MED INC		02/11/2016	STATE STREET BROKERAGE	120.000	5,940	XXX	8,570	7,412	1,158			1,158		8,570		(2,630)	(2,630)	35	XXX
855244109	STARBUCKS CORP COM		11/08/2016	CANTOR & FITZGERALD	350.000	18,971	XXX	16,637	21,011	(4,374)			(4,374)		16,637		2,334	2,334	210	XXX
867914103	SUNTRUST BANKS INC		11/09/2016	VARIOUS	600.000	27,826	XXX	24,304	25,704	(1,400)			(1,400)		24,304		3,521	3,521	444	XXX
87165B103	SYNCHRONY FINANCIAL		08/09/2016	INVESTMENT TECHNOLOGY GR	1,480.000	41,018	XXX	43,550	45,007	(1,457)			(1,457)		43,550		(2,532)	(2,532)		XXX
872590104	T-MOBILE US INC		02/11/2016	STATE STREET BROKERAGE	380.000	12,922	XXX	15,017	14,866	152			152		15,017		(2,095)	(2,095)		XXX
87612E106	TARGET CORP		09/09/2016	CONVERGEX, LLC	560.000	38,313	XXX	43,097	40,662	2,436			2,436		43,097		(4,784)	(4,784)	696	XXX
881609101	TESORO CORP		08/09/2016	INVESTMENT TECHNOLOGY GR	190.000	14,538	XXX	14,655	20,020	(5,365)			(5,365)		14,655		(118)	(118)	190	XXX
887317303	TIME WARNER		02/11/2016	BNY Brokerage	170.000	10,579	XXX	14,345	10,994	3,351			3,351		14,345		(3,766)	(3,766)		XXX
891906109	TOTAL SYS SVCS INC		02/11/2016	STATE STREET BROKERAGE	430.000	16,339	XXX	23,270	21,414	1,856			1,856		23,270		(6,930)	(6,930)	33	XXX
89417E109	TRAVELERS COMPANIES, INC		11/08/2016	VARIOUS	510.000	54,929	XXX	54,661	57,559	(2,898)			(2,898)		54,661		268	268	444	XXX
896522109	TRINITY INDS INC		03/10/2016	INVESTMENT TECHNOLOGY GR	470.000	8,457	XXX	11,289	11,289						11,289		(2,833)	(2,833)	52	XXX
907818108	UNION PACIFIC CORP		03/10/2016	CONVERGEX, LLC	175.000	13,805	XXX	20,799	13,685	7,114			7,114		20,799		(6,995)	(6,995)		XXX
911363109	UNITED RENTAL INC COM		12/08/2016	STATE STREET BROKERAGE	50.000	5,441	XXX	3,940			0		0		3,940		1,501	1,501		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
91307C102	UNITED THERAPEUTICS CORP DEL		06/09/2016	INVESTMENT TECHNOLOGY GR	85.000	9,649	XXX	10,644	13,312	(2,668)	0		(2,668)		10,644		(995)	(995)		XXX
91529Y106	UNUM GROUP		12/08/2016	INVESTMENT TECHNOLOGY GR	210.000	9,221	XXX	6,997							6,997		2,225	2,225	84	XXX
91913Y100	VALERO ENERGY CORP		08/12/2016	VARIOUS	670.000	36,100	XXX	35,629	47,376	(11,747)			(11,747)		35,629		471	471	1,206	XXX
92343E102	VERISIGN INC COM		08/10/2016	VARIOUS	520.000	44,944	XXX	31,688	45,427	(13,739)			(13,739)		31,688		13,256	13,256		XXX
92826C839	VISA INC-CLASS A SHRS		12/08/2016	LONGBOW SECURITIES	120.000	9,518	XXX	8,889	9,306	(417)			(417)		8,889		629	629	70	XXX
254687106	WALT DISNEY CO		12/12/2016	VARIOUS	590.000	58,409	XXX	56,109	61,997	(5,888)			(5,888)		56,109		2,299	2,299	568	XXX
949746101	WELLS FARGO & CO		05/09/2016	VARIOUS	1,980.000	97,932	XXX	107,121	107,633	(511)			(511)		107,121		(9,190)	(9,190)	1,075	XXX
959802109	WESTERN UNION CO/THE		03/10/2016	CONVERGEX, LLC	730.000	13,651	XXX	13,849	13,074	775	0		775		13,849		(198)	(198)	42	XXX
963320106	WHIRLPOOL CORP		08/09/2016	STATE STREET BROKERAGE	130.000	24,522	XXX	22,909							22,909		1,613	1,613	130	XXX
983919101	XILINX INC		09/09/2016	VARIOUS	350.000	17,510	XXX	15,859	8,924	(488)			(488)		15,859		1,651	1,651	290	XXX
98956P102	ZIMMER HOLDINGS INC		05/06/2016	CONVERGEX, LLC	120.000	13,822	XXX	12,030	12,311	(281)			(281)		12,030		1,792	1,792	55	XXX
98978V103	ZOETIS INC		03/10/2016	INVESTMENT TECHNOLOGY GR	220.000	8,707	XXX	9,986	10,542	(557)			(557)		9,986		(1,278)	(1,278)	21	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,824,063	XXX	2,867,261	2,820,812	(123,458)	0		(123,457)		2,867,261		(43,198)	(43,198)	22,314	XXX
9799997 Subtotal - Common Stocks - Part 4						2,824,063	XXX	2,867,261	2,820,812	(123,458)	0		(123,457)		2,867,261		(43,198)	(43,198)	22,314	XXX
9799998 Summary Item from Part 5 for Common Stocks						793,975	XXX	750,592							750,592		43,383	43,383	6,569	XXX
9799999 Subtotal - Common Stocks						3,618,038	XXX	3,617,853	2,820,812	(123,458)	0		(123,457)		3,617,853		185	185	28,884	XXX
9899999 Subtotal - Preferred and Common Stocks						3,618,038	XXX	3,617,853	2,820,812	(123,458)	0		(123,457)		3,617,853		185	185	28,884	XXX
9999999 Totals						10,724,228	XXX	10,726,050	8,626,308	(123,458)	(33,102)		(156,559)		10,687,166		37,062	37,062	100,735	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828F62	US TREASURY NOTE 1.50% 10/31/19		04/13/2016	JEFFRIES & COMPANY	04/29/2016	JEFFRIES & COMPANY	350,000	356,017	355,126	355,943		(73)		(73)			(818)	(818)	2,654	2,394
0599999 Subtotal - Bonds - U.S. Governments							350,000	356,017	355,126	355,943		(73)		(73)			(818)	(818)	2,654	2,394
Bonds - U.S. Special Revenue, Special Assessment																				
3138WEJN0	FNMA POOL #AS4768 3.0% 4/1/30		01/26/2016	BAIRD, ROBERT & CO	03/25/2016	VARIOUS	181,972	189,393	189,696	189,235		(158)		(158)			461	461	906	425
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							181,972	189,393	189,696	189,235		(158)		(158)			461	461	906	425
8399998 Subtotal - Bonds							531,972	545,410	544,822	545,179		(231)		(231)			(357)	(357)	3,560	2,819
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
002824100	ABBOTT LABS		10/13/2016	VARIOUS	11/08/2016	INVESTMENT TECHNOLOGY GR	300.000	11,692	11,839	11,692							147	147	104	
00287Y109	ABBVIE INC		02/11/2016	INVESTMENT TECHNOLOGY GR	05/06/2016	J.P. Morgan Securites Inc	450.000	23,556	28,106	23,556							4,551	4,551	257	
00912X302	AIR LEASE CORP		10/13/2016	VARIOUS	11/08/2016	INSTINET	360.000	10,455	11,474	10,455							1,018	1,018	13	
026874784	AMERICAN INTERNATIONAL GROUP, INC		03/10/2016	CONVERGEX, LLC	06/09/2016	CANTOR & FITZGERALD	295.000	15,073	16,548	15,073							1,475	1,475		
036752103	ANTHEM INC		10/12/2016	INVESTMENT TECHNOLOGY GR	12/08/2016	RBC CAPITAL MARKETS	30.000	3,629	4,346	3,629							718	718		
064058100	BANK NEW YORK MELLON CORP COM		04/27/2016	KNIGHT SECURITIES BROADCO	08/10/2016	CONVERGEX, LLC	470.000	19,438	18,773	19,438							(665)	(665)	89	
07177M103	BAXALTA INC		05/25/2016	WELLS FARGO SECURITIES	06/03/2016	WELLS FARGO SECURITIES	11.590	398	538	398							139	139		
116794108	BRUKER CORPORATION		03/10/2016	CANTOR & FITZGERALD	06/09/2016	INVESTMENT TECHNOLOGY GR	500.000	13,966	12,862	13,966							(1,104)	(1,104)	20	
143658300	CARNIVAL CORP		05/06/2016	CONVERGEX, LLC	08/09/2016	INVESTMENT TECHNOLOGY GR	250.000	12,261	11,260	12,261							(1,001)	(1,001)	88	
15135B101	CENTENE CORP DEL		03/28/2016	VARIOUS	05/06/2016	VARIOUS	96.410	10,557	5,745	10,557							(4,812)	(4,812)		
16934Q208	CHIMERA INVESTMENT CORP		02/16/2016	VARIOUS	11/09/2016	VARIOUS	550.000	6,610	9,093	6,610							2,483	2,483	1,067	
172908105	CINTAS CORP		02/16/2016	VARIOUS	05/11/2016	INVESTMENT TECHNOLOGY GR	530.000	44,149	48,511	44,149							4,362	4,362		
172967424	CITIGROUP INC		10/13/2016	VARIOUS	11/08/2016	CREDIT SUISSE SECURITIES	360.000	16,794	17,933	16,794							1,138	1,138		
189054109	CLOROX CO		10/12/2016	INVESTMENT TECHNOLOGY GR	12/08/2016	INVESTMENT TECHNOLOGY GR	30.000	3,660	3,445	3,660							(215)	(215)	24	
12572Q105	CME GROUP INC		02/12/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	VARIOUS	590.000	53,205	59,158	53,205							5,953	5,953	888	
125896100	CMS ENERGY CORP		10/13/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	CONVERGEX, LLC	100.000	4,092	4,192	4,092							100	100		
191216100	COCA COLA CO		05/26/2016	CREDIT SUISSE SECURITIES	08/09/2016	CONVERGEX, LLC	110.000	4,918	4,786	4,918							(132)	(132)	39	
198287203	COLUMBIA PROPERTY TRUST INC		03/14/2016	VARIOUS	05/10/2016	VARIOUS	915.000	19,522	20,534	19,522							1,012	1,012		
20030N101	COMCAST CORP CLASS A		10/12/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	MERRILL LYNCH	40.000	2,610	2,504	2,610							(106)	(106)	10	
247361702	DELTA AIR LINES INC		03/10/2016	CONVERGEX, LLC	09/09/2016	CANTOR & FITZGERALD	165.000	7,728	6,406	7,728							(1,322)	(1,322)	56	
233326107	DST SYS INC COM		06/09/2016	INSTINET	08/09/2016	RBC CAPITAL MARKETS	230.000	27,517	27,931	27,517							415	415		
294429105	EQUIFAX INC		03/10/2016	INVESTMENT TECHNOLOGY GR	05/06/2016	INVESTMENT TECHNOLOGY GR	270.000	26,190	32,253	26,190							6,063	6,063	73	
32008D106	FIRST DATA CORP - CLASS A		05/11/2016	VARIOUS	11/09/2016	VARIOUS	1,800.000	19,901	25,660	19,901							5,759	5,759		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
33616C100	FIRST REPUBLIC BANK/SAN FRANCI		10/12/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	RBC CAPITAL MARKETS	390.000	25,673	29,014	25,673							3,341	3,341	174	
337738108	FISERV INC		03/10/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	INSTINET	150.000	14,392	15,026	14,392							634	634		
345370860	FORD MOTOR COMPANY		06/09/2016	UBS SECURITIES	08/09/2016	BLOOMBERG TRADEBOOK	270.000	3,562	3,314	3,562							(248)	(248)	41	
34959J108	FORTIVE CORP		07/07/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	INVESTMENT TECHNOLOGY GR	110.000	4,976	5,650	4,976							674	674	8	
440452100	HORMEL FOODS CORP COM		02/11/2016	CANTOR & FITZGERALD	08/09/2016	MORGAN KEEGAN & CO	80.000	3,323	2,920	3,323							(403)	(403)	23	
44106M102	HOSPITALITY PPTYS TR COM SH BEN		06/16/2016	VARIOUS	09/09/2016	RBC CAPITAL MARKETS	400.000	10,624	11,677	10,624							1,053	1,053	204	
460690100	INTERPUBLIC GROUP COS INC		01/08/2016	VARIOUS	12/09/2016	VARIOUS	300.000	6,640	7,131	6,640							491	491	180	
477143101	JETBLUE AWYS CORP		10/12/2016	INVESTMENT TECHNOLOGY GR	12/09/2016	BARCLAYS	150.000	2,667	3,290	2,667							623	623		
489170100	KENNAMETAL INC		05/06/2016	CONVERGEX, LLC	11/08/2016	CONVERGEX, LLC	300.000	7,153	8,758	7,153							1,606	1,606	120	
501044101	KROGER CO		10/12/2016	INVESTMENT TECHNOLOGY GR	11/09/2016	CONVERGEX, LLC	140.000	4,367	4,465	4,367							98	98		
548661107	LOWES COS INC		10/12/2016	INVESTMENT TECHNOLOGY GR	12/08/2016	STATE STREET BROKERAGE	40.000	2,856	3,025	2,856							168	168	14	
574599106	MASCO CORP		10/12/2016	VARIOUS	12/08/2016	VARIOUS	790.000	28,414	25,568	28,414							(2,846)	(2,846)	71	
58155Q103	MCKESSON CORP		02/11/2016	CANTOR & FITZGERALD	11/08/2016	INVESTMENT TECHNOLOGY GR	120.000	17,996	15,704	17,996							(2,292)	(2,292)	86	
620076307	MOTOROLA SOLUTIONS, INC.		03/10/2016	STATE STREET BROKERAGE	06/09/2016	INVESTMENT TECHNOLOGY GR	175.000	12,567	11,989	12,567							(578)	(578)	72	
626717102	MURPHY OIL CORP		02/11/2016	BNY Brokerage	05/17/2016	VARIOUS	510.000	7,946	15,398	7,946							7,452	7,452	179	
631103108	NASDAQ, INC		03/10/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	CONVERGEX, LLC	180.000	11,621	11,750	11,621							129	129	115	
670346105	NUCOR CORP		10/13/2016	INVESTMENT TECHNOLOGY GR	11/09/2016	CANTOR & FITZGERALD	100.000	4,664	5,797	4,664							1,132	1,132		
67103H107	O'REILLY AUTOMOTIVE INC		02/11/2016	CANTOR & FITZGERALD	12/08/2016	RBC CAPITAL MARKETS	20.000	4,903	5,548	4,903							646	646		
723484101	PINNACLE WEST CAP CORP		10/12/2016	VARIOUS	11/25/2016	CONVERGEX, LLC	360.000	26,497	27,097	26,497							599	599	573	
693475105	PNC FINANCIAL SERVICES		02/11/2016	MORGAN KEEGAN & CO	04/27/2016	RBC CAPITAL MARKETS	280.000	22,243	24,952	22,243							2,709	2,709	143	
744320102	PRUDENTIAL FINL INC		02/11/2016	INVESTMENT TECHNOLOGY GR	03/10/2016	STATE STREET BROKERAGE	400.000	23,148	28,161	23,148							5,014	5,014	280	
74460D109	PUBLIC STORAGE INC COM		02/11/2016	CANTOR & FITZGERALD	05/09/2016	CONVERGEX, LLC	40.000	9,437	10,580	9,437							1,143	1,143	68	
759509102	RELIANCE STL & ALUM CO COM		02/11/2016	INVESTMENT TECHNOLOGY GR	11/08/2016	RBC CAPITAL MARKETS	130.000	7,290	9,051	7,290							1,761	1,761	159	
82481R106	SHIRE PLC ADR		06/03/2016	WELLS FARGO SECURITIES	06/28/2016	VARIOUS	1.630	313	274	313							(39)	(39)		
868157108	SUPERIOR ENERGY SVCS INC		06/14/2016	VARIOUS	08/10/2016	VARIOUS	800.000	14,827	13,290	14,827							(1,537)	(1,537)		
87612E106	TARGET CORP		02/11/2016	CANTOR & FITZGERALD	10/21/2016	CONVERGEX, LLC	250.000	17,158	17,106	17,158							(52)	(52)	430	
891906109	TOTAL SYS SVCS INC		06/29/2016	INSTINET	08/09/2016	INSTINET	190.000	9,743	9,190	9,743							(553)	(553)		
903293405	USG CORP COM NEW		05/09/2016	VARIOUS	09/12/2016	VARIOUS	930.000	25,098	24,069	25,098							(1,029)	(1,029)		
92342Y109	VERIFONE SYSTEMS, INC.		05/10/2016	VARIOUS	06/10/2016	VARIOUS	1,000.000	26,836	20,433	26,836							(6,403)	(6,403)		
94106L109	WASTE MANAGEMENT INC		02/12/2016	STATE STREET BROKERAGE	12/08/2016	STATE STREET BROKERAGE	170.000	9,179	11,892	9,179							2,713	2,713	279	
984121103	XEROX CORP		10/12/2016	INVESTMENT TECHNOLOGY GR	11/09/2016	INVESTMENT TECHNOLOGY GR	3,010.000	26,557	27,961	26,557							1,404	1,404	625	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								750,592	793,975	750,592							43,383	43,383	6,569	
9799998 Subtotal - Common Stocks								750,592	793,975	750,592							43,383	43,383	6,569	
9899999 Subtotal - Preferred and Common Stocks								750,592	793,975	750,592							43,383	43,383	6,569	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi-cation	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider-ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9999999 Totals								1,296,002	1,338,797	1,295,771		(231)		(231)			43,027	43,027	10,129	2,819

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds																XXX	XXX	XXX		
All Other Money Market Mutual Funds																				
VP4560000	WELLS FARGO ADVANTAGE GOVERNMENT			12/31/2016	WELLS FARGO SECURITIES		355,227						355,227	74		0.010	0.027	MON	863	
8999999 Subtotal - All Other Money Market Mutual Funds							355,227					XXX	355,227	74		XXX	XXX	XXX	863	
9199999 Total Short-Term Investments							355,227					XXX	355,227	74		XXX	XXX	XXX	863	

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Farmers & Merchants State Bank	2255 Scott St., Napoleon, OH 43545			0.100	3,556		3,754,490	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	3,556		3,754,490	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	3,556		3,754,490	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	300	X X X
0599999 Total Cash				X X X	3,556		3,754,790	X X X

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

1. January	3,051,941	4. April	4,340,555	7. July	3,949,893	10. October	2,487,070
2. February	3,920,052	5. May	3,703,110	8. August	4,672,180	11. November	3,648,181
3. March	3,984,508	6. June	3,725,244	9. September	4,836,983	12. December	3,754,490

E27 Schedule E - Part 2 Cash Equivalents . . . . . NONE

E28 Schedule E - Part 3 Special Deposits . . . . . NONE

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page for Write-ins 100
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 23
Schedule F - Part 5 24

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Schedule F - Part 6 - Section 1 25
Schedule F - Part 6 - Section 2 26
Schedule F - Part 7 27
Schedule F - Part 8 28
Schedule F - Part 9 29
Schedule H - Accident and Health Exhibit - Part 1 30
Schedule H - Parts 2, 3, and 4 31
Schedule H - Part 5 - Health Claims 32
Schedule P - Part 1 - Summary 33
Schedule P - Part 1A - Homeowners/Farmowners 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) 38
Schedule P - Part 1E - Commercial Multiple Peril 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made 41
Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 42
Schedule P - Part 1H - Section 1 - Other Liability - Occurrence 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) 45
Schedule P - Part 1J - Auto Physical Damage 46
Schedule P - Part 1K - Fidelity/Surety 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) 48
Schedule P - Part 1M - International 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty 55
Schedule P - Part 1T - Warranty 56
Schedule P - Part 2, Part 3 and Part 4 - Summary 34
Schedule P - Part 2A - Homeowners/Farmowners 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) 57
Schedule P - Part 2E - Commercial Multiple Peril 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims - Made 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 59
Schedule P - Part 2J - Auto Physical Damage 59
Schedule P - Part 2K - Fidelity, Surety 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) 59
Schedule P - Part 2M - International 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty 61
Schedule P - Part 2T - Warranty 61
Schedule P - Part 3A - Homeowners/Farmowners 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) 62
Schedule P - Part 3E - Commercial Multiple Peril 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made 63

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 64
Schedule P - Part 3J - Auto Physical Damage 64
Schedule P - Part 3K - Fidelity/Surety 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) 64
Schedule P - Part 3M - International 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty 66
Schedule P - Part 3T - Warranty 66
Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Worker' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95

INDEX TO PROPERTY & CASUALTY ANNUAL STATEMENT

Schedule Y - Part 1 - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 99
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11