



ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Safepoint Insurance Company

NAIC Group Code	0000 <small>(Current Period)</small>	0000 <small>(Prior Period)</small>	NAIC Company Code	15341	Employer's ID Number	46-3943172
Organized under the Laws of	Florida		State of Domicile or Port of Entry	FL		
Country of Domicile	United States of America					
Incorporated/Organized	10/23/2013		Commenced Business	11/21/2013		
Statutory Home Office	12640 Telecom Dr <small>(Street and Number)</small>			Temple Terrace, FL, US 33637 <small>(City or Town, State, Country and Zip Code)</small>		
Main Administrative Office	12640 Telecom Dr <small>(Street and Number)</small>			Temple Terrace, FL, US 33637 <small>(City or Town, State, Country and Zip Code)</small>		
	Temple Terrace, FL, US 33637 <small>(City or Town, State, Country and Zip Code)</small>			(813)651-3400 <small>(Area Code) (Telephone Number)</small>		
Mail Address	12640 Telecom Dr <small>(Street and Number or P.O. Box)</small>			Temple Terrace, FL, US 33637 <small>(City or Town, State, Country and Zip Code)</small>		
Primary Location of Books and Records	12640 Telecom Dr <small>(Street and Number)</small>			Temple Terrace, FL, US 33637 <small>(City or Town, State, Country and Zip Code)</small>		
	Temple Terrace, FL, US 33637 <small>(City or Town, State, Country and Zip Code)</small>			(813)651-3400 <small>(Area Code) (Telephone Number)</small>		
Internet Website Address	www.safepointins.com					
Statutory Statement Contact	John William Burns <small>(Name)</small>			(813)435-6409 <small>(Area Code)(Telephone Number)(Extension)</small>		
	jburns@safepointins.com <small>(E-Mail Address)</small>			(813)681-2400 <small>(Fax Number)</small>		

OFFICERS

Name	Title
David Michael Flitman	President
Nancy Lee Baily	Secretary
John William Burns	Treasurer
Ryan Daniel Beck	Chief Claims Officer

OTHERS

DIRECTORS OR TRUSTEES

Amarjit Singh Dhaliwal	Parminder Dhaliwal
David Michael Flitman	Donald Michael Rhomberg
John William Burns	Benjamin Rosenblum
Wayne Matthews	

State of Florida
 County of Hillsborough ss

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

(Signature)
 David Michael Flitman

(Printed Name)
 1.
 President

(Title)

(Signature)
 Nancy Lee Baily

(Printed Name)
 2.
 Secretary

(Title)

(Signature)
 John William Burns

(Printed Name)
 3.
 Treasurer

(Title)

Subscribed and sworn to before me this _____ day of _____, 2017

- a. Is this an original filing? _____
 b. If no, 1. State the amendment number _____
 2. Date filed _____
 3. Number of pages attached _____

Yes[X] No[]

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	14,938,917	14.051	14,938,917		14,938,917	14.051
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	11,740,797	11.043	11,740,797		11,740,797	11.043
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	509,842	0.480	509,842		509,842	0.480
1.43 Revenue and assessment obligations	410,541	0.386	410,541		410,541	0.386
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	207,763	0.195	207,763		207,763	0.195
1.512 Issued or Guaranteed by FNMA and FHLMC	9,424,144	8.864	9,424,144		9,424,144	8.864
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	6,500,425	6.114	6,500,425		6,500,425	6.114
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	35,849,607	33.719	35,849,607		35,849,607	33.719
2.2 Unaffiliated Non-U.S. securities (including Canada)	7,544,923	7.096	7,544,923		7,544,923	7.096
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	8,722,434	8.204	8,722,434		8,722,434	8.204
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	1,488,942	1.400	1,488,942		1,488,942	1.400
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	8,981,588	8.448	8,981,588		8,981,588	8.448
11. Other invested assets						
12. TOTAL Invested assets	106,319,923	100.000	106,319,923		106,319,923	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,531,109
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted 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	42,167	
8.2	TOTALS, Part 3, Column 9		42,167
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		1,488,942
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		1,488,942

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded investment:		
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	NONE	
7. Deduct amounts received on disposals, Part 3, Column 18		
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)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		79,390,778
2. Cost of bonds and stocks acquired, Part 3, Column 7		62,467,657
3. Accrual of Discount		28,629
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15	(266,436)	
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11	(3,147)	(269,583)
5. TOTAL gain (loss) on disposals, Part 4, Column 19		347,762
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		45,400,744
7. Deduct amortization of premium		715,106
8. TOTAL foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		95,849,393
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		95,849,393

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	15,463,193	15,327,497	15,790,030	15,555,770
	2. Canada				
	3. Other Countries				
	4. TOTALS	15,463,193	15,327,497	15,790,030	15,555,770
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	509,842	494,065	510,160	500,000
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	27,759,395	27,320,337	27,906,651	26,983,373
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	35,849,607	35,345,816	36,175,497	34,919,000
	9. Canada	4,592,278	4,547,454	4,605,432	4,550,000
	10. Other Countries	2,952,645	2,943,047	2,967,355	2,900,000
	11. TOTALS	43,394,530	42,836,317	43,748,283	42,369,000
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	87,126,959	85,978,216	87,955,124	85,408,143
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	8,287,460	8,240,749	8,482,246	
	15. Canada				
	16. Other Countries	434,974	436,058	463,921	
	17. TOTALS	8,722,434	8,676,807	8,946,166	
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks	8,722,434	8,676,807	8,946,166	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. TOTALS				
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks				
	26. TOTAL Stocks	8,722,434	8,676,807	8,946,166	
	27. TOTAL Bonds and Stocks	95,849,393	94,655,024	96,901,291	

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,831,204	9,379,989	86,030	778,490		X X X	16,075,713	17.58	21,589,840	28.69	16,075,713	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	5,831,204	9,379,989	86,030	778,490		X X X	16,075,713	17.58	21,589,840	28.69	16,075,713	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1			509,842			X X X	509,842	0.56			509,842	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS			509,842			X X X	509,842	0.56			509,842	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	7,031,540	15,669,752	4,254,388	1,040,586	42,363	X X X	28,038,629	30.67	25,197,431	33.48	28,038,629	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	7,031,540	15,669,752	4,254,388	1,040,586	42,363	X X X	28,038,629	30.67	25,197,431	33.48	28,038,629	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,375,907	22,181,567	2,889,668	397,298		X X X	31,844,440	34.83	23,953,564	31.83	31,844,440	
6.2 NAIC 2	1,882,068	9,383,861	3,684,508			X X X	14,950,437	16.35	4,514,880	6.00	14,950,437	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	8,257,975	31,565,428	6,574,176	397,298		X X X	46,794,877	51.19	28,468,444	37.83	46,794,877	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 19,238,652	47,231,307	7,739,927	2,216,374	42,363		76,468,624	83.65	X X X	X X X	76,468,624	
10.2 NAIC 2	(d) 1,882,068	9,383,861	3,684,508				14,950,437	16.35	X X X	X X X	14,950,437	
10.3 NAIC 3	(d)								X X X	X X X		
10.4 NAIC 4	(d)								X X X	X X X		
10.5 NAIC 5	(d)						(c)		X X X	X X X		
10.6 NAIC 6	(d)						(c)		X X X	X X X		
10.7 TOTALS	21,120,720	56,615,168	11,424,435	2,216,374	42,363		(b) 91,419,061	100.00	X X X	X X X	91,419,061	
10.8 Line 10.7 as a % of Column 7	23.10	61.93	12.50	2.42	0.05		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	14,839,763	50,524,185	5,257,362	119,260	265	X X X	X X X	X X X	70,740,834	94.00	70,740,834	
11.2 NAIC 2	1,788,086	2,466,824	259,970			X X X	X X X	X X X	4,514,880	6.00	4,514,880	
11.3 NAIC 3						X X X	X X X	X X X				
11.4 NAIC 4						X X X	X X X	X X X				
11.5 NAIC 5						X X X	X X X	X X X	(c)			
11.6 NAIC 6						X X X	X X X	X X X	(c)			
11.7 TOTALS	16,627,848	52,991,009	5,517,332	119,260	265	X X X	X X X	X X X	(b) 75,255,714	100.00	75,255,714	
11.8 Line 11.7 as a % of Col. 9	22.10	70.41	7.33	0.16	0.00	X X X	X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	19,238,652	47,231,307	7,739,927	2,216,374	42,363		76,468,624	83.65	70,740,834	94.00	76,468,624	X X X
12.2 NAIC 2	1,882,068	9,383,861	3,684,508				14,950,437	16.35	4,514,880	6.00	14,950,437	X X X
12.3 NAIC 3												X X X
12.4 NAIC 4												X X X
12.5 NAIC 5												X X X
12.6 NAIC 6												X X X
12.7 TOTALS	21,120,720	56,615,168	11,424,435	2,216,374	42,363		91,419,061	100.00	75,255,714	100.00	91,419,061	X X X
12.8 Line 12.7 as a % of Col. 7	23.10	61.93	12.50	2.42	0.05		100.00	X X X	X X X	X X X	100.00	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	23.10	61.93	12.50	2.42	0.05		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1											X X X	
13.2 NAIC 2											X X X	
13.3 NAIC 3											X X X	
13.4 NAIC 4											X X X	
13.5 NAIC 5											X X X	
13.6 NAIC 6											X X X	
13.7 TOTALS											X X X	
13.8 Line 13.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								X X X	X X X	X X X	X X X	

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(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 \$.....3,585,249; NAIC 2 \$.....706,853; 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	5,672,665	9,100,282		778,490		X X X	15,551,437	17.01	20,812,832	27.66	15,551,437	
1.2	Residential Mortgage-Backed Securities	158,539	279,707	86,030			X X X	524,276	0.57	777,007	1.03	524,276	
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities						X X X						
1.5	TOTALS	5,831,204	9,379,989	86,030	778,490		X X X	16,075,713	17.58	21,589,840	28.69	16,075,713	
2.	All Other Governments												
2.1	Issuer Obligations						X X X						
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations						X X X						
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations			509,842			X X X	509,842	0.56			509,842	
4.2	Residential Mortgage-Backed Securities						X X X						
4.3	Commercial Mortgage-Backed Securities						X X X						
4.4	Other Loan-Backed and Structured Securities						X X X						
4.5	TOTALS			509,842			X X X	509,842	0.56			509,842	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	3,799,628	6,999,796	1,220,609	410,541		X X X	12,430,574	13.60	17,166,808	22.81	12,430,574	
5.2	Residential Mortgage-Backed Securities	3,231,912	8,669,956	3,033,779	630,045	42,363	X X X	15,608,056	17.07	8,030,623	10.67	15,608,056	
5.3	Commercial Mortgage-Backed Securities						X X X						
5.4	Other Loan-Backed and Structured Securities						X X X						
5.5	TOTALS	7,031,540	15,669,752	4,254,388	1,040,586	42,363	X X X	28,038,629	30.67	25,197,431	33.48	28,038,629	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	8,257,975	31,565,428	6,574,176	397,298		X X X	46,794,877	51.19	28,468,444	37.83	46,794,877	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities						X X X						
6.4	Other Loan-Backed and Structured Securities						X X X						
6.5	TOTALS	8,257,975	31,565,428	6,574,176	397,298		X X X	46,794,877	51.19	28,468,444	37.83	46,794,877	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X						
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	17,730,269	47,665,506	8,304,626	1,586,329		X X X	75,286,729	82.35	X X X	X X X	75,286,729	
10.2 Residential Mortgage-Backed Securities	3,390,452	8,949,663	3,119,809	630,045	42,363	X X X	16,132,332	17.65	X X X	X X X	16,132,332	
10.3 Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
10.4 Other Loan-Backed and Structured Securities						X X X			X X X	X X X		
10.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 TOTALS	21,120,720	56,615,168	11,424,435	2,216,374	42,363		91,419,061	100.00	X X X	X X X	91,419,061	
10.7 Line 10.6 as a % of Col. 7	23.10	61.93	12.50	2.42	0.05		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	14,965,754	47,298,395	4,183,935			X X X	X X X	X X X	66,448,084	88.30	66,448,084	
11.2 Residential Mortgage-Backed Securities	1,662,094	5,692,614	1,333,398	119,260	265	X X X	X X X	X X X	8,807,630	11.70	8,807,630	
11.3 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
11.4 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 TOTALS	16,627,848	52,991,009	5,517,332	119,260	265	X X X	X X X	X X X	75,255,714	100.00	75,255,714	
11.7 Line 11.6 as a % of Col. 9	22.10	70.41	7.33	0.16	0.00	X X X	X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	17,730,269	47,665,506	8,304,626	1,586,329		X X X	75,286,729	82.35	66,448,084	88.30	75,286,729	X X X
12.2 Residential Mortgage-Backed Securities	3,390,452	8,949,663	3,119,809	630,045	42,363	X X X	16,132,332	17.65	8,807,630	11.70	16,132,332	X X X
12.3 Commercial Mortgage-Backed Securities						X X X						X X X
12.4 Other Loan-Backed and Structured Securities						X X X						X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		X X X
12.6 TOTALS	21,120,720	56,615,168	11,424,435	2,216,374	42,363		91,419,061	100.00	75,255,714	100.00	91,419,061	X X X
12.7 Line 12.6 as a % of Col. 7	23.10	61.93	12.50	2.42	0.05		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	23.10	61.93	12.50	2.42	0.05		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	
13.6 TOTALS											X X X	
13.7 Line 13.6 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	303,136	303,136			
2. Cost of short-term investments acquired	54,583,210	54,583,210			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals					
6. Deduct consideration received on disposals	50,583,461	50,583,461			
7. Deduct amortization of premium	10,784	10,784			
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)	4,292,102	4,292,102			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	4,292,102	4,292,102			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

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 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
Properties occupied by the reporting entity - Health Care Delivery																
0199999 Subtotal - Properties occupied by the reporting entity - Health Care Delivery																
Properties occupied by the reporting entity - Administrative																
Office Building		Temple Terrace	FL	05/22/2014		1,596,166		1,488,942		42,167			(42,167)		149,190	22,667
0299999 Subtotal - Properties occupied by the reporting entity - Administrative						1,596,166		1,488,942		42,167			(42,167)		149,190	22,667
0399999 Subtotal - Properties occupied by the reporting entity						1,596,166		1,488,942		42,167			(42,167)		149,190	22,667
0699999 Totals						1,596,166		1,488,942		42,167			(42,167)		149,190	22,667

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

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

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

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

SCHEDULE D - PART 1

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

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	FOR E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
U.S. Governments - Issuer Obligations																						
9128337V6	U S TREAS SEC STRIPPED INT PMT	@			1	439,615	59.6530	387,745	650,000	444,816		5,202				2.195	N/A			06/17/2016	05/15/2034	
912833Y20	U S TREAS SEC STRIPPED INT PMT	@			1	330,170	55.7060	278,530	500,000	333,673		3,503				2.099	N/A			06/29/2016	05/15/2036	
912828A34	UNITED STATES TREAS NTS				1	594,422	100.1450	600,870	600,000	597,619		1,219			1.250	1.461	MN	659	7,500	02/11/2015	11/30/2018	
912828C57	UNITED STATES TREAS NTS	SD			1	623,885	101.8090	610,854	600,000	620,152		(3,733)			1.432	1.432	MS	3,449	13,500	03/09/2016	03/31/2021	
912828F39	UNITED STATES TREAS NTS				1	664,965	100.9840	656,396	650,000	661,881		(3,084)			1.750	1.073	MS	2,906	10,063	06/10/2016	09/30/2019	
912828HA1	UNITED STATES TREAS NTS				1	633,107	102.4530	577,835	564,000	577,271		(21,156)			4.750	0.950	FA	10,119	26,790	02/12/2015	08/15/2017	
912828HH6	UNITED STATES TREAS NTS				1	665,214	102.8910	617,346	600,000	616,566		(18,860)			4.250	1.055	MN	3,311	25,500	02/11/2015	11/15/2017	
912828HR4	UNITED STATES TREAS NTS				1	645,170	102.8050	616,830	600,000	616,318		(14,375)			3.500	1.056	FA	7,932	21,000	02/11/2015	02/15/2018	
912828JR2	UNITED STATES TREAS NTS				1	326,263	104.7700	314,310	300,000	314,550		(7,660)			3.750	1.122	MN	1,461	11,250	06/19/2015	11/15/2018	
912828KD1	UNITED STATES TREAS NTS				1	632,085	103.1410	618,846	600,000	615,929		(7,335)			2.750	1.475	FA	6,232	16,500	02/11/2015	02/15/2019	
912828MS6	UNITED STATES TREAS NTS				1	679,715	100.3950	652,568	650,000	652,381		(14,808)			3.000	0.711	FA	6,626	19,500	06/05/2015	02/28/2017	
912828MV9	UNITED STATES TREAS NTS				1	745,748	100.6600	704,620	700,000	704,173		(16,990)			3.250	0.807	MS	5,813	22,750	12/18/2014	03/31/2017	
912828NA4	UNITED STATES TREAS NTS				1	743,541	100.8400	705,880	700,000	705,346		(16,183)			3.125	0.796	AO	3,747	21,875	06/05/2015	04/30/2017	
912828ND8	UNITED STATES TREAS NTS				1	762,784	106.2930	744,051	700,000	758,399		(4,384)			3.500	0.978	MN	3,181	12,250	09/29/2016	05/15/2020	
912828PC8	UNITED STATES TREAS NTS				1	584,957	103.3590	568,475	550,000	579,410		(5,547)			2.625	1.207	MN	1,874	14,438	04/01/2016	11/15/2020	
912828PK0	UNITED STATES TREAS NTS				1	726,775	101.2270	708,589	700,000	707,144		(7,751)			2.250	1.122	MN	1,385	15,750	12/18/2014	11/30/2017	
912828QB9	UNITED STATES TREAS NTS				1	635,674	102.3480	614,088	600,000	614,136		(11,249)			2.875	0.966	MS	4,407	17,250	01/28/2015	03/31/2018	
912828QN3	UNITED STATES TREAS NTS				1	753,567	105.3790	737,653	700,000	737,334		(8,142)			3.125	1.850	MN	2,840	21,875	02/03/2015	05/15/2021	
912828RE2	UNITED STATES TREAS NTS				1	703,253	100.6250	704,375	700,000	701,634		(969)			1.500	1.357	FA	3,568	10,500	12/18/2015	08/31/2018	
912828SD3	UNITED STATES TREAS NTS				1	502,599	100.0590	500,295	500,000	501,808		(792)			1.250	1.074	JJ	2,615	6,250	01/28/2016	01/31/2019	
912828SN1	UNITED STATES TREAS NTS				1	648,348	100.5120	653,328	650,000	649,320		295			1.500	1.548	MS	2,491	9,750	06/05/2015	03/31/2019	
912828SY7	UNITED STATES TREAS NTS				1	496,916	100.0080	500,040	500,000	499,477		1,263			0.625	0.880	MN	275	3,125	12/18/2014	05/31/2017	
912828UE8	UNITED STATES TREAS NTS				1	591,954	99.8360	599,016	600,000	597,787		2,194			2.750	1.123	JD	2,262	2,250	02/11/2015	12/31/2017	
912828UJ7	UNITED STATES TREAS NTS				1	745,417	99.9260	749,445	750,000	748,290		1,563			0.875	1.088	JJ	2,746	6,563	12/18/2015	01/31/2018	
912828VW6	UNITED STATES TREAS NTS				1	386,043	100.6990	382,656	380,000	383,502		(1,326)			1.625	1.261	JJ	2,584	6,175	01/28/2015	07/31/2019	
0199999 Subtotal - U.S. Governments - Issuer Obligations						15,262,186	X X X	14,804,640	15,044,000	14,938,917		(149,108)			X X X	X X X	X X X	82,484	322,403	X X X	X X X	
U.S. Governments - Residential Mortgage-Backed Securities																						
36202FDM5	GNMA PASS-THRU M SINGLE FAMILY			4	1	63,961	106.7870	63,573	59,533	63,219		(247)		4.500	1.988	MON	223	2,699	01/08/2014	01/20/2025		
3620ARSD4	GNMA PASS-THRU X SINGLE FAMILY			4	1	145,427	103.2270	143,484	138,999	144,544		(464)		3.000	1.949	MON	348	4,185	12/15/2014	12/15/2025		
38373APD2	GNMA REMIC TRUST 2009-65			4	1	31,361	102.3860	30,291	29,585	30,565		(399)		4.000	0.384	MON	99	1,246	01/27/2014	05/20/2038		
38377NC69	GNMA REMIC TRUST 2010-167			4	1	38,496	102.2980	37,534	36,597	37,534		(482)		4.000	0.737	MON	122	1,565	01/28/2014	11/20/2038		
38377TMM5	GNMA REMIC TRUST 2011-3			4	1	248,599	100.4110	248,070	247,055	248,414		(99)		2.500	2.247	MON	515	6,337	10/29/2014	07/20/2040		
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						527,844	X X X	522,858	511,770	524,276		(1,692)		X X X	X X X	X X X	1,306	16,031	X X X	X X X		
0599999 Subtotal - U.S. Governments						15,790,030	X X X	15,327,497	15,555,770	15,463,193		(150,799)			X X X	X X X	X X X	83,790	338,434	X X X	X X X	
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																						
987864PN9	YPSILANTI MICH SCH DIST				1FE	510,160	98.8130	494,065	500,000	509,842		(318)		2.440	2.049	MN	3,186			10/25/2016	05/01/2022	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						510,160	X X X	494,065	500,000	509,842		(318)			X X X	X X X	X X X	3,186			X X X	X X X
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						510,160	X X X	494,065	500,000	509,842		(318)			X X X	X X X	X X X	3,186			X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																						
3133EECJ7	FEDERAL FARM CR BKS			2	1	357,343	100.3930	351,376	350,000	354,645		(2,698)		2.490	1.001	MN	896	4,358	06/22/2016	11/24/2021		
3133EGAY1	FEDERAL FARM CR BKS			2	1	400,000	97.9730	391,892	400,000	400,000				1.470	1.470	FA	2,189	1,470	05/11/2016	08/17/2020		
3133EGDK8	FEDERAL FARM CR BKS			2	1	503,400	97.4740	487,370	500,000	501,497		(1,903)		2.800	2.080	JD	1,128	7,000	06/17/2016	06/02/2028		
3133EGGG4	FEDERAL FARM CR BKS			2	1	500,000	96.4140	482,070	500,000	500,000				2.610	2.610	JD	363	6,525	06/13/2016	06/21/2027		
3133EGGR0	FEDERAL FARM CR BKS			2	1	499,148	96.2910	481,455	500,000	499,188		41		2.500	2.519	JD	313	6,250	06/17/2016	06/22/2026		
3133EGHF5	FEDERAL FARM CR BKS			2	1	500,000	96.1430	480,715	500,000	500,000				2.320	2.320	JD	258	5,800	06/17/2016	06/23/2025		
3133EGSA4	FEDERAL FARM CR BKS CONS			2	1	499,625	98.1170	490,585	500,000	499,651		26		1.320	1.340	FA	2,328		09/22/2016	08/24/2020		
3134G3A91	FEDERAL HOME LN MTG CORP			2	1	434,680	99.8660	439,410	440,000	437,275		999		1.400	1.641	FA	2,207	6,160	03/30/2015	08/22/2019		
3137EADG1	FEDERAL HOME LN MTG CORP			2	1	505,376	100.9420	504,710	500,000	503,743		(1,513)		1.750	1.433	MN	753	8,750	12/02/2015	05/30/2019		
3137EABP3	FEDERAL HOME LN MTG CORP FR 4.875			2	1	344,121	105.4230	342,625	325,000	342,770		(1,351)		4.875	1.065	JD	792	7,922	11/21/2016	06/13/2018		
3130A8M26	FEDERAL HOME LOAN BANKS			2	1	500,000	96.7570	483,785	500,000	500,000				1.950	1.950	JJ	4,740		06/29/2016	07/06/2023		
3130A9G08	FEDERAL HOME LOAN BANKS			2	1	400,000	98.2570	393,028	400,000	400,000				1.500	1.500	MS	1,633		09/12/2016	09/23/2020		
313371N28	FEDERAL HOME LOAN BANKS			2	1	719,125	101.1470	708,029	700,000	707,633		(8,079)		2.125	0.952	JD	950	14,875	09/03/2015	12/08/2017		
313380Z75	FEDERAL HOME LOAN BANKS			2	1	64,307	98.9990	65,514	66,176	65,148		352		1.370	1.940	AO	169	907	07/29/2014	10/24/2019		
313381BR5	FEDERAL HOME LOAN BANKS			2	1	723,100	98.3500															

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3135G0N82	FEDERAL NATL MTG ASSN				1	699,349	96,647.0	676,529	700,000	699,382		33		1,250	1,270	FA	3,208		09/29/2016	08/17/2021	
3135G0YT4	FEDERAL NATL MTG ASSN				1	706,742	100,754.0	705,278	700,000	706,375		(367)		1,625	1,141	MN	1,074	5,688	11/21/2016	11/27/2018	
3136G0QW4	FEDERAL NATL MTG ASSN		2		1	199,500	100,214.0	200,428	200,000	199,822		115		1,350	1,409	JJ	1,275	2,700	02/27/2014	07/11/2018	
3136G1JV2	FEDERAL NATL MTG ASSN		2		1	347,690	99,800.0	349,300	350,000	349,265		560		1,050	1,214	AO	755	3,675	02/27/2014	04/17/2018	
3136G2CP0	FEDERAL NATL MTG ASSN		2		1	600,840	100,031.0	600,186	600,000	600,591		(185)		1,700	1,667	JJ	4,278	10,200	08/26/2015	01/30/2020	
3136G3RU1	FEDERAL NATL MTG ASSN		2		1	600,000	97,064.0	582,384	600,000	600,000				1,650	1,650	MS	2,915	2,475	06/01/2016	09/15/2020	
91412GF26	UNIVERSITY CALIF REVS FOR PREV		1		1FE	410,812	94,944.0	379,776	400,000	410,541		(271)		3,237	3,021	MN	1,654	7,373	06/29/2016	05/15/2032	
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						12,218,098	X X X	11,926,155	12,081,176	12,151,339		(33,098)		X X X	X X X	X X X	39,133		140,891	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31336SUJ5	FHLMC PC 1YR LIBOR VR		4		1	131,809	106,095.0	131,384	123,837	131,460		(149)		3,024	1,497	MON	619	3,351	02/26/2014	07/01/2033	
3128PSKA4	FHLMC PC GOLD 15 YR		4		1	144,014	104,399.0	142,258	136,264	142,716		(488)		3,500	2,107	MON	397	4,796	03/01/2014	09/01/2025	
3128PSSZ1	FHLMC PC GOLD 15 YR		4		1	61,235	104,399.0	60,740	58,181	60,726		(190)		3,500	2,107	MON	170	2,051	02/06/2014	10/01/2025	
31294L7K3	FHLMC PC GOLD CASH 15		4		1	59,419	105,519.0	58,665	55,597	58,818		(217)		4,500	2,291	MON	208	2,518	01/08/2014	06/01/2025	
3128P76T5	FHLMC PC GOLD CASH 20		4		1	261,957	103,414.0	255,868	247,421	261,804		(153)		3,500	2,069	MON	722	3,630	07/01/2016	08/01/2034	
3128P7AN3	FHLMC PC GOLD CASH 20		4		1	143,091	110,764.0	143,839	129,861	141,560		(691)		5,500	2,025	MON	595	7,181	02/25/2014	08/01/2025	
3128P7QP1	FHLMC PC GOLD CASH 20		4		1	260,631	107,375.0	255,573	238,019	260,658		28		4,500	1,681	MON	893	5,378	06/23/2016	03/01/2031	
31335HXD0	FHLMC PC GOLD CASH 20		4		1	53,773	110,798.0	54,116	48,842	52,774		(383)		4,500	1,886	MON	224	2,704	01/08/2014	05/01/2023	
3128MCJ89	FHLMC PC GOLD COMB 15		4		1	123,700	105,452.0	121,910	115,607	122,439		(528)		5,000	1,633	MON	385	4,646	02/25/2014	11/01/2024	
3128MMRZ8	FHLMC PC GOLD COMB 15		4		1	264,753	104,575.0	261,194	249,767	264,475		(278)		3,500	1,978	MON	728	4,384	06/23/2016	02/01/2029	
3128MMUG6	FHLMC PC GOLD COMB 15		4		1	358,896	102,691.0	351,370	342,162	358,577		(319)		3,000	2,000	MON	855	3,441	08/01/2016	01/01/2031	
3137AJAK0	FHLMC REMIC SERIES 3955		4		1	59,306	101,311.0	58,475	57,718	58,840		(206)		2,500	1,377	MON	120	1,475	01/28/2014	11/15/2025	
3137ANF59	FHLMC REMIC SERIES 4013		4		1	197,849	100,528.0	196,955	195,920	197,474		(177)		2,500	2,132	MON	408	5,015	02/25/2014	02/15/2031	
3137B6XD8	FHLMC REMIC SERIES 4287		4		1	214,708	99,250.0	209,111	210,691	214,220		(174)		2,000	1,380	MON	351	4,273	02/04/2015	12/15/2026	
3137BDPC4	FHLMC REMIC SERIES 4389		4		1	211,886	101,277.0	208,595	205,965	210,703		(575)		2,500	1,695	MON	429	5,230	02/04/2015	08/15/2028	
31398JZS5	FHLMC REMIC SERIES K-004		4		1	465,644	105,756.0	465,326	440,000	465,149		(494)		4,186	0,770	MON	1,535		12/19/2016	08/25/2019	
3137A2B26	FHLMC REMIC SERIES K-009		4		1	399,926	105,881.0	392,819	371,000	397,508		(2,418)		3,808	1,399	MON	1,177	3,532	09/13/2016	08/25/2020	
3137B36H6	FHLMC REMIC SERIES K-029		4		1	363,823	102,592.0	359,005	349,935	361,465		(1,738)		2,839	1,552	MON	828	10,040	09/01/2015	10/25/2022	
3137AQ124	FHLMC REMIC SERIES K-708		4		1	704,668	100,904.0	701,378	695,095	698,647		(2,420)		2,130	1,617	MON	1,234	14,814	08/22/2014	01/25/2019	
3137B2GW4	FHLMC REMIC SERIES K-713		4		1	308,988	101,202.0	303,606	300,000	305,727		(1,901)		2,313	1,642	MON	578	6,939	04/09/2015	03/25/2020	
3137B6ZM6	FHLMC REMIC SERIES K-714		4		1	313,641	103,563.0	310,689	300,000	307,976		(2,571)		3,034	2,112	MON	759	9,102	08/22/2014	10/25/2020	
3137BRQA6	FHLMC REMIC SERIES K-707		4		1	397,943	98,064.0	380,488	388,000	397,484		(459)		2,312	1,863	MON	748	2,243	09/15/2016	12/25/2022	
31405BMN8	FNMA PASS-THRU ADJ LIBOR		4		1	96,328	104,597.0	95,617	91,415	96,181		(82)		2,425	1,164	MON	185	2,144	02/26/2014	05/01/2034	
31405MA64	FNMA PASS-THRU ADJ LIBOR		4		1	91,960	105,183.0	91,792	87,269	91,827		(79)		2,523	1,241	MON	183	2,035	02/26/2014	07/01/2034	
31416CAF3	FNMA PASS-THRU ADJ LIBOR		4		1	65,846	105,953.0	65,720	62,027	65,698		(49)		2,799	1,426	MON	149	1,677	01/08/2014	11/01/2036	
3138Y4AC3	FNMA PASS-THRU ADJ SINGLE		4		1	447,254	101,004.0	440,055	435,681	447,135		(119)		2,172	1,840	MON	789	3,213	08/01/2016	03/01/2044	
3138N17G2	FNMA PASS-THRU BLLN MULTI 7+		4		1	299,429	104,168.0	293,303	281,567	295,144		(3,316)		3,270	0,588	MON	793	9,364	08/20/2015	10/01/2020	
3138L42G7	FNMA PASS-THRU BLLN MULTI 7+		4		1	498,034	104,185.0	475,761	456,650	497,135		(899)		3,460	0,595	MON	1,361	2,679	10/14/2016	09/01/2023	
3138A7GZ5	FNMA PASS-THRU INT 15 YEAR		4		1	204,544	104,221.0	201,587	193,422	202,746		(679)		3,500	2,007	MON	564	6,811	03/01/2014	02/01/2026	
3138E2MJ1	FNMA PASS-THRU INT 15 YEAR		4		1	379,923	104,449.0	374,585	358,630	379,452		(471)		3,500	1,820	MON	1,046	5,285	07/19/2016	01/01/2027	
3138EH4D1	FNMA PASS-THRU INT 15 YEAR		4		1	149,873	102,852.0	149,141	145,005	148,960		(266)		3,000	2,294	MON	363	4,369	03/01/2014	05/01/2027	
3138EHPF3	FNMA PASS-THRU INT 15 YEAR		4		1	277,575	104,347.0	273,247	261,864	277,254		(321)		3,500	1,792	MON	764	4,612	06/23/2016	12/01/2026	
3138ENG55	FNMA PASS-THRU INT 15 YEAR		4		1	142,633	102,842.0	142,623	136,737	141,966		(344)		3,000	2,050	MON	342	4,120	12/12/2014	11/01/2027	
31412QEP0	FNMA PASS-THRU INT 15 YEAR		4		1	64,710	105,874.0	63,583	60,055	64,107		(324)		4,500	1,683	MON	225	2,720	12/12/2014	08/01/2024	
31417C6Y6	FNMA PASS-THRU INT 15 YEAR		4		1	206,393	100,307.0	200,268	199,655	205,587		(425)		2,500	1,802	MON	416	5,016	02/04/2015	09/01/2027	
31417VP23	FNMA PASS-THRU INT 15 YEAR		4		1	104,837	105,435.0	102,584	97,296	103,988		(468)		4,500	1,694	MON	365	4,411	12/12/2014	12/01/2024	
31418MWG3	FNMA PASS-THRU INT 15 YEAR		4		1	38,513	103,399.0	37,239	36,015	37,719		(300)		4,500	1,580	MON	135	1,642	01/08/2014	03/01/2021	
31371NH57	FNMA PASS-THRU INT 20 YEAR		4		1	48,492	113,178.0	49,222	43,490	48,077		(167)		6,000	2,025	MON	217	2,620	02/06/2014	08/01/2027	
31410LJB9	FNMA PASS-THRU INT 20 YEAR		4		1	267,621	104,029.0	261,489	251,361	267,474		(147)		3,500	2,020	MON	733	4,429	06/14/2016	02/01/2033	
31417YJN8	FNMA PASS-THRU INT 20 YEAR		4		1	54,082	108,992.0	53,647	49,221	53,740		(130)		5,000	1,995	MON	205	2,473	02/06/2014	12/01/2029	
31418A6J2	FNMA PASS-THRU INT 20 YEAR		4		1	438,863	103,928.0	428,515	412,320	438,932		70		3,500	1,903	MON	1,203	2,425	10/14/2016	02/01/2034	
31418AKN7	FNMA PASS-THRU INT 20 YEAR		4		1	353,230	102,508.0	344,846	336,409	352,979		(250)		3,000	1,963	MON	841	3,397	08/01/2016	10/01/2032	
31418AQU5	FNMA PASS-THRU INT 20 YEAR		4		1	283,538	102,036.0	276,605	271,085	283,340		(198)		3,000	2,048	MON	678	3,412	07/01/2016	03/01/2033	
31418ATC2	FNMA PASS-THRU INT 20 YEAR		4		1	456,571	104,048.0	445,145	427,826	456,467		(104)		3,500	1,969	MON	1,248	6,289	07/19/2016	05/01/2033	
31418BBY1	FNMA PASS-THRU INT 20 YEAR		4		1	452,818	103,913.0	441,559	424,931	452,892		75		3,500	1,879	MON	1,239	2,506	10/14/2016	04/01/2034	
31418BNP7	FNMA PASS-THRU INT 20 YEAR		4		1	383,726	101,349.0	373,832	368,856	383,745		19		3,000	2,121	MON	922	1,872	10/14/2016	03/01/2035	
31418DKG6	FNMA PASS-THRU INT 20 YEAR		4		1	71,559	106,063.0	72,424	68,284	71,298		(84)		4,000	2,716	MON	228	2,749	01/08/2014	09/01/2031	
31416CD52	FNMA PASS-THRU LNG 30 YEAR		4		1	58,058	115,270.0	60,038	52,084	57,949		(44)		6,000	2,539	MON	260	3,150	01/08/2014	04/01/2039	
3138NJA																					

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418AJN9	FNMA PASS-THRU SHRT 10 YEAR			4	1	144,348	102.0180	142,885	140,058	143,155		(462)			2.500	1.629	MON	292	3,525	02/25/2014	09/01/2022
31418AT99	FNMA PASS-THRU SHRT 10 YEAR			4	1	249,432	101.0390	247,689	245,142	248,556		(449)			2.000	1.511	MON	409	4,931	12/15/2014	06/01/2023
31394CQE5	FNMA REMIC TRUST 2005-10			4	1	215,216	107.2690	211,313	211,768	213,768		(1,205)			5.000	1.614	MON	821	10,056	08/28/2015	03/25/2025
31398GGH6	FNMA REMIC TRUST 2009-M2			4	1	242,695	104.1120	235,594	226,289	236,516		(4,722)			4.001	(0.441)	MON	754	10,500	09/01/2015	01/25/2019
31398M6U5	FNMA REMIC TRUST 2010-M3			4	1	381,363	105.8720	373,632	373,632	378,658		(2,704)			4.332	(0.330)	MON	1,274	5,446	08/24/2016	03/25/2020
3136A2W41	FNMA REMIC TRUST 2011-M9			4	1	315,750	101.9270	305,781	300,000	313,569		(2,181)			2.821	1.616	MON	705	4,937	05/11/2016	01/25/2021
3136A8M56	FNMA REMIC TRUST 2012-117			4	1	209,653	102.3980	206,921	202,075	207,913		(596)			3.000	1.996	MON	505	6,127	05/06/2014	01/25/2038
3136AJSJ6	FNMA REMIC TRUST 2014-14			4	1	373,942	102.5220	366,809	357,786	373,552		(390)			3.000	1.393	MON	894	4,569	07/19/2016	01/25/2033
3136AHUV0	FNMA REMIC TRUST 2014-M1			4	1	244,460	101.0430	241,317	238,826	243,255		(1,205)			2.323	0.326	MON	462	3,770	06/14/2016	11/25/2018
3136AJ6Z4	FNMA REMIC TRUST 2014-M5			4	1	290,054	100.4540	285,482	284,192	287,083		(1,449)			2.034	1.089	MON	482	6,054	01/23/2015	03/25/2019
3136AQV80	FNMA REMIC TRUST 2016-M1			4	1	315,375	100.0950	300,285	300,000	314,404		(971)			2.939	2.332	MON	735	4,409	06/23/2016	01/25/2026
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						15,688,553	X X X	15,394,182	14,902,197	15,608,056		(52,859)			X X X	X X X	X X X	40,323	302,215	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						27,906,651	X X X	27,320,337	26,983,373	27,759,395		(85,956)			X X X	X X X	X X X	79,456	443,106	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579AE1	3M CO				1FE	400,752	99.9120	399,648	400,000	400,112		(228)			1.000	0.942	JD	56	4,000	04/10/2014	06/26/2017
002824AZ3	ABBOTT LABS			1	1FE	249,525	98.9840	247,460	250,000	249,692		92			2.000	2.040	MS	1,472	5,000	03/05/2015	03/15/2020
00817YAN8	AETNA INC NEW			2	2FE	305,700	100.2520	300,756	300,000	304,689		(1,011)			2.200	1.450	MS	1,943	3,300	07/13/2016	03/15/2019
00817YAW8	AETNA INC NEW			1	2FE	416,556	98.9270	395,708	400,000	415,824		(732)			3.200	2.712	JD	569	6,613	07/06/2016	06/15/2026
023135AM8	AMAZON COM INC			1	1FE	750,330	103.6250	725,375	700,000	745,528		(4,802)			3.300	1.866	JD	1,668	11,550	06/21/2016	12/05/2021
031162BU3	AMGEN INC			2	2FE	409,704	100.7720	403,088	400,000	407,426		(2,278)			2.200	1.408	MN	953	8,800	03/31/2016	05/22/2019
03523TBB3	ANHEUSER BUSCH INBEV WORLDWIDE			1	2FE	440,320	107.0440	428,176	400,000	427,062		(6,136)			4.375	2.633	FA	6,611	17,500	10/21/2014	02/15/2021
03783CC2	APPLE INC			1	1FE	599,166	96.6820	580,092	600,000	599,234		68			1.550	1.579	FA	3,798		07/28/2016	08/04/2021
00206RAM4	AT&T INC			1	2FE	377,907	105.0320	367,612	350,000	369,915		(7,991)			5.600	1.400	MN	2,504	9,800	06/10/2016	05/15/2018
00206RCT7	AT&T INC			1	2FE	372,740	101.2570	354,400	350,000	371,619		(1,120)			4.125	3.316	FA	5,374	7,540	06/17/2016	02/17/2026
06051GEU9	BANK AMER CORP			2	2FE	416,380	100.3340	401,336	400,000	415,763		(617)			3.300	2.590	JJ	6,233		09/29/2016	01/11/2023
06051GFD6	BANK AMER CORP			2	2FE	409,296	101.0560	404,224	400,000	408,368		(928)			2.650	1.699	AO	2,650		09/29/2016	04/01/2019
06406HCV9	BANK NEW YORK MTN BK ENT			2	1FE	327,822	101.3940	304,182	300,000	326,212		(1,610)			3.400	2.101	MN	1,303	5,100	07/06/2016	05/15/2024
06406HCW7	BANK NEW YORK MTN BK ENT			2	1FE	615,549	100.8240	604,944	600,000	611,467		(2,739)			2.300	1.573	MS	4,217	10,350	07/13/2016	09/11/2019
05531FAL7	BB&T CORPORATION			2	1FE	300,297	100.1130	300,339	300,000	300,062		(115)			1.600	1.561	FA	1,813	4,800	12/11/2014	08/15/2017
05531FAN3	BB&T CORPORATION			2	1FE	406,240	100.5170	402,068	400,000	404,054		(2,186)			2.050	1.303	JD	273	8,200	03/31/2016	06/19/2018
09247XAJ0	BLACKROCK INC			1	1FE	520,735	103.6740	518,370	500,000	516,284		(2,754)			3.375	2.724	JD	1,406	16,875	05/14/2015	06/01/2022
110122AS7	BRISTOL MYERS SQUIBB CO			1	1FE	297,973	99.8620	299,586	300,000	299,658		580			0.875	1.072	FA	1,094	2,625	02/26/2014	08/01/2017
12189TBA1	BURLINGTON NORTHN SANTA FE CP			1	1FE	376,871	105.1160	367,906	350,000	369,932		(7,479)			5.750	1.112	MS	5,926	10,063	07/12/2016	03/15/2018
12189TBC7	BURLINGTON NORTHN SANTA FE CP			1	1FE	388,108	107.5430	376,401	350,000	382,267		(5,841)			4.700	1.278	AO	4,113	8,225	06/28/2016	10/01/2019
14040HBF1	CAPITAL ONE FINL CORP			2	2FE	361,932	101.3020	354,557	350,000	361,197		(734)			3.750	3.250	AO	2,443	6,563	06/17/2016	04/24/2024
151020AH7	CELGENE CORP			1	2FE	261,750	100.8910	252,228	250,000	260,886		(864)			3.250	2.417	FA	3,069	4,063	07/08/2016	08/15/2022
151020AK0	CELGENE CORP			1	2FE	509,520	100.6110	503,055	500,000	507,274		(2,246)			2.300	1.390	FA	4,344	5,750	06/28/2016	08/15/2018
17275RAX0	CISCO SYS INC			1	1FE	513,650	101.0090	505,045	500,000	511,030		(2,620)			2.450	1.789	JD	544	12,250	02/24/2016	06/15/2020
20030NBF7	COMCAST CORP NEW			1	1FE	637,866	99.7400	598,440	600,000	635,225		(2,641)			2.850	1.819	JJ	7,885	8,550	07/08/2016	01/15/2023
20030NBT7	COMCAST CORP NEW			1	1FE	397,252	89.9470	359,788	400,000	397,298		46			3.200	3.247	JJ	5,760		07/12/2016	07/15/2036
209111ET6	CONSOLIDATED EDISON CO N Y INC			1	1FE	567,750	105.2410	526,205	500,000	526,053		(20,458)			5.850	1.624	AO	7,313	29,250	12/11/2014	04/01/2018
126650CE8	CVS HEALTH CORP			1	2FE	306,999	100.5490	301,647	300,000	305,814		(1,185)			2.250	1.467	FA	2,606		06/21/2016	08/12/2019
126650CK4	CVS HEALTH CORP			1	2FE	376,537	102.7490	359,622	350,000	374,377		(2,160)			3.500	2.125	JJ	5,478	6,125	06/28/2016	07/20/2022
25468PCK0	DISNEY WALT CO MTNS BE			1	1FE	441,724	108.0280	432,112	400,000	436,764		(4,960)			5.500	1.262	MS	6,478		09/12/2016	03/15/2019
260543CF8	DOW CHEM CO			1	2FE	219,916	105.6630	211,326	200,000	218,166		(1,751)			4.125	2.056	MN	1,054	4,125	07/12/2016	11/15/2021
260543CC5	DOW CHEM CO SR GLBL NT 20			2	2FE	546,900	105.9080	529,540	500,000	541,323		(5,577)			4.250	1.880	MN	2,715	10,625	06/28/2016	11/15/2020
278642AK9	EBAY INC			1	2FE	361,365	100.1920	350,672	350,000	360,324		(1,040)			2.875	2.171	FA	4,193	5,031	07/12/2016	08/01/2021
278642AP8	EBAY INC			1	2FE	457,912	100.8780	453,951	450,000	455,623		(2,288)			2.500	1.437	MS	3,500	4,375	09/29/2016	03/09/2018
29736RAB6	ESTEEL LAUDER COS INC			1	1FE	340,783	101.4490	304,347	300,000	304,744		(12,623)			5.550	1.282	MN	2,128	16,650	02/26/2014	05/15/2017
31677QBD0	FIFTH THIRD BK CIN OHIO MTN BE			2	1FE	299,949	100.6320	301,896	300,000	299,972		17			2.150	2.156	FA	2,347	6,450	08/17/2015	08/20/2018
31677QBF5	FIFTH THIRD BK CIN OHIO MTN BE			1	1FE	305,793	100.6750	302,025	300,000	305,202		(591)			2.300	1.498	MS	2,032		09/29/2016	03/15/2019
31677QBG3	FIFTH THIRD BK																				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478373AB9	JOHNSON CTLIS INC MTNS BK ENT			1	2FE	350,760		100.1600	350,560	350,000	350,457	(302)			1.400	1.243	MN	803	2,450	06/10/2016	11/02/2017
46625HQK9	JPMORGAN CHASE & CO			2	1FE	462,110		103.0790	463,856	450,000	461,441	(669)			2.411	1.798	MJSD	902	2,641	09/29/2016	03/01/2021
48126EAA5	JPMORGAN CHASE & CO				1FE	507,844		100.3710	501,855	500,000	501,599	(2,537)			2.000	1.482	FA	3,778	10,000	12/11/2014	08/15/2017
48127HAA7	JPMORGAN CHASE & CO				1FE	399,152		100.4020	401,608	400,000	399,514	166			2.200	2.245	AO	1,687	8,800	10/15/2014	10/22/2019
487836BE7	KELLOGG CO			1	2FE	726,356		102.1140	714,798	700,000	719,567	(6,789)			3.250	1.215	MN	2,528	11,375	07/13/2016	05/21/2018
49327M2P8	KEYBANK NATIONAL ASSOCIATION				1FE	499,840		98.6310	493,155	500,000	499,859	19			1.600	1.611	FA	2,867		08/17/2016	08/22/2019
500255AR5	KOHL'S CORP			1	2FE	363,601		104.8710	367,049	350,000	362,302	(1,299)			4.000	3.170	MN		7,000	06/22/2016	11/01/2021
501044CW9	KROGER CO			1	2FE	508,230		100.6210	503,105	500,000	504,327	(2,063)			2.300	1.866	JJ	5,303	11,500	02/04/2015	01/15/2019
57636QAA2	MASTERCARD INC			1	1FE	502,850		100.6330	503,165	500,000	501,518	(654)			2.000	1.862	AO	2,500	10,000	12/11/2014	04/01/2019
577081AZ5	MATTEL INC			1	2FE	458,366		100.2590	451,166	450,000	457,560	(806)			2.350	1.618	MN	1,616	5,288	09/29/2016	05/06/2019
577081BA9	MATTEL INC			1	2FE	375,626		97.6050	366,019	375,000	375,578	(49)			2.350	2.314	FA	3,574		08/05/2016	08/15/2021
58013ME0	MCDONALDS CORP MED TERM NT BE			1	2FE	563,743		104.2130	521,065	500,000	521,933	(15,542)			5.350	1.543	MS	8,917	21,400	09/29/2016	03/01/2018
58013MEJ9	MCDONALDS CORP MED TERM NT BE			1	2FE	322,707		103.9830	311,949	300,000	320,066	(2,641)			3.500	1.550	JJ	4,842	5,250	07/08/2016	07/15/2020
585055BA3	MEDTRONIC INC			1	1FE	397,740		99.8290	399,316	400,000	399,302	548			1.375	1.516	AO	1,375	5,500	04/14/2014	04/01/2018
61166WAM3	MONSANTO CO NEW			1	1FE	403,180		99.6900	398,760	400,000	402,468	(712)			1.850	1.515	MN	946	3,700	06/13/2016	11/15/2018
61746BDZ6	MORGAN STANLEY			1	1FE	319,746		101.0110	303,033	300,000	318,846	(900)			3.875	3.076	JJ	4,973	5,813	06/30/2016	01/27/2026
61761JB32	MORGAN STANLEY			1	1FE	507,223		100.8180	504,090	500,000	506,277	(800)			2.800	2.421	JD	583	11,200	09/29/2016	06/16/2020
655844BJ6	NORFOLK SOUTHERN CORP			1	1FE	366,874		101.1160	353,906	350,000	365,499	(1,375)			3.000	2.064	AO	2,625	5,250	07/12/2016	04/01/2022
665859AL8	NORTHERN TR CORP			1	1FE	535,500		104.4120	522,060	500,000	523,635	(5,838)			3.450	2.161	MN	2,731	17,250	12/11/2014	11/04/2020
68389XAQ8	ORACLE CORP			1	1FE	305,846		101.3390	304,017	300,000	302,493	(1,187)			2.375	1.957	JJ	3,285	7,125	02/27/2014	01/15/2019
69371RM29	PACCAR FINL CORP SR MTNS BK EN			1	1FE	299,829		100.6570	301,971	300,000	299,905	34			2.200	2.212	MS	1,943	6,600	09/10/2014	09/15/2019
69353RDZ8	PNC BK N A PITTSBURGH PA			1	1FE	559,121		100.9210	555,066	550,000	557,031	(1,564)			2.400	1.930	AO	2,677	10,200	06/10/2016	10/18/2019
69353REP9	PNC BK N A PITTSBURGH PA			2	1FE	361,736		99.9570	349,850	350,000	360,233	(1,502)			2.300	1.399	JD	671	4,025	06/30/2016	06/01/2020
69353REQ7	PNC BK N A PITTSBURGH PA			1	1FE	216,160		99.8240	199,648	200,000	215,367	(793)			3.250	2.243	JD	542	3,250	07/08/2016	06/01/2025
78355HJV2	RYDER SYS MTN BE			1	2FE	407,800		100.8930	403,572	400,000	403,465	(1,799)			2.450	1.977	MN	1,252	9,800	07/21/2014	11/15/2018
857477AS2	STATE STR CORP			1	1FE	510,845		101.0090	505,045	500,000	508,848	(1,997)			2.550	2.042	FA	4,710	6,375	02/22/2016	08/18/2020
857477AW3	STATE STR CORP			1	1FE	519,500		94.8430	474,215	500,000	518,645	(855)			2.650	2.208	MN	6,625	07/08/2016	05/19/2026	
871829BB2	SYSCO CORP			1	2FE	201,172		99.6730	199,346	200,000	200,885	(287)			1.900	1.699	AO	950	1,900	03/31/2016	04/01/2019
871829BC0	SYSCO CORP			1	2FE	361,515		98.1330	343,466	350,000	360,965	(550)			3.300	2.913	JJ	5,326	3,337	06/17/2016	07/15/2026
38147MAA3	THE GOLDMAN SACHS GROUP INC			1	1FE	512,095		101.3810	506,905	500,000	506,589	(4,142)			2.900	2.032	JJ	6,525	14,500	08/31/2015	07/19/2018
89236TAY1	TOYOTA MOTOR CRED			1	1FE	403,280		100.5920	402,368	400,000	401,347	(724)			2.000	1.811	AO	1,489	8,000	04/14/2014	10/24/2018
91159HHD5	U S BANCORP MTNS BK ENT			2	1FE	406,636		100.1430	400,572	400,000	400,626	(2,148)			1.650	1.107	MN	843	6,600	04/14/2014	05/15/2017
904311AA5	UNDER ARMOUR INC			1	2FE	408,760		94.4430	377,772	400,000	408,378	(382)			3.250	2.988	JD	578	6,572	07/06/2016	06/15/2026
92343VBF0	VERIZON COMMUNICATIONS INC			1	2FE	370,610		99.7640	374,115	375,000	373,995	189			1.100	1.425	MN	688	4,125	04/14/2014	11/01/2017
92343VCH5	VERIZON COMMUNICATIONS INC			1	2FE	249,725		100.9590	252,398	250,000	249,806	59			2.625	2.651	FA	2,370	6,563	08/11/2015	02/21/2020
931427AE8	WALGREENS BOOTS ALLIANCE INC			1	2FE	451,318		100.2500	451,125	450,000	450,763	(452)			1.750	1.555	MN	963	7,000	09/29/2016	11/17/2017
931427AQ1	WALGREENS BOOTS ALLIANCE INC			2	2FE	356,339		98.1600	343,560	350,000	350,000	(6,339)			3.450	3.450	JD	1,006	6,038	06/17/2016	06/01/2026
94974BFJ4	WELLS FARGO CO MTN BE			1	1FE	359,814		100.3600	351,260	350,000	359,089	(725)			3.450	2.982	FA	4,629	6,038	06/17/2016	02/13/2023
94974BFQ8	WELLS FARGO CO MTN BE			1	1FE	201,360		100.5500	201,100	200,000	200,599	(285)			2.150	1.999	JJ	1,983	4,300	04/14/2014	01/15/2019
94974BFU9	WELLS FARGO CO MTN BE			1	1FE	200,244		100.3240	200,648	200,000	200,120	(50)			2.125	2.098	AO	815	4,250	06/24/2014	04/22/2019
06367VHL2	BANK OF MONTREAL			A	1	1FE	716,785	100.8660	706,062	700,000	708,959	(4,220)			2.375	1.742	JJ	7,204	16,625	03/27/2015	01/25/2019
064159BE5	BANK OF NOVA SCOTIA			A	2	1FE	349,700	99.9560	349,846	350,000	350,041	52			1.375	1.363	JD	174	4,813	06/10/2016	12/18/2017
064159HT6	BANK OF NOVA SCOTIA			A	1	1FE	503,620	99.0840	495,420	500,000	503,037	(583)			1.650	1.397	JD	390	4,125	07/08/2016	06/14/2019
06366RU78	BMO BANK OF MONTREAL			C	1	1FE	452,646	100.0630	450,284	450,000	452,323	(323)			1.800	1.468	JJ	3,398		10/11/2016	07/31/2018
78012KNL7	ROYAL BK CDA			A	1	1FE	701,237	99.4480	696,136	700,000	701,050	(187)			1.625	1.558	AO	2,401	5,688	07/13/2016	04/15/2019
78008SD72	ROYAL BK OF CDA BD CDS			A	1	1FE	611,700	100.6680	604,008	600,000	608,881	(2,819)			2.200	1.246	JJ	5,647	6,600	06/29/2016	07/27/2018
89114QAM0	TORONTO DOMINION BANK			A	1	1FE	459,720	101.5330	456,899	450,000	458,606	(1,114)			2.625	1.476	MS	3,642		10/11/2016	09/10/2018
89114QBC1	TORONTO DOMINION BANK			A	1	1FE	411,620	100.3630	401,452	400,000	410,890	(730)			2.500	1.784	JD	472	5,000	09/22/2016	12/14/2020
89114QBL1	TORONTO DOMINION BANK			A	1	1FE	398,404	96.8370	387,348	400,000	398,492	88			1.800	1.887	JJ	3,360		09/22/2016	07/13/2021
05565QDE5	BP CAP MKTS P L C			C	1	1FE	452,246	100.3990	451,796	450,000	452,169	(77)			1.840	1.759	MJSD	348	1,961	09/29/2016	09/16/2021
822582AJ1	SHELL INTERNATIONAL FIN BV			C	1	1FE	756,924	106.0840	742,588	700,000	745,112	(11,541)			4.300	3.000	MS	8,278	23,560	07/13/2016	09/22/2019
822582BM3	SHELL INTERNATIONAL FIN BV			C	1	1FE	603,036	100.1130	600,678	600,000	602,674	(362)			1.625	1.381	MN	1,381	4,875	09/29/2016	11/10/2018
89153VAK5	TOTAL CAPITAL			C	1	1FE	304,497	100.7950	302,385	300,000	302,082	(1,001)			2.125	1.775	JJ	3,028	6,375	07/21/2014	01/10/2019
961214CY7	WESTPAC BANKING CORP			C	1	1FE	399,532	98.8090	395,236	400,000	399,579	47			1.600	1.641	FA	2,347		09/12/2016	08/19/2019
961214CZ4	WESTPAC BKG CORP			C	1	1FE	451,121	100.0810	450,365	450,000	451,030	(90)			1.471	1.401	FMAN	791	1,611	09/29/2016	08/19/2019
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					43,748,283	X X X	42,836,317	42,369,000	43,394,530	(226,389)				X X X	X X X	X X X	300,485	711,969	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation	21 Date Acquired	
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.			
Industrial and Miscellaneous (Unaffiliated)																					
001055300	AFLAC INC			2,000,000	25.00		51,290	24,200	48,400	51,300	122	2,063			(10)		(10)		RP2LFE	03/01/2016	
010392488	ALABAMA PWR CO			1,359,000		25.500	34,655	25,500	34,655	36,397	548	1,924			(2,345)		(2,345)		P1UFE	07/18/2016	
020002853	ALLSTATE CORP			1,376,000	25.00	25.650	35,294	25,650	35,294	37,311	2,150				(2,017)		(2,017)		P2LFE	11/16/2016	
020002879	ALLSTATE CORP			2,678,000		25.870	69,280	25,870	69,280	71,402	1,109	3,748			(4,890)		(4,890)		P2LFE	11/15/2016	
025932708	AMERICAN FINL GROUP INC OHIO			2,000,000	25.00		50,195	25,000	50,000	50,195		2,250							RP2LFE	03/01/2016	
032359820	AMTRUST FINL SVCS INC			4,700,000		23.080	108,476	23,080	108,476	117,535		1,769			(9,059)		(9,059)		P3LFE	10/01/2016	
032359861	AMTRUST FINL SVCS INC			4,000,000	25.00		102,571	25,260	101,040	102,577		3,625			(6)		(6)		RP2LFE	07/12/2016	
060505286	BANK AMER CORP			1,377,000	25.00	24.994	34,417	25,240	34,755	34,618	2,134				(201)		(201)		P3LFE	07/12/2016	
060505310	BANK AMER CORP			1,340,000		25.520	34,197	25,520	34,197	34,836		1,918			(640)		(640)		P3LFE	07/12/2016	
060505344	BANK AMER CORP			1,994,000		25.239	50,326	25,710	51,266	50,720		2,920			(394)		(394)		P3LFE	07/12/2016	
060505682	BANK AMER CORP			300,000		1,166.800	350,040	1,166.800	350,040	359,467		10,875			(9,427)		(9,427)		P3LFE	06/28/2016	
064058209	BANK NEW YORK MELLON CORP			4,000,000	25.00	23.000	92,000	23,000	92,000	99,980		5,200			(11,280)		(11,280)		P2LFE	05/22/2015	
054937602	BB&T CORP			4,000,000	25.00	22.760	91,040	22,760	91,040	91,040		5,200			(9,360)		(9,360)		P2LFE	05/21/2015	
084423409	BERKLEY W R CORP			11,627,000	25.00		299,967	22,610	262,886	299,968		7,121			0		0		RP2LFE	07/14/2016	
05566U306	BOFI HLDG INC			8,000,000	25.00		208,554	24,998	199,985	208,894		6,250			(341)		(341)		RP2LFE	07/08/2016	
101121408	BOSTON PROPERTIES INC			1,900,000	25.00	24.040	45,676	24,040	45,676	48,938		1,870			(3,262)		(3,262)		P2LFE	03/01/2016	
14040H402	CAPITAL ONE FINL CORP			10,424,000		24.450	254,865	24,510	255,492	260,354		15,207			(5,489)		(5,489)		P3LFE	07/18/2016	
14040H709	CAPITAL ONE FINL CORP			2,717,000	25.00	25.789	70,068	25,960	70,533	71,276		3,836			(1,208)		(1,208)		P3LFE	11/16/2016	
12542R506	CHS INC			3,953,000		26.510	104,794	26,510	104,794	108,195		6,597			(3,337)		(3,337)		P2L	11/16/2016	
12542R704	CHS INC			2,011,000		26.280	52,849	26,280	52,849	51,364		3,223			(336)		(336)		P2L	11/15/2016	
12542R803	CHS INC			616,000		27.140	16,718	27,140	17,162	17,162		578			(443)		(443)		P2L	06/21/2016	
17308Q201	CITIGROUP CAP XIII			2,042,000	25.00	25.669	52,417	25,820	52,724	52,949		3,077			(132)		(157)		RP3LFE	07/12/2016	
172967317	CITIGROUP INC			16,664,000		25.260	420,935	25,300	421,599	437,746		15,163			(16,811)		(16,811)		P3LFE	07/08/2016	
172967341	CITIGROUP INC			2,608,000			69,454	27,350	71,329	69,497		3,853			(43)		(43)		P3LFE	11/15/2016	
172967358	CITIGROUP INC			1,262,000			33,902	27,980	35,311	33,902		2,281							P3LFE	03/03/2016	
23204G704	CUSTOMERS BANCORP INC			1,000,000		25.000	25,000	25,000	25,000	25,000		371							P6LFE	09/09/2016	
253868871	DIGITAL RLTY TR INC			637,000		26.516	16,891	27,150	17,295	17,083		1,134			(192)		(192)		P3LFE	07/18/2016	
254709207	DISCOVER FINL SVCS			10,044,000		25.665	257,783	25,680	257,930	259,327		15,268			(1,544)		(1,544)		P3LFE	09/09/2016	
26613Q403	DUPONT FABROS TECHNOLOGY INC			1,316,000		25.389	33,411	25,389	33,411	33,545		1,084			(134)		(134)		P4LFE	05/24/2016	
30255P103	F N B CORP FLA			2,947,000		27.708	81,656	28,270	83,312	82,930		4,776			(1,274)		(1,274)		P3LFE	08/09/2016	
316773605	FIFTH THIRD BANCORP			1,935,000		27.215	52,662	27,250	52,729	54,214	801	1,573			(1,552)		(1,552)		P3LFE	11/16/2016	
33616C209	FIRST REP BK SAN FRANCISCO CAL			2,819,000		25.100	70,757	25,100	70,757	72,817		4,610			(2,744)		(2,744)		P2LFE	07/18/2016	
33616C407	FIRST REP BK SAN FRANCISCO CAL			689,000		25.550	17,604	25,550	17,604	17,607		1,042			(549)		(549)		P2LFE	07/18/2016	
33616C886	FIRST REP BK SAN FRANCISCO CAL			2,000,000		22.990	45,980	22,990	45,980	49,420		2,750			(4,260)		(4,260)		P2LFE	05/21/2015	
38145G308	GOLDMAN SACHS GROUP INC			3,085,000		24.565	75,784	25,360	78,236	75,977		3,422			(193)		(193)		P3LFE	07/14/2016	
38148B108	GOLDMAN SACHS GROUP INC			2,610,000		26.112	68,153	27,140	70,835	68,238		3,655			(85)		(85)		P3LFE	07/18/2016	
38148B504	GOLDMAN SACHS GROUP INC			4,300,000		25.445	109,413	26,080	112,144	109,773		4,734			(360)		(360)		P3LFE	07/08/2016	
410867204	HANOVER INS GROUP INC			2,000,000	25.00	25.000	50,000	25,000	50,000	50,779	35	3,175			(779)		(779)		RP3LFE	03/02/2016	
416518504	HARTFORD FINL SVCS GROUP INC D			3,619,000	25.00		111,469	29,630	107,231	111,782		4,394			(220)		(220)		RP2LFE	11/16/2016	
446150708	HUNTINGTON BANCSHARES INC			7,025,000	25.00	25.151	176,684	25,300	177,733	182,885	10,977				(6,201)		(6,201)		P3LFE	11/15/2016	
481246700	JPMORGAN CHASE & CO			1,328,000		25.960	34,475	25,960	34,475	33,909		1,849			(357)		(357)		P2LFE	07/13/2016	
48127R461	JPMORGAN CHASE & CO			8,000,000		25.350	202,800	25,350	202,800	200,186		12,250			(6,160)		(6,160)		P2LFE	05/12/2015	
48127V827	JPMORGAN CHASE & CO			2,000,000	25.00	25.590	51,180	25,590	51,180	51,457		2,306			(277)		(277)		P2LFE	03/01/2016	
48127X542	JPMORGAN CHASE & CO			2,656,000		25.360	67,356	25,360	67,356	66,484		3,948			(1,343)		(1,343)		P2LFE	03/03/2016	
493267702	KEYCORP NEW			1,321,000			33,385	26,160	34,557	33,385									P3LFE	12/09/2016	
493267504	KEYCORP NEW PFD SER C			4,068,000		25.490	103,693	25,490	103,693	111,586		7,678			(5,739)		(5,739)		P3LFE	07/14/2016	
61747S504	MORGAN STANLEY			2,426,000			49,065	23,000	55,798	49,065	620	2,106							P3LFE	11/15/2016	
61761J406	MORGAN STANLEY			9,270,000	25.00	25.730	238,517	25,730	238,517	241,957		3,694			(3,440)		(3,440)		P3LFE	10/06/2016	
61762V200	MORGAN STANLEY			2,528,000			69,973	28,130	71,113	70,256	1,126	3,887			(283)		(283)		P3LFE	11/15/2016	
61762V507	MORGAN STANLEY			8,000,000		25.540	204,320	25,540	204,320	206,985	3,313	13,250			(2,665)		(2,665)		P3LFE	05/12/2015	
61763E207	MORGAN STANLEY			1,896,000		26.899	51,001	27,040	51,268	52,317	815	2,022			(1,316)		(1,316)		P3LFE	07/13/2016	
636220709	NATIONAL GEN HLDGS CORP			2,000,000		25.080	50,160	25,080	50,160	51,440		938			(1,280)		(1,280)		P3LFE	07/08/2016	
636220808	NATIONAL GEN HLDGS CORP			4,000,000		24.810	99,240	24,810	99,240	102,349		1,875			(3,109)		(3,109)		P3LFE	06/30/2016	
636220857	NATIONAL GEN HLDGS CORP			6,000,000		24.990	149,940	24,990	149,940	152,300	2,813	3,063			(2,360)		(2,360)		P3LFE	07/08/2016	
637417601	NATIONAL RETAIL PPTYS INC			1,395,000		25.110	35,028	25,110	35,028	35,502		2,008			(1,301)		(1,301)		P2LFE	07/18/2016	
65339K886	NEXTERA ENERGY CAP HLDGS INC			2,000,000	25.00		50,360	21,780	50,360	50,360		1,875							RP2LFE	03/01/2016	
712704204	PEOPLES UNITED FINANCIAL INC			1,353,000																	

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	Foreign	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
693475832	PNC FINL SVCS GROUP INC			4,000,000	25.00	23.620	94,480	23.620	94,480	99,291		5,375		(7,720)			(7,720)		P2LFE	05/21/2015
693475857	PNC FINL SVCS GROUP INC			4,506,000		27.290	122,969	27.290	122,969	126,119		5,637		(5,320)			(5,320)		P2LFE	11/16/2016
74913G709	QWEST CORP			1,423,000	25.00		35,156	23,510	33,455	35,156		2,311							RP2LFE	07/18/2016
74913G881	QWEST CORP			2,000,000	25.00		50,000	22,850	45,700	50,000	271	894							RP2LFE	08/24/2016
754730208	RAYMOND JAMES FINANCIAL INC			2,084,000	25.00		55,442	25,390	52,913	55,524		3,449			(47)		(47)		RP2LFE	08/17/2016
7591EP308	REGIONS FINL CORP NEW			9,366,000	25.00	24.916	233,364	25,160	235,649	233,757		14,718		(392)			(392)		P3LFE	07/18/2016
7591EP506	REGIONS FINL CORP NEW			2,613,000		26.530	69,323	26,530	69,323	70,796		2,074		(1,473)			(1,473)		P3LFE	11/16/2016
759351802	REINSURANCE GROUP AMER INC			2,338,000	25.00		61,325	26,280	61,443	61,335		1,765			(10)		(10)		RP2LFE	11/15/2016
78409G206	SCE TR IV			1,372,000	25.00	24.680	33,861	24,680	33,861	35,239		1,703		(2,755)			(2,755)		P2LFE	11/15/2016
78409W201	SCE TR V			2,704,000	25.00	25.260	68,303	25,260	68,303	73,385		2,212		(5,082)			(5,082)		P2LFE	11/16/2016
808513600	SCHWAB CHARLES CORP NEW			16,399,000		24.990	409,811	24,990	409,811	434,495		13,510		(24,684)			(24,684)		P2LFE	11/15/2016
83413U308	SOLAR CAP LTD			370,000	25.00		8,912	25,180	9,317	8,904		555			4		4		RP2LFE	03/03/2016
854502705	STANLEY BLACK & DECKER INC			1,900,000	25.00		49,129	24,330	46,227	49,129		2,731			0		0		RP2LFE	03/01/2016
857477608	STATE STR CORP			2,690,000		25.870	69,590	25,870	69,590	70,930		3,401		(3,755)			(3,755)		P2LFE	11/15/2016
857477855	STATE STR CORP			2,071,000		25.020	51,816	25,020	51,816	54,774		1,641		(2,957)			(2,957)		P2LFE	11/16/2016
860630409	STIFEL FINL CORP			4,665,000	25.00	24.860	115,972	24,860	115,972	121,283		3,037		(5,311)			(5,311)		P4LFE	07/25/2016
867914889	SUNTRUST BKS INC			9,385,000		24.636	231,209	24,850	233,217	231,773		13,553		(564)			(564)		P3LFE	07/14/2016
87161C402	SYNOVUS FINL CORP			1,890,000		27.520	52,012	27,520	52,013	52,572		3,322		(560)			(560)		P3LFE	07/18/2016
879433845	TELEPHONE & DATA SYS INC			2,118,000	25.00	24.757	52,436	24,760	52,442	53,349		3,261		(899)	(1)		(900)		RP3LFE	07/15/2016
891027302	TORCHMARK CORP			10,000,000	25.00		256,853	24,881	248,810	256,854		8,078			0		0		RP2LFE	07/08/2016
902973817	US BANCORP DEL			2,194,000		25.210	55,311	25,210	55,311	58,496	823	2,429		(2,878)			(2,878)		P2LFE	07/15/2016
902973833	US BANCORP DEL			3,084,000		28.290	87,246	28,290	87,246	89,196	1,253	4,201		(1,861)			(1,861)		P2LFE	11/15/2016
91915W201	VALIDUS HOLDINGS LTD			6,000,000		22.520	135,120	22,520	135,120	149,434		4,455		(14,314)			(14,314)		P2LFE	06/28/2016
919794206	VALLEY NATL BANCORP			638,000	25.00	25.900	16,524	25,900	16,524	16,420		1,012		(838)			(838)		P2LFE	03/03/2016
947890406	WEBSTER FINL CORP CONN			348,000		24.727	8,605	25,250	8,787	8,693		500		(88)			(88)		P3LFE	03/03/2016
949746366	WELLS FARGO & CO NEW			5,000,000		25.080	125,400	25,080	125,400	129,100		7,500		(8,300)			(8,300)		P2LFE	05/21/2015
949746465	WELLS FARGO & CO NEW			4,445,000		27.100	120,460	27,100	120,460	125,884		5,730		(7,672)			(7,672)		P2LFE	11/16/2016
94988U672	WELLS FARGO & CO NEW			345,000		22.910	7,904	22,910	7,904	8,642		237		(738)			(738)		P2LFE	06/09/2016
94988U714	WELLS FARGO & CO NEW			666,000	25.00	23.660	15,758	23,660	15,758	16,634		795		(877)			(877)		P2LFE	03/03/2016
94988N207	WELLS FARGO REAL ESTATE INVT C			1,900,000		25.170	47,823	25,170	47,823	50,027		3,028		(2,204)			(2,204)		P2LFE	03/01/2016
97650W405	WINTRUST FINL CORP			2,008,000	25.00	25.309	50,820	25,870	51,947	52,094	816	2,771		(1,273)			(1,273)		P4LFE	11/15/2016
989701859	ZIONS BANCORPORATION			613,000			15,546	26,690	16,361	15,546		878							P3LFE	03/18/2016
989701867	ZIONS BANCORPORATION			1,025,000		25.642	26,283	25,642	26,283	27,819		1,795		(1,236)			(1,236)		P3LFE	07/15/2016
007924608	AEGON N V		C	655,000	25.00		18,292	26,050	17,063	18,316					0		0		RP2LFE	08/09/2016
G05384147	ASPEN INSURANCE HOLDINGS LTD		C	694,000	25.00	25.430	17,648	25,430	17,648	18,326	314	1,087		(607)			(607)		P3LFE	07/18/2016
G05384154	ASPEN INSURANCE HOLDINGS LTD		C	650,000		25.182	16,368	25,310	16,452	16,571	242	881		(197)			(197)		P3LFE	03/03/2016
G05384162	ASPEN INSURANCE HOLDINGS LTD		C	4,000,000		22.170	88,680	22,170	88,680	100,000	1,406			(11,320)			(11,320)		P3LFE	09/13/2016
05461T305	AXIS CAP HLDGS LTD		C	2,000,000	25.00	21.660	43,320	21,660	43,320	50,000				(6,680)			(6,680)		P2LFE	11/01/2016
G68603144	PARTNERRE LTD		C	2,574,000	25.00	27.290	70,244	27,290	70,244	71,450		6,661		(3,461)			(3,461)		P2LFE	11/16/2016
G68603151	PARTNERRE LTD		C	2,000,000	25.00	23.520	47,040	23,520	47,040	50,896		5,438		(4,960)			(4,960)		P2LFE	05/21/2015
G7498P119	RENAISSANCERE HOLDINGS LTD		C	2,000,000		22.490	44,980	22,490	44,980	49,949		2,688		(4,900)			(4,900)		P2LFE	05/21/2015
780097739	ROYAL BK SCOTLAND GROUP PLC		C	3,618,000			88,401	25,050	90,631	88,412		5,376		(11)			(11)		P4LFE	06/27/2016
8499999	Subtotal - Industrial and Miscellaneous (Unaffiliated)						8,722,434	X X X	8,676,807	8,946,166	38,668	393,750		(266,436)	(656)		(267,092)		X X X	X X X
8999999	Total Preferred Stocks						8,722,434	X X X	8,676,807	8,946,166	38,668	393,750		(266,436)	(656)		(267,092)		X X X	X X X

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
9799999	Total Common Stocks					X X X										X X X	X X X
9899999	Total Preferred and Common Stocks			8,722,434	8,722,434	X X X	8,676,807	8,946,166	38,668	393,750		(266,436)		(267,092)		X X X	X X X

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

SCHEDULE D - PART 3

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

1 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								
9128337V6	U S TREAS SEC STRIPPED INT PMT		06/17/2016	JEFFERIES & COMPANY	X X X	439,615	650,000	
912833Y20	U S TREAS SEC STRIPPED INT PMT		06/29/2016	JEFFERIES & COMPANY	X X X	330,170	500,000	
912828C57	UNITED STATES TREAS NTS		03/09/2016	SALOMON SMITH BARNEY INC/SAL	X X X	623,885	600,000	5,975
912828F39	UNITED STATES TREAS NTS		06/10/2016	VARIOUS	X X X	664,965	650,000	4,667
912828ND8	UNITED STATES TREAS NTS		09/29/2016	DEUTSCHE BANK SECURITIES INC	X X X	762,784	700,000	9,188
912828PC8	UNITED STATES TREAS NTS		04/01/2016	MORGAN STANLEY & CO. INC	X X X	584,957	550,000	5,593
912828SD3	UNITED STATES TREAS NTS		01/28/2016	MORGAN STANLEY & CO. INC	X X X	502,599	500,000	3,091
0599999 Subtotal - Bonds - U.S. Governments						3,908,974	4,150,000	28,513
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
987864PN9	YPSILANTI MICH SCH DIST		10/25/2016	JEFFERIES & COMPANY	X X X	510,160	500,000	1,051
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						510,160	500,000	1,051
Bonds - U.S. Special Revenue, Special Assessment								
3133EECJ7	FEDERAL FARM CR BKS		06/22/2016	FIRST TENNESSEE BANK,N.A.-BOND	X X X	357,343	350,000	702
3133EGAY1	FEDERAL FARM CR BKS		05/11/2016	FIRST TENNESSEE BANK,N.A.-BOND	X X X	400,000	400,000	
3133EGDK8	FEDERAL FARM CR BKS		06/17/2016	MORGAN STANLEY & CO. INC	X X X	503,400	500,000	700
3133EGGG4	FEDERAL FARM CR BKS		06/13/2016	MESIROW FINANCIAL INC	X X X	500,000	500,000	
3133EGGR0	FEDERAL FARM CR BKS		06/17/2016	BANC AMERICA SECURITIES LLC	X X X	499,148	500,000	
3133EGHF5	FEDERAL FARM CR BKS		06/17/2016	G.X. CLARKE & COMPANY	X X X	500,000	500,000	
3133EGSA4	FEDERAL FARM CR BKS CONS		09/22/2016	SALOMON SMITH BARNEY INC/SAL	X X X	499,625	500,000	532
3137EABP3	FEDERAL HOME LN MTG CORP FR 4.875		11/21/2016	GOLDMAN, SACHS & CO.	X X X	344,121	325,000	6,998
3130A8M26	FEDERAL HOME LOAN BANKS		06/29/2016	MORGAN STANLEY & CO. INC	X X X	500,000	500,000	
3130A9GQ8	FEDERAL HOME LOAN BANKS		09/12/2016	G.X. CLARKE & COMPANY	X X X	400,000	400,000	
313381BR5	FEDERAL HOME LOAN BANKS		07/06/2016	MESIROW FINANCIAL INC	X X X	723,100	700,000	1,021
3135G0G72	FEDERAL NATL MTG ASSN		11/21/2016	GOLDMAN, SACHS & CO.	X X X	199,867	200,000	988
3135G0K69	FEDERAL NATL MTG ASSN		10/25/2016	DAVIDSON, D.A., & CO, INC.	X X X	497,650	500,000	2,778
3135G0N82	FEDERAL NATL MTG ASSN		09/29/2016	PNC SECURITIES CORPORATION	X X X	699,349	700,000	997
3135G0YT4	FEDERAL NATL MTG ASSN		11/21/2016	GOLDMAN, SACHS & CO.	X X X	706,742	700,000	5,530
3136G3RU1	FEDERAL NATL MTG ASSN		06/01/2016	FIRST TENNESSEE BANK,N.A.-BOND	X X X	600,000	600,000	
3128P76T5	FHLMC PC GOLD CASH 20		07/01/2016	STEPHENS, INC.	X X X	295,089	278,714	352
3128P7QP1	FHLMC PC GOLD CASH 20		06/23/2016	RAYMOND JAMES/FI	X X X	304,883	278,432	940
3128MMRZ8	FHLMC PC GOLD COMB 15		06/23/2016	STEPHENS, INC.	X X X	301,602	284,530	747
3128MMUG6	FHLMC PC GOLD COMB 15		08/01/2016	JANNEY MONTGOMERY SCOTT INC.	X X X	390,783	372,562	466
31398JZS5	FHLMC REMIC SERIES K-004		12/19/2016	FIRST TENNESSEE BANK,N.A.-BOND	X X X	465,644	440,000	1,074
3137A2B26	FHLMC REMIC SERIES K-009		09/13/2016	RAYMOND JAMES/FI	X X X	399,926	371,000	589
3137BRQA6	FHLMC REMIC SERIES K-J07		09/15/2016	RAYMOND JAMES/FI	X X X	397,943	388,000	648
3138Y4AC3	FNMA PASS-THRU ADJ SINGLE		08/01/2016	RAYMOND JAMES/FI	X X X	505,325	492,250	266
3138L42G7	FNMA PASS-THRU BLLN MULTI 7+		10/14/2016	STEPHENS, INC.	X X X	499,546	458,036	792
3138E2MJ1	FNMA PASS-THRU INT 15 YEAR		07/19/2016	G.X. CLARKE & COMPANY	X X X	425,679	401,821	820
3138EHPF3	FNMA PASS-THRU INT 15 YEAR		06/23/2016	G.X. CLARKE & COMPANY	X X X	314,788	296,970	780
31410LJB9	FNMA PASS-THRU INT 20 YEAR		06/14/2016	STEPHENS, INC.	X X X	300,010	281,783	438
31418A6J2	FNMA PASS-THRU INT 20 YEAR		10/14/2016	JANNEY MONTGOMERY SCOTT INC.	X X X	459,540	431,746	756
31418AKN7	FNMA PASS-THRU INT 20 YEAR		08/01/2016	CLEARVIEW CORRESPONDENT SER,LL	X X X	382,865	364,634	304
31418AQU5	FNMA PASS-THRU INT 20 YEAR		07/01/2016	STEPHENS, INC.	X X X	309,424	295,834	320
31418ATC2	FNMA PASS-THRU INT 20 YEAR		07/19/2016	G.X. CLARKE & COMPANY	X X X	503,775	472,059	964
31418BBY1	FNMA PASS-THRU INT 20 YEAR		10/14/2016	RAYMOND JAMES/FI	X X X	473,463	444,305	778
31418BNP7	FNMA PASS-THRU INT 20 YEAR		10/14/2016	CLEARVIEW CORRESPONDENT SER,LL	X X X	401,806	386,236	579
3138NJAA6	FNMA PASS-THRU MEGA MULTI 7		05/11/2016	STEPHENS, INC.	X X X	293,075	271,366	405
31419BAU9	FNMA PASS-THRU MEGA MULTI 7		02/25/2016	DBTC AMERICAS/PNC BANK NA SEC	X X X	302,045	280,890	800
31418AVK1	FNMA PASS-THRU SF15 LTV125+		06/23/2016	CLEARVIEW CORRESPONDENT SER,LL	X X X	307,460	294,926	664
31398M6U5	FNMA REMIC TRUST 2010-M3		08/24/2016	G.X. CLARKE & COMPANY	X X X	395,792	366,262	1,234

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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
3136A2W41	FNMA REMIC TRUST 2011-M9		05/11/2016	RAYMOND JAMES/FI	X X X	315,750	300,000	353
3136AJSJ6	FNMA REMIC TRUST 2014-14		07/19/2016	RAYMOND JAMES/FI	X X X	416,145	398,165	697
3136AHUV0	FNMA REMIC TRUST 2014-M1		06/14/2016	RAYMOND JAMES/FI	X X X	300,121	293,203	303
3136AQV80	FNMA REMIC TRUST 2016-M1		06/23/2016	FIRST TENNESSEE BANK, N.A.-BOND	X X X	315,375	300,000	661
91412GF26	UNIVERSITY CALIF REVS FOR PREV		06/29/2016	JANNEY MONTGOMERY SCOTT INC.	X X X	410,812	400,000	2,698
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						18,119,008	17,518,723	39,671
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00817YAN8	AETNA INC NEW		07/13/2016	SOUTHWEST SECURITIES, INC.	X X X	305,700	300,000	2,200
00817YAW8	AETNA INC NEW		07/06/2016	WUNDERLICH SECURITIES, INC.	X X X	416,556	400,000	1,031
023135AM8	AMAZON COM INC		06/21/2016	WACHOVIA SECURITIES CAPITAL	X X X	750,330	700,000	1,219
031162BU3	AMGEN INC		03/31/2016	JEFFERIES & CO BONDS DIR	X X X	409,704	400,000	3,251
037833CC2	APPLE INC		07/28/2016	GOLDMAN, SACHS & CO.	X X X	599,166	600,000	
00206RAM4	AT&T INC		06/10/2016	VARIOUS	X X X	377,907	350,000	1,633
00206RCT7	AT&T INC		06/17/2016	MARKETAXESS CORP	X X X	372,740	350,000	5,334
06051GEU9	BANK AMER CORP		09/29/2016	MESIROW FINANCIAL INC	X X X	416,380	400,000	3,043
06051GFD6	BANK AMER CORP		09/29/2016	WACHOVIA SECURITIES CAPITAL	X X X	409,296	400,000	88
06406HCV9	BANK NEW YORK MTN BK ENT		07/06/2016	FIRST TENN SECURITIES CORP	X X X	327,822	300,000	1,502
06406HCW7	BANK NEW YORK MTN BK ENT		07/13/2016	MARKETAXESS CORP	X X X	308,499	300,000	2,434
05531FAN3	BB&T CORPORATION		03/31/2016	JEFFERIES & CO BONDS DIR	X X X	406,240	400,000	2,414
12189TBA1	BURLINGTON NORTHN SANTA FE CP		07/12/2016	MORGAN STANLEY SMITH BARNEY	X X X	376,871	350,000	6,708
12189TBC7	BURLINGTON NORTHN SANTA FE CP		06/28/2016	RAYMOND JAMES/FI	X X X	388,108	350,000	4,113
14040HBF1	CAPITAL ONE FINL CORP		06/17/2016	MERRILL LYNCH PROFESSNL CLEAR	X X X	361,932	350,000	2,115
151020AH7	CELGENE CORP		07/08/2016	CREWS & ASSOCIATES, INC.	X X X	261,750	250,000	3,340
151020AK0	CELGENE CORP		06/28/2016	GOLDMAN, SACHS & CO.	X X X	509,520	500,000	4,344
17275RAX0	CISCO SYS INC		02/24/2016	WUNDERLICH SECURITIES INC.	X X X	513,650	500,000	2,518
20030NBF7	COMCAST CORP NEW		07/08/2016	CHASE SECURITIES, INC.	X X X	637,866	600,000	8,455
20030NB77	COMCAST CORP NEW		07/12/2016	CHASE SECURITIES, INC.	X X X	397,252	400,000	
126650CE8	CVS HEALTH CORP		06/21/2016	FIRST TENN SECURITIES CORP	X X X	306,999	300,000	2,475
126650CK4	CVS HEALTH CORP		06/28/2016	MERRILL LYNCH PROFESSNL CLEAR	X X X	376,537	350,000	5,478
25468PCK0	DISNEY WALT CO MTNS BE		09/12/2016	WACHOVIA SECURITIES CAPITAL	X X X	441,724	400,000	
260543CF8	DOW CHEM CO		07/12/2016	CHASE SECURITIES, INC.	X X X	219,916	200,000	1,375
260543CC5	DOW CHEM CO SR GLBL NT 20		06/28/2016	DEUTSCHE BANK SECURITIES INC	X X X	546,900	500,000	2,715
278642AK9	EBAY INC		07/12/2016	JEFFERIES & COMPANY	X X X	361,365	350,000	4,584
278642AP8	EBAY INC		09/29/2016	VARIOUS	X X X	457,912	450,000	2,507
31677QBF5	FIFTH THIRD BK CIN OHIO MTN BE		09/29/2016	KEYBANC CAPITAL MARKETS INC	X X X	305,793	300,000	364
31677QBG3	FIFTH THIRD BK CIN OHIO MTN BE		06/09/2016	DEUTSCHE BANK SECURITIES INC	X X X	399,700	400,000	
345397XY4	FORD MOTOR CREDIT CO LLC		06/28/2016	RAYMOND JAMES/FI	X X X	505,690	500,000	1,600
345397YC1	FORD MOTOR CREDIT CO LLC		09/29/2016	WUNDERLICH SECURITIES, INC.	X X X	200,698	200,000	485
36962G4J0	GENERAL ELEC CAP CORP MTN BE		07/13/2016	WUNDERLICH SECURITIES, INC.	X X X	570,170	500,000	764
38145XAA1	GOLDMAN SACHS GROUP INC		09/29/2016	WUNDERLICH SECURITIES, INC.	X X X	102,349	100,000	467
478373AB9	JOHNSON Ctls INC MTNS BK ENT		06/10/2016	CHASE SECURITIES, INC.	X X X	350,760	350,000	585
46625HQB9	JPMORGAN CHASE & CO		09/29/2016	BNY CAPITAL MARKETS, INC	X X X	462,110	450,000	958
487836BE7	KELLOGG CO		07/13/2016	VARIOUS	X X X	726,356	700,000	3,065
49327M2P8	KEYBANC NATIONAL ASSOCIATION		08/17/2016	KEYBANC CAPITAL MARKETS INC	X X X	499,840	500,000	
500255AR5	KOHL'S CORP		06/22/2016	RBC CAPITAL MARKETS CORP	X X X	363,601	350,000	2,178
577081AZ5	MATTEL INC		09/29/2016	WUNDERLICH SECURITIES, INC.	X X X	458,366	450,000	4,348
577081BA9	MATTEL INC		08/05/2016	MERRILL LYNCH PROFESSNL CLEAR	X X X	375,626	375,000	122
58013MEE0	MCDONALDS CORP MED TERM NT BE		09/29/2016	NATIONAL FINL SERVICES CORP	X X X	105,700	100,000	490
58013MEJ9	MCDONALDS CORP MED TERM NT BE		07/08/2016	WUNDERLICH SECURITIES, INC.	X X X	322,707	300,000	5,192
61166WAM3	MONSANTO CO NEW		06/13/2016	WUNDERLICH SECURITIES, INC.	X X X	403,180	400,000	637
61746BDZ6	MORGAN STANLEY		06/30/2016	HSBC SECURITIES, INC.	X X X	319,746	300,000	5,134
61761JB32	MORGAN STANLEY		09/29/2016	FIRST TENN SECURITIES CORP	X X X	205,300	200,000	1,303
655844BJ6	NORFOLK SOUTHERN CORP		07/12/2016	CHASE SECURITIES, INC.	X X X	366,874	350,000	3,033

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
69353RDZ8	PNC BK N A PITTSBURGH PA		06/10/2016	FIRST TENN SECURITIES CORP	X X X	256,805	250,000	950
69353REP9	PNC BK N A PITTSBURGH PA		06/30/2016	GOLDMAN, SACHS & CO.	X X X	361,736	350,000	783
69353REQ7	PNC BK N A PITTSBURGH PA		07/08/2016	WUNDERLICH SECURITIES, INC.	X X X	216,160	200,000	758
857477AS2	STATE STR CORP		02/22/2016	UBS FINANCIAL SERVICES INC	X X X	510,845	500,000	248
857477AW3	STATE STR CORP		07/08/2016	FIRST TENN SECURITIES CORP	X X X	519,500	500,000	1,988
871829BB2	SYSCO CORP		03/31/2016	STIFEL, NICOLAUS & CO., INC.	X X X	201,172	200,000	42
871829BC0	SYSCO CORP		06/17/2016	WUNDERLICH SECURITIES, INC.	X X X	361,515	350,000	2,599
904311AA5	UNDER ARMOUR INC		07/06/2016	WUNDERLICH SECURITIES, INC.	X X X	408,760	400,000	903
931427AE8	WALGREENS BOOTS ALLIANCE INC		09/29/2016	WACHOVIA SECURITIES CAPITAL	X X X	100,625	100,000	666
931427AQ1	WALGREENS BOOTS ALLIANCE INC		06/17/2016	HSBC SECURITIES, INC.	X X X	356,339	350,000	704
94974BFJ4	WELLS FARGO CO MTN BE		06/17/2016	BNY CAPITAL MARKETS, INC	X X X	359,814	350,000	4,327
064159BE5	BANK OF NOVA SCOTIA	A	06/10/2016	GOLDMAN, SACHS & CO.	X X X	125,330	125,000	845
064159HT6	BANK OF NOVA SCOTIA	A	07/08/2016	FIRST TENN SECURITIES CORP	X X X	503,620	500,000	665
06366RU78	BMO BANK OF MONTREAL	C	10/11/2016	STIFEL, NICOLAUS & CO., INC.	X X X	452,646	450,000	1,665
78012KNL7	ROYAL BK CDA	A	07/13/2016	VARIOUS	X X X	701,237	700,000	840
78008S7D2	ROYAL BK OF CDA BD CDS	A	06/29/2016	DAVIDSON, D.A., & CO, INC.	X X X	611,700	600,000	5,793
89114QAM0	TORONTO DOMINION BANK	A	10/11/2016	SOUTHWEST SECURITIES, INC.	X X X	459,720	450,000	1,116
89114QBC1	TORONTO DOMINION BANK	A	09/22/2016	CREWS & ASSOCIATES, INC.	X X X	411,620	400,000	2,861
89114QBL1	TORONTO DOMINION BANK	A	09/22/2016	MORGAN STANLEY & CO. INC	X X X	398,404	400,000	1,480
05565QDE5	BP CAP MKTS P L C	C	09/29/2016	WUNDERLICH SECURITIES, INC.	X X X	452,246	450,000	388
822582AJ1	SHELL INTERNATIONAL FIN BV	C	07/13/2016	WACHOVIA SECURITIES CAPITAL	X X X	327,444	300,000	4,157
822582BM3	SHELL INTERNATIONAL FIN BV	C	09/29/2016	WUNDERLICH SECURITIES, INC.	X X X	603,036	600,000	3,900
961214CY7	WESTPAC BANKING CORP	C	09/12/2016	KEYBANC CAPITAL MARKETS INC	X X X	399,532	400,000	462
961214CZ4	WESTPAC BKG CORP	C	09/29/2016	WUNDERLICH SECURITIES, INC.	X X X	451,121	450,000	788
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						27,854,127	26,950,000	144,531
8399997 Subtotal - Bonds - Part 3						50,392,270	49,118,723	213,765
8399998 Summary item from Part 5 for Bonds						5,999,407	6,000,000	5,972
8399999 Subtotal - Bonds						56,391,677	55,118,723	219,737
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
001055300	AFLAC INC		03/01/2016	MORGAN STANLEY SMITH BARNEY	2,000.000	51,300	25	
010392488	ALABAMA PWR CO		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	575.000	15,674		
020002853	ALLSTATE CORP		11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	1,376.000	37,311	25	
020002879	ALLSTATE CORP		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	1,176.000	32,489		
025932708	AMERICAN FINL GROUP INC OHIO		03/01/2016	MORGAN STANLEY SMITH BARNEY	2,000.000	50,195	25	
032359820	AMTRUST FINL SVCS INC		10/01/2016	VARIOUS	4,700.000	117,535		
032359861	AMTRUST FINL SVCS INC		07/12/2016	MORGAN STANLEY SMITH BARNEY	4,000.000	102,577	25	
060505286	BANK AMER CORP		07/12/2016	VARIOUS	1,490.000	37,421	25	
060505310	BANK AMER CORP		07/12/2016	FOX RIVER EXECUTION TECHNOLOGY	563.000	14,811		
060505344	BANK AMER CORP		07/12/2016	FOX RIVER EXECUTION TECHNOLOGY	887.000	23,194		
060505682	BANK AMER CORP		06/28/2016	MORGAN STANLEY SMITH BARNEY	300.000	359,467		
084423409	BERKLEY W R CORP		07/14/2016	MORGAN STANLEY SMITH BARNEY	11,627.000	299,968	25	
05566U306	BOFI HLDG INC		07/08/2016	MORGAN STANLEY SMITH BARNEY	8,000.000	208,894	25	
101121408	BOSTON PROPERTIES INC		03/01/2016	MORGAN STANLEY SMITH BARNEY	1,900.000	48,938	25	
14040H402	CAPITAL ONE FINL CORP		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	1,074.000	27,414		
14040H709	CAPITAL ONE FINL CORP		11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	1,277.000	33,886	25	
12542R506	CHS INC		11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	1,886.000	51,764		
12542R704	CHS INC		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	969.000	25,249		
12542R803	CHS INC		06/21/2016	FOX RIVER EXECUTION TECHNOLOGY	616.000	17,162		
173080201	CITIGROUP CAP XIII		07/12/2016	FOX RIVER EXECUTION TECHNOLOGY	1,298.000	33,283	25	
172967317	CITIGROUP INC		07/08/2016	VARIOUS	16,723.000	439,213		
172967341	CITIGROUP INC		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	1,196.000	31,868		
172967358	CITIGROUP INC		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	579.000	15,353		

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23204G704	CUSTOMERS BANCORP INC		09/09/2016	MORGAN STANLEY & CO. INC	1,000.000	25,000		
253868871	DIGITAL RLTY TR INC		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	296.000	8,214		
254709207	DISCOVER FINL SVCS		09/09/2016	VARIOUS	1,199.000	31,655		
26613Q403	DUPONT FABROS TECHNOLOGY INC		05/24/2016	WACHOVIA SECURITIES CAPITAL	1,350.000	34,412		
30255P103	F N B CORP FLA		08/09/2016	FOX RIVER EXECUTION TECHNOLOGY	1,179.000	34,578		
316773605	FIFTH THIRD BANCORP		11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	1,699.000	47,733		
33616C209	FIRST REP BK SAN FRANCISCO CAL		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	1,308.000	34,245		
33616C407	FIRST REP BK SAN FRANCISCO CAL		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	294.000	7,808		
38145G308	GOLDMAN SACHS GROUP INC		07/14/2016	FOX RIVER EXECUTION TECHNOLOGY	1,698.000	42,654		
38148B108	GOLDMAN SACHS GROUP INC		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	1,156.000	31,306		
38148B504	GOLDMAN SACHS GROUP INC		07/08/2016	MORGAN STANLEY SMITH BARNEY	4,300.000	109,773		
410867204	HANOVER INS GROUP INC		03/02/2016	MORGAN STANLEY SMITH BARNEY	2,000.000	50,779	25	
416518504	HARTFORD FINL SVCS GROUP INC D		11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	2,429.000	75,936	25	
446150708	HUNTINGTON BANCSHARES INC		11/15/2016	VARIOUS	7,025.000	182,885	25	
481246700	JPMORGAN CHASE & CO		07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	579.000	15,163		
48127V827	JPMORGAN CHASE & CO		03/01/2016	MORGAN STANLEY SMITH BARNEY	2,000.000	51,457	25	
48127X542	JPMORGAN CHASE & CO		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	268.000	6,874		
493267702	KEYCORP NEW		12/09/2016	SUN TRUST BANK	1,321.000	33,385		
493267504	KEYCORP NEW PFD SER C		07/14/2016	FOX RIVER EXECUTION TECHNOLOGY	1,683.000	44,496		
61747S504	MORGAN STANLEY		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	994.000	19,996		
61761J406	MORGAN STANLEY		10/06/2016	VARIOUS	1,270.000	35,560	25	
61762V200	MORGAN STANLEY		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	1,096.000	31,054		
61763E207	MORGAN STANLEY		07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	1,536.000	42,842		
636220709	NATIONAL GEN HLDGS CORP		07/08/2016	MORGAN STANLEY SMITH BARNEY	2,000.000	51,440		
636220808	NATIONAL GEN HLDGS CORP		06/30/2016	MORGAN STANLEY SMITH BARNEY	4,000.000	102,349		
636220857	NATIONAL GEN HLDGS CORP		07/08/2016	MORGAN STANLEY SMITH BARNEY	6,000.000	152,300		
637417601	NATIONAL RETAIL PTYS INC		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	660.000	17,138		
65339K886	NEXTERA ENERGY CAP HLDGS INC		03/01/2016	MORGAN STANLEY SMITH BARNEY	2,000.000	50,360	25	
712704204	PEOPLES UNITED FINANCIAL INC		10/27/2016	CANTOR FITZGERALD & CO	1,353.000	35,354		
693475857	PNC FINL SVCS GROUP INC		11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	2,637.000	74,929		
74913G709	QWEST CORP		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	645.000	15,993	25	
74913G881	QWEST CORP		08/24/2016	MORGAN STANLEY & CO. INC	2,000.000	50,000	25	
754730208	RAYMOND JAMES FINANCIAL INC		08/17/2016	FOX RIVER EXECUTION TECHNOLOGY	975.000	26,165	25	
7591EP308	REGIONS FINL CORP NEW		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	506.000	13,106	25	
7591EP506	REGIONS FINL CORP NEW		11/16/2016	VARIOUS	2,804.000	75,962		
759351802	REINSURANCE GROUP AMER INC		11/15/2016	VARIOUS	2,537.000	66,477	25	
78409G206	SCE TR IV		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	660.000	17,278	25	
78409W201	SCE TR V		11/16/2016	VARIOUS	2,873.000	77,664	25	
808513600	SCHWAB CHARLES CORP NEW		11/15/2016	VARIOUS	16,456.000	435,918		
83413U308	SOLAR CAP LTD		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	165.000	4,006	25	
854502705	STANLEY BLACK & DECKER INC		03/01/2016	MORGAN STANLEY SMITH BARNEY	1,900.000	49,129	25	
857477608	STATE STR CORP		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	1,234.000	33,043		
857477855	STATE STR CORP		11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	2,071.000	54,774		
860630409	STIFEL FINL CORP		07/25/2016	VARIOUS	4,665.000	121,283	25	
867914889	SUNTRUST BKS INC		07/14/2016	FOX RIVER EXECUTION TECHNOLOGY	578.000	14,927		
87161C402	SYNOVUS FINL CORP		07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	700.000	19,545		
879433845	TELEPHONE & DATA SYS INC		07/15/2016	FOX RIVER EXECUTION TECHNOLOGY	823.000	20,897	25	
891027302	TORCHMARK CORP		07/08/2016	MORGAN STANLEY SMITH BARNEY	10,000.000	256,854	25	
902973817	US BANCORP DEL		07/15/2016	FOX RIVER EXECUTION TECHNOLOGY	1,649.000	43,572		
902973833	US BANCORP DEL		11/15/2016	VARIOUS	1,433.000	41,691		
91915W201	VALIDUS HOLDINGS LTD		06/28/2016	MORGAN STANLEY SMITH BARNEY	6,000.000	149,434		
919794206	VALLEY NATL BANCORP		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	241.000	6,485	25	
947890406	WEBSTER FINL CORP CONN		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	143.000	3,699		
949746465	WELLS FARGO & CO NEW		11/16/2016	VARIOUS	2,600.000	75,124		

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
94988U672	WELLS FARGO & CO NEW		06/09/2016	DEUTSCHE BANK SECURITIES INC	345.000	8,642		
94988U714	WELLS FARGO & CO NEW		03/03/2016	VARIOUS	720.000	17,976	25	
94988N207	WELLS FARGO REAL ESTATE INVT C		03/01/2016	MORGAN STANLEY SMITH BARNEY	1,900.000	50,027		
97650W405	WINTRUST FINL CORP		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	803.000	22,047	25	
989701859	ZIONS BANCORPORATION		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	261.000	6,651		
989701867	ZIONS BANCORPORATION		07/15/2016	FOX RIVER EXECUTION TECHNOLOGY	391.000	10,554		
007924608	AEGON N V	C	08/09/2016	FOX RIVER EXECUTION TECHNOLOGY	300.000	8,174	25	
G05384147	ASPEN INSURANCE HOLDINGS LTD	C	07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	322.000	8,479	25	
G05384154	ASPEN INSURANCE HOLDINGS LTD	C	03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	279.000	7,248		
G05384162	ASPEN INSURANCE HOLDINGS LTD	C	09/13/2016	MORGAN STANLEY & CO. INC	4,000.000	100,000		
05461T305	AXIS CAP HLDGS LTD	C	11/01/2016	MORGAN STANLEY & CO. INC	2,000.000	50,000	25	
G68603144	PARTNERRE LTD	C	11/16/2016	FOX RIVER EXECUTION TECHNOLOGY	1,219.000	34,993	25	
780097739	ROYAL BK SCOTLAND GROUP PLC	C	06/27/2016	FOX RIVER EXECUTION TECHNOLOGY	1,453.000	35,688		
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					5,590,147	X X X	
8999997	Subtotal - Preferred Stocks - Part 3					5,590,147	X X X	
8999998	Summary Item from Part 5 for Preferred Stocks					485,833	X X X	
8999999	Subtotal - Preferred Stocks					6,075,980	X X X	
9799998	Summary Item from Part 5 for Common Stocks						X X X	
9899999	Subtotal - Preferred and Common Stocks					6,075,980	X X X	
9999999	Totals					62,467,657	X X X	219,737

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					16 Book/Adjusted Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																				
36202FDM5	GNMA PASS-THRU M SINGLE FAMILY	12/20/2016	PRINCIPAL RECEIPT	X X X	23,570	23,570	25,323	25,127				(1,557)	(1,557)	23,570					500	01/20/2025
3620ARSD4	GNMA PASS-THRU X SINGLE FAMILY	12/15/2016	PRINCIPAL RECEIPT	X X X	38,830	38,830	40,626	40,508				(1,679)	(1,679)	38,830					557	12/15/2025
38373APD2	GNMA REMIC TRUST 2009-65	12/20/2016	PRINCIPAL RECEIPT	X X X	28,938	28,938	30,674	30,287				(1,349)	(1,349)	28,938					536	05/20/2038
38377NC69	GNMA REMIC TRUST 2010-167	12/20/2016	PRINCIPAL RECEIPT	X X X	52,921	52,921	55,666	54,973				(2,052)	(2,052)	52,921					1,016	11/20/2038
38377TMF5	GNMA REMIC TRUST 2011-3	12/20/2016	PRINCIPAL RECEIPT	X X X	99,557	99,557	100,179	100,145				(588)	(588)	99,557					1,160	07/20/2040
912828H52	UNITED STATES TREAS NTS	06/13/2016	SALOMON SMITH BARNEY INC/SAL	X X X	707,380	700,000	694,151	694,581				581	581	695,162		12,219	12,219		7,620	01/31/2020
912828LJ7	UNITED STATES TREAS NTS	06/24/2016	NOMURA SECURITIES INTL., FIXED	X X X	761,904	700,000	764,106	749,230				(6,353)	(6,353)	742,877		19,027	19,027		21,959	08/15/2019
912828ND8	UNITED STATES TREAS NTS	06/10/2016	NOMURA SECURITIES INTL., FIXED	X X X	765,869	700,000	761,737	751,570				(5,035)	(5,035)	746,535		19,334	19,334		14,181	05/15/2020
912828NT3	UNITED STATES TREAS NTS	08/05/2016	CHASE SECURITIES, INC	X X X	744,240	700,000	737,190	734,679				(4,330)	(4,330)	730,349		13,891	13,891		7,918	08/15/2020
912828PF1	UNITED STATES TREAS NTS	07/13/2016	JEFFERIES & COMPANY	X X X	609,537	600,000	615,412	609,954				(2,869)	(2,869)	607,085		2,452	2,452		7,918	10/31/2017
912828PS3	UNITED STATES TREAS NTS	02/01/2016	MATURITY	X X X	450,000	450,000	464,396	450,606				(606)	(606)	450,000					4,500	01/31/2016
912828QA1	UNITED STATES TREAS NTS	03/31/2016	MATURITY	X X X	450,000	450,000	467,423	452,051				(2,051)	(2,051)	450,000					5,063	03/31/2016
912828QF0	UNITED STATES TREAS NTS	05/01/2016	MATURITY	X X X	700,000	700,000	720,756	703,635				(3,635)	(3,635)	700,000					7,000	04/30/2016
912828QJ2	UNITED STATES TREAS NTS	02/29/2016	MATURITY	X X X	450,000	450,000	465,864	451,282				(1,282)	(1,282)	450,000					4,781	02/29/2016
912828QQ6	UNITED STATES TREAS NTS	06/29/2016	NOMURA SECURITIES INTL., FIXED	X X X	620,060	600,000	625,771	615,707				(3,163)	(3,163)	612,544		7,517	7,517		8,293	05/31/2018
912828QR4	UNITED STATES TREAS NTS	06/30/2016	MATURITY	X X X	450,000	450,000	460,434	452,214				(2,214)	(2,214)	450,000					3,375	06/30/2016
912828QX1	UNITED STATES TREAS NTS	08/01/2016	MATURITY	X X X	450,000	450,000	460,634	452,552				(2,552)	(2,552)	450,000					6,750	07/31/2016
912828RF9	UNITED STATES TREAS NTS	08/31/2016	MATURITY	X X X	450,000	450,000	454,931	451,310				(1,310)	(1,310)	450,000					4,500	08/31/2016
912828SX9	UNITED STATES TREAS NTS	06/23/2016	NOMURA SECURITIES INTL., FIXED	X X X	654,340	650,000	640,149	643,036				947	947	643,983		10,356	10,356		4,136	05/31/2019
912828VC1	UNITED STATES TREAS NTS	05/15/2016	MATURITY	X X X	145,000	145,000	144,502	144,913				88	88	145,000					4,375	05/15/2016
912828WF3	UNITED STATES TREAS NTS	11/15/2016	MATURITY	X X X	700,000	700,000	699,664	699,895				105	105	700,000					4,375	11/15/2016
912828WW6	UNITED STATES TREAS NTS	08/18/2016	MORGAN STANLEY & CO. INC	X X X	276,137	270,000	274,293	273,431				(593)	(593)	272,838		3,299	3,299		4,614	07/31/2019
0599999 Subtotal - Bonds - U.S. Governments					9,628,283	9,408,815	9,703,882	9,581,685				(41,496)	(41,496)	9,540,189		88,094	88,094		131,036	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
190760HF8	COBB-MARIETTA GA COLISEUM & EX	06/03/2016	JANNEY MONTGOMERY SCOTT INC.	X X X	630,432	600,000	600,000	600,000						600,000		30,432	30,432		12,553	07/01/2022
3133ECG57	FEDERAL FARM CR BKS	02/10/2016	FIRST CLEARING CORP	X X X	339,000	339,000	338,153	338,255				15	15	338,270		730	730		3,164	02/22/2021
3133EEWB2	FEDERAL FARM CR BKS	04/01/2016	CALLED @ 100.00000000	X X X	500,000	500,000	500,000	500,000						500,000					3,850	04/01/2019
3133EEZT0	FEDERAL FARM CR BKS	04/21/2016	CHASE SECURITIES, INC	X X X	450,000	450,000	449,150	449,243				42	42	449,284		716	716		4,433	04/21/2021
3133XFJF4	FEDERAL HOME LN BKS	05/18/2016	MATURITY	X X X	350,000	350,000	388,991	356,554				(6,554)	(6,554)	350,000					9,406	05/18/2016
3134G34R8	FEDERAL HOME LN MTG CORP	04/23/2016	STIFEL, NICOLAUS & CO., INC.	X X X	200,000	200,000	192,040	193,450				341	341	193,792		6,209	6,209		3,000	07/23/2021
3134G3XB1	FEDERAL HOME LN MTG CORP	06/13/2016	WUNDERLICH SECURITIES, INC.	X X X	402,800	400,000	401,600	401,055				(237)	(237)	400,818		1,982	1,982		2,319	12/27/2017
3134G7UJ8	FEDERAL HOME LN MTG CORP	09/21/2016	BONY/VINING-SPARKS IBG LTD	X X X	700,000	700,000	699,580	699,625				98	98	699,723		277	277		7,875	09/21/2018
3137EACA5	FEDERAL HOME LN MTG CORP	06/23/2016	MORGAN STANLEY & CO. INC	X X X	429,860	400,000	437,388	425,677				(3,699)	(3,699)	421,978		7,883	7,883		11,125	03/27/2019
3137EACT4	FEDERAL HOME LN MTG CORP	05/27/2016	MATURITY	X X X	350,000	350,000	366,208	352,875				(2,875)	(2,875)	350,000					4,375	05/27/2016
3137EACW7	FEDERAL HOME LN MTG CORP	06/22/2016	CHASE SECURITIES, INC	X X X	350,956	350,000	362,677	353,249				(2,372)	(2,372)	350,876		79	79		5,794	08/25/2016
3137EADB2	FEDERAL HOME LN MTG CORP	06/10/2016	MORGAN STANLEY & CO. INC	X X X	210,384	200,000	207,839	206,864				(478)	(478)	206,387		3,997	3,997		4,354	01/13/2022
3137EADR7	FEDERAL HOME LN MTG CORP	08/05/2016	VARIOUS	X X X	606,941	600,000	590,977	592,804				877	877	593,681		13,260	13,260		6,035	05/01/2020
3137EADV8	FEDERAL HOME LN MTG CORP	07/06/2016	G.X. CLARKE & COMPANY	X X X	500,670	500,000	500,255	500,210				(70)	(70)	500,140		530	530		4,146	07/14/2017
3130A0NR7	FEDERAL HOME LOAN BANKS	01/29/2016	CALLED @ 100.00000000	X X X	100,000	100,000	100,000	100,000						100,000					715	01/29/2018
3130A14L9	FEDERAL HOME LOAN BANKS	06/21/2016	FIRST TENNESSEE BANK,N.A.-BOND	X X X	350,193	350,000	349,965	349,986				5	5	349,991		201	201		2,084	03/24/2017

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
3130A4TT9 3130A6AE7	FEDERAL HOME LOAN BANKS FEDERAL HOME LOAN BANKS		03/29/2016 07/13/2016	RAYMOND JAMES/FI MORGAN STANLEY & CO. INC	X X X X X X	500,000 703,954	500,000 700,000	500,000 700,210	500,000 700,186						500,000 700,150					2,875 7,372		06/29/2018 09/14/2018
313380Z75	FEDERAL HOME LOAN BANKS		07/14/2016	MELLON BANK/MELLON FINL MKT	X X X	383,824	383,824	372,983	375,820		1,090		1,090		376,909		6,914	6,914		3,798		10/24/2019
31359MH89 3135G0D75	FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN		03/15/2016 06/24/2016	MATURITY MORGAN STANLEY & CO. INC	X X X X X X	350,000 660,982	350,000 650,000	383,622 648,815	353,294 648,878		(3,294)		(3,294)		350,000 648,994			11,987	11,987	8,750		03/15/2016
3135G0ES8 3135G0RM7	FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN		06/23/2016 06/10/2016	CHASE SECURITIES, INC KEYBANC CAPITAL MARKETS INC	X X X X X X	351,199 508,240	350,000 500,000	357,060 501,056	352,244 501,004		(1,227)		(1,227)		351,016 500,915		183	183		2,928		06/22/2020 11/15/2016
3135G0TG8 3135G0ZE6	FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN		06/13/2016 06/28/2016	CHASE SECURITIES, INC MORGAN STANLEY & CO. INC	X X X X X X	451,119 667,457	450,000 650,000	443,912 651,906	446,710 651,719		697		697		3,347 651,481		3,712	3,712		3,347		02/08/2018
3135G0ZL0	FEDERAL NATL MTG ASSN		07/21/2016	MORGAN STANLEY & CO. INC	X X X	702,183	700,000	702,698	702,267		(721)		(721)		701,546			636	636		5,736	09/27/2017
3136FPDC8 3136G2CP0	FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN		03/08/2016 06/24/2016	MATURITY JANNEY MONTGOMERY SCOTT INC	X X X X X X	500,000 70,298	500,000 70,000	509,675 70,098	501,467 70,091		(1,467)		(1,467)		500,000 70,080				636	5,000		03/08/2016
31336SUJ5	FHLMC PC 1YR LIBOR VR		12/15/2016	PRINCIPAL RECEIPT	X X X	20,528	20,528	21,849	21,816		(1,288)		(1,288)		20,528				217	217	1,081	01/30/2020
3128PSKA4	FHLMC PC GOLD 15 YR		12/15/2016	PRINCIPAL RECEIPT	X X X	40,502	40,502	42,805	42,565		(2,063)		(2,063)		40,502					735		09/01/2025
3128PSSZ1	FHLMC PC GOLD 15 YR		12/15/2016	PRINCIPAL RECEIPT	X X X	19,380	19,380	20,398	20,291		(911)		(911)		19,380					368		10/01/2025
31294L7K3	FHLMC PC GOLD CASH 15		12/15/2016	PRINCIPAL RECEIPT	X X X	20,481	20,481	21,889	21,748		(1,267)		(1,267)		20,481					464		06/01/2025
3128P76T5	FHLMC PC GOLD CASH 20		12/15/2016	PRINCIPAL RECEIPT	X X X	31,293	31,293	33,132	33,123		(1,838)		(1,838)		31,293					245		08/01/2034
3128P7AN3	FHLMC PC GOLD CASH 20		12/15/2016	PRINCIPAL RECEIPT	X X X	37,492	37,492	41,312	41,069		(3,577)		(3,577)		37,492					1,141		08/01/2025
3128P7QP1	FHLMC PC GOLD CASH 20		12/15/2016	PRINCIPAL RECEIPT	X X X	40,413	40,413	44,252	44,252		(3,839)		(3,839)		40,413					506		03/01/2031
31335HXD0	FHLMC PC GOLD CASH 20		12/15/2016	PRINCIPAL RECEIPT	X X X	16,934	16,934	18,643	18,430		(1,496)		(1,496)		16,934					498		05/01/2023
3128MCJ89	FHLMC PC GOLD COMB 15		12/15/2016	PRINCIPAL RECEIPT	X X X	39,148	39,148	41,888	41,640		(2,492)		(2,492)		39,148					822		11/01/2024
3128MMRZ8	FHLMC PC GOLD COMB 15		12/15/2016	PRINCIPAL RECEIPT	X X X	34,764	34,764	36,849	36,849		(2,086)		(2,086)		34,764					332		02/01/2029
3128MMUG6	FHLMC PC GOLD COMB 15		12/15/2016	PRINCIPAL RECEIPT	X X X	30,400	30,400	31,887	31,887		(1,487)		(1,487)		30,400					161		01/01/2031
3137A8RX8	FHLMC REMIC SERIES 3841		06/23/2016	VARIOUS	X X X	190,238	187,023	193,364	191,814		(1,289)		(1,289)		190,525		(287)	(287)		2,945		10/15/2038
3137AJAK0	FHLMC REMIC SERIES 3955		12/15/2016	PRINCIPAL RECEIPT	X X X	21,598	21,598	22,192	22,095		(497)		(497)		21,598					270		11/15/2025
3137ANF59	FHLMC REMIC SERIES 4013		12/15/2016	PRINCIPAL RECEIPT	X X X	76,007	76,007	76,755	76,679		(671)		(671)		76,007					974		02/15/2031
3137B6XD8	FHLMC REMIC SERIES 4287		12/15/2016	PRINCIPAL RECEIPT	X X X	46,019	46,019	46,896	46,828		(809)		(809)		46,019					430		12/15/2026
3137BDPC4	FHLMC REMIC SERIES 4389		12/15/2016	PRINCIPAL RECEIPT	X X X	49,614	49,614	51,041	50,894		(1,280)		(1,280)		49,614					689		08/15/2028
3137B36H6	FHLMC REMIC SERIES K-029		12/25/2016	PRINCIPAL RECEIPT	X X X	49,980	49,980	51,963	51,875		(1,895)		(1,895)		49,980					703		10/25/2022
3137AQT24	FHLMC REMIC SERIES K-708		12/25/2016	PRINCIPAL RECEIPT	X X X	4,905	4,905	4,973	4,947		(42)		(42)		4,905					83		01/25/2019
31405BMN8	FNMA PASS-THRU ADJ LIBOR		12/25/2016	PRINCIPAL RECEIPT	X X X	25,919	25,919	27,312	27,294		(1,375)		(1,375)		25,919					290		05/01/2034
31405MA64	FNMA PASS-THRU ADJ LIBOR		12/25/2016	PRINCIPAL RECEIPT	X X X	28,596	28,596	30,133	30,116		(1,520)		(1,520)		28,596					332		07/01/2034
31416CAF3	FNMA PASS-THRU ADJ LIBOR		12/25/2016	PRINCIPAL RECEIPT	X X X	28,955	28,955	30,737	30,691		(1,737)		(1,737)		28,955					385		11/01/2036
3138Y4AC3	FNMA PASS-THRU ADJ SINGLE		12/25/2016	PRINCIPAL RECEIPT	X X X	56,569	56,569	58,071	58,071		(1,503)		(1,503)		56,569					239		03/01/2044
31381N7G2	FNMA PASS-THRU BLLN MULTI 7+		12/25/2016	PRINCIPAL RECEIPT	X X X	5,310	5,310	5,647	5,629		(319)		(319)		5,310					93		10/01/2020
3138L42G7	FNMA PASS-THRU BLLN MULTI 7+		12/25/2016	PRINCIPAL RECEIPT	X X X	1,386	1,386	1,512	1,512		(126)		(126)		1,386					4		09/01/2023
3138A7GZ5	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	62,134	62,134	65,707	65,347		(3,213)		(3,213)		62,134					1,239		02/01/2026
3138E2MJ1	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	43,191	43,191	45,755	45,755		(2,564)		(2,564)		43,191					313		01/01/2027
3138EH4D1	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	36,906	36,906	38,094	37,981		(1,074)		(1,074)		36,906					572		05/01/2027
3138EHPF3	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	35,106	35,106	37,212	37,212		(2,106)		(2,106)		35,106					311		12/01/2026
3138ENGM5	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	30,604	30,604	31,924	31,852		(1,247)		(1,247)		30,604					508		11/01/2027
31412QEP0	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	21,047	21,047	22,679	22,581		(1,534)		(1,534)		21,047					495		08/01/2024
31417C6Y6	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	48,458	48,458	50,094	50,001		(1,543)		(1,543)		48,458					673		09/01/2027
31417VP23	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	37,170	37,170	40,051	39,906		(2,735)		(2,735)		37,170					856		12/01/2024
31418MWG3	FNMA PASS-THRU INT 15 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	22,202	22,202	23,742	23,437		(1,236)		(1,236)		22,202					520		03/01/2021
31371NH57	FNMA PASS-THRU INT 20 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	10,539	10,539	11,751	11,691		(1,152)		(1,152)		10,539					303		08/01/2027
31410LJB9	FNMA PASS-THRU INT 20 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	30,421	30,421	32,389	32,389		(1,968)		(1,968)		30,421					309		02/01/2033
31417YJN8	FNMA PASS-THRU INT 20 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	13,559	13,559	14,898	14,839		(1,280)		(1,280)		13,559					362		12/01/2029
31418A6J2	FNMA PASS-THRU INT 20 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	19,427	19,427	20,677	20,677		(1,251)		(1,251)		19,427					57		02/01/2034
31418AKN7	FNMA PASS-THRU INT 20 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	28,224	28,224	29,636	29,636		(1,411)		(1,411)		28,224					137		10/01/2032
31418AQU5	FNMA PASS-THRU INT 20 YEAR		12/25/2016	PRINCIPAL RECEIPT	X X X	24,749	24,749	25,886	25,886		(1,137)		(1,137)		24,749					168		03/01/2033

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	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	
31418ATC2	FNMA PASS-THRU INT 20 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	44,232	44,232	47,204			(2,972)		(2,972)		44,232					323	05/01/2033
31418BBY1	FNMA PASS-THRU INT 20 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	19,374	19,374	20,645			(1,271)		(1,271)		19,374					57	04/01/2034
31418BNP7	FNMA PASS-THRU INT 20 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	17,380	17,380	18,080			(701)		(701)		17,380					43	03/01/2035
31418DKG6	FNMA PASS-THRU INT 20 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	20,483	20,483	21,465	21,412		(929)		(929)		20,483					446	09/01/2031
31416CD52	FNMA PASS-THRU LNG 30 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	15,300	15,300	17,055	17,036		(1,736)		(1,736)		15,300					440	04/01/2039
3138NJAA6	FNMA PASS-THRU MEGA MULTI 7	12/25/2016	PRINCIPAL RECEIPT	X X X	30,280	30,280	32,702			(2,422)		(2,422)		30,280					562	09/01/2020
3138NJAE8	FNMA PASS-THRU MEGA MULTI 7	12/25/2016	PRINCIPAL RECEIPT	X X X	5,156	5,156	5,541	5,524		(368)		(368)		5,156					100	12/01/2020
31419BAU9	FNMA PASS-THRU MEGA MULTI 7	12/25/2016	PRINCIPAL RECEIPT	X X X	8,354	8,354	8,983			(629)		(629)		8,354					111	10/01/2020
31418AVK1	FNMA PASS-THRU SF15 LTV125+	12/25/2016	PRINCIPAL RECEIPT	X X X	23,050	23,050	24,030			(980)		(980)		23,050					188	07/01/2028
31417YMF1	FNMA PASS-THRU SHRT 10 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	48,411	48,411	51,361	50,699		(2,288)		(2,288)		48,411					987	03/01/2020
31417YR55	FNMA PASS-THRU SHRT 10 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	47,184	47,184	50,133	49,527		(2,343)		(2,343)		47,184					971	08/01/2020
31418AJN9	FNMA PASS-THRU SHRT 10 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	49,734	49,734	51,257	50,998		(1,264)		(1,264)		49,734					650	09/01/2022
31418AT99	FNMA PASS-THRU SHRT 10 YEAR	12/25/2016	PRINCIPAL RECEIPT	X X X	73,124	73,124	74,404	74,276		(1,152)		(1,152)		73,124					781	06/01/2023
31394COE5	FNMA REMIC TRUST 2005-10	12/25/2016	PRINCIPAL RECEIPT	X X X	61,701	61,701	67,408	67,332		(5,631)		(5,631)		61,701					1,390	03/25/2025
31398GGH6	FNMA REMIC TRUST 2009-M2	12/25/2016	PRINCIPAL RECEIPT	X X X	54,991	54,991	58,977	58,623		(3,633)		(3,633)		54,991					997	01/25/2019
31398M6U5	FNMA REMIC TRUST 2010-M3	12/25/2016	PRINCIPAL RECEIPT	X X X	13,353	13,353	14,430			(1,077)		(1,077)		13,353					101	03/25/2020
3136A8M56	FNMA REMIC TRUST 2012-117	12/25/2016	PRINCIPAL RECEIPT	X X X	29,881	29,881	31,002	30,833		(951)		(951)		29,881					421	01/25/2038
3136AJ5J6	FNMA REMIC TRUST 2014-14	12/25/2016	PRINCIPAL RECEIPT	X X X	40,379	40,379	42,203			(1,823)		(1,823)		40,379					201	01/25/2033
3136AHUV0	FNMA REMIC TRUST 2014-M1	12/25/2016	PRINCIPAL RECEIPT	X X X	54,378	54,378	55,661			(1,283)		(1,283)		54,378					415	11/25/2018
3136AJ6Z4	FNMA REMIC TRUST 2014-M5	12/25/2016	PRINCIPAL RECEIPT	X X X	15,808	15,808	16,134	16,049		(241)		(241)		15,808					240	03/25/2019
65819WAD5	NORTH CAROLINA EASTN MUN PWR A	06/03/2016	JEFFERIES & COMPANY	X X X	616,200	600,000	600,000	600,000						600,000		16,200	16,200		13,234	07/01/2019
92818LDP8	VIRGINIA ST RES AUTH INFRASTRU	06/03/2016	FIRST TENNESSEE BANK,N.A.-BOND	X X X	505,845	500,000	500,000	500,000						500,000		5,845	5,845		4,852	11/01/2018
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment					15,495,257	15,342,330	15,581,528	14,809,891		(114,639)		(114,639)		15,356,449		138,808	138,808		189,459	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
037833AQ3	APPLE INC	06/24/2016	MARKETAXESS CORP	X X X	205,556	200,000	199,924	199,948		7		7		199,956		5,600	5,600		2,718	05/06/2019
06406HCA5	BANK NEW YORK MTN BK ENT	06/28/2016	SOUTHWEST SECURITIES, INC.	X X X	604,200	600,000	622,721	608,638		(4,396)		(4,396)		604,242		(42)	(42)		13,760	01/17/2017
05531FAG8	BB&T CORPORATION	02/16/2016	CALLED @ 100.0000000	X X X	600,000	600,000	624,679	601,840		(1,840)		(1,840)		600,000					8,053	03/15/2016
084670BD9	BERKSHIRE HATHAWAY INC DEL	06/13/2016	WUNDERLICH SECURITIES, INC.	X X X	402,540	400,000	411,134	404,155		(1,725)		(1,725)		402,430		110	110		6,671	01/31/2017
14040HAX3	CAPITAL ONE FINL CORP	06/22/2016	CHASE SECURITIES, INC	X X X	575,587	575,000	600,638	581,548		(5,768)		(5,768)		575,780		(193)	(193)		17,207	07/15/2016
166764AC4	CHEVRON CORP NEW	06/24/2016	MATURITY	X X X	400,000	400,000	403,305	400,692		(692)		(692)		400,000					1,778	06/24/2016
17275RAC6	CISCO SYS INC	02/22/2016	MATURITY	X X X	300,000	300,000	329,612	302,076		(2,076)		(2,076)		300,000					8,250	02/22/2016
126650CA6	CVS HEALTH CORP	06/28/2016	GOLDMAN, SACHS & CO.	X X X	400,556	400,000	403,638	401,233		(652)		(652)		400,581		(25)	(25)		2,747	12/05/2016
235851AL6	DANAHER CORP DEL	06/23/2016	MATURITY	X X X	400,000	400,000	416,945	403,497		(3,497)		(3,497)		400,000					4,600	06/23/2016
25468PCE4	DISNEY WALT CO MTNS BE	09/15/2016	MATURITY	X X X	400,000	400,000	449,413	413,751		(13,751)		(13,751)		400,000					22,500	09/15/2016
263534CD9	DU PONT E I DE NEMOURS & CO	01/15/2016	MATURITY	X X X	400,000	400,000	410,350	400,215		(215)		(215)		400,000					3,900	01/15/2016
369550AQ1	GENERAL DYNAMICS CORP	07/15/2016	MATURITY	X X X	300,000	300,000	311,663	302,603		(2,603)		(2,603)		300,000					6,750	07/15/2016
36962G6Z2	GENERAL ELEC CAP CORP MTN BE	06/21/2016	CHASE SECURITIES, INC	X X X	400,152	400,000	406,625	401,491		(1,327)		(1,327)		400,165		(13)	(13)		5,700	07/12/2016
427866AS7	HERSHEY CO	11/01/2016	MATURITY	X X X	400,000	400,000	409,123	402,858		(2,858)		(2,858)		400,000					6,000	11/01/2016
437076BE1	HOME DEPOT INC	06/24/2016	GOLDMAN, SACHS & CO.	X X X	359,412	350,000	347,340	348,129		252		252		348,381		11,030	11,030		3,772	06/15/2019
459200HK0	INTERNATIONAL BUSINESS MACHS	06/28/2016	SOUTHWEST SECURITIES, INC.	X X X	302,100	300,000	297,943	298,909		252		252		299,161		2,939	2,939		3,365	02/08/2018
494368BP7	KIMBERLY CLARK CORP	06/10/2016	MARKETAXESS CORP	X X X	508,395	500,000	499,690	499,741		27		27		499,767		8,628	8,628		7,297	03/01/2020
594918AV6	MICROSOFT CORP	06/13/2016	WUNDERLICH SECURITIES, INC.	X X X	406,004	400,000	402,880	402,846		(430)		(430)		402,416		3,588	3,588		3,431	12/06/2018
61747YDW2	MORGAN STANLEY	06/10/2016	WACHOVIA SECURITIES CAPITAL	X X X	509,680	500,000	499,560	499,638		37		37		499,676		10,004	10,004		11,704	01/27/2020
655844BB3	NORFOLK SOUTHERN CORP	01/15/2016	MATURITY	X X X	400,000	400,000	437,480	400,782		(782)		(782)		400,000					11,500	01/15/2016
713448BN7	PEPSICO INC	06/10/2016	MARKETAXESS CORP	X X X	443,424	400,000	435,888	435,582		(3,738)		(3,738)		431,844		11,580	11,580		16,500	01/15/2020
69349LAN8	PNC BK N A PITTSBURGH PA	06/23/2016	WUNDERLICH SECURITIES, INC.	X X X	400,124	400,000	404,390	401,201		(853)		(853)		400,348		(224)	(224)		3,828	10/03/2016
857477AH6	STATE STR CORP	03/07/2016	MATURITY	X X X	500,000	500,000	513,459	502,001		(2,001)		(2,001)		500,000					7,188	03/07/2016
871829AX5	SYSCO CORP	06/10/2016	SOUTHWEST SECURITIES, INC.	X X X	513,400	500,000	499,900	499,905		8		8		499,913		13,487	13,487		9,281	10/01/2020

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (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
882508AR5	TEXAS INSTRS INC		05/16/2016	MATURITY	X X X	400,000	400,000	415,665	402,667		(2,667)		(2,667)		400,000				4,776	05/16/2016
89233P4R4	TOYOTA MTR CRD CORP MTN BE		01/11/2016	MATURITY	X X X	300,000	300,000	312,969	300,189		(189)		(189)		300,000				4,200	01/11/2016
931142DF7	WAL-MART STORES INC		06/21/2016	WACHOVIA SECURITIES CAPITAL	X X X	401,360	400,000	395,008	397,219		569		569		397,787		3,573	3,573	3,163	04/11/2018
931427AE8	WALGREENS BOOTS ALLIANCE INC		06/17/2016	HSBC SECURITIES, INC.	X X X	150,935	150,000	150,297	150,253		(61)		(61)		150,192		743	743	1,568	11/17/2017
94106LAX7	WASTE MGMT INC DEL		09/01/2016	MATURITY	X X X	400,000	400,000	416,922	404,523		(4,523)		(4,523)		400,000				10,400	09/01/2016
949746NX5	WELLS FARGO & CO NEW		06/17/2016	GOLDMAN, SACHS & CO.	X X X	425,836	400,000	447,200	430,849		(7,232)		(7,232)		423,618		2,218	2,218	11,938	12/11/2017
064149D87	BANK N S HALIFAX	A	03/29/2016	MATURITY	X X X	500,000	500,000	519,632	502,672		(2,672)		(2,672)		500,000				7,250	03/29/2016
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,709,260	12,575,000	12,995,990	12,701,651		(65,396)		(65,396)		12,636,256		73,004	73,004	231,793	X X X
8399997 Subtotal - Bonds - Part 4						37,832,800	37,326,146	38,281,400	37,093,228		(221,531)		(221,531)		37,532,894		299,905	299,905	552,288	X X X
8399998 Summary Item from Part 5 for Bonds						6,011,544	6,000,000	5,999,407			(74)		(74)		5,999,332		12,212	12,212	33,497	X X X
8399999 Subtotal - Bonds						43,844,344	43,326,146	44,280,807	37,093,228		(221,605)		(221,605)		43,532,227		312,117	312,117	585,785	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
010392488	ALABAMA PWR CO		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	888,000	23,504		23,173	24,154	(980)			(980)	23,173		330	330	358	X X X	
020002879	ALLSTATE CORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	153,000	4,213		3,980	4,246	(266)			(266)	3,980		233	233	63	X X X	
02005N308	ALLY FINL INC		05/16/2016	FOX RIVER EXECUTION TECHNOLOGY	1,747,000	43,698	25	45,788	44,968	820			820	45,788		(2,089)	(2,089)	1,824	X X X	
060505286	BANK AMER CORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	113,000	2,913	25	2,804						2,804		109	109		X X X	
060505310	BANK AMER CORP		06/16/2016	FOX RIVER EXECUTION TECHNOLOGY	8,928,000	237,095		225,354	225,354					225,354		11,742	11,742	6,870	X X X	
060505344	BANK AMER CORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	163,000	4,289		4,049	4,049					4,049		240	240	67	X X X	
14040H402	CAPITAL ONE FINL CORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	170,000	4,361		4,017	4,017					4,017		344	344	64	X X X	
14040H709	CAPITAL ONE FINL CORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	210,000	5,627	25	5,249	5,249					5,249		378	378	88	X X X	
12542R506	CHS INC		06/27/2016	FOX RIVER EXECUTION TECHNOLOGY	388,000	10,705		10,686	10,581	105			105	10,686		20	20	271	X X X	
12542R704	CHS INC		07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	223,000	5,900		5,558	5,979	(421)			(421)	5,558		343	343	144	X X X	
173080201	CITIGROUP CAP XIII		08/23/2016	FOX RIVER EXECUTION TECHNOLOGY	1,022,000	26,572	25	27,207	26,562	620	(12)		608	27,170		(598)	(598)	992	X X X	
172967317	CITIGROUP INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	59,000	1,504		1,467						1,467		37	37		X X X	
172967341	CITIGROUP INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	233,000	6,328		6,082	6,082					6,082		246	246	100	X X X	
172967358	CITIGROUP INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	107,000	2,880		2,902	2,902					2,902		(22)	(22)	15	X X X	
253868707	DIGITAL RLTY TR INC		09/15/2016	FOX RIVER EXECUTION TECHNOLOGY	410,000	10,275		10,709	10,590	119			119	10,709		(434)	(434)	577	X X X	
253868871	DIGITAL RLTY TR INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	49,000	1,362		1,274	1,274					1,274		87	87	35	X X X	
233331602	DTE ENERGY CO		12/28/2016	VARIOUS	820,000	20,903	25	21,129	21,125	(111)			(111)	21,014		(111)	(111)	980	X X X	
26613Q403	DUPONT FABROS TECHNOLOGY INC		07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	34,000	947		867						867		81	81		X X X	
30255P103	F N B CORP FLA		06/28/2016	FOX RIVER EXECUTION TECHNOLOGY	588,000	17,385		16,035	16,035					16,035		1,351	1,351	103	X X X	
316773605	FIFTH THIRD BANCORP		05/10/2016	FOX RIVER EXECUTION TECHNOLOGY	2,178,000	64,570		57,812	57,812					57,812		6,758	6,758	1,327	X X X	
33616C209	FIRST REP BK SAN FRANCISCO CAL		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	164,000	4,282		4,159	4,261	(102)			(102)	4,159		123	123		X X X	

E14.3

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
33616C407	FIRST REP BK SAN FRANCISCO CAL		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	30.000	783		742	786	(44)			(44)		742		42	42	3	X X X
38144G804	GOLDMAN SACHS GROUP INC		05/05/2016	FOX RIVER EXECUTION TECHNOLOGY	550.000	11,497		11,258	11,218	40			40		11,258		239	239	278	X X X
38145G308	GOLDMAN SACHS GROUP INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	168.000	4,159		4,032	4,032						4,032		127	127	58	X X X
38148B108	GOLDMAN SACHS GROUP INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	201.000	5,448		5,013	5,013						5,013		436	436	80	X X X
416518504	HARTFORD FINL SVCS GROUP INC D		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	240.000	7,643	25	7,116	7,090		(3)		(3)		7,087		556	556	118	X X X
40428H805	HSBC USA INC NEW		06/30/2016	FOX RIVER EXECUTION TECHNOLOGY	485.000	11,834	25	10,565	10,709	(144)			(144)		10,565		1,269	1,269	358	X X X
40428H888	HSBC USA INC NEW		05/05/2016	FOX RIVER EXECUTION TECHNOLOGY	920.000	22,232		21,063	22,071	(1,008)			(1,008)		21,063		1,168	1,168	468	X X X
450828207	IBERIABANK CORP		03/17/2016	FOX RIVER EXECUTION TECHNOLOGY	440.000	11,002	25	10,833	10,833						10,833		170	170	354	X X X
45822P204	INTEGRYS ENERGY GROUP INC		09/28/2016	STIFEL, NICOLAUS & CO., INC.	410.000	11,152	25	10,698	10,697		(1)		(1)		10,696		455	455	461	X X X
481246700	JPMORGAN CHASE & CO		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	101.000	2,654		2,525	2,652	(127)			(127)		2,525		129	129	40	X X X
48127A161	JPMORGAN CHASE & CO		05/13/2016	FOX RIVER EXECUTION TECHNOLOGY	1,235.000	34,294	25	32,924	33,938	(1,014)			(1,014)		32,924		1,371	1,371	975	X X X
48127X542	JPMORGAN CHASE & CO		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	52.000	1,345		1,288	1,346	(58)			(58)		1,288		57	57	20	X X X
493267504	KEYCORP NEW PFD SER C		11/15/2016	FOX RIVER EXECUTION TECHNOLOGY	110.000	2,797		3,128	2,999	130			130		3,128		(332)	(332)	239	X X X
48248A405	KKR FINL HLDGS LLC		09/14/2016	FOX RIVER EXECUTION TECHNOLOGY	1,200.000	31,402	25	33,572	33,502		(26)		(26)		33,476		(2,074)	(2,074)	1,403	X X X
61747S504	MORGAN STANLEY		09/07/2016	FOX RIVER EXECUTION TECHNOLOGY	244.000	5,553		4,900	4,900						4,900		653	653	216	X X X
61762V200	MORGAN STANLEY		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	153.000	4,297		4,074	4,074						4,074		223	223	68	X X X
61763E207	MORGAN STANLEY		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	45.000	1,215		1,170	1,170						1,170		45	45	19	X X X
637417601	NATIONAL RETAIL PPTYS INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	105.000	2,738		2,598	2,742	(144)			(144)		2,598		140	140	43	X X X
693475857	PNC FINL SVCS GROUP INC		04/20/2016	FOX RIVER EXECUTION TECHNOLOGY	1,763.000	51,419		47,728	50,334	(2,606)			(2,606)		47,728		3,691	3,691	999	X X X
74913G709	QWEST CORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	97.000	2,392	25	2,389	2,389						2,389		3	3	40	X X X
754730208	RAYMOND JAMES FINANCIAL INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	116.000	3,067	25	3,029	3,026		0		0		3,025		42	42	50	X X X
74928K208	RBS CAP FDG TR V		06/13/2016	FOX RIVER EXECUTION TECHNOLOGY	435.000	10,875	25	10,584	10,584						10,584		291	291	387	X X X
74928M204	RBS CAP FDG TR VI		06/13/2016	FOX RIVER EXECUTION TECHNOLOGY	885.000	22,125	25	21,234	21,234						21,234		891	891	824	X X X
74928P207	RBS CAP FDG TR VII		06/13/2016	FOX RIVER EXECUTION TECHNOLOGY	890.000	22,250	25	20,900	20,900						20,900		1,350	1,350	804	X X X
7591EP506	REGIONS FINL CORP NEW		09/07/2016	FOX RIVER EXECUTION TECHNOLOGY	191.000	5,657		5,167							5,167		490	490		X X X
759351802	REINSURANCE GROUP AMER INC		09/07/2016	FOX RIVER EXECUTION TECHNOLOGY	199.000	5,661	25	5,142			0		0		5,142		520	520		X X X
78409G206	SCE TR IV		07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	159.000	4,263	25	4,012	4,318	(306)			(306)		4,012		250	250	83	X X X
78409W201	SCE TR V		07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	169.000	4,503	25	4,279							4,279		224	224	20	X X X

E14.4

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	Forfeign	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
808513600	SCHWAB CHARLES CORP NEW		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	57.000	1,444		1,422							1,422		22	22		X X X
857477608	STATE STR CORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	239.000	6,516		6,209	6,616	(406)			(406)		6,209		306	306	90	X X X
867914889	SUNTRUST BKS INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	73.000	1,869		1,638	1,638						1,638		231	231	27	X X X
90263W201	UBS PFD FDG TR IV		02/25/2016	FOX RIVER EXECUTION TECHNOLOGY	575.000	8,579		10,518	10,518						10,518		(1,940)	(1,940)	29	X X X
902973817	US BANCORP DEL		09/21/2016	FOX RIVER EXECUTION TECHNOLOGY	1,545.000	40,470		42,854	41,437	1,417			1,417		42,854		(2,384)	(2,384)	1,635	X X X
902973833	US BANCORP DEL		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	264.000	7,844		7,569	7,582	(13)			(13)		7,569		275	275	107	X X X
919794206	VALLEY NATL BANCORP		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	38.000	1,025	25	949	1,041	(92)			(92)		949		77	77		X X X
92339V209	VEREIT INC		02/18/2016	FOX RIVER EXECUTION TECHNOLOGY	1,365.000	33,030		29,932	29,932						29,932		3,097	3,097	386	X X X
949746465	WELLS FARGO & CO NEW		09/07/2016	FOX RIVER EXECUTION TECHNOLOGY	545.000	16,250		15,000	15,658	(658)			(658)		15,000		1,249	1,249	325	X X X
949746879	WELLS FARGO & CO NEW		08/22/2016	FOX RIVER EXECUTION TECHNOLOGY	1,600.000	44,819		46,804	44,928	1,876			1,876		46,804		(1,985)	(1,985)	1,522	X X X
94988U714	WELLS FARGO & CO NEW		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	54.000	1,372	25	1,342							1,342		30	30		X X X
97650W405	WINTRUST FINL CORP		06/28/2016	FOX RIVER EXECUTION TECHNOLOGY	115.000	3,218	25	2,841	2,841						2,841		378	378	89	X X X
989701859	ZIONS BANCORPORATION		07/15/2016	FOX RIVER EXECUTION TECHNOLOGY	53.000	1,623		1,339	1,339						1,339		284	284	44	X X X
007924509	AEGON N V	C	03/17/2016	FOX RIVER EXECUTION TECHNOLOGY	450.000	9,999		10,084	10,860	(776)			(776)		10,084		(85)	(85)	114	X X X
007924608	AEGON N V	C	03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	35.000	949	25	1,010	1,007						1,007		(58)	(58)	18	X X X
G05384139	ASPEN INSURANCE HOLDINGS LTD	C	01/05/2016	FOX RIVER EXECUTION TECHNOLOGY	420.000	10,539		11,283	10,584	699			699		11,283		(744)	(744)	194	X X X
G05384147	ASPEN INSURANCE HOLDINGS LTD	C	03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	43.000	1,124	25	1,139	1,130	9			9		1,139		(14)	(14)	19	X X X
G05384154	ASPEN INSURANCE HOLDINGS LTD	C	03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	49.000	1,282		1,222	1,222						1,222		61	61	18	X X X
05382A203	AVIVA PLC	C	08/03/2016	FOX RIVER EXECUTION TECHNOLOGY	795.000	21,070	25	22,159	22,117		0		0		22,116		(1,047)	(1,047)	761	X X X
G30397304	ENDURANCE SPECIALTY HLDGS LTD	C	06/01/2016	FOX RIVER EXECUTION TECHNOLOGY	1,260.000	31,556	25	33,127	32,521	606			606		33,127		(1,571)	(1,571)	1,032	X X X
G68603144	PARTNERRE LTD	C	03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	211.000	6,269	25	5,606	6,028	(422)			(422)		5,606		663	663	96	X X X
80281R888	SANTANDER FIN PFD S A UNIPERSN	C	02/22/2016	BARCLAYS CAPITAL LE	470.000	8,883		9,540	9,540						9,540		(657)	(657)	118	X X X
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					1,063,303	X X X	1,035,848	1,016,331	(3,147)	(155)		(3,302)		1,035,519		27,783	27,783	28,911	X X X
8999997	Subtotal - Preferred Stocks - Part 4					1,063,303	X X X	1,035,848	1,016,331	(3,147)	(155)		(3,302)		1,035,519		27,783	27,783	28,911	X X X
8999998	Summary Item from Part 5 for Preferred Stocks					493,098	X X X	485,833			(597)		(597)		485,236		7,862	7,862	10,024	X X X
8999999	Subtotal - Preferred Stocks					1,556,401	X X X	1,521,681	1,016,331	(3,147)	(752)		(3,899)		1,520,755		35,646	35,646	38,935	X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9899999	Subtotal - Preferred and Common Stocks					1,556,401	X X X	1,521,681	1,016,331	(3,147)	(752)		(3,899)		1,520,755		35,646	35,646	38,935	X X X
9999999	Totals					45,400,744	X X X	45,802,488	38,109,560	(3,147)	(222,357)		(225,504)		45,052,982		347,762	347,762	624,720	X X X

E14.5

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Special Revenue, Special Assessment																						
3133EGCV5	FEDERAL FARM CR BKS		05/25/2016	MORGAN STANLEY & CO. INC	09/01/2016	CALLED @ 100.0000000	500,000	499,250	500,000	499,286												
3133EGGL3	FEDERAL FARM CR BKS		06/13/2016	FIRST TENNESSEE BANK N.A. - BOND	09/21/2016	CALLED @ 100.0000000	500,000	500,000	500,000	500,000												
3133EGHT5	FEDERAL FARM CR BKS		06/22/2016	MIZUHO SECURITIES USA INC	09/28/2016	CALLED @ 100.0000000	600,000	598,950	600,000	598,982												
3134G8KG3	FEDERAL HOME LN MTG CORP		01/28/2016	RAYMOND JAMES/FI	07/29/2016	RAYMOND JAMES/FI	500,000	500,000	500,000	500,000												
3134G8QA0	FEDERAL HOME LN MTG CORP		03/09/2016	MELLON BANK/MELLON FINL		MELLON BANK/MELLON FINL																
3134G9DS3	FEDERAL HOME LN MTG CORP		05/01/2016	JANNEY MONTGOMERY SCOTT INC	09/30/2016	MKT	600,000	600,000	600,000	600,000												
3134G9NN3	FEDERAL HOME LN MTG CORP		06/10/2016	MELLON BANK/MELLON FINL		MELLON BANK/MELLON FINL																
3137EADV8	FEDERAL HOME LN MTG CORP		06/10/2016	DEUTSCHE BANK SECURITIES INC	09/28/2016	CALLLED @ 100.0000000	600,000	600,000	600,000	600,000												
3130A7FH3	FEDERAL HOME LOAN BANKS		03/18/2016	MELLON BANK/MELLON FINL	07/06/2016	G.X. CLARKE & COMPANY	200,000	200,239	200,268	200,223			(16)	(16)								
3135G0J20	FEDERAL NATL MTG ASSN		04/25/2016	SOUTHWEST SECURITIES, INC	06/30/2016	MKT	450,000	449,550	450,000	449,585												
			06/10/2016	MORGAN STANLEY & CO. INC			550,000	548,033	552,756	548,082												
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							5,000,000	4,996,022	5,003,024	4,996,159				137	137							
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
478160BR4	JOHNSON & JOHNSON		02/25/2016	CHASE SECURITIES, INC	06/13/2016	WUNDERLICH SECURITIES, INC	500,000	499,940	500,550	499,946												
78010USN8	ROYAL BK CDA	A	01/28/2016	NATIONAL FINL SERVICES CORP	04/11/2016	MORGAN STANLEY SMITH BARNEY	500,000	503,445	507,970	503,228												
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,000,000	1,003,385	1,008,520	1,003,174				(211)	(211)							
8399998 Subtotal - Bonds							6,000,000	5,999,407	6,011,544	5,999,332				(74)	(74)							
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
02005N308	ALLY FINL INC		03/18/2016	VARIOUS	05/16/2016	FOX RIVER EXECUTION TECHNOLOGY	1,622,000	41,356	40,550	41,356												
02665T405	AMERICAN HOMES 4 RENT		05/18/2016	FOX RIVER EXECUTION TECHNOLOGY	07/12/2016	FOX RIVER EXECUTION TECHNOLOGY	325,000	8,583	8,751	8,583												
02665T504	AMERICAN HOMES 4 RENT		05/18/2016	FOX RIVER EXECUTION TECHNOLOGY	07/18/2016	FOX RIVER EXECUTION TECHNOLOGY	320,000	8,483	8,536	8,483												
02665T702	AMERICAN HOMES 4 RENT		05/17/2016	BAYPOINT TRADING LLC	07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	675,000	16,929	17,886	16,929												
02665T801	AMERICAN HOMES 4 RENT		06/22/2016	BAYPOINT TRADING LLC	07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	345,000	8,625	8,663	8,625												
05990K874	BANC OF CALIFORNIA INC		03/03/2016	VARIOUS	03/17/2016	FOX RIVER EXECUTION TECHNOLOGY	1,448,000	35,949	36,372	35,949												

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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	FOR E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
253868707	DIGITAL RLTY TR INC		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	09/15/2016	FOX RIVER EXECUTION TECHNOLOGY	290.000	7,521	7,250	7,521							(271)	(271)	255	
233331602	DTE ENERGY CO		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	12/28/2016	CALLED @ 25.0000000 FOX RIVER EXECUTION TECHNOLOGY	579.000	15,064	14,475	14,475		(589)		(589)					802	
38144G804	GOLDMAN SACHS GROUP INC		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	05/05/2016	FOX RIVER EXECUTION TECHNOLOGY	315.000	6,178	6,585	6,178							407	407	79	
40428H805	HSBC USA INC NEW		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	06/30/2016	FOX RIVER EXECUTION TECHNOLOGY	386.000	8,090	9,650	8,090							1,560	1,560	114	
40428H888	HSBC USA INC NEW		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	05/05/2016	FOX RIVER EXECUTION TECHNOLOGY	678.000	15,306	16,484	15,306							1,177	1,177	166	
450828207	IBERIABANK CORP		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	03/17/2016	FOX RIVER EXECUTION TECHNOLOGY	292.000	7,201	7,302	7,201							101	101		
48127A161	JPMORGAN CHASE & CO		03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	05/16/2016	FOX RIVER EXECUTION TECHNOLOGY	765.000	20,893	21,290	20,893							398	398	320	
48248A405	KKR FINL HLDGS LLC		07/06/2016	FOX RIVER EXECUTION TECHNOLOGY	09/14/2016	FOX RIVER EXECUTION TECHNOLOGY	999.000	26,211	25,891	26,203		(8)		(8)			(313)	(313)	1,128	
74928K208	RBS CAP FDG TR V		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	06/13/2016	FOX RIVER EXECUTION TECHNOLOGY	266.000	6,417	6,650	6,417							233	233	81	
74928M204	RBS CAP FDG TR VI		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	06/13/2016	FOX RIVER EXECUTION TECHNOLOGY	516.000	12,554	12,900	12,554							346	346	167	
74928P207	RBS CAP FDG TR VII		03/18/2016	FOX RIVER EXECUTION TECHNOLOGY	06/13/2016	FOX RIVER EXECUTION TECHNOLOGY	514.000	12,488	12,850	12,488							362	362	162	
90263W201	UBS PFD FDG TR IV		02/19/2016	FOX RIVER EXECUTION TECHNOLOGY	02/25/2016	FOX RIVER EXECUTION TECHNOLOGY	136.000	2,275	2,029	2,275							(246)	(246)		
92339V209	VEREIT INC		01/26/2016	FOX RIVER EXECUTION TECHNOLOGY	02/18/2016	FOX RIVER EXECUTION TECHNOLOGY	32.000	775	774	775							(1)	(1)		
949746879	WELLS FARGO & CO NEW		07/13/2016	FOX RIVER EXECUTION TECHNOLOGY	08/22/2016	FOX RIVER EXECUTION TECHNOLOGY	1,233.000	34,212	34,500	34,212							288	288	507	
007924509	AEGON N V	C	03/03/2016	VARIOUS	03/17/2016	FOX RIVER EXECUTION TECHNOLOGY	354.000	7,977	7,859	7,977							(118)	(118)	11	
05382A203	AVIVA PLC	C	06/29/2016	FOX RIVER EXECUTION TECHNOLOGY	08/08/2016	FOX RIVER EXECUTION TECHNOLOGY	667.000	17,564	17,459	17,564		0		0			(105)	(105)	335	
29267H406	ENDURANCE SPECIALTY HLDGS LTD	C	02/18/2016	MORGAN STANLEY SMITH BARNEY	06/30/2016	MORGAN STANLEY SMITH BARNEY	4,000.000	103,475	107,255	103,475							3,780	3,780	3,545	
G30397304	ENDURANCE SPECIALTY HLDGS LTD	C	03/03/2016	FOX RIVER EXECUTION TECHNOLOGY	06/01/2016	FOX RIVER EXECUTION TECHNOLOGY	886.000	22,495	22,150	22,495							(345)	(345)	378	
780097747	ROYAL BK SCOTLAND GROUP PLC	C	07/13/2016	VARIOUS	09/23/2016	FOX RIVER EXECUTION TECHNOLOGY	1,462.000	36,616	36,550	36,616							(66)	(66)	529	

E15.1

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value				17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)						16 Total Foreign Exchange Change in B./A.C.V.
80281R888 ...	SANTANDER FIN PFD S A UNIPERSN	C	02/19/2016	FOX RIVER EXECUTION TECHNOLOGY	02/22/2016	BARCLAYS CAPITAL LE	129,000	2,597	2,438	2,597							(159)	(159)	15	
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							485,833	493,098	485,236		(597)		(597)			7,862	7,862	10,024	
8999998	Subtotal - Preferred Stocks							485,833	493,098	485,236		(597)		(597)			7,862	7,862	10,024	
9899999	Subtotal - Preferred and Common Stocks							485,833	493,098	485,236		(597)		(597)			7,862	7,862	10,024	
9999999	Totals							6,485,240	6,504,642	6,484,568		(672)		(672)			20,074	20,074	43,521	5,972

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks										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 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % 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 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest	
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
	FEDERAL NATL MTG ASSN			11/21/2016	MORGAN STANLEY & CO. INC	05/11/2017	279,235		(1,299)			275,000	280,534	1,910		5.000	0.724	MN		420	
2599999 Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							279,235		(1,299)			275,000	280,534	1,910		X X X	X X X	X X X		420	
3199999 Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							279,235		(1,299)			275,000	280,534	1,910		X X X	X X X	X X X		420	
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
	CHEVRON CORP CP			10/24/2016	J. P. MORGAN CLEARING CORP	02/21/2017	498,876					500,000	498,876	643			0.688	JJ			
	CHEVRON CORP CP			10/04/2016	CHASE SECURITIES, INC.	05/30/2017	497,157					500,000	497,157	1,052			0.876	JJ			
	GE CAPITAL TREASURY CP			10/25/2016	J. P. MORGAN CLEARING CORP	02/22/2017	199,553					200,000	199,553	252			0.683	JJ			
	J.P. MORGAN SECURITIES CP			10/04/2016	J. P. MORGAN CLEARING CORP	04/04/2017	497,472					500,000	497,472	1,224			1.018	JJ			
	PEPSICO INC SR GLBL NT			10/12/2016	MARKETAXESS CORP	07/17/2017	500,435		(175)			500,000	500,610	2,563		1.125	0.964	JJ		1,406	
	TOYOTA MOTOR CRED CP			10/04/2016	J. P. MORGAN CLEARING CORP	06/30/2017	500,000					500,000	500,000	1,533		1.240	1.253	JJ			
	AMGEN INC			06/10/2016	WACHOVIA SECURITIES CAPITAL	06/01/2017	356,797		(9,051)			350,000	365,848	1,706		5.850	1.166	JD	10,238	796	
	CAPITAL ONE BK USA NATL ASSN			06/13/2016	UBS FINANCIAL SERVICES INC	02/13/2017	350,055		(260)			350,000	350,315	1,610		1.200	1.064	FA	2,100	1,435	
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							3,400,347		(9,485)			3,400,000	3,409,832	10,583		X X X	X X X	X X X		12,338	3,638
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,400,347		(9,485)			3,400,000	3,409,832	10,583		X X X	X X X	X X X		12,338	3,638
7799999 Subtotal - Issuer Obligations							3,679,582		(10,784)			3,675,000	3,690,365	12,493		X X X	X X X	X X X		12,338	4,058
8399999 Total Bonds							3,679,582		(10,784)			3,675,000	3,690,365	12,493		X X X	X X X	X X X		12,338	4,058
Exempt Money Market Mutual Funds - as Identified by the SVO																					
	609068DF5 . FEDERATED TRSY OBLIG MM-I #68 FFS			12/30/2016	SUNTRUST MMF		612,520						612,520					MON	3,782		
8899999 Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							612,520					X X X	612,520			X X X	X X X	X X X		3,782	
9199999 Total Short-Term Investments							4,292,102		(10,784)			X X X	4,302,886	12,493		X X X	X X X	X X X		16,120	4,058

E17

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						
SunTrust Bank	Orlando, FL				4,689,486	X X X
State of Florida	Tallahasee, FL					X X X
	SD		16,209			
0199998 Deposits in0 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 ..	16,209		4,689,486	X X X
0299998 Deposits in0 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 ..	16,209		4,689,486	X X X
0499999 Cash in Company's Office						
		X X X ..	X X X ..	X X X ..		X X X
0599999 Total Cash						
		X X X ..	16,209		4,689,486	X X X

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

1. January	17,237,915	4. April	13,964,071	7. July	6,624,993	10. October	12,653,538
2. February	16,401,036	5. May	12,325,108	8. August	5,713,180	11. November	(1,769,130)
3. March	12,108,107	6. June	11,265,275	9. September	3,715,519	12. December	4,689,486

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

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For		All Other Special Deposits	
				the Benefit of All Policyholders		5 Book/Adjusted Carrying Value	6 Fair Value
				3 Book/Adjusted Carrying Value	4 Fair Value		
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)	B	Property & Casualty Statutory Deposit	620,152	610,854		
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	620,152	610,854		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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