



ANNUAL STATEMENT
For the Year Ended DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE
SOUTHERN OAK INSURANCE COMPANY

NAIC Group Code 0000, 0000 NAIC Company Code 12247 Employer's ID Number 02-0733996
Organized under the Laws of Florida State of Domicile or Port of Entry FL
Country of Domicile United States of America
Incorporated/Organized 11/30/2004 Commenced Business 11/30/2004
Statutory Home Office 816 A1A North, Suite 302 Ponte Vedra Beach, FL, 32082
Main Administrative Office 816 A1A North, Suite 302
Ponte Vedra Beach, FL, 32082 (904)353-4000
Mail Address 816 A1A North, Suite 302 Ponte Vedra Beach, FL, 32082
Primary Location of Books and Records 816 A1A North, Suite 302
Internet Website Address www.southernoakins.com
Statutory Statement Contact Tony Alexander Loughman (904)353-4000
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OFFICERS

Table with 2 columns: Name, Title. Includes Tony Alexander Loughman (President), Sallyn Shilling Pajcic (Secretary), Stephen John Pajcic III (Treasurer), Ronald Everett Natherson Jr. (Chief Operating Officer), Daniel Michael Kutzer (Chief Financial Officer), Kimberly Ann Chaney (Vice-President).

OTHERS

DIRECTORS OR TRUSTEES

Anne Kelley Pajcic, Ronald Everett Natherson Jr., Sallyn Shilling Pajcic, Stephen John Pajcic III, Tony Alexander Loughman

State of Florida
County of St. Johns 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) Tony Alexander Loughman (Printed Name) 1. President (Title)
(Signature) Daniel Michael Kutzer (Printed Name) 2. Chief Financial Officer (Title)
(Signature) (Printed Name) 3. (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 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	8,958,843	8.273	8,958,843		8,958,843	8.273
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	3,065,439	2.831	3,065,439		3,065,439	2.831
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	22,926,297	21.170	22,926,297		22,926,297	21.170
1.43 Revenue and assessment obligations	29,974,437	27.678	29,974,437		29,974,437	27.678
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	27,803,165	25.673	27,803,165		27,803,165	25.673
2.2 Unaffiliated Non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	16,949,148	15.651	16,949,148		16,949,148	15.651
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	(1,381,369)	(1.276)	(1,381,369)		(1,381,369)	(1.276)
11. Other invested assets						
12. TOTAL Invested assets	108,295,960	100.000	108,295,960		108,295,960	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 16		
3.2 TOTALS, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 13		
5.2 TOTALS, Part 3, Column 9		
6. TOTAL gain (loss) on disposals, Part 3, Column 19	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		103,794,222
2. Cost of bonds and stocks acquired, Part 3, Column 7		32,198,191
3. Accrual of Discount		98,789
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	1,433,690	
4.4 Part 4, Column 11	(335,514)	1,098,176
5. TOTAL gain (loss) on disposals, Part 4, Column 19		102,642
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		25,779,582
7. Deduct amortization of premium		1,835,107
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)		109,677,330
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		109,677,330

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	8,958,843	8,472,376	8,910,594	10,680,000
	2. Canada				
	3. Other Countries				
	4. TOTALS	8,958,843	8,472,376	8,910,594	10,680,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS	3,065,439	2,960,161	3,167,409	2,775,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	22,926,297	22,290,067	23,411,870	21,750,000
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	29,974,437	29,532,593	31,319,554	27,907,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	25,406,306	25,391,007	26,609,388	24,269,000
	9. Canada	345,768	347,053	346,301	345,000
	10. Other Countries	2,051,096	2,051,491	2,098,263	1,990,000
	11. TOTALS	27,803,169	27,789,551	29,053,952	26,604,000
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	92,728,184	91,044,748	95,863,379	89,716,000
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	15,330,301	15,330,302	11,691,323	
	21. Canada	248,247	248,247	225,376	
	22. Other Countries	1,370,598	1,370,598	922,718	
	23. TOTALS	16,949,146	16,949,147	12,839,417	
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks	16,949,146	16,949,147	12,839,417	
	26. TOTAL Stocks	16,949,146	16,949,147	12,839,417	
	27. TOTAL Bonds and Stocks	109,677,330	107,993,895	108,702,796	

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		1,815,862	2,560,524	4,120,277	462,180	X X X	8,958,843	9.66	2,970,948	3.27	8,958,843	
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		1,815,862	2,560,524	4,120,277	462,180	X X X	8,958,843	9.66	2,970,948	3.27	8,958,843	
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	353,804	1,048,228	1,663,407			X X X	3,065,439	3.31	2,168,955	2.39	3,065,438	
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	353,804	1,048,228	1,663,407			X X X	3,065,439	3.31	2,168,955	2.39	3,065,438	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	532,754	6,446,322	10,229,018	5,095,120	392,949	X X X	22,696,163	24.47	15,749,769	17.35	22,696,163	
4.2 NAIC 2		230,132				X X X	230,132	0.25	278,916	0.31	230,132	
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	532,754	6,676,454	10,229,018	5,095,120	392,949	X X X	22,926,295	24.72	16,028,685	17.66	22,926,295	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	4,145,000	13,013,472	9,261,225	1,860,491	701,762	X X X	28,981,950	31.25	27,462,565	30.25	28,981,950	
5.2 NAIC 2	150,000	392,860	257,026			X X X	799,886	0.86	792,209	0.87	799,886	
5.3 NAIC 3	205,080					X X X	205,080	0.22			205,080	
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	4,500,080	13,406,332	9,518,251	1,860,491	701,762	X X X	29,986,916	32.33	28,254,774	31.12	29,986,916	

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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	2,875,010	9,277,381	4,433,327	862,573	831,730	X X X	18,280,021	19.71	22,926,546	25.25	18,280,020	
6.2 NAIC 2	3,694,942	5,470,684	357,525			X X X	9,523,151	10.27	18,434,027	20.31	9,523,150	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	6,569,952	14,748,065	4,790,852	862,573	831,730	X X X	27,803,172	29.98	41,360,573	45.56	27,803,170	
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) 7,906,568	31,601,265	28,147,501	11,938,461	2,388,621		81,982,416	88.40	X X X	X X X	81,982,414	
10.2 NAIC 2	(d) 3,844,942	6,093,676	614,551				10,553,169	11.38	X X X	X X X	10,553,168	
10.3 NAIC 3	(d) 205,080						205,080	0.22	X X X	X X X	205,080	
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	11,956,590	37,694,941	28,762,052	11,938,461	2,388,621	(b)	92,740,665	100.00	X X X	X X X	92,740,662	
10.8 Line 10.7 as a % of Column 7	12.89	40.65	31.01	12.87	2.58		100.00		X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	14,234,694	33,059,967	21,382,150	2,381,924	220,046	X X X	X X X	X X X	71,278,781	78.51	71,278,782	
11.2 NAIC 2	6,221,151	12,521,925	762,076			X X X	X X X	X X X	19,505,152	21.49	19,505,152	
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	20,455,845	45,581,892	22,144,226	2,381,924	220,046	X X X	X X X	X X X	(b) 90,783,933	100.00	90,783,934	
11.8 Line 11.7 as a % of Col. 9	22.53	50.21	24.39	2.62	0.24	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	7,906,569	31,601,264	28,147,501	11,938,461	2,388,620		81,982,415	88.40	71,278,782	78.51	81,982,415	X X X
12.2 NAIC 2	3,844,942	6,093,675	614,551				10,553,168	11.38	19,505,152	21.49	10,553,168	X X X
12.3 NAIC 3	205,080						205,080	0.22			205,080	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	11,956,591	37,694,939	28,762,052	11,938,461	2,388,620		92,740,663	100.00	90,783,934	100.00	92,740,663	X X X
12.8 Line 12.7 as a % of Col. 7	12.89	40.65	31.01	12.87	2.58		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	12.89	40.65	31.01	12.87	2.58		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 \$.....13,273; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations		1,815,862	2,560,524	4,120,277	462,180	X X X	8,958,843	9.66	2,970,948	3.27	8,958,843	
1.2	Residential Mortgage-Backed Securities						X X X						
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities						X X X						
1.5	TOTALS		1,815,862	2,560,524	4,120,277	462,180	X X X	8,958,843	9.66	2,970,948	3.27	8,958,843	
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	353,804	1,048,228	1,663,407			X X X	3,065,439	3.31	2,168,955	2.39	3,065,438	
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	353,804	1,048,228	1,663,407			X X X	3,065,439	3.31	2,168,955	2.39	3,065,438	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations	532,754	6,676,453	10,229,018	5,095,120	392,949	X X X	22,926,294	24.72	16,028,685	17.66	22,926,295	
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	532,754	6,676,453	10,229,018	5,095,120	392,949	X X X	22,926,294	24.72	16,028,685	17.66	22,926,295	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	4,500,080	13,406,332	9,518,251	1,860,491	701,762	X X X	29,986,916	32.33	28,254,774	31.12	29,986,916	
5.2	Residential Mortgage-Backed Securities						X X X						
5.3	Commercial Mortgage-Backed Securities						X X X						
5.4	Other Loan-Backed and Structured Securities						X X X						
5.5	TOTALS	4,500,080	13,406,332	9,518,251	1,860,491	701,762	X X X	29,986,916	32.33	28,254,774	31.12	29,986,916	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	6,569,952	14,748,064	4,790,851	862,573	831,730	X X X	27,803,170	29.98	41,360,572	45.56	27,803,170	
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	6,569,952	14,748,064	4,790,851	862,573	831,730	X X X	27,803,170	29.98	41,360,572	45.56	27,803,170	
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	11,956,590	37,694,939	28,762,051	11,938,461	2,388,621	X X X	92,740,662	100.00	X X X	X X X	92,740,662	
10.2 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
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	11,956,590	37,694,939	28,762,051	11,938,461	2,388,621		92,740,662	100.00	X X X	X X X	92,740,662	
10.7 Line 10.6 as a % of Col. 7	12.89	40.65	31.01	12.87	2.58		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	20,455,846	45,581,891	22,144,227	2,381,924	220,046	X X X	X X X	X X X	90,783,934	100.00	90,783,934	
11.2 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
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	20,455,846	45,581,891	22,144,227	2,381,924	220,046	X X X	X X X	X X X	90,783,934	100.00	90,783,934	
11.7 Line 11.6 as a % of Col. 9	22.53	50.21	24.39	2.62	0.24	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	11,956,590	37,694,939	28,762,052	11,938,461	2,388,620	X X X	92,740,662	100.00	90,783,934	100.00	92,740,662	X X X
12.2 Residential Mortgage-Backed Securities						X X X						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	11,956,590	37,694,939	28,762,052	11,938,461	2,388,620		92,740,662	100.00	90,783,934	100.00	92,740,662	X X X
12.7 Line 12.6 as a % of Col. 7	12.89	40.65	31.01	12.87	2.58		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	12.89	40.65	31.01	12.87	2.58		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

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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	5,117,608	5,117,608			
2. Cost of short-term investments acquired	27,464,037	27,464,037			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals					
6. Deduct consideration received on disposals	30,234,025	30,234,025			
7. Deduct amortization of premium	4,023	4,023			
8. TOTAL foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	2,343,597	2,343,597			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,343,597	2,343,597			

(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

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	405,398		405,398
2.	Cost of cash equivalents acquired	257,814	251,468	6,347
3.	Accrual of discount			
4.	Unrealized valuation increase (decrease)			
5.	TOTAL gain (loss) on disposals			
6.	Deduct consideration received on disposals	250,000	250,000	
7.	Deduct amortization of premium	1,468	1,468	
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)	411,744	0	411,745
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)	411,744	0	411,745

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

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

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

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

SCHEDULE D - PART 1

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

E-10

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date		
U.S. Governments - Issuer Obligations																							
9128337E4	U S TREAS SEC STRIPPED INT PMT	@			1	248,731	55.2520	221,006	400,000	249,911		1,179				2.426	N/A			10/20/2016	08/15/2036		
9128337N4	U S TREAS SEC STRIPPED INT PMT	@			1	356,818	67.5140	337,572	500,000	363,684		6,867				2.321	N/A			03/02/2016	11/15/2030		
9128337S3	U S TREAS SEC STRIPPED INT PMT	@			1	420,561	62.9940	377,963	600,000	425,103		4,542				2.197	N/A			08/16/2016	11/15/2032		
9128337W4	U S TREAS SEC STRIPPED INT PMT	@			1	423,896	58.6770	381,401	650,000	425,906		2,010				2.394	N/A			10/20/2016	11/15/2034		
912833LN8	U S TREAS SEC STRIPPED INT PMT	@			1	213,250	86.5070	216,267	250,000	218,320		4,598				2.150	N/A			11/24/2015	05/15/2023		
912833LT5	U S TREAS SEC STRIPPED INT PMT	@			1	203,253	82.5770	206,444	250,000	208,499		4,757				2.333	N/A			11/24/2015	11/15/2024		
912833LV0	U S TREAS SEC STRIPPED INT PMT	@			1	199,905	81.0990	202,747	250,000	205,185		4,789				2.388	N/A			11/24/2015	05/15/2025		
912833LW8	U S TREAS SEC STRIPPED INT PMT	@			1	206,501	80.4910	201,228	250,000	209,911		3,411				2.048	N/A			03/10/2016	08/15/2025		
912833LZ1	U S TREAS SEC STRIPPED INT PMT	@			1	194,451	78.3910	195,977	250,000	199,673		4,736				2.428	N/A			11/24/2015	05/15/2026		
912833PB0	U S TREAS SEC STRIPPED INT PMT	@			1	242,850	77.0160	231,047	300,000	245,833		2,983				2.037	N/A			05/23/2016	11/15/2026		
912833PD6	U S TREAS SEC STRIPPED INT PMT	@			1	188,085	75.9550	189,888	250,000	193,309		4,738				2.511	N/A			11/24/2015	05/15/2027		
912833QB9	U S TREAS SEC STRIPPED INT PMT	@			1	193,824	74.5630	186,406	250,000	197,123		3,299				2.210	N/A			03/23/2016	11/15/2027		
912833WR7	U S TREAS SEC STRIPPED INT PMT	@			1	229,014	72.0420	216,126	300,000	232,033		3,019				2.187	N/A			05/23/2016	11/15/2028		
912833X96	U S TREAS SEC STRIPPED INT PMT	@			1	220,367	56.6390	198,235	350,000	221,452		1,085				2.455	N/A			10/18/2016	11/15/2035		
912833XP0	U S TREAS SEC STRIPPED INT PMT	@			1	369,970	70.3670	351,836	500,000	376,912		6,941				2.264	N/A			03/02/2016	08/15/2029		
912833Y38	U S TREAS SEC STRIPPED INT PMT	@			1	246,584	54.5980	218,393	400,000	247,758		1,174				2.440	N/A			10/20/2016	11/15/2036		
912834DU9	U S TREAS SEC STRIPPED INT PMT	@			1	228,424	50.4050	201,621	400,000	229,601		1,177				2.570	N/A			10/18/2016	11/15/2038		
9128337Q7	U.S. TREASURY STRIP	@			1	222,081	65.1360	195,409	300,000	223,730		1,649				1.992	N/A			08/16/2016	11/15/2031		
9128337U8	U.S. TREASURY STRIP	@			1	350,950	60.8110	304,054	500,000	353,662		2,712				2.073	N/A			08/16/2016	11/15/2033		
912810FF0	UNITED STATES TREAS BDS	@			1	264,155	127.3050	254,609	200,000	259,508		(4,299)				5.250	2.375	MN		10,500	12/02/2015	11/15/2028	
912810FP8	UNITED STATES TREAS BDS	@			1	355,231	133.1880	332,969	250,000	350,186		(5,045)				5.375	2.095	FA		5,076	03/02/2016	02/15/2031	
912810RT7	UNITED STATES TREAS BDS	@			1	232,520	84.0820	210,205	250,000	232,578		59				2.250	2.605	FA		2,125	11/07/2016	08/15/2046	
912828G38	UNITED STATES TREAS NTS	@			1	509,547	99.3870	496,934	500,000	508,669		(861)				2.250	2.022	MN		1,461	03/10/2016	11/15/2024	
912828J84	UNITED STATES TREAS NTS	@			1	201,643	99.4770	198,953	200,000	201,457		(193)				1.375	1.150	MS		703	2,063	09/06/2016	03/31/2020
912828K25	UNITED STATES TREAS NTS	@			1	199,501	99.6910	199,383	200,000	199,799		169				0.750	0.830	AO		321	1,031	11/04/2016	04/15/2018
912828K74	UNITED STATES TREAS NTS	@			1	245,850	96.8670	242,168	250,000	246,270		389				2.000	2.203	FA		1,889	5,000	12/02/2015	08/15/2025
912828L99	UNITED STATES TREAS NTS	@			1	199,598	98.7730	197,547	200,000	199,800		189				1.375	1.409	AO		471	2,255	09/06/2016	10/31/2020
912828M49	UNITED STATES TREAS NTS	@			1	252,629	98.6720	246,680	250,000	252,323		(305)				1.875	1.714	AO		803	4,688	03/10/2016	10/31/2022
912828ND8	UNITED STATES TREAS NTS	@			1	219,208	106.2930	212,586	200,000	215,395		(3,156)				3.500	1.168	MN		909	5,688	11/04/2016	05/15/2020
912828NT3	UNITED STATES TREAS NTS	@			1	265,737	103.3980	258,496	250,000	263,535		(2,202)				2.625	1.099	FA		2,479	2,231	09/04/2016	08/15/2020
912828Q45	UNITED STATES TREAS NTS	@			1	200,328	99.8710	199,742	200,000	200,261		(68)				0.875	0.771	MS		447	875	09/04/2016	03/31/2018
912828RE2	UNITED STATES TREAS NTS	@			1	202,153	100.6250	201,250	200,000	201,064		(464)				1.500	1.180	FA		1,019	2,700	07/08/2016	08/31/2018
912828WE6	UNITED STATES TREAS NTS	@			1	267,589	103.2970	258,242	250,000	265,842		(1,747)				2.750	1.774	MN		893	6,875	03/10/2016	11/15/2023
912828XE5	UNITED STATES TREAS NTS	@			1	335,389	99.6950	328,994	330,000	334,551		(838)				1.500	1.090	MN		435	4,950	05/11/2016	05/31/2020
0199999	Subtotal - U.S. Governments - Issuer Obligations					8,910,593	X X X	8,472,378	10,680,000	8,958,843		47,294				X X X	X X X	X X X		20,394	66,825	X X X	X X X
0599999	Subtotal - U.S. Governments					8,910,593	X X X	8,472,378	10,680,000	8,958,843		47,294				X X X	X X X	X X X		20,394	66,825	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																							
0117702S2	ALASKA ST			2	1FE	244,082	114.7720	229,544	200,000	240,575		(3,507)				5.000	2.388	FA		4,167	5,000	03/02/2016	08/01/2029
13063CKR0	CALIFORNIA ST FOR PREVIOUS ISS				1FE	250,258	118.3180	236,636	200,000	245,455		(4,803)				5.000	1.699	MN		1,667	10,000	03/02/2016	05/01/2024
13063CLT5	CALIFORNIA ST FOR PREVIOUS ISS				1FE	301,518	114.0310	285,078	250,000	285,680		(7,122)				5.000	1.857	AO		3,125	12,500	10/01/2014	10/01/2021
20772J2X9	CONNECTICUT ST			2	1FE	202,094	89.9300	179,860	200,000	202,022		(72)				5.000	2.900	FA		2,233		08/08/2016	08/15/2033
37358MDF5	GEORGIA ST RD & TWY AUTH REV				1FE	150,125	114.5200	143,150	125,000	146,579		(3,546)				5.000	1.250	AO		1,563	6,250	03/10/2016	10/01/2021
419792BX3	HAWAII ST				1FE	265,633	104.9850	262,463	250,000	264,077		(1,438)				3.000	2.299	AO		1,875	6,917	12/01/2015	10/01/2025
452151L27	ILLINOIS ST				1FE	226,146	100.7020	201,404	200,000	201,733		(6,854)				5.000	1.526	AO		2,500	10,000	05/13/2013	04/01/2017
574193GX0	MARYLAND ST			2	1FE	177,000	112.2000	168,300	150,000	171,443		(4,956)				5.000	1.457	MS		2,500	7,500	11/17/2015	03/01/2024
574193LF3	MARYLAND ST				1FE	174,750	113.0870	169,631	150,000	171,882		(2,656)				4.000	1.933	FA		2,500	6,000	12/02/2015	08/01/2024
57582PVQ0	MASSACHUSETTS ST				1FE	115,222	105.3370	105,337	100,000	104,545		(3,141)				5.000	1.746	JD		417	5,000	07/11/2013	06/01/2018
60412ACZ4	MINNESOTA ST FOR PREVIOUS ISSU				1FE	172,112	109.0100	163,515	150,000	164,442		(5,471)				5.000	1.208	FA		3,125	7,125	08/05/2015	08/01/2019
70914PE65	PENNSYLVANIA ST			2	1FE	282,965	103.9930	259,983	250,000	281,885		(1,080)				4.000	2.527	MS		3,667		08/16/2016	09/15/2030
92818L3V2	VIRGINIA ST RES AUTH INFRASTRU			2	1FE	257,775	93.4680	233,670	250,000	257,511		(264)				3.000	2.669	MN		1,250	3,250	08/08/2016	11/01/2032
93974DA81	WASHINGTON ST FOR ISSUES DTD P				1FE	177,311	113.0590	175,539	150,000	177,539		(1,771)				5.000	1.048	JD		625	1,479	09/08/2016	06/01/2021
97705LB89	WISCONSIN ST				1FE	170,418	101.3340</																

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 FOR 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
035438FC9	ANN ARBOR MICH				1FE	147,314	105,369.0	147,517.0	140,000	146,109		(827)		3,000	2,312	AO	1,050	5,017	07/13/2015	10/01/2023	
056219MP0	BABYLON N Y UN FREE SCH DIST F				1FE	210,352	104,450.0	208,900	200,000	208,573		(1,219)		3,000	2,295	JD	267	6,000	07/13/2015	06/15/2023	
071365D72	BATTLE CREEK MICH			2	1FE	108,583	105,308.0	105,308	100,000	105,577		(3,006)		5,000	1,028	JD	417	5,000	03/23/2016	06/01/2030	
07437D28	BEAUFORT CNTY S C				1FE	271,124	115,294.0	265,176	230,000	263,204		(4,927)		5,000	2,478	MS	3,833	11,500	05/18/2015	03/01/2023	
091156LD9	BIRMINGHAM JEFFERSON ALA CIVIC				1FE	788,367	102,777.0	770,828	750,000	776,185		(7,163)		3,000	1,973	JJ	11,250	22,500	05/15/2015	07/01/2020	
121403K99	BURLESON TEX INDPT SCH DIST FO				1FE	243,280	119,949.0	239,898	200,000	237,631		(3,876)		5,000	2,562	FA	4,167	10,222	07/13/2015	08/01/2025	
139537MW1	CAPE MAY N J				1FE	209,110	104,364.0	208,728	200,000	206,472		(1,081)		3,000	2,387	JJ	6,000	6,000	07/07/2014	07/15/2022	
157882SA0	CHAMBERSBURG PA AREA SCH DIST				1FE	406,854	112,008.0	392,028	350,000	391,616		(9,481)		5,000	2,021	MS	5,833	17,500	05/21/2015	03/01/2021	
161035EV8	CHARLOTTE N C				1FE	300,975	113,925.0	284,813	250,000	293,217		(7,758)		5,000	1,059	JJ	6,250	3,333	03/02/2016	07/01/2021	
164321HF1	CHEROKEE CNTY S C SCH DIST NO			2	1FE	267,933	101,280.0	253,200	250,000	266,729		(1,204)		3,000	2,202	MS	2,500	3,333	04/06/2016	03/01/2027	
164897JN1	CHESANING MICH UN SCHS DIST				1FE	332,605	103,385.0	325,663	315,000	327,032		(3,470)		3,000	1,822	MN	1,575	13,361	05/18/2015	05/01/2020	
179252DX6	CLACKAMAS CNTY ORE SCH DIST NO				1FE	373,479	115,809.0	347,427	300,000	352,173		(11,253)		5,500	1,460	JD	733	16,500	02/05/2015	06/15/2021	
194756QG0	COLLINGSWOOD N J				1FE	316,725	119,146.0	297,865	250,000	313,653		(3,072)		5,000	2,028	JD	1,042	6,250	06/30/2016	06/01/2026	
198432KR6	COLUMBIA S C			2	1FE	128,170	90,251.0	112,814	125,000	128,081		(89)		3,000	2,720	JD	313	1,573	09/09/2016	06/01/2039	
207515FR3	CONNEAUT PA SCH DIST			2	1FE	267,418	102,739.0	251,711	245,000	252,223		(8,601)		4,375	0,820	MN	1,786	10,719	03/23/2015	11/01/2035	
20772JSD5	CONNECTICUT ST				1FE	269,803	108,540.0	260,496	240,000	266,152		(3,314)		4,000	2,353	MS	3,200	9,600	11/24/2015	03/01/2024	
235308WB5	DALLAS TEX INDPT SCH DIST			2	1FE	206,564	99,623.0	199,246	200,000	206,030		(534)		3,000	2,603	FA	2,267	2,617	03/10/2016	02/15/2028	
30747NDA9	FARGO N D DEV				1FE	241,604	91,354.0	223,817	245,000	241,704		100		2,000	2,144	JJ	2,368		08/09/2016	07/01/2028	
311315UE3	FARMINGTON MINN INDPT SCH DIST				1FE	225,946	109,045.0	218,090	200,000	217,858		(3,291)		4,000	2,148	FA	3,333	8,000	07/02/2014	02/01/2022	
340423KF8	FLORESVILLE TEX INDPT SCH DIST			2	1FE	147,938	95,981.0	143,972	150,000	148,112		161		2,500	2,660	FA	1,563	2,500	12/01/2015	02/01/2027	
340423KG6	FLORESVILLE TEX INDPT SCH DIST			2	1FE	150,876	98,289.0	147,434	150,000	150,810		(61)		3,000	2,964	FA	1,875	3,000	12/02/2015	02/01/2028	
34153P3K2	FLORIDA ST BRD ED PUB ED				1FE	118,462	113,176.0	113,176	100,000	113,700		(2,957)		5,000	1,770	JD	417	5,000	05/18/2015	06/01/2021	
34153QFV3	FLORIDA ST BRD ED PUB ED FOR I			2	1FE	244,688	84,511.0	211,278	250,000	244,747		60		2,750	2,908	JD	573	1,585	09/07/2016	06/01/2037	
346789MR8	FORT BEND CNTY TEX LEVEE IMPT			2	1FE	363,955	102,244.0	357,854	350,000	359,929		(1,783)		3,000	2,427	MS	3,500	10,500	03/24/2015	03/01/2024	
35880CSX3	FRISCO TEX INDPT SCH DIST			2	1FE	202,238	96,944.0	193,888	200,000	202,075		(163)		3,000	2,891	FA	2,267	3,000	03/02/2016	08/15/2030	
366900HB7	GARY IND CMNTY SCH CORP				1FE	136,175	102,298.0	132,987	130,000	133,490		(1,669)		3,000	1,663	JJ	1,798	3,900	05/19/2015	01/15/2019	
37358MDD0	GEORGIA ST RD & TWY AUTH REV				1FE	115,245	109,497.0	109,497	100,000	109,709		(3,439)		5,000	1,395	AO	1,250	5,000	05/19/2015	10/01/2019	
404792JZ7	HADDONFIELD N J BRD ED			2	1FE	149,360	92,025.0	138,038	150,000	149,365		5		3,000	3,053	MS	1,338		10/18/2016	09/01/2035	
409585FB7	HAMSHIRE-FANNET TEX INDPT SCH				1FE	450,588	110,495.0	441,980	400,000	442,096		(5,825)		4,000	2,292	FA	6,044	17,333	07/13/2015	08/15/2023	
412487EF3	HARFORD CNTY MD			2	1FE	198,250	92,089.0	184,178	200,000	198,360		110		2,000	2,097	MS	1,178	2,244	03/10/2016	09/15/2027	
419722ZX4	HAWAII CNTY HAWAII			2	1FE	106,1130	106,113.0	212,226	200,000	213,198		(6,554)		5,250	0,924	JJ	4,842	5,250	03/23/2016	07/15/2028	
429646EU2	HIGH BRIDGE BORO N J				1FE	197,707	119,454.0	191,126	160,000	194,576		(3,131)		5,000	2,104	FA	3,022	4,000	03/10/2016	02/15/2025	
434722JK1	HOLBROOK MASS			2	1FE	151,500	100,339.0	150,509	150,000	151,397		(97)		3,000	2,928	JD	375	4,500	12/07/2015	12/01/2028	
442331YL2	HOUSTON TEX				1FE	221,881	116,856.0	210,341	180,000	212,558		(4,934)		5,000	1,889	MS	3,000	9,000	02/05/2015	03/01/2023	
443726M35	HUDSON CNTY N J			2	1FE	203,060	101,023.0	202,046	200,000	202,710		(313)		3,000	2,822	MS	2,000	6,000	11/17/2015	09/01/2026	
470143AZ1	JAL N MEX PUB SCH DIST NO 19			2	1FE	174,508	93,575.0	163,756	175,000	174,518		10		2,000	2,045	AO	1,293		10/20/2016	10/01/2025	
478740TJ2	JOHNSON CNTY KANS UNI SCH DIST			2	1FE	222,920	106,300.0	212,600	200,000	222,512		(408)		4,000	2,698	AO	1,733		10/18/2016	10/01/2035	
4980352U7	KITSAP CNTY WASH				1FE	358,122	115,036.0	345,108	300,000	345,471		(7,863)		5,000	2,041	JD	1,250	15,000	05/18/2015	06/01/2022	
510175EG3	LAKE MICHIGAN COLLEGE MICH				1FE	148,491	108,977.0	136,221	125,000	136,558		(4,220)		5,000	1,458	MS	2,083	6,250	02/19/2014	09/01/2019	
510768GZ1	LAKE SHORE MICH PUB SCHS MACOM				1FE	273,210	101,724.0	254,310	250,000	272,033		(1,177)		3,000	1,897	MN	1,250	2,521	06/30/2016	11/01/2025	
510768HB3	LAKE SHORE MICH PUB SCHS MACOM			2	1FE	212,924	100,074.0	200,148	200,000	212,294		(630)		3,000	2,242	MN	1,000	2,017	06/30/2016	11/01/2027	
519102HS9	LAURENS CNTY S C SCH DIST NO 0				1FE	289,764	104,503.0	282,158	270,000	284,355		(2,619)		3,000	1,924	MS	2,700	8,100	12/02/2014	03/01/2022	
521841FD3	LEANDER TEX INDPT SCH DIST			@	1FE	95,459	87,665.0	100,815	115,000	100,891		2,322			2,355	N/A			08/15/2014	08/15/2022	
537071PT3	LITTLE CYPRESS MAURICEVILLE TE				1FE	283,625	105,587.0	263,968	250,000	266,757		(6,331)		4,000	1,356	FA	4,167	10,000	04/21/2014	08/01/2019	
562333KC7	MANCHESTER N H FOR ISSUES DTD				1FE	347,363	103,654.0	336,876	325,000	340,173		(4,918)		3,000	1,410	JD	4,875	9,804	07/13/2015	01/01/2020	
571363GP9	MARPLE-NEWTOWN PA SCH DIST			2	1FE	341,091	109,858.0	329,574	300,000	335,615		(5,476)		5,625	0,666	JJ	1,406	8,438	08/16/2016	06/01/2020	
576544S27	MATANUSKA-SUSITNA BORO ALASKA				1FE	492,652	116,474.0	465,896	400,000	474,889		(10,109)		5,000	2,061	MN	3,333	20,000	03/23/2015	11/01/2023	
586807FU8	MENIFEE CALIF UN SCH DIST			2	1FE	243,995	90,981.0	227,453	250,000	244,146		151		2,000	2,226	FA	2,056		08/16/2016	08/01/2029	
589535Y98	MERRIDEN CONN				1FE	161,438	93,457.0	163,550	175,000	161,482		45		3,000	3,734	MN	45		12/08/2016	05/01/2031	
590281NW7	MERRIMACK CNTY N H			2	1FE	245,938	88,389.0	220,973	250,000	246,009		71		2,500	2,636	MS	2,240		08/16/2016	09/01/2033	
595685NY0	MIDDLE CTRY CENT SCH DIST N Y				1FE	141,000	83,582.0	125,373	150,000	141,143		143		2,000	2,473	FA	1,058		09/09/2016	08/15/2032	
597103VL1	MIDDLETOWN NY CITY SCH				1FE	246,003	92,519.0	231,298	250,000	246,121		118		2,000	2,165	JD	222	2,306	08/08/2016	06/15/2028	
614155KJ7	MONTGOMERY TWP N J BRD ED			2	1FE	245,818	89,369.0	223,423	250,000	245,797		180		2,000	2,168	AO	180	2,250	05/23/2016	04/15/2029	
624142CX1	MOUNTAIN IRON-BUHL MINN INDPT			2	1FE	197,988	91,847.0	183,694	200,000	198,038		50		3,000	2,111	FA	1,933		09/07/2016	02/01/2028	
641161WE0	NETTLETON ARK SPL SCH DIST CRA				1FE	102,4290	102,429.0	204,858	200,000	205,211		(3,627)		2,000	1,144	JD	500	6,000	02/19/2014	06/01/2018	
641161WF7	NETTLETON ARK SPL SCH DIST CRA				1FE	431,000	103,529.0	414,116	400,000	414,478		(5,842)		3,000	1,476	JD	1,000	12,000	02/19/2014	06/01/2019	
645020B64	NEW HAVEN CONN				1FE	382,194	103,899.0	353,257	340,000	351,489		(9,627)		5,000	2,066	MS	5,667	17,000	09/26/2013	03/01/2018	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Desig- nation	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
6845754J9	ORANGE CNTY N Y			2	1FE	190,354	84,5860	169,172	200,000	190,485		131			2,000	2,468	MS	1,022		10/20/2016	03/15/2029
707873KJ3	PENN-TRAFFORD PA SCH DIST			2	1FE	207,377	94,4810	198,410	210,000	207,535		158			2,500	2,648	MN	875	5,250	03/24/2016	05/01/2027
70914PMU3	PENNSYLVANIA ST				1FE	109,6950	128,5650	120,665	110,000	122,289		(3,565)		5,500	1,555	MN	917	5,500	03/23/2015	05/01/2020	
729429NG1	PLYMOUTH-CANTON MICH CMNTY SCH				1FE	261,698	103,3050	258,263	250,000	260,063		(1,459)		3,000	2,327	MN	1,250	6,833	11/17/2015	05/01/2023	
7454008H7	PULASKI CNTY ARK SPL SCH DIST			2	1FE	258,648	101,5010	253,753	250,000	256,869		(1,587)		3,000	2,305	FA	3,125	5,958	11/17/2015	02/01/2023	
757130KV0	RED WING MINN INDPT SCH DIST N			2	1FE	248,095	89,9250	224,813	250,000	248,145		50		2,125	2,207	FA	1,963		08/16/2016	02/01/2029	
758926KJ7	REGIONAL SCH DIST NO 16 CONN			2	1FE	140,757	96,3250	134,855	140,000	140,703		(54)		3,000	2,958	JJ	1,937	1,948	03/10/2016	01/15/2031	
759133GS4	REGIONAL SCH DIST NO 18				1FE	97,500	100,3680	100,368	100,000	97,509		9		3,250	3,503	AO	686		12/06/2016	04/15/2031	
767171NR8	RIO RANCHO N MEX PUB SCH DIST			2	1FE	205,342	100,1330	200,266	200,000	204,921		(396)		3,000	2,749	FA	2,500	4,017	12/07/2015	08/01/2027	
77316QVT3	ROCKFORD ILL				1FE	204,036	102,2630	204,526	200,000	202,938		(448)		3,000	2,750	JD	267	6,000	07/02/2014	12/15/2022	
778550JY0	ROSWELL N MEX INDPT SCH DIST			2	1FE	279,388	110,5210	276,303	250,000	274,701		(2,916)		4,000	2,575	FA	4,167	10,000	05/18/2015	08/01/2025	
795268NV9	SALISBURY MD			2	1FE	250,000	92,6270	231,568	250,000	250,000				2,000	2,010	AO	2,125		08/08/2016	04/01/2027	
796116RP8	SAN ANGELO TEX INDPT SCH DIST				1FE	237,022	114,1440	228,288	200,000	228,555		(5,235)		5,000	2,060	FA	3,778	10,000	05/15/2015	02/15/2022	
802088KV5	SANTA FE N MEX PUB SCH DIST FO				1FE	119,417	115,5720	115,572	100,000	115,305		(2,559)		5,000	2,093	FA	2,083	5,000	05/19/2015	08/01/2022	
806347MQ0	SCHAUMBURG ILL			2	1FE	172,167	91,2380	159,667	175,000	172,254		88		2,000	2,174	JD	1,643		08/08/2016	12/01/2027	
811403UF9	SEA ISLE CITY NJ				1FE	213,158	101,1320	202,264	200,000	212,931		(227)		3,000	2,276	MN	1,000		10/21/2016	11/01/2026	
815645PD2	SEDGWICK CNTY KANS UNI SCH DIS			2	1FE	265,289	91,4230	246,842	270,000	265,422		134		2,000	2,175	MN	3,600		08/08/2016	11/01/2028	
826239DX0	SIERRA CALIF JT CMNTY COLLEGE			2	1FE	163,246	116,8800	157,788	135,000	160,465		(2,781)		5,000	1,944	FA	2,813	3,375	03/23/2016	08/01/2027	
852036EK4	SPRINGVILLE UTAH			2	1FE	204,766	100,0240	200,048	200,000	204,382		(384)		3,000	2,723	MN	1,000	4,100	03/02/2016	05/01/2029	
852634LR3	STAMFORD CONN			2	1FE	195,996	85,2780	170,556	200,000	196,043		47		2,625	2,775	FA	1,765		09/09/2016	08/01/2036	
86476PRP5	SUFFOLK CNTY N Y			2	1FE	271,485	115,0410	258,842	225,000	267,130		(4,355)		5,000	2,232	MN	1,875	10,781	03/02/2016	05/01/2026	
877681DN3	TAZEWELL CNTY ILL SCH DIST NO				1FE	144,900	137,6950	137,695	100,000	137,113		(4,758)		9,000	3,038	JD	750	9,000	05/06/2015	12/01/2023	
886100VR4	THURSTON CNTY WASH			2	1FE	103,940	86,8640	91,207	105,000	103,965		26		2,125	2,225	JD	186	5,21	08/16/2016	12/01/2029	
896139BD4	TRENTON N J				1FE	330,870	102,9580	308,874	300,000	317,270		(6,604)		4,000	1,682	JJ	5,533	12,000	12/03/2014	07/15/2019	
897712NF8	TROY PA AREA SCH DIST BRADFORD				1FE	241,802	117,3250	234,650	200,000	237,411		(4,089)		5,000	2,473	MS	3,333	7,306	12/04/2015	03/01/2025	
907856AM0	UNION PARISH LA SCH BRD				1FE	213,334	108,6290	217,258	200,000	213,272		(62)		4,000	3,360	MS			12/06/2016	03/01/2029	
932712PT3	WALNUT CREEK CALIF SCH DIST CO			2	1FE	148,191	85,9930	128,990	150,000	148,201		10		3,000	3,100	MS	900		10/27/2016	09/01/2038	
970701Z35	WILLISTON N D			2	1FE	181,957	94,5490	170,188	180,000	181,782		(164)		3,000	2,899	MN	900	5,145	12/07/2015	05/01/2026	
971567MY5	WILMINGTON DEL			2	2FE	242,567	106,9600	229,964	215,000	230,132		(7,749)		5,000	1,276	JD	896	10,750	05/21/2015	12/01/2027	
981306KA0	WORCESTER MASS			2	1FE	207,546	100,7980	201,596	200,000	206,876		(634)		3,000	2,605	JD	267	6,000	12/10/2015	06/15/2026	
986523RX8	YORK CNTY S C SCH DIST NO 003				1FE	299,553	117,0390	292,598	250,000	289,947		(5,981)		5,000	2,226	MS	4,167	12,500	05/19/2015	03/01/2023	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						23,411,870	X X X	22,290,067	21,750,000	22,926,297	(252,989)			X X X	X X X	X X X	204,500	581,140	X X X	X X X	
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						23,411,870	X X X	22,290,067	21,750,000	22,926,297	(252,989)			X X X	X X X	X X X	204,500	581,140	X X X	X X X	
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
010609CZ6	ALABAMA ST PUB SCH & COLLEGE A			2	1FE	215,838	100,1230	200,246	200,000	215,112		(726)		3,000	2,122	JD	500	2,517	06/30/2016	06/01/2028	
010685HT5	ALACHUA CNTY FLA HEALTH FACS A				1FE	121,375	108,8690	108,869	100,000	107,753		(3,923)		6,250	2,113	JD	521	6,250	06/07/2013	12/01/2018	
036090CA4	ANNISTON ALA WTRWKS & SWR BRD				1FE	109,674	101,1650	101,165	100,000	101,042		(2,472)		4,000	1,490	JD	333	4,000	06/10/2013	06/01/2017	
040649KW4	ARIZONA ST TRANS BRD EXCISE T				1FE	116,031	105,6060	105,606	100,000	104,976		(3,250)		5,000	1,635	JJ	2,500	5,000	07/12/2013	07/01/2018	
044074DK5	ASHEVILLE N C WTR SYS REV				1FE	272,410	104,4950	261,238	250,000	261,190		(6,964)		4,000	1,143	FA	4,167	10,000	05/19/2015	08/01/2018	
059231VD9	BALTIMORE MD REV				1FE	349,515	105,5450	316,635	300,000	316,471		(10,805)		5,000	1,297	JJ	7,500	15,000	11/25/2013	07/01/2018	
068461RP9	BARREN CNTY KY SCH DIST FIN CO				1FE	613,830	115,5220	577,610	500,000	589,980		(12,634)		5,000	2,073	FA	10,417	25,000	02/05/2015	08/01/2023	
072024MW9	BAY AREA TOLL AUTH CALIF TOLL			2	1FE	289,820	108,1800	270,450	250,000	272,503		(9,828)		5,125	1,069	AO	3,203	12,813	03/24/2015	04/01/2039	
090929FU9	BIRMINGHAM ALA SPL CARE FACS F			2	1FE	116,301	110,6160	110,616	100,000	111,212		(4,539)		6,000	1,279	JD	6,000	6,000	11/17/2015	06/01/2034	
09160LBU3	BISMARCK N D LODGING & RESTAUR				1FE	533,815	101,9290	509,645	500,000	507,579		(8,162)		3,000	1,336	JD	1,250	15,000	09/26/2013	12/01/2017	
098825N40	BOONE CNTY KY SCH DIST FIN COR				1FE	366,790	101,7400	356,090	350,000	363,896		(1,650)		3,000	2,438	FA	4,375	10,500	03/24/2015	08/01/2024	
10146RHM9	BOULDER CNTY COLO OPEN SPACE C				1FE	238,021	117,0630	228,273	195,000	231,631		(5,802)		5,000	1,680	JD	433	10,319	11/24/2015	12/15/2022	
103462AL1	BOYLE CNTY KY COLLEGE REV			2	1FE	394,873	101,4900	350,141	345,000	350,040		(11,964)		5,000	1,478	JD	1,438	17,250	03/04/2013	06/01/2018	
10741LBX3	BREWARD CNTY FLA HEALTH FACS A			2	1FE	791,629	112,1800	740,388	660,000	742,329		(35,795)		7,000	1,359	AO	11,550	46,200	11/17/2015	04/01/2039	
10974BAL0	BRISBANE/GUADALUPE VY MUN IMPT			2	1FE	124,803	117,4800	117,480	100,000	124,245		(558)		5,000	1,803	MS	1,667		10/18/2016	09/01/2025	
130685VP2	CALIFORNIA ST PUB WKS BRD LEAS			2	1FE	110,340	106,9220	106,922	100,000	107,729		(2,611)		4,500	1,020	AO	1,125	4,500	03/23/2016	04/01/2023	
159442AH5	CHAPEL HILL N C LTD OBLIG				1FE	118,803	110,6980	110,698	100,000	111,866		(3,365)		5,000	1,435	JD	417	5,000	12/03/2014	06/01/2020	
167593GC0	CHICAGO ILL O HARE INTL ARPT R				1FE	163,915	110,6770	154,948	140,000	156,055		(3,818)		5,000	2,012	JJ	3,500	7,000	12/02/2014	01/01/2021	
179282FV5	CLACKAMAS CNTY ORE SVC DIST NO			2	1FE	129,318															

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
247888BR0	DELTONA FLA UTIL SYS REV				1FE	119,395		112,437	100,000	113,271		(2,633)			5.000	2.064	AO	1,250	5,000	08/22/2014	10/01/2021
267169ES5	DUVAL CNTY FLA SCH BRD CTFS PA				1FE	496,285		102,540	465,000	475,396		(6,803)			3.000	1.493	JJ	6,975	13,950	11/18/2013	07/01/2018
276552DD5	EASTERN KY UNIV GEN RCPTS				1FE	274,983		108,790	250,000	271,178		(2,610)			4.000	2.724	AO	2,500	10,000	07/13/2015	04/01/2024
31398ADM1	FEDERAL NATL MTG ASSN				1	351,742		102,050	303,088	302,954		(13,227)			5.375	0.877	JD	843	15,964	07/01/2014	06/12/2017
338406BQ3	FLAGLER CNTY FLA CAP IMPT REV				1FE	484,004		117,531	400,000	467,195		(9,101)			5.000	2.312	AO	5,000	20,000	02/19/2015	10/01/2023
34160VVX9	FLORIDA ST DEPT ENVIRONMENTAL				1FE	107,857		101,971	100,000	102,079		(4,133)			5.000	0.826	JJ	2,500	5,000	08/07/2015	07/01/2017
342815P35	FLORIDA ST MUN LN COUNCIL REV				1FE	144,981		110,238	125,000	136,978		(3,440)			5.000	2.024	MN	1,042	6,250	08/22/2014	05/01/2020
342816UY9	FLORIDA ST MUN PWR AGY REV				1FE	113,248		104,824	100,000	105,112		(2,869)			4.250	1.291	AO	1,063	4,250	02/18/2014	10/01/2018
359900TR8	FULTON CNTY GA DEV AUTH REV			2	3FE	223,164		102,540	200,000	205,872		(6,297)			5.000	1.766	JD	833	10,000	03/17/2014	12/01/2018
359900VM6	FULTON CNTY GA DEV AUTH REV			2	1FE	483,627		110,104	405,000	450,485		(18,793)			6.000	1.189	MN	3,105	24,300	03/24/2015	11/15/2028
373511EC4	GEORGIA ST HIGHER ED FACS AUTH				1FE	33,455		108,394	30,000	32,419		(958)			5.000	1.644	JD	67	1,500	12/01/2015	06/15/2019
373511FA7	GEORGIA ST HIGHER ED FACS AUTH				1FE	78,063		107,843	70,000	75,644		(2,234)			5.000	1.644	JD	156	3,500	12/01/2015	06/15/2019
377446AY5	GLEN COVE N Y INDL DEV AGY CIV	@			1FE	175,522		95,723	200,000	190,540							N/A			04/08/2013	10/15/2019
380037FR7	GLYNN-BRUNSWICK MEM HOSP AUTH				1FE	234,570		114,737	200,000	230,135		(4,161)			5.000	2.519	FA	4,167	10,000	12/07/2015	08/01/2023
396066CY6	GREENVILLE CNTY S C SCH DIST I				1FE	287,500		110,368	275,920	250,000		(6,019)			4.625	1.320	JD	964	11,563	03/23/2016	12/01/2020
414008AN2	HARRIS CNTY TEX CULTURAL ED FA				1FE	117,214		106,838	100,000	106,043		(3,149)			5.000	1.715	MN	639	5,000	05/15/2013	11/15/2018
414008CG5	HARRIS CNTY TEX CULTURAL ED FA			2	1FE	149,250		90,873	150,000	149,275		25			3.000	3.066	MN	575	2,300	05/23/2016	11/15/2030
419794WU2	HAWAII ST ARPTS SYS REV				2	1FE		171,423	150,000	170,575		(848)			5.250	1.237	JJ	3,938		11/08/2016	07/01/2021
42766MEL7	HERNANDO CNTY FLA SCH BRD CTFS				2	1FE		200,000	200,000	200,000					3.000	3.023	JJ	3,233		08/08/2016	07/01/2032
4424355E9	HOUSTON TEX UTIL SYS REV				1FE	170,781		103,437	150,000	155,357		(6,090)			5.000	0.884	MN	958	7,500	06/13/2014	11/15/2017
451295XB0	IDAHO HEALTH FACS AUTH REV				1FE	349,203		102,550	333,288	325,000		(9,497)			4.000	1.030	JD	1,083	13,000	05/15/2015	12/01/2017
45200FRZ4	ILLINOIS FIN AUTH REV			2	1FE	115,185		108,716	100,000	108,168		(4,355)			6.125	1.594	MN	1,021	6,125	05/18/2015	11/01/2023
45470RCP9	INDIANA FIN AUTH HWY REV				1FE	180,254		113,950	150,000	177,906		(2,348)			5.000	1.105	JD	2,479		07/27/2016	12/01/2021
485429M76	KANSAS ST DEV FIN AUTH REV				1FE	167,393		107,748	150,000	162,253		(2,095)			4.000	2.398	JD	500	6,000	07/02/2014	06/01/2022
485512MP9	KANSAS ST TPK AUTH TPK REV				1FE	116,518		105,852	100,000	105,979		(3,522)			5.000	1.365	MS	1,667	5,000	12/19/2013	09/01/2018
492508BL9	KERSHAW CNTY S C PUB SCHK FNDD			2	1FE	150,000		100,360	150,000	150,000					3.250	3.276	JD	406	4,848	12/02/2015	12/01/2028
503682BP0	LA MIRADA CALIF PUB FING AUTH				2	1FE		134,206	96,033	124,843		(226)			3.000	2.645	MN	650	2,004	05/23/2016	05/01/2029
546604FN4	LOUISVILLE & JEFFERSON CNTY KY				2	1FE		147,750	86,002	129,003		34			2.750	2.897	JD	1,386		09/09/2016	06/01/2031
54811BKV2	LOWER COLO RIV AUTH TEX TRANSM				1FE	269,854		112,244	230,000	258,853		(6,255)			5.000	2.000	MN	1,469	11,500	03/23/2015	05/15/2021
550802JX1	LYCOMING CNTY PA AUTH COLLEGE				2	1FE		143,576	86,352	129,528		43			3.000	3.311	AO	1,125		10/18/2016	10/01/2037
557250C88	MADISON CNTY KY SCH DIST FIN C				2	1FE		97,546	92,967	92,967		148			2.500	2.777	MN	417	1,667	03/23/2016	05/01/2027
557250C96	MADISON CNTY KY SCH DIST FIN C				2	1FE		202,534	96,450	192,900		(195)			3.000	2.859	MN	1,000	4,000	03/23/2016	05/01/2028
56052FCX1	MAINE ST HSG AUTH MTG PUR				2	1FE		264,550	98,798	246,995		(596)			3.400	2.628	MN	1,086	4,250	08/16/2016	11/15/2030
575831CH3	MASSACHUSETTS ST COLLEGE BLDG				2	1FE		167,267	108,002	162,003		(1,400)			4.000	2.598	MN	1,000	4,100	03/02/2016	05/01/2030
575832QX1	MASSACHUSETTS ST COLLEGE BLDG				2	1FE		108,884	105,022	105,022		(3,390)			5.000	0.850	MN	833	5,000	03/02/2016	05/01/2026
57586EG47	MASSACHUSETTS ST HEALTH & EDL				1FE	15,914		104,779	15,000	15,536		(349)			4.500	2.077	JJ	338	6,750	12/01/2015	07/01/2018
57586EH46	MASSACHUSETTS ST HEALTH & EDL				2FE	84,873		104,779	80,000	82,861		(1,859)			4.500	2.077	JJ	1,800	3,600	12/01/2015	07/01/2018
576000LV3	MASSACHUSETTS ST SCH BLDG AUTH				1FE	114,693		103,114	100,000	103,285		(4,133)			5.000	0.817	AO	1,056	5,000	03/20/2014	10/15/2017
59333PVX5	MIAMI-DADE CNTY FLA AVIATION R				1FE	290,408		111,249	278,123	250,000		(3,797)			5.000	1.013	AO	3,125	6,250	08/08/2016	10/01/2020
60534QVH1	MISSISSIPPI DEV BK SPL OBLIG				1FE	444,260		101,871	407,484	406,521		(12,876)			5.000	1.719	JJ	10,000	20,000	01/08/2014	07/01/2017
60636CYG8	MISSOURI ST DEV FIN BRD INFRAS			2	1FE	110,630		100,979	100,000	100,724		(2,852)			5.000	2.099	AO	1,250	5,000	06/07/2013	04/01/2018
63968A0A0	NEBRASKA PUB PWR DIST REV				2FE	175,262		100,000	150,000	150,000		(6,099)			5.000	0.908	JJ	3,750	7,500	10/18/2012	01/01/2017
6459187L1	NEW JERSEY ECONOMIC DEV AUTH R				2	1FE		523,232	104,453	475,261		(18,428)			5.000	0.883	MS	7,583	22,750	06/16/2014	03/01/2019
645791D84	NEW JERSEY ENVIRONMENTAL INFRA				1FE	429,825		110,240	413,400	375,000		(6,103)			4.000	2.111	MS	5,000	15,000	03/24/2015	09/01/2023
64579FZY2	NEW JERSEY HEALTH CARE FACS FI				1FE	299,673		104,966	288,657	275,000		(4,582)			4.000	2.246	MN	1,406	11,000	06/13/2013	11/15/2018
6460658H8	NEW JERSEY ST EDL FACS AUTH RE				1FE	285,485		106,011	265,028	250,000		(4,440)			5.000	2.902	JD	1,042	12,500	12/02/2014	06/01/2022
6460658J4	NEW JERSEY ST EDL FACS AUTH RE				1FE	228,338		106,120	212,240	200,000		(3,065)			5.000	3.115	JD	833	10,000	12/03/2014	06/01/2023
646065YQ9	NEW JERSEY ST EDL FACS AUTH RE				2FE	140,774		109,305	125,701	115,000		(4,915)			6.250	1.778	JD	599	7,188	08/27/2013	12/01/2018
646066WS5	NEW JERSEY ST EDL FACS AUTH RE				1FE	149,683		114,366	137,239	148,611		(1,073)			5.000	2.217	JJ	2,800		08/08/2016	07/01/2026
6461355R0	NEW JERSEY ST TRANSN TR FD AUT				1FE	297,073		111,067	277,668	250,000		(6,031)			5.500	2.708	JD	611	13,750	07/07/2014	12/15/2021
646136EG2	NEW JERSEY ST TRANSN TR FD AUT				1FE	156,618		109,748	142,672	130,000		(3,166)			5.500	2.620	JD	318	7,150	02/05/2015	12/15/2022
646136FA4	NEW JERSEY ST TRANSN TR FD AUT				1FE	313,267		107,995	286,187	265,000		(8,440)			5.250	1.850	JD	618	13,913	04/21/2014	12/15/2019
649674JW9	NEW YORK N Y CITY HEALTH & HOS				1FE	111,883		108,142	100,000	108,086		(1,866)			4.000	1.959	FA	1,511	4,000	12/11/2014	02/15/2021
65821DBW0	NORTH CAROLINA MED CARE COMMN				2	1FE		137,510	108,836	130,603		(976)			6.000	4.591	JD	600	7,200	12/02/2015	12/01/2029
65821DLS8	NORTH CAROLINA MED CARE COMMN				1FE	106,108		106,108	153,857	145,000		(4,336)			5.000	1.876	AO	1,813	7,250	09/17/2013	10/01/2018
664843NX3	NORTHERN CALIF PWR AGY PUB PWR				2	1FE		289,827	120,220	270,495		(64,827)			7.000	7.123	JJ	7,875	7,875	03/10/2016	07/01/2024
67755CP94	OHIO ST BLDG AUTH				1FE	120,749		110,188	105,000	115,985		(3,261)			5.000	1.686	AO	1,313	5,250	07/13/2015	04/01/2020
67756BUA6	OHIO ST HIGHER EDL FACS REV				2	1FE		107,904	103,249	103,249		(4,029)			5.000	0.915	MN	833	5,000	11/17/2015	11/01/2032
6817934P7	OMAHA PUB PWR DIST NEB ELEC RE				2	1FE															

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Desig- nation	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	
735397CD1	PORT SEATTLE WASH SPL FAC REV				1FE	258,819	104,9060	241,284	230,000	241,836		(8,222)			5,000	1.326	JD	958	11,500	12/02/2014	06/01/2018	
74442CAC8	PUBLIC FIN AUTH WIS HOSP REV				1FE	176,122	100,7900	171,343	170,000	171,295		(3,081)			3,000	1.167	JD	425	5,100	06/05/2015	06/01/2017	
745268YG1	PUERTO RICO ELEC PWR AUTH PWR	@			1FE	58,245	99,4990	64,674	65,000	64,519		2,635				1,498	N/A			09/17/2013	07/01/2017	
762243E25	RHODE ISLAND ST HEALTH & EDL B				1FE	368,599	105,0580	341,439	325,000	338,321		(9,482)			5,000	1.969	MN	2,076	16,250	09/26/2013	05/15/2018	
76913ACQ4	RIVERSIDE CNTY CALIF REDEV AGY				1FE	118,242	112,2480	117,860	105,000	118,146		(96)			5,000	3.191	AO	1,313		12/08/2016	10/01/2031	
783186QJ1	RUTGERS ST UNIV N J				1FE	414,085	114,5280	400,848	350,000	401,022		(8,950)			5,000	2.108	MN	2,917	17,500	07/13/2015	05/01/2022	
80585FBE0	RUTGERS ST UNIV N J				1FE	119,592	114,5280	116,437	100,000	116,437		(2,915)			5,000	1.766	MN	833	5,000	12/01/2015	05/01/2022	
79730CGL2	SAN DIEGO CALIF PUB FACS FING				1FE	118,817	113,9360	113,936	100,000	116,708		(2,109)			5,000	1.243	FA	2,083	528	05/26/2016	08/01/2021	
80585FBE0	SCAGO EDL FACS CORP FOR SPARTA				1FE	320,188	100,3670	316,156	315,000	316,068		(2,541)			2,000	1.186	JD	525	6,300	05/15/2015	06/01/2017	
80585FBG5	SCAGO EDL FACS CORP FOR SPARTA				1FE	222,762	107,0090	214,018	200,000	214,009		(5,600)			5,000	2.026	JD	833	10,000	06/05/2015	06/01/2019	
833453EC3	SNYDER CNTY PA HIGHER ED AUTH				1FE	233,434	113,6050	227,210	200,000	229,296		(3,756)			5,000	2.708	JJ	5,000	8,889	11/24/2015	01/01/2024	
833453ED1	SNYDER CNTY PA HIGHER ED AUTH				1FE	176,057	114,2660	171,399	150,000	173,322		(2,565)			5,000	2.836	JJ	3,750	6,667	12/07/2015	01/01/2025	
836753MD2	SOUTH BROWARD HOSP DIST FLA RE		2		1FE	196,294	89,7850	179,570	200,000	196,311		17			3,500	3.656	MN	992		11/07/2016	05/01/2039	
837031TX1	SOUTH CAROLINA JOBS-ECONOMIC D				1FE	116,845	107,7750	113,164	105,000	114,188		(1,823)			4,000	2.068	AO	1,050	4,760	07/13/2015	10/01/2021	
83703FDR0	SOUTH CAROLINA JOBS-ECONOMIC D				1FE	204,769	103,1040	195,898	190,000	193,809		(3,438)			4,000	2.130	FA	3,167	7,600	09/26/2013	02/01/2018	
837152UB1	SOUTH CAROLINA TRANSN INFRASTR		2		1FE	245,935	88,0200	220,050	250,000	246,064		129			2,000	2.177	AO	1,250	9,860	08/08/2016	10/01/2027	
840611CM7	SOUTH WASH CNTY INDPT SCH DIST		2		1FE	225,896	106,8290	213,658	200,000	224,482		(1,414)			4,000	2.525	AO	2,000	2,333	05/23/2016	04/01/2029	
84129NJM2	SOUTHCENTRAL PA GEN AUTH REV				1FE	235,890	114,8960	229,792	200,000	232,343		(3,168)			5,000	2.932	MN	1,667	10,000	11/17/2015	11/01/2025	
844425BJ6	SOUTHLAKE TEX CMNTY ENHANCEMEN		2		2FE	257,295	95,0040	237,510	250,000	257,026		(269)			3,000	2.669	FA	2,646		08/08/2016	02/15/2031	
847903JV4	SPENCER CNTY KY SCH DIST FIN C				1FE	246,558	94,2950	235,738	250,000	246,799		241			2,500	2.670	FA	2,604	2,326	03/02/2016	08/01/2026	
79152QBX9	ST LOUIS CNTY MO LIBR DIST CTF		2		1FE	142,323	85,8890	128,834	150,000	142,370		47			3,000	3.353	AO	1,150		10/18/2016	04/01/2039	
79165TQM6	ST LOUIS MO MUN FIN CORP LEASE				1FE	293,775	112,6060	281,515	250,000	282,039		(6,672)			5,000	2.041	JJ	5,764	12,500	03/23/2015	07/15/2021	
791687BP0	ST LOUIS MO REGL CONVENTION &				1FE	460,569	107,6960	425,399	395,000	427,276		(11,862)			5,250	2.045	FA	7,834	20,738	02/27/2014	08/15/2019	
793323SD9	ST PETERSBURG FLA PUB UTIL REV		2		1FE	197,900	98,4660	196,932	200,000	198,047		138			2,750	2.869	AO	1,375	4,767	12/07/2015	10/01/2028	
875124BT5	TAMPA BAY WTR FLA A REGL WTR S		2		1FE	175,888	111,9030	167,855	150,000	171,559		(4,129)			5,000	1.082	AO	3,750		04/06/2016	10/01/2027	
87515EBN3	TAMPA FLA HEALTH SYS REV				1FE	173,813	111,0140	166,521	150,000	173,341		(471)			4,000	2.082	MN	767	3,533	10/20/2016	11/15/2025	
875282AS4	TAMPA FLA TAX ALLOC				1FE	321,860	105,7510	296,103	280,000	296,312		(9,598)			5,000	1.456	MS	4,667	14,000	04/21/2014	09/01/2018	
876448BK6	TARRANT REGL WTR DIST TEX WTR				1FE	304,863	107,7910	269,478	250,000	270,472		(12,114)			6,000	1.035	MS	5,000	15,000	02/19/2014	09/01/2018	
879055CZ2	TEHAMA CNTY CALIF CTF S PARTN				1FE	391,111	106,1970	371,690	350,000	371,692		(7,641)			4,000	1.692	AO	3,500	14,000	06/04/2014	10/01/2019	
890680MJ7	TOPEKA KANS UTIL REV		2		1FE	98,494	88,2540	88,254	100,000	98,516		22			2,625	2.756	FA	839		09/07/2016	08/01/2033	
902307KM8	TYLER TEX JR COLLEGE DIST REV		2		1FE	122,405	87,4800	109,350	125,000	122,458		53			2,500	2.687	FA	1,102		08/16/2016	08/15/2031	
914072WA7	UNIVERSITY ARK UNIV REV				1FE	175,247	109,0540	163,581	150,000	165,110		(5,195)			5,000	1.368	MN	1,250	7,500	01/14/2015	11/01/2019	
914353ZB6	UNIVERSITY ILL UNIV REVS				1FE	406,875	111,7320	391,062	350,000	394,255		(7,813)			5,000	2.436	AO	4,375	17,500	05/15/2015	04/01/2022	
914716C29	UNIVERSITY N C CHARLOTTE REV				1FE	227,410	107,7900	215,580	200,000	215,426		(6,690)			5,000	1.507	AO	2,500	10,000	03/12/2015	04/01/2019	
9151373D3	UNIVERSITY TEX UNIV REVS				1FE	140,448	111,5460	133,855	120,000	135,856		(4,252)			5,000	1.261	FA	2,267	6,000	12/02/2015	08/15/2020	
91802RBW8	UTILITY DEBT SECURITIZATION AU				1FE	122,031	97,5160	121,895	125,000	122,040		9			3,000	3.216	JD	167	1,875	12/08/2016	12/15/2032	
928077GL4	VIRGINIA PORT AUTH PORT FAC RE				1FE	165,031	108,6210	152,069	140,000	152,009		(4,680)			5,000	1.497	JJ	3,500	7,000	03/06/2014	07/01/2019	
928172P33	VIRGINIA ST PUB BLDG AUTH PAB		2		1FE	201,586	94,9160	189,832	200,000	201,559		(27)			5,000	2.927	FA	1,433		10/21/2016	08/01/2031	
92817SP28	VIRGINIA ST PUB SCH AUTH				1FE	115,911	104,8550	104,855	100,000	105,107		(3,916)			5,000	1.005	AO	1,056	5,000	03/19/2014	04/15/2018	
92817TEL6	VIRGINIA ST PUB SCH AUTH SPL O				1FE	154,434	113,9470	148,131	130,000	148,262		(3,831)			5,000	1.774	JJ	2,997	6,500	05/18/2015	07/15/2021	
92884EGV3	VOLUSIA CNTY FLA SCH BRD CTF S				1FE	115,318	105,7550	105,755	100,000	105,924		(3,683)			5,000	1.216	FA	2,083	5,000	06/04/2014	08/01/2018	
939720DG0	WASHINGTON ST CTF S PARTN		2		1FE	286,040	104,1200	260,300	250,000	260,895		(7,168)			4,000	1.066	JJ	5,000	10,000	06/11/2013	07/01/2021	
939720NS3	WASHINGTON ST CTF S PARTN				1FE	296,568	111,0630	277,658	250,000	278,271		(7,781)			5,000	1.668	JJ	6,250	12,500	08/15/2014	07/01/2020	
939720TS7	WASHINGTON ST CTF S PARTN		2		1FE	149,618	96,8610	145,292	150,000	149,622		5			3,000	3.046	JJ	3,388		03/10/2016	07/01/2030	
947664AN8	WEBER CNTY UTAH SPL ASSMT				1FE	111,651	103,6430	103,643	100,000	102,863		(2,695)			5,000	2.210	JJ	2,306	5,000	08/27/2013	01/15/2018	
95073BDK0	WENTZVILLE R-IV SCH DIST MO LE		2		1FE	113,054	91,0320	104,687	115,000	113,101		47			2,125	2.306	AO	815		09/07/2016	04/01/2028	
961008RE1	WESTMORELAND CNTY PA INDL DEV				1FE	335,646	105,1640	315,492	300,000	311,653		(7,545)			5,000	2.363	JJ	7,500	15,000	09/26/2013	07/01/2018	
975840BT5	WINTER HAVEN FLA UTIL SYS REV		2		1FE	217,419	96,7780	208,073	215,000	217,365		(54)			3,000	2.861	AO	1,613		10/20/2016	10/01/2034	
976904ZW5	WISCONSIN HSG & ECONOMIC DEV A				1FE	200,400	99,5840	199,168	200,000	200,356		(40)			3,100	3.098	MN	1,033	5,701	11/24/2015	11/01/2024	
2599999	Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations					31,319,554		29,532,593	27,907,000	29,974,437		(650,311)							333,293	1,023,139		
3199999	Subtotal - U.S. Special Revenue, Special Assessment					31,319,554		29,532,593	27,907,000	29,974,437		(650,311)							333,293	1,023,139		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
06739GAR0	BARCLAYS BANK PLC		C		1FE	281,593	106,4330	266,082	250,000	267,899		(5,622)			5,125	2.660	JJ	6,157	12,813	07/07/2014	01/08/2020	
05565QB6	BP CAP MKTS P L C		1		1FE	436,792	106,0070	413,426	390,000	412,238		(9,814)			4,750	2.087	MS	5,712	18,525	06/16/2014	03/10/2019	
05565QB1U	BP CAP MKTS P L C		C		1FE	263,238	104,3870	260,968	250,000	259,912		(1,896)			3,561	2.699	MN	1,484	8,903	03/23/2015	11/01/2021	
05565QBZ0	BP CAP MKTS P L C		C		1FE	253,888	102,1130	255,283	250,000	252,839		(482)			3,245	3.036	MN	1,239	8,113	10/14/2014	05/06/2022	
05565QC82	BP CAP MKTS P L C		C		1FE	192,200	98,0190	196,038	200,000	194,248		886			2,500	3.064	MN	764	5,000	08/22/2014	11/06/2022	
05565QC61	BP CAP MK																					

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	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	Acquired	Stated Contractual Maturity Date
021441AE0	ALTERA CORP			1	1FE	252,278	101,7270	254,317	250,000	250,923		(477)			2.500	2.311	MN	799	6,250	02/06/2014	11/15/2018
02209SAD5	ALTRIA GROUP INC				1FE	198,120	114,3560	171,533	150,000	170,026		(10,423)			9.700	2.334	MN	2,061	14,550	04/01/2014	11/10/2018
023135AH9	AMAZON COM INC			1	2FE	136,730	100,0390	138,053	138,000	137,607		425			1.200	1.522	MN	147	1,656	12/03/2014	11/29/2017
0258MODD8	AMERICAN EXPRESS CR CORP MTNBE				1FE	327,117	100,2510	315,792	315,000	315,787		(3,382)			2.375	1.292	MS	2,016	7,481	02/25/2014	03/24/2017
02687QBW7	AMERICAN INTL GROUP INC MTN BE				2FE	201,323	101,5110	181,705	179,000	181,237		(5,786)			5.450	2.150	MN	1,165	9,756	06/07/2013	05/18/2017
03040WAB1	AMERICAN WTR CAP CORP			1	1FE	117,078	103,6860	103,686	100,000	103,212		(3,998)			6.085	1.975	AO	1,285	6,085	06/11/2013	10/15/2017
03523TBE7	ANHEUSER BUSCH INBEV WORLDWIDE			1	1FE	315,835	111,3870	278,467	250,000	278,162		(13,383)			7.750	2.090	JJ	8,934	19,375	02/18/2014	01/15/2019
03523TBE0	ANHEUSER BUSCH INBEV WORLDWIDE				1FE	924,378	113,1380	848,532	750,000	845,153		(31,694)			6.875	2.300	MN	6,589	51,563	08/15/2014	11/15/2019
046003JU4	ASSOCIATES CORP NORTH AMER				2FE	157,541	108,5230	142,166	131,000	141,633		(5,605)			6.950	2.414	MN	1,517	9,105	02/06/2014	11/01/2018
046353AF5	ASTRAZENECA PLC				1FE	348,152	100,1400	350,491	350,000	349,071		329			1.950	2.062	MS	1,953	6,825	02/27/2014	09/18/2019
00209TAB1	AT&T BROADBAND CORP				1FE	289,815	135,3500	270,701	200,000	266,097		(10,066)			9.455	3.258	MN	2,416	18,910	09/05/2014	11/15/2022
00206RAJ1	AT&T INC			1	2FE	323,547	103,8990	290,918	280,000	290,743		(9,720)			5.500	1.915	FA	6,417	15,400	02/25/2014	02/01/2018
00206RAZ5	AT&T INC			1	2FE	158,850	103,2450	154,867	150,000	155,964		(1,187)			3.875	2.970	FA	2,196	5,813	07/07/2014	08/15/2021
00206RBM3	AT&T INC			1	2FE	98,825	99,7800	99,780	100,000	99,716		305			1.400	1.721	JD	117	1,400	01/13/2014	12/01/2017
00206RCA8	AT&T INC				2FE	757,770	100,8740	756,553	750,000	753,196		(1,626)			2.375	2.157	MN	1,682	17,813	02/26/2014	11/27/2018
071813BF5	BAXTER INTL INC				1FE	667,996	97,2290	680,606	700,000	676,827		(3,722)			2.400	3.069	FA	6,347	16,800	08/22/2014	08/15/2022
05531FAB9	BB&T CORPORATION				2FE	304,143	110,8320	277,079	250,000	276,443		(10,941)			6.850	2.184	AO	2,902	17,125	06/04/2014	04/30/2019
075887AU3	BECTON DICKINSON & CO			1	1FE	285,398	106,5690	266,422	250,000	266,509		(6,713)			5.000	2.142	MN	1,597	12,500	02/18/2014	05/15/2019
084664BU4	BERKSHIRE HATHAWAY FIN CORP			1	1FE	221,450	105,2750	210,551	200,000	221,374		(76)			4.400	3.779	MN	1,124	4,400	11/07/2016	05/15/2042
084664BZ3	BERKSHIRE HATHAWAY FIN CORP			1	1FE	439,195	102,4160	435,266	425,000	433,960		(2,337)			2.900	2.329	AO	2,602	12,325	08/15/2014	10/15/2020
097014AL8	BOEING CAP CORP			1	1FE	113,163	107,8820	107,882	100,000	107,069		(2,406)			4.700	2.118	AO	836	4,700	06/04/2014	10/27/2019
097023BJ3	BOEING CO			1	1FE	118,532	96,8750	113,344	117,000	118,497		(35)			2.500	2.336	MS	975		10/18/2016	03/01/2025
05565QCS5	BP CAP MKTS P L C			1	1FE	230,616	101,4950	230,393	227,000	230,073		(338)			3.535	3.365	MN	1,271	8,024	05/15/2015	11/04/2024
143658AY8	CARNIVAL CORP				1FE	540,492	100,4010	552,208	550,000	547,756		2,290			1.875	2.323	JD	458	10,313	01/08/2014	12/15/2017
14912L4D0	CATERPILLAR FINL SVCS MTNS BE				1FE	297,000	108,9930	272,483	250,000	271,907		(12,187)			7.050	1.944	MS	4,455	17,625	12/02/2014	10/01/2018
14912L4E8	CATERPILLAR FINL SVCS MTNS BE				1FE	309,523	110,7140	276,785	250,000	276,072		(11,888)			7.150	2.112	FA	6,753	17,875	02/18/2014	02/15/2019
15189WAC4	CENTERPOINT ENERGY RES CORP				2FE	291,603	103,3340	258,335	250,000	256,494		(7,580)			6.125	2.971	MN	2,552	15,313	02/07/2012	11/01/2017
17275RAH5	CISCO SYS INC			1	1FE	314,642	107,1740	300,086	280,000	302,375		(7,109)			4.450	1.747	JJ	5,745	12,460	04/06/2015	01/15/2020
172967EM9	CITIGROUP INC				2FE	400,402	103,8610	363,513	350,000	363,369		(14,785)			6.125	1.785	MN	2,382	21,438	08/15/2014	11/21/2017
186108BU9	CLEVELAND ELEC ILLUM CO				2FE	241,854	105,1790	210,357	200,000	209,461		(11,127)			7.880	2.138	MN	2,627	15,760	01/14/2014	11/01/2017
186108CH7	CLEVELAND ELEC ILLUM CO				2FE	128,133	112,3780	112,378	100,000	111,514		(5,929)			8.875	2.557	MN	1,134	8,875	02/18/2014	11/15/2018
189054AN9	CLOROX CO DEL				2FE	235,232	103,6120	207,224	200,000	205,205		(6,440)			5.950	2.616	AO	2,512	11,900	02/07/2012	10/15/2017
20030NAP6	COMCAST CORP NEW			1	1FE	135,383	100,1410	115,162	115,000	115,227		(5,768)			6.500	1.433	JJ	3,447	7,475	06/10/2013	01/15/2017
20030NBW0	COMCAST CORP NEW				1FE	231,175	92,1830	230,458	250,000	231,285		110			2.350	3.255	JJ	2,644		12/06/2016	01/15/2027
20826FAE6	CONOCOPHILLIPS CO			1	2FE	199,918	100,7620	201,525	200,000	199,932		13			2.875	2.903	MN	735	5,750	11/24/2015	11/15/2021
22303QAG5	COVIDIEN INTL FIN S A				1FE	288,455	103,5620	258,905	250,000	258,298		(10,349)			6.000	1.756	AO	3,167	15,000	01/14/2014	10/15/2017
22546QAC1	CREDIT SUISSE NEW YORK BRANCH				1FE	285,788	107,9030	269,758	250,000	268,582		(6,805)			5.300	2.369	FA	5,079	13,250	06/04/2014	08/13/2019
126650CB4	CVS CAREMARK CORPORATION			2	2FE	252,472	100,8770	252,191	250,000	250,998		(526)			2.250	2.039	JD	406	5,625	02/26/2014	12/05/2018
25179MAT0	DEVON ENERGY CORP NEW			2	2FE	302,469	100,0720	300,217	300,000	301,004		(521)			2.250	2.078	JD	300	6,750	02/19/2014	12/15/2018
26138EAH2	DR PEPPER SNAPPLE GROUP INC				2FE	143,075	106,6470	127,976	120,000	127,535		(5,518)			6.820	2.035	MN	1,364	10,075	02/18/2014	05/01/2018
263534BW8	DU PONT E I DE NEMOURS & CO			1	1FE	166,737	108,3900	157,165	145,000	156,427		(5,011)			5.750	2.088	MS	2,455	8,338	12/02/2014	03/15/2019
278642AC7	EBAY INC			2	2FE	173,416	102,3510	170,927	167,000	171,369		(1,167)			3.250	2.489	AO	1,146	5,428	03/23/2015	10/15/2020
278642AK9	EBAY INC			1	2FE	245,763	100,1920	250,481	250,000	246,992		601			2.875	3.184	FA	2,995	7,188	12/02/2014	08/01/2021
278865AP5	ECOLAB INC				2FE	98,440	99,9010	99,901	100,000	99,402		492			1.450	1.874	JD	93	1,450	01/08/2014	12/08/2017
30161MAE3	EXELON GENERATION CO LLC				2FE	236,788	103,3580	207,750	201,000	207,349		(8,316)			6.200	1.950	AO	3,116	12,462	05/14/2013	10/01/2017
341099CP2	FLORIDA POWER CORP			1	1FE	102,065	102,5480	102,548	100,000	101,362		(289)			3.100	2.786	FA	1,171	3,100	07/07/2014	08/15/2021
36966R3D6	GE CAPITAL INTERNOTES				1FE	142,430	105,9460	129,255	122,000	129,678		(5,458)			6.750	2.087	MN	1,052	8,235	08/18/2014	05/15/2018
36962G3A0	GENERAL ELEC CAP CORP MTN BE				1FE	206,394	129,0720	193,608	150,000	205,825		(569)			6.150	3.613	FA	3,690		09/09/2016	08/07/2037
36962G4D3	GENERAL ELEC CAP CORP MTN BE				1FE	177,296	110,4870	165,730	150,000	164,193		(5,243)			6.000	2.247	FA	3,600	9,000	06/16/2014	08/07/2019
38144LAB6	GOLDMAN SACHS GROUP INC				1FE	401,562	103,0720	360,750	350,000	359,719		(14,322)			6.250	2.049	MS	7,292	21,875	01/08/2014	09/01/2017
406216AX9	HALLIBURTON CO			1	2FE	208,857	110,2190	192,883	175,000	192,950		(6,366)			6.150	2.236	MS	3,169	10,763	06/16/2014	09/15/2019
428236BF9	HEWLETT PACKARD CO			1	2FE	106,244	103,5390	105,609	102,000	104,660		(630)			3.750	3.062	JD	319	3,825	06/04/2014	12/01/2020
40429XC38	HSBC FIN CORP HSBC FIN				1FE	316,906	102,8810	286,009	278,000	286,386		(10,442)			5.850	2.011	MN	723	16,263	01/08/2014	10/15/2017
40429XTD8	HSBC FIN CORP HSBC FIN				1FE	114,480	102,0460	102,046	100,000	101,979		(3,607)			6.000	2.298	JJ	2,767	6,000	06/07/2013	07/15/2017
40428HPB2	HSBC USA INC NEW				1FE	166,938	106,2370	159,356	150,000	160,799		(2,692)			5.000	2.974	MS	1,958	7,500	09/04/2014	09/27/2020
458140AJ9	INTEL CORP			1	1FE	257,573	103,9170	259,792	250,000	255,145		(998)			3.300	2.854	AO	2,063	8,250	07/07/2014	10/01/2021
459200HA2	INTERNATIONAL BUSINESS MACHS			1	1FE																

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
540424AQ1	LOEWS CORP			1	1FE	243,093	97.1780	242,945	250,000	244,367		790			2.625	3.039	MN	839	6,563	05/15/2015	05/15/2023
540424AS7	LOEWS CORP				1FE	204,958	101.6520	203,303	200,000	204,926		(32)			3.750	3.459	AO	1,875		12/06/2016	04/01/2026
559080AE6	MAGELLAN MIDSTREAM PRTRNS LP				2FE	119,591	110.6670	110,667	100,000	109,617		(3,617)			6.550	2.628	JJ	3,020	6,550	03/05/2014	07/15/2019
57772KAC5	MAXIM INTEGRATED PRODS INC			1	2FE	251,855	100.8980	252,244	250,000	250,752		(388)			2.500	2.349	MN	799	6,250	02/06/2014	11/15/2018
59156RBF4	METLIFE INC				1FE	144,505	100.9670	145,392	144,000	144,374		(56)			3.048	3.034	MJSD	195	4,389	08/15/2014	12/15/2022
594918BB9	MICROSOFT CORP			1	1FE	257,898	97.9870	244,968	250,000	257,721		(177)			2.700	2.282	FA	2,606		10/20/2016	02/12/2025
61744YAD0	MORGAN STANLEY				1FE	343,092	104.0830	312,249	300,000	311,104		(10,961)			5.950	2.169	JD	149	17,850	01/08/2014	12/28/2017
61746BDJ2	MORGAN STANLEY			1	2FE	206,124	102.7140	205,429	200,000	205,271		(762)			3.750	3.300	FA	2,625	7,500	11/17/2015	02/25/2023
61747YDW2	MORGAN STANLEY				1FE	178,198	100.4710	175,824	175,000	177,418		(478)			2.650	2.195	JJ	1,984	3,313	11/07/2016	01/27/2020
61761JVL0	MORGAN STANLEY			1	2FE	152,526	101.1910	151,787	150,000	152,254		(247)			3.700	3.509	AO	1,048	5,550	11/24/2015	10/23/2024
62718QAA3	MURRAY STR INVT TR I				1FE	296,921	100.5210	275,428	274,000	275,215		(6,329)			4.647	2.303	JD	1,061	12,733	09/17/2013	03/09/2017
637417AB2	NATIONAL RETAIL PPTY INC				2FE	119,728	103.8970	103,897	100,000	103,664		(4,551)			6.875	2.182	AO	1,451	6,875	05/14/2013	10/15/2017
64110DAC8	NETAPP INC			1	2FE	463,508	100.2770	469,298	468,000	466,978		1,044			2.000	2.245	JD	416	9,360	01/08/2014	12/15/2017
65334HAK8	NEXEN INC				1FE	161,365	108.7010	150,008	138,000	149,848		(4,372)			6.200	2.751	JJ	3,589	8,556	04/21/2014	07/30/2019
670346AG0	NUCOR CORP			1	2FE	114,531	103.5820	103,582	100,000	103,525		(3,777)			5.750	1.863	JD	479	5,750	01/13/2014	12/01/2017
674599CM5	OCCIDENTAL PETE CORP DEL				1FE	193,778	96.7580	193,512	200,000	193,813		35			3.000	3.391	FA	900		12/06/2016	02/15/2027
681919AY2	OMNICOM GROUP INC				2FE	293,380	110.3610	275,903	250,000	271,180		(7,943)			6.250	2.791	JJ	7,205	15,625	02/19/2014	07/15/2019
68389XAE5	ORACLE CORP			1	1FE	207,300	130.6590	195,988	150,000	206,768		(533)			6.500	3.911	AO	2,058	4,875	09/09/2016	04/15/2038
68389XAX3	ORACLE CORP			1	1FE	252,328	101.2130	253,032	250,000	251,283		(446)			2.250	2.069	AO	1,297	5,625	08/15/2014	10/08/2019
68389XAY1	ORACLE CORP SR GLBL FL				1FE	252,068	100.7780	251,945	250,000	253,994		(360)			1.382	0.818	JAJO	813	2,712	08/15/2014	10/08/2019
713409AC4	PEPSI BOTTLING GROUP INC			1	1FE	287,544	136.7190	273,439	200,000	286,338		(1,206)			7.000	2.811	MS	4,667		10/18/2016	03/01/2029
69349LAG3	PNC BK N A PITTSBURGH PA				1FE	242,355	98.4420	246,104	250,000	244,340		871			2.700	3.152	MN	1,125	6,750	09/04/2014	11/01/2022
693476BB8	PNC FUNDING CORP				1FE	113,021	100.3030	100,303	100,000	100,309		(3,652)			5.625	1.924	FA	2,344	5,625	06/07/2013	02/01/2017
74432QBC8	PRUDENTIAL FINL INC MTNS BOOK				2FE	129,003	103.8950	116,362	112,000	116,116		(4,406)			6.000	1.947	JD	560	6,720	01/08/2014	12/01/2017
69362BAZ5	PSEG PWR LLC			2	2FE	251,555	100.7030	251,757	250,000	250,613		(332)			2.450	2.323	MN	783	6,125	02/06/2014	11/15/2018
756109AK0	REALTY INCOME CORP			1	2FE	238,934	111.7580	223,515	200,000	220,326		(7,379)			6.750	2.728	FA	5,100	13,500	06/04/2014	08/15/2019
759351AF6	REINSURANCE GROUP AMER INC				2FE	390,610	100.8130	352,847	350,000	352,580		(12,364)			5.625	2.034	MS	5,797	19,688	01/08/2014	03/15/2017
816851AK5	SEMPRA ENERGY				2FE	468,793	115.8280	405,398	350,000	402,500		(23,789)			9.800	2.516	FA	12,958	34,300	02/27/2014	02/15/2019
855244AF6	STARBUCKS CORP			2	1FE	499,580	100.9990	504,996	500,000	499,822		90			2.000	2.029	JD	722	10,000	04/01/2014	12/05/2018
89114QAV0	TORONTO DOMINION BANK			C	1FE	346,301	100.5950	347,053	345,000	345,768		(259)			2.250	2.181	MN	1,208	7,763	12/02/2014	11/05/2019
89236TBJ3	TOYOTA MOTOR CRED				1FE	406,808	101.3480	405,393	400,000	404,540		(970)			2.750	2.490	MN	1,344	11,000	08/15/2014	05/17/2021
89233P5S1	TOYOTA MTR CRD CORP MTN BE			1	1FE	102,045	100.0190	100,019	100,000	100,018		(580)			2.050	1.468	JJ	962	2,050	06/10/2013	01/12/2017
913017AR0	UNITED TECHNOLOGIES CORP				1FE	256,025	118.6920	233,824	197,000	232,088		(11,656)			8.875	2.434	MN	2,234	17,484	12/02/2014	11/15/2019
92857WAS9	VODAFONE GROUP PLC NEW				2FE	115,690	107.7620	107,762	100,000	107,450		(2,933)			5.450	2.309	JD	318	5,450	02/18/2014	06/10/2019
931142BF9	WAL-MART STORES INC				1FE	151,787	144.4040	144,404	100,000	151,136		(651)			7.550	2.872	FA	2,852		10/18/2016	02/15/2030
94974BF0	WELLS FARGO CO MTN BE				1FE	308,565	99.8800	309,629	310,000	309,504		468			1.500	1.662	JJ	2,131	4,650	12/22/2014	01/16/2018
94974BFJ4	WELLS FARGO CO MTN BE				1FE	224,437	100.3600	221,795	221,000	223,783		(405)			3.450	3.247	FA	2,923	7,625	05/15/2015	02/13/2023
94974BFN5	WELLS FARGO CO MTN BE				1FE	361,548	103.4720	351,804	340,000	357,358		(2,314)			4.125	3.289	FA	5,298	14,025	03/23/2015	08/15/2023
959802AR0	WESTERN UN CO			1	2FE	256,818	101.0200	252,549	250,000	251,695		(1,763)			2.875	2.155	JD	419	7,188	01/13/2014	12/10/2017
983024AN0	WYETH				1FE	198,254	125.8450	188,767	150,000	197,763		(491)			5.950	3.736	AO	2,231	4,463	09/09/2016	04/01/2037
98956PAA0	ZIMMER HLDGS INC				2FE	277,768	105.7640	264,409	250,000	265,197		(4,973)			4.625	2.465	MN	996	11,563	06/04/2014	11/30/2019
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					29,053,969		27,789,561	26,604,000	27,803,165		(451,213)			X X X	X X X	X X X	269,888	1,060,025	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					29,053,969		27,789,561	26,604,000	27,803,165		(451,213)			X X X	X X X	X X X	269,888	1,060,025	X X X	X X X
7799999	Subtotals - Issuer Obligations					95,863,395		91,044,760	89,716,000	92,728,181		(1,360,073)			X X X	X X X	X X X	860,539	2,819,650	X X X	X X X
8399999	Grand Total - Bonds					95,863,395		91,044,760	89,716,000	92,728,181		(1,360,073)			X X X	X X X	X X X	860,539	2,819,650	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated)																	
G0177J108	ALLERGAN PLC		C	80,000	16,801	210,010	16,801	18,055				(1,254)		(1,254)	L	10/18/2016	
055622104	BP PLC		C	769,000	28,745	37,380	28,745	23,494		1,846		4,856		4,856	L	01/04/2016	
Y09827109	BROADCOM LTD SHS		C	1,500,000	265,155	176,770	265,155	65,505		3,780		47,430		47,430	L	11/25/2013	
143658300	CARNIVAL CORP		C	605,000	31,496	52,060	31,496	27,467		817		(1,451)		(1,451)	L	01/04/2016	
H1467J104	CHUBB LIMITED COM		C	2,200,000	290,664	132,120	290,664	146,239	1,518	5,984		33,594		33,594	L	10/01/2015	
251566105	DEUTSCHE TELEKOM AG		C	12,500,000	215,631	17,251	215,631	157,246		7,795		(10,998)		(10,998)	U	10/01/2015	
25243Q205	DIAGEO P L C		C	2,100,000	218,274	103,940	218,274	189,973		6,417		(7,040)		(7,040)	L	07/07/2016	
Y2573F102	FLEXTRONICS INTL LTD		C	1,300,000	18,681	14,370	18,681	16,586				2,095		2,095	L	06/24/2016	
G5785G107	MALLINCKRODT PLC SHS		C	180,000	8,968	49,820	8,968	9,423				(456)		(456)	L	12/15/2016	
G5960L103	MEDTRONIC PLC		C	3,000,000	213,690	71,230	213,690	201,145	1,290	4,860		(17,070)		(17,070)	L	10/01/2015	
806857108	SCHLUMBERGER LTD		C	481,000	40,380	83,950	40,380	33,713	241	959		7,139		7,139	L	01/04/2016	
881624209	TEVA PHARMACEUTICAL INDS LTD		C	610,000	22,113	36,250	22,113	33,871		705		(17,850)		(17,850)	L	02/19/2016	
88579Y101	3M CO		C	1,620,000	289,283	178,570	289,283	229,091		7,193		45,247		45,247	L	10/01/2015	
00507V109	ACTIVISION BLIZZARD INC		C	775,000	27,985	36,110	27,985	28,001		202		(16)		(16)	L	03/01/2016	
00817Y108	AETNA INC NEW		C	365,000	45,264	124,010	45,264	25,692		365		5,800		5,800	L	05/29/2014	
02079K107	ALPHABET INC		C	340,000	262,419	771,820	262,419	219,315				24,668		24,668	L	01/15/2016	
02079K305	ALPHABET INC		C	60,000	47,547	792,450	47,547	27,242				866		866	L	12/01/2015	
02209S103	ALTRIA GROUP INC		C	4,477,000	302,735	67,620	302,735	145,038	2,731	10,508		42,129		42,129	L	10/01/2015	
026874784	AMERICAN INTL GROUP INC		C	542,000	35,398	65,310	35,398	24,692		694		1,837		1,837	L	01/04/2016	
030420103	AMERICAN WTR WKS CO INC NEW		C	3,000,000	217,080	72,360	217,080	164,566		4,395		37,830		37,830	L	10/01/2015	
037833100	APPLE INC		C	3,160,000	365,991	115,820	365,991	273,960		6,359		37,644		37,644	L	07/13/2016	
046353108	Astrazeneca PLC Spnd ADR		C	7,500,000	204,900	27,320	204,900	209,015				(4,115)		(4,115)	L	11/07/2016	
00206R102	AT&T INC		C	6,215,000	264,324	42,530	264,324	211,747		11,623		49,053		49,053	L	08/30/2016	
053611109	AVERY DENNISON CORP		C	130,000	9,129	70,220	9,129	9,817		107		(689)		(689)	L	06/14/2016	
09062X103	BIOGEN INC		C	115,000	32,612	283,580	32,612	35,406				(2,794)		(2,794)	L	12/15/2016	
09247X101	BLACKROCK INC		C	750,000	285,405	380,540	285,405	220,898		6,870		30,015		30,015	L	10/01/2015	
12514G108	CDW CORP		C	620,000	32,296	52,090	32,296	24,874		277		6,613		6,613	L	03/01/2016	
15135B101	CENTENE CORP DEL		C	205,000	11,585	56,510	11,585	13,444				(1,859)		(1,859)	L	01/04/2016	
166764100	CHEVRON CORP NEW		C	2,500,000	294,250	117,700	294,250	273,871		10,725		79,166		79,166	L	01/15/2016	
125509109	CIGNA CORPORATION		C	130,000	17,341	133,390	17,341	17,448		5		(1,551)		(1,551)	L	02/19/2016	
17275R102	CISCO SYS INC		C	10,250,000	309,755	30,220	309,755	234,538		10,133		31,471		31,471	L	01/04/2016	
172967424	CITIGROUP INC		C	5,930,000	352,420	59,430	352,420	247,966		2,390		93,872		93,872	L	07/07/2016	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		C	416,000	23,308	56,030	23,308	26,445				(1,640)		(1,640)	L	01/04/2016	
19248X307	COHEN & STEERS PFD SECS&INC FD		C	37,683,540	506,467	13,440	506,467	476,940		28,239		(6,070)		(6,070)	L	12/09/2016	
20030N101	COMCAST CORP NEW		C	760,000	52,478	69,050	52,478	33,348		806		9,637		9,637	L	01/04/2016	
126650100	CVS HEALTH CORP		C	488,000	38,508	78,910	38,508	27,526		830		(9,204)		(9,204)	L	01/15/2014	
23331A109	D R HORTON INC		C	600,000	16,398	27,330	16,398	18,878		82		(2,480)		(2,480)	L	10/18/2016	
24610H302	DELAWARE INVTS FD		C	14,080,073	150,657	10,700	150,657	152,973		6,105		(4,737)		(4,737)	L	12/23/2016	
24703L103	DELL TECHNOLOGIES INC		C	175,000	9,620	54,970	9,620	9,968				(348)		(348)	L	12/15/2016	
247361702	DELTA AIR LINES INC DEL		C	6,730,000	331,049	49,190	331,049	284,507		3,920		20,238		20,238	L	07/07/2016	
253868103	DIGITAL RLTY TR INC		C	2,500,000	245,650	98,260	245,650	134,731	2,200	8,725		56,600		56,600	L	10/01/2015	
254687106	DISNEY WALT CO		C	2,600,000	270,972	104,220	270,972	260,375	2,028	3,195		4,172		4,172	L	07/07/2016	
260543103	DOW CHEM CO		C	315,000	18,024	57,220	18,024	13,376	145	567		1,846		1,846	L	01/04/2016	
26138E109	DR PEPPER SNAPPLE GROUP INC		C	2,405,000	218,061	90,670	218,061	113,063	1,275	4,978		(6,085)		(6,085)	L	09/15/2014	
263534109	DU PONT E I DE NEMOURS & CO		C	3,500,000	256,900	73,400	256,900	189,594		5,320		67,306		67,306	L	01/15/2016	
278865100	ECOLAB INC		C	1,800,000	210,996	117,220	210,996	200,440	666	2,520		5,112		5,112	L	10/01/2015	
30231G102	EXXON MOBIL CORP		C	2,765,000	249,569	90,260	249,569	221,214		8,132		33,281		33,281	L	06/14/2016	
369550108	GENERAL DYNAMICS CORP		C	1,300,000	224,458	172,660	224,458	84,216		3,861		45,890		45,890	L	10/10/2012	
369604103	GENERAL ELECTRIC CO		C	8,500,000	268,600	31,600	268,600	207,417	2,040	8,165		3,825		3,825	L	10/01/2015	
37045V100	GENERAL MTRS CO		C	8,000,000	278,720	34,840	278,720	242,109		11,780		9,302		9,302	L	07/07/2016	
375558103	GILEAD SCIENCES INC		C	475,000	34,015	71,610	34,015	45,554		820		(11,540)		(11,540)	L	04/13/2016	
38141G104	GOLDMAN SACHS GROUP INC		C	210,000	50,285	239,450	50,285	31,322		546		13,291		13,291	L	02/19/2016	
382550101	GOODYEAR TIRE & RUBR CO		C	615,000	18,985	30,870	18,985	17,938		83		1,047		1,047	L	10/18/2016	
40412C101	HCA HOLDINGS INC		C	3,000,000	222,060	74,020	222,060	191,347				30,713		30,713	L	01/15/2016	
437076102	HOME DEPOT INC		C	2,030,000	272,182	134,080	272,182	80,976		5,603		3,715		3,715	L	10/02/2014	
438516106	HONEYWELL INTL INC		C	2,200,000	254,870	115,850	254,870	133,942		5,390		27,770		27,770	L	10/01/2015	
444859102	HUMANA INC		C	190,000	38,766	204,030	38,766	33,328		104		5,438		5,438	L	10/18/2016	

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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.	16 Total Foreign Exchange Change in B./A.C.V.		
458140100	INTEL CORP			8,735,000	316,818	36,270	316,818	218,828		8,840		15,316		15,316		L	12/15/2016
459200101	INTERNATIONAL BUSINESS MACHS			1,600,000	265,584	165,990	265,584	233,684		8,800		48,035		48,035		L	01/15/2016
478160104	JOHNSON & JOHNSON			2,200,000	253,462	115,210	253,462	151,415		6,930		27,478		27,478		L	10/01/2015
46625H100	JPMORGAN CHASE & CO			4,874,000	420,577	86,290	420,577	205,201		7,918		103,318		103,318		L	07/07/2016
4812A4351	JPMORGAN TR I			18,863,211	218,625	11,590	218,625	210,128		9,176		9,215		9,215		L	12/30/2016
500754106	KRAFT HEINZ CO			2,600,000	227,032	87,320	227,032	174,217		7,605		37,856		37,856		L	01/28/2015
50540R409	LABORATORY CORP AMER HLDGS			170,000	21,825	128,380	21,825	18,928				806		806		L	01/29/2015
512807108	LAM RESEARCH CORP			210,000	22,203	105,730	22,203	17,255	95	126		4,948		4,948		L	04/13/2016
521865204	LEAR CORP			235,000	31,107	132,370	31,107	26,876				268		2,935		L	04/13/2016
526057104	LENNAR CORP			339,000	14,553	42,930	14,553	16,159				54	(2,012)	(2,012)		L	01/04/2016
532457108	LILLY ELI & CO			2,700,000	198,585	73,550	198,585	121,624				5,508	(28,917)	(28,917)		L	11/26/2013
543916167	LORD ABBETT INVT TR			29,598,782	273,197	9,230	273,197	262,996		12,099		12,734		12,734		L	12/30/2016
548661107	LOWES COS INC			424,000	30,155	71,120	30,155	18,978				516	(2,086)	(2,086)		L	01/15/2014
56063U521	MAINSTAY FDS TR			24,751,446	293,305	11,850	293,305	278,974				12,849	(8,424)	(8,424)		L	12/30/2016
577125107	MATTHEWS ASIAN FDS			17,965,296	278,821	15,520	278,821	247,178				8,561	2,501	2,501		L	12/08/2016
58933Y105	MERCK & CO INC NEW			4,500,000	264,915	58,870	264,915	220,402	2,115	8,280		27,225		27,225		L	10/01/2015
594918104	MICROSOFT CORP			5,620,000	349,227	62,140	349,227	189,180				8,261	37,791	37,791		L	02/01/2016
609207105	MONDELEZ INTL INC			5,500,000	243,815	44,330	243,815	203,455	1,045	3,850		(2,805)		(2,805)		L	10/01/2015
65339F101	NEXTERA ENERGY INC			2,000,000	238,920	119,460	238,920	121,580				6,960	31,140	31,140		L	10/01/2015
681919106	OMNICOM GROUP INC			300,000	25,533	85,110	25,533	22,597	165	468		2,936		2,936		L	04/13/2016
68389X105	ORACLE CORP			6,000,000	230,700	38,450	230,700	210,193				3,600	11,520	11,520		L	10/01/2015
690742101	OWENS CORNING NEW			185,000	9,539	51,560	9,539	8,404				100	1,135	1,135		L	02/01/2016
695156109	PACKAGING CORP AMER			231,000	19,593	84,820	19,593	11,965	146	521		5,035		5,035		L	01/04/2016
717081103	PFIZER INC			7,085,000	230,121	32,480	230,121	135,127				8,471	2,772	2,772		L	04/13/2016
718172109	PHILIP MORRIS INTL INC			2,000,000	182,980	91,490	182,980	163,826	2,080	7,690		8,100		8,100		L	01/15/2016
72201M784	PIMCO FDS			12,953,072	135,489	10,460	135,489	136,779				1,721	7,050	7,050		L	12/30/2016
69351T106	PPL CORP			6,200,000	211,110	34,050	211,110	202,677	2,356	9,409		(496)		(496)		L	10/01/2015
742718109	PROCTER & GAMBLE CO			3,000,000	252,240	84,080	252,240	215,425				8,014	14,010	14,010		L	10/01/2015
744573106	PUBLIC SVC ENTERPRISE GROUP			390,000	17,113	43,880	17,113	15,017				609	2,096	2,096		L	01/04/2016
755111507	RAYTHEON CO			262,000	37,204	142,000	37,204	26,746				747	4,595	4,595		L	01/04/2016
770323103	ROBERT HALF INTL INC			232,000	11,317	48,780	11,317	11,316				1		1		L	12/15/2016
80589M102	SCANA CORP NEW			130,000	9,526	73,280	9,526	8,361	75	224		1,166		1,166		L	02/01/2016
844741108	SOUTHWEST AIRLS CO			5,684,000	283,291	49,840	283,291	210,285	568	1,999		38,538		38,538		L	09/29/2015
867224107	SUNCOR ENERGY INC NEW		C	802,000	26,217	32,690	26,217	21,098				599	5,807	5,807		L	01/04/2016
867914103	SUNTRUST BKS INC			805,000	44,154	54,850	44,154	28,661				652	10,303	10,303		L	06/24/2016
87612E106	TARGET CORP			2,800,000	202,244	72,230	202,244	159,231				6,496	(1,064)	(1,064)		L	10/01/2015
883556102	THERMO FISHER SCIENTIFIC INC			1,500,000	211,650	141,100	211,650	206,384	225	900		(1,125)		(1,125)		L	12/01/2015
891160509	TORONTO DOMINION BK ONT			4,500,000	222,030	49,340	222,030	204,278				17,753		17,753		L	10/27/2016
89417E109	TRAVELERS COMPANIES INC			165,000	20,199	122,420	20,199	11,279		432		1,577		1,577		L	01/15/2014
910047109	UNITED CONTL HLDGS INC			340,000	24,779	72,880	24,779	14,543				5,332		5,332		L	01/04/2016
911312106	UNITED PARCEL SERVICE INC			2,300,000	263,672	114,640	263,672	191,010				7,020	45,821	45,821		L	07/07/2016
913017109	UNITED TECHNOLOGIES CORP			2,500,000	274,050	109,620	274,050	203,380				6,550	38,993	38,993		L	01/15/2016
91324P102	UNITEDHEALTH GROUP INC			220,000	35,209	160,040	35,209	20,220				523	9,328	9,328		L	10/27/2014
902973304	US BANCORP DEL			920,000	47,260	51,370	47,260	34,010	258	979		8,042		8,042		L	02/19/2016
91913Y100	VALERO ENERGY CORP NEW			3,515,000	240,145	68,320	240,145	135,240				8,453	(8,334)	(8,334)		L	01/04/2016
92343V104	Verizon Communications			4,000,000	213,520	53,380	213,520	188,712				24,808		24,808		L	11/07/2016
931142103	WAL-MART STORES INC			3,500,000	241,920	69,120	241,920	213,925	1,750	6,230		26,579		26,579		L	01/15/2016
931427108	WALGREENS BOOTS ALLIANCE INC			490,000	40,552	82,760	40,552	39,010				264	1,542	1,542		L	10/18/2016
98389B100	XCEL ENERGY INC			4,500,000	183,150	40,700	183,150	117,795		1,530		6,030		21,555		L	11/14/2012
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				16,949,148	X X X	16,949,148	12,839,417		26,542		420,082		1,433,690		X X X	X X X
9799999	Total Common Stocks				16,949,148	X X X	16,949,148	12,839,417		26,542		420,082		1,433,690		X X X	X X X
9899999	Total Preferred and Common Stocks				16,949,148	X X X	16,949,148	12,839,417		26,542		420,082		1,433,690		X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues1, the total \$ value (included in Column 8) of all such issues \$.....215,631.

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								
9128337E4	U S TREAS SEC STRIPPED INT PMT		10/20/2016	MERRILL LYNCH	X X X	248,731	400,000	
9128337N4	U S TREAS SEC STRIPPED INT PMT		03/02/2016	MERRILL LYNCH	X X X	356,818	500,000	
9128337S3	U S TREAS SEC STRIPPED INT PMT		08/16/2016	MERRILL LYNCH	X X X	420,561	600,000	
9128337W4	U S TREAS SEC STRIPPED INT PMT		10/20/2016	MERRILL LYNCH	X X X	423,896	650,000	
912833LW8	U S TREAS SEC STRIPPED INT PMT		03/10/2016	MERRILL LYNCH	X X X	206,501	250,000	
912833PB0	U S TREAS SEC STRIPPED INT PMT		05/23/2016	MERRILL LYNCH	X X X	242,850	300,000	
912833QB9	U S TREAS SEC STRIPPED INT PMT		03/23/2016	MERRILL LYNCH	X X X	193,824	250,000	
912833WR7	U S TREAS SEC STRIPPED INT PMT		05/23/2016	MERRILL LYNCH	X X X	229,014	300,000	
912833X96	U S TREAS SEC STRIPPED INT PMT		10/18/2016	MERRILL LYNCH	X X X	220,367	350,000	
912833XP0	U S TREAS SEC STRIPPED INT PMT		03/02/2016	MERRILL LYNCH	X X X	369,970	500,000	
912833Y38	U S TREAS SEC STRIPPED INT PMT		10/20/2016	MERRILL LYNCH	X X X	246,584	400,000	
912834DU9	U S TREAS SEC STRIPPED INT PMT		10/18/2016	MERRILL LYNCH	X X X	228,424	400,000	
9128337Q7	U.S. TREASURY STRIP		08/16/2016	MERRILL LYNCH	X X X	222,081	300,000	
9128337U8	U.S. TREASURY STRIP		08/16/2016	MERRILL LYNCH	X X X	350,950	500,000	
912810FP8	UNITED STATES TREAS BDS		03/02/2016	MERRILL LYNCH	X X X	355,231	250,000	628
912810RT7	UNITED STATES TREAS BDS		11/07/2016	MERRILL LYNCH	X X X	232,520	250,000	1,299
912828G38	UNITED STATES TREAS NTS		03/10/2016	MERRILL LYNCH	X X X	257,480	250,000	1,808
912828J84	UNITED STATES TREAS NTS		09/06/2016	MERRILL LYNCH	X X X	101,694	100,000	454
912828K25	UNITED STATES TREAS NTS		11/04/2016	MERRILL LYNCH	X X X	75,048	75,000	71
912828L99	UNITED STATES TREAS NTS		09/06/2016	MERRILL LYNCH	X X X	73,098	72,000	262
912828M49	UNITED STATES TREAS NTS		03/10/2016	MERRILL LYNCH	X X X	252,629	250,000	1,700
912828ND8	UNITED STATES TREAS NTS		11/04/2016	MERRILL LYNCH	X X X	81,664	75,000	987
912828NT3	UNITED STATES TREAS NTS		09/04/2016	MERRILL LYNCH	X X X	265,737	250,000	830
912828Q45	UNITED STATES TREAS NTS		09/04/2016	MERRILL LYNCH	X X X	200,328	200,000	765
912828RE2	UNITED STATES TREAS NTS		07/08/2016	MERRILL LYNCH	X X X	40,714	40,000	220
912828WE6	UNITED STATES TREAS NTS		03/10/2016	MERRILL LYNCH	X X X	267,589	250,000	2,210
912828XE5	UNITED STATES TREAS NTS		05/11/2016	MERRILL LYNCH	X X X	335,389	330,000	2,272
0599999 Subtotal - Bonds - U.S. Governments						6,499,692	8,092,000	13,506
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
0117702S2	ALASKA ST		03/02/2016	MERRILL LYNCH	X X X	244,082	200,000	1,000
13063CKR0	CALIFORNIA ST FOR PREVIOUS ISS		03/02/2016	MERRILL LYNCH	X X X	250,258	200,000	3,500
20772J2X9	CONNECTICUT ST		08/08/2016	MERRILL LYNCH	X X X	202,094	200,000	
37358MDF5	GEORGIA ST RD & TWY AUTH REV		03/10/2016	MERRILL LYNCH	X X X	150,125	125,000	2,847
70914PE65	PENNSYLVANIA ST		08/16/2016	MERRILL LYNCH	X X X	282,965	250,000	
92818L3V2	VIRGINIA ST RES AUTH INFRASTRU		08/08/2016	MERRILL LYNCH	X X X	257,775	250,000	1,583
93974DA81	WASHINGTON ST FOR ISSUES DTD P		09/08/2016	MERRILL LYNCH	X X X	177,311	150,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,564,610	1,375,000	8,930
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
071365D72	BATTLE CREEK MICH		03/23/2016	MERRILL LYNCH	X X X	108,583	100,000	1,639
161035EV8	CHARLOTTE N C		03/02/2016	MERRILL LYNCH	X X X	300,975	250,000	2,292
164321HF1	CHEROKEE CNTY S C SCH DIST NO		04/06/2016	MERRILL LYNCH	X X X	267,933	250,000	417
194756QG0	COLLINGSWOOD N J		06/30/2016	MERRILL LYNCH	X X X	316,725	250,000	1,215
198432KR6	COLUMBIA S C		09/09/2016	MERRILL LYNCH	X X X	128,170	125,000	771
235308WB5	DALLAS TEX INDPT SCH DIST		03/10/2016	MERRILL LYNCH	X X X	206,564	200,000	117
30747NDA9	FARGO N D DEV		08/09/2016	MERRILL LYNCH	X X X	241,604	245,000	476
34153QFV3	FLORIDA ST BRD ED PUB ED FOR I		09/07/2016	MERRILL LYNCH	X X X	244,688	250,000	76
35880CSX3	FRISCO TEX INDPT SCH DIST		03/02/2016	MERRILL LYNCH	X X X	202,238	200,000	533
404792JZ7	HADDONFIELD N J BRD ED		10/18/2016	MERRILL LYNCH	X X X	149,360	150,000	463
412487EF3	HARFORD CNTY MD		03/10/2016	MERRILL LYNCH	X X X	198,250	200,000	244
419722ZX4	HAWAII CNTY HAWAII		03/23/2016	MERRILL LYNCH	X X X	219,752	200,000	2,158

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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
429646EU2	HIGH BRIDGE BORO N J		03/10/2016	MERRILL LYNCH	X X X	197,707	160,000	667
470143AZ1	JAL N MEX PUB SCH DIST NO 19		10/20/2016	MERRILL LYNCH	X X X	174,508	175,000	651
478740TJ2	JOHNSON CNTY KANS UNI SCH DIST		10/18/2016	MERRILL LYNCH	X X X	222,920	200,000	178
510768GZ1	LAKE SHORE MICH PUB SCHS MACOM		06/30/2016	MERRILL LYNCH	X X X	273,210	250,000	125
510768HB3	LAKE SHORE MICH PUB SCHS MACOM		06/30/2016	MERRILL LYNCH	X X X	212,924	200,000	100
571363GP9	MARPLE-NEWTOWN PA SCH DIST		08/16/2016	MERRILL LYNCH	X X X	341,091	300,000	3,656
586807FU8	MENIFEE CALIF UN SCH DIST		08/16/2016	MERRILL LYNCH	X X X	243,995	250,000	222
589535Y98	MERIDEN CONN		12/08/2016	MERRILL LYNCH	X X X	161,438	175,000	613
590281NW7	MERRIMACK CNTY N H		08/16/2016	MERRILL LYNCH	X X X	245,938	250,000	
595685NY0	MIDDLE CTRY CENT SCH DIST N Y		09/09/2016	MERRILL LYNCH	X X X	141,000	150,000	167
597103VL1	MIDDLETOWN NY CITY SCH		08/08/2016	MERRILL LYNCH	X X X	246,003	250,000	583
614155KJ7	MONTGOMERY TWP N J BRD ED		05/23/2016	MERRILL LYNCH	X X X	245,618	250,000	319
624142CX1	MOUNTAIN IRON-BUHL MINN INDPT		09/07/2016	MERRILL LYNCH	X X X	197,988	200,000	722
6533522N3	NIAGARA CNTY N Y		08/16/2016	MERRILL LYNCH	X X X	225,400	230,000	228
653352Y99	NIAGARA CNTY N Y		05/23/2016	MERRILL LYNCH	X X X	243,677	245,000	242
671579ZV5	OAK PARK ILL		04/06/2016	MERRILL LYNCH	X X X	256,280	250,000	229
6845754J9	ORANGE CNTY N Y		10/20/2016	MERRILL LYNCH	X X X	190,354	200,000	289
707873KJ3	PENN-TRAFFORD PA SCH DIST		03/24/2016	MERRILL LYNCH	X X X	207,377	210,000	2,173
757130KV0	RED WING MINN INDPT SCH DIST N		08/16/2016	MERRILL LYNCH	X X X	248,095	250,000	15
758926KJ7	REGIONAL SCH DIST NO 16 CONN		03/10/2016	MERRILL LYNCH	X X X	140,757	140,000	548
759133GS4	REGIONAL SCH DIST NO 18		12/06/2016	MERRILL LYNCH	X X X	97,500	100,000	488
795268NV9	SALISBURY MD		08/08/2016	MERRILL LYNCH	X X X	250,000	250,000	181
806347MQ0	SCHAUMBURG ILL		08/08/2016	MERRILL LYNCH	X X X	172,167	175,000	282
811403UF9	SEA ISLE CITY NJ		10/21/2016	MERRILL LYNCH	X X X	213,158	200,000	
815645PD2	SEDGWICK CNTY KANS UNI SCH DIS		08/08/2016	MERRILL LYNCH	X X X	265,289	270,000	1,500
826239DX0	SIERRA CALIF JT CMNTY COLLEGE		03/23/2016	MERRILL LYNCH	X X X	163,246	135,000	994
852036EK4	SPRINGVILLE UTAH		03/02/2016	MERRILL LYNCH	X X X	204,766	200,000	200
852634LR3	STAMFORD CONN		09/09/2016	MERRILL LYNCH	X X X	195,996	200,000	204
86476PRP5	SUFFOLK CNTY N Y		03/02/2016	MERRILL LYNCH	X X X	271,485	225,000	3,469
886100VR4	THURSTON CNTY WASH		08/16/2016	MERRILL LYNCH	X X X	103,940	105,000	
907856AM0	UNION PARISH LA SCH BRD		12/06/2016	MERRILL LYNCH	X X X	213,334	200,000	
932712PT3	WALNUT CREEK CALIF SCH DIST CO		10/27/2016	MERRILL LYNCH	X X X	148,191	150,000	150
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						9,300,194	8,965,000	29,596
Bonds - U.S. Special Revenue, Special Assessment								
010609CZ6	ALABAMA ST PUB SCH & COLLEGE A		06/30/2016	MERRILL LYNCH	X X X	215,838	200,000	100
10974BAL0	BRISBANE/GUADALUPE VY MUN IMPT		10/18/2016	MERRILL LYNCH	X X X	124,803	100,000	694
130685VP2	CALIFORNIA ST PUB WKS BRD LEAS		03/23/2016	MERRILL LYNCH	X X X	110,340	100,000	2,225
179282FV5	CLACKAMAS CNTY ORE SVC DIST NO		10/21/2016	MERRILL LYNCH	X X X	129,318	140,000	517
198045KP0	COLUMBIA MO SPL OBLIG		08/08/2016	MERRILL LYNCH	X X X	124,042	115,000	259
20281PJW3	COMMONWEALTH FING AUTH PA REV		08/08/2016	MERRILL LYNCH	X X X	306,498	250,000	2,431
20774YL62	CONNECTICUT ST HEALTH & EDL FA		12/06/2016	MERRILL LYNCH	X X X	289,288	250,000	1,319
207758VN0	CONNECTICUT ST SPL TAX OBLIG R		10/27/2016	MERRILL LYNCH	X X X	249,484	200,000	917
396066CY6	GREENVILLE CNTY S C SCH DIST I		03/23/2016	MERRILL LYNCH	X X X	287,500	250,000	3,790
414008CG5	HARRIS CNTY TEX CULTURAL ED FA		05/23/2016	MERRILL LYNCH	X X X	149,250	150,000	188
419794WU2	HAWAII ST ARPTS SYS REV		11/08/2016	MERRILL LYNCH	X X X	171,423	150,000	2,800
42766MEL7	HERNANDO CNTY FLA SCH BRD CTFS		08/08/2016	MERRILL LYNCH	X X X	200,000	200,000	900
45470RCP9	INDIANA FIN AUTH HWY REV		07/27/2016	MERRILL LYNCH	X X X	180,254	150,000	
503682BP0	LA MIRADA CALIF PUB FING AUTH		05/23/2016	MERRILL LYNCH	X X X	134,206	130,000	325
546604FN4	LOUISVILLE & JEFFERSON CNTY KY		09/09/2016	MERRILL LYNCH	X X X	147,750	150,000	160
550802JX1	LYCOMING CNTY PA AUTH COLLEGE		10/18/2016	MERRILL LYNCH	X X X	143,576	150,000	250
557250C88	MADISON CNTY KY SCH DIST FIN C		03/23/2016	MERRILL LYNCH	X X X	97,546	100,000	160
557250C96	MADISON CNTY KY SCH DIST FIN C		03/23/2016	MERRILL LYNCH	X X X	202,534	200,000	383
56052FCX1	MAINE ST HSG AUTH MTG PUR		08/16/2016	MERRILL LYNCH	X X X	264,550	250,000	2,219

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
575831CH3	MASSACHUSETTS ST COLLEGE BLDG		03/02/2016	MERRILL LYNCH	X X X	167,267	150,000	200
575832QX1	MASSACHUSETTS ST COLLEGE BLDG		03/02/2016	MERRILL LYNCH	X X X	108,884	100,000	1,750
59333PXV5	MIAMI-DADE CNTY FLA AVIATION R		08/08/2016	MERRILL LYNCH	X X X	290,408	250,000	4,514
646066WS5	NEW JERSEY ST EDL FACS AUTH RE		08/08/2016	MERRILL LYNCH	X X X	149,683	120,000	467
664843NX3	NORTHERN CALIF PWR AGY PUB PWR		03/10/2016	MERRILL LYNCH	X X X	289,827	225,000	3,238
6817934P7	OMAHA PUB PWR DIST NEB ELEC RE		08/16/2016	MERRILL LYNCH	X X X	138,003	125,000	313
696583GB3	PALM BEACH FLA REV		10/20/2016	MERRILL LYNCH	X X X	168,000	150,000	2,375
709224RP6	PENNSYLVANIA ST TPK		12/06/2016	MERRILL LYNCH	X X X	287,405	250,000	278
721174P87	PIKE CNTY KY SCH DIST FIN CORP		10/27/2016	MERRILL LYNCH	X X X	242,440	200,000	2,500
76913ACQ4	RIVERSIDE CNTY CALIF REDEV AGY		12/08/2016	MERRILL LYNCH	X X X	118,242	105,000	1,050
79730CGL2	SAN DIEGO CALIF PUB FACS FING		05/26/2016	MERRILL LYNCH	X X X	118,817	100,000	
836753MD2	SOUTH BROWARD HOSP DIST FLA RE		11/07/2016	MERRILL LYNCH	X X X	196,294	200,000	
837152UB1	SOUTH CAROLINA TRANSN INFRASTR		08/08/2016	MERRILL LYNCH	X X X	245,935	250,000	292
840611CM7	SOUTH WASH CNTY INDPT SCH DIST		05/23/2016	MERRILL LYNCH	X X X	225,896	200,000	
844425BJ6	SOUTHLAKE TEX CMNTY ENHANCEMEN		08/08/2016	MERRILL LYNCH	X X X	257,295	250,000	
847903JV4	SPENCER CNTY KY SCH DIST FIN C		03/02/2016	MERRILL LYNCH	X X X	246,558	250,000	
79152QBX9	ST LOUIS CNTY MO LIBR DIST CTF		10/18/2016	MERRILL LYNCH	X X X	142,323	150,000	275
875124BT5	TAMPA BAY WTR FLA A REGL WTR S		04/06/2016	MERRILL LYNCH	X X X	175,688	150,000	208
87515EBN3	TAMPA FLA HEALTH SYS REV		10/20/2016	MERRILL LYNCH	X X X	173,813	150,000	3,200
890680MJ7	TOPEKA KANS UTIL REV		09/07/2016	MERRILL LYNCH	X X X	98,494	100,000	44
902307KM8	TYLER TEX JR COLLEGE DIST REV		08/16/2016	MERRILL LYNCH	X X X	122,405	125,000	
91802RBW8	UTILITY DEBT SECURITIZATION AU		12/08/2016	MERRILL LYNCH	X X X	122,031	125,000	1,854
928172P33	VIRGINIA ST PUB BLDG AUTH PUB		10/21/2016	MERRILL LYNCH	X X X	201,586	200,000	350
939720TS7	WASHINGTON ST CTFS PARTN		03/10/2016	MERRILL LYNCH	X X X	149,618	150,000	
95073BDK0	WENTZVILLE R-IV SCH DIST MO LE		09/07/2016	MERRILL LYNCH	X X X	113,054	115,000	75
975840BT5	WINTER HAVEN FLA UTIL SYS REV		10/20/2016	MERRILL LYNCH	X X X	217,419	215,000	430
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						8,295,585	7,640,000	43,050
Bonds - Industrial and Miscellaneous (Unaffiliated)								
500769GR9	KREDITANSTALT FUR WIEDERAUFBAU	C	10/27/2016	MERRILL LYNCH	X X X	304,725	300,000	1,891
084664BU4	BERKSHIRE HATHAWAY FIN CORP		11/07/2016	MERRILL LYNCH	X X X	221,450	200,000	4,278
097023BJ3	BOEING CO		10/18/2016	MERRILL LYNCH	X X X	118,532	117,000	406
20030NBW0	COMCAST CORP NEW		12/06/2016	MERRILL LYNCH	X X X	231,175	250,000	2,285
36962G3A0	GENERAL ELEC CAP CORP MTN BE		09/09/2016	MERRILL LYNCH	X X X	206,394	150,000	948
46625HMN7	JPMORGAN CHASE & CO		10/20/2016	MERRILL LYNCH	X X X	214,762	200,000	2,167
540424AS7	LOEWS CORP		12/06/2016	MERRILL LYNCH	X X X	204,958	200,000	1,417
594918BB9	MICROSOFT CORP		10/20/2016	MERRILL LYNCH	X X X	257,898	250,000	1,369
61747YDW2	MORGAN STANLEY		11/07/2016	MERRILL LYNCH	X X X	51,088	50,000	379
674599CM5	OCCIDENTAL PETE CORP DEL		12/06/2016	MERRILL LYNCH	X X X	193,778	200,000	533
68389XAE5	ORACLE CORP		09/09/2016	MERRILL LYNCH	X X X	207,300	150,000	4,035
713409AC4	PEPSI BOTTLING GROUP INC		10/18/2016	MERRILL LYNCH	X X X	287,544	200,000	1,944
931142BF9	WAL-MART STORES INC		10/18/2016	MERRILL LYNCH	X X X	151,787	100,000	1,384
983024AN0	WYETH		09/09/2016	MERRILL LYNCH	X X X	198,254	150,000	4,041
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,849,645	2,517,000	27,077
8399997 Subtotal - Bonds - Part 3						28,509,726	28,589,000	122,159
8399998 Summary item from Part 5 for Bonds						170,144	170,000	306
8399999 Subtotal - Bonds						28,679,870	28,759,000	122,465
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
G0177J108	ALLERGAN PLC	C	10/18/2016	MERRILL LYNCH	80.000	18,055	X X X	
055622104	BP PLC	C	01/04/2016	MERRILL LYNCH	516.000	15,980	X X X	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
143658300	CARNIVAL CORP	C	01/04/2016	MERRILL LYNCH	30.000	1,621	XXX	
25243Q205	DIAGEO P L C	C	07/07/2016	MERRILL LYNCH	700.000	72,616	XXX	
Y2573F102	FLEXTRONICS INTL LTD	C	06/24/2016	MERRILL LYNCH	1,300.000	16,586	XXX	
G5785G107	MALLINCKRODT PLC SHS	C	12/15/2016	MERRILL LYNCH	180.000	9,423	XXX	
806857108	SCHLUMBERGER LTD	C	01/04/2016	MERRILL LYNCH	376.000	25,918	XXX	
881624209	TEVA PHARMACEUTICAL INDS LTD	C	02/19/2016	MERRILL LYNCH	15.000	906	XXX	
00507V109	ACTIVISION BLIZZARD INC		03/01/2016	MERRILL LYNCH	775.000	28,001	XXX	
02079K107	ALPHABET INC		01/15/2016	MERRILL LYNCH	300.000	207,395	XXX	
026874784	AMERICAN INTL GROUP INC		01/04/2016	MERRILL LYNCH	16.000	965	XXX	
037833100	APPLE INC		07/13/2016	MERRILL LYNCH	825.000	82,565	XXX	
046353108	Astrazeneca PLC Spnd ADR		11/07/2016	MERRILL LYNCH	7,500.000	209,015	XXX	
00206R102	AT&T INC		08/30/2016	MERRILL LYNCH	215.000	8,811	XXX	
053611109	AVERY DENNISON CORP		06/14/2016	MERRILL LYNCH	130.000	9,817	XXX	
09062X103	BIOGEN INC		12/15/2016	MERRILL LYNCH	115.000	35,406	XXX	
12514G108	CDW CORP		03/01/2016	MERRILL LYNCH	265.000	10,759	XXX	
15135B101	CENTENE CORP DEL		01/04/2016	MERRILL LYNCH	205.000	13,444	XXX	
166764100	CHEVRON CORP NEW		01/15/2016	MERRILL LYNCH	1,500.000	125,124	XXX	
125509109	CIGNA CORPORATION		02/19/2016	MERRILL LYNCH	11.000	1,479	XXX	
17275R102	CISCO SYS INC		01/04/2016	MERRILL LYNCH	70.000	1,846	XXX	
172967424	CITIGROUP INC		07/07/2016	MERRILL LYNCH	5,060.000	213,526	XXX	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		01/04/2016	MERRILL LYNCH	11.000	640	XXX	
19248X307	COHEN & STEERS PFD SECS&INC FD		12/09/2016	MERRILL LYNCH	2,073.430	28,239	XXX	
20030N101	COMCAST CORP NEW		01/04/2016	MERRILL LYNCH	54.000	3,002	XXX	
23331A109	D R HORTON INC		10/18/2016	MERRILL LYNCH	600.000	18,878	XXX	
24610H302	DELAWARE INVTS FD		12/23/2016	VARIOUS	545.238	6,105	XXX	
24703L103	DELL TECHNOLOGIES INC		12/15/2016	MERRILL LYNCH	175.000	9,968	XXX	
247361702	DELTA AIR LINES INC DEL		07/07/2016	MERRILL LYNCH	2,530.000	97,913	XXX	
254687106	DISNEY WALT CO		07/07/2016	MERRILL LYNCH	600.000	56,640	XXX	
260543103	DOW CHEM CO		01/04/2016	MERRILL LYNCH	28.000	1,403	XXX	
263534109	DU PONT E I DE NEMOURS & CO		01/15/2016	MERRILL LYNCH	3,500.000	189,594	XXX	
30231G102	EXXON MOBIL CORP		06/14/2016	MERRILL LYNCH	265.000	21,413	XXX	
37045V100	GENERAL MTRS CO		07/07/2016	MERRILL LYNCH	500.000	14,343	XXX	
375558103	GILEAD SCIENCES INC		04/13/2016	MERRILL LYNCH	475.000	45,554	XXX	
38141G104	GOLDMAN SACHS GROUP INC		02/19/2016	MERRILL LYNCH	35.000	5,453	XXX	
382550101	GOODYEAR TIRE & RUBR CO		10/18/2016	MERRILL LYNCH	615.000	17,938	XXX	
40412C101	HCA HOLDINGS INC		01/15/2016	MERRILL LYNCH	3,000.000	191,347	XXX	
444859102	HUMANA INC		10/18/2016	MERRILL LYNCH	190.000	33,328	XXX	
458140100	INTEL CORP		12/15/2016	MERRILL LYNCH	235.000	8,678	XXX	
459200101	INTERNATIONAL BUSINESS MACHS		01/15/2016	MERRILL LYNCH	325.000	42,083	XXX	
46625H100	JPMORGAN CHASE & CO		07/07/2016	MERRILL LYNCH	800.000	48,253	XXX	
4812A4351	JPMORGAN TR I		12/30/2016	VARIOUS	807.882	9,176	XXX	
512807108	LAM RESEARCH CORP		04/13/2016	MERRILL LYNCH	210.000	17,255	XXX	
521865204	LEAR CORP		04/13/2016	MERRILL LYNCH	70.000	7,905	XXX	
526057104	LENNAR CORP		01/04/2016	MERRILL LYNCH	8.000	376	XXX	
543916167	LORD ABBETT INVT TR		12/30/2016	MERRILL LYNCH	1,343.529	12,099	XXX	
56063U521	MAINSTAY FDS TR		12/30/2016	MERRILL LYNCH	1,033.869	12,849	XXX	
577125107	MATTHEWS ASIAN FDS		12/08/2016	MERRILL LYNCH	533.065	8,561	XXX	
594918104	MICROSOFT CORP		02/01/2016	MERRILL LYNCH	500.000	27,378	XXX	
681919106	OMNICOM GROUP INC		04/13/2016	MERRILL LYNCH	300.000	22,597	XXX	
690742101	OWENS CORNING NEW		02/01/2016	MERRILL LYNCH	185.000	8,404	XXX	
695156109	PACKAGING CORP AMER		01/04/2016	MERRILL LYNCH	11.000	688	XXX	
717081103	PFIZER INC		04/13/2016	MERRILL LYNCH	1,100.000	33,943	XXX	
718172109	PHILIP MORRIS INTL INC		01/15/2016	MERRILL LYNCH	500.000	43,015	XXX	
72201M784	PIMCO FDS		12/30/2016	MERRILL LYNCH	166.181	1,721	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	
744573106	PUBLIC SVC ENTERPRISE GROUP		01/04/2016	MERRILL LYNCH	405.000	15,595	X X X		
755111507	RAYTHEON CO		01/04/2016	MERRILL LYNCH	7.000	854	X X X		
770323103	ROBERT HALF INTL INC		12/15/2016	MERRILL LYNCH	232.000	11,316	X X X		
80589M102	SCANA CORP NEW		02/01/2016	MERRILL LYNCH	130.000	8,361	X X X		
867224107	SUNCOR ENERGY INC NEW	C	01/04/2016	MERRILL LYNCH	717.000	18,217	X X X		
867914103	SUNTRUST BKS INC		06/24/2016	MERRILL LYNCH	325.000	13,289	X X X		
891160509	TORONTO DOMINION BK ONT	A	10/27/2016	MERRILL LYNCH	4,500.000	204,278	X X X		
910047109	UNITED CONTL HLDGS INC		01/04/2016	MERRILL LYNCH	23.000	1,283	X X X		
911312106	UNITED PARCEL SERVICE INC		07/07/2016	MERRILL LYNCH	800.000	73,506	X X X		
913017109	UNITED TECHNOLOGIES CORP		01/15/2016	MERRILL LYNCH	500.000	42,918	X X X		
902973304	US BANCORP DEL		02/19/2016	MERRILL LYNCH	13.000	517	X X X		
91913Y100	VALERO ENERGY CORP NEW		01/04/2016	MERRILL LYNCH	39.000	2,691	X X X		
92343V104	Verizon Communications		11/07/2016	MERRILL LYNCH	4,000.000	188,712	X X X		
931142103	WAL-MART STORES INC		01/15/2016	MERRILL LYNCH	1,500.000	92,741	X X X		
931427108	WALGREENS BOOTS ALLIANCE INC		10/18/2016	MERRILL LYNCH	490.000	39,010	X X X		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,869,285	X X X	
9799997	Subtotal - Common Stocks - Part 3						2,869,285	X X X	
9799998	Summary Item from Part 5 for Common Stocks						649,036	X X X	
9799999	Subtotal - Common Stocks						3,518,321	X X X	
9899999	Subtotal - Preferred and Common Stocks						3,518,321	X X X	
9999999	Totals						32,198,191	X X X	122,465

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 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.							
Bonds - U.S. Governments																				
912828HH6	UNITED STATES TREAS NTS	07/07/2016	MERRILL LYNCH	X X X	217,164	207,000	235,854	219,576					(3,438)	(3,438)	216,138		1,026	1,026	5,785	11/15/2017
0599999 Subtotal - Bonds - U.S. Governments					217,164	207,000	235,854	219,576					(3,438)	(3,438)	216,138		1,026	1,026	5,785	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
4521517V9	ILLINOIS ST	09/01/2016	MATURITY	X X X	110,000	110,000	118,665	111,505					(1,505)	(1,505)	110,000				4,125	09/01/2016
452151XQ1	ILLINOIS ST	01/04/2016	MATURITY	X X X	175,000	175,000	194,112	175,000							175,000				4,375	01/01/2016
452152CD1	ILLINOIS ST	01/04/2016	MATURITY	X X X	175,000	175,000	195,109	175,000							175,000				4,375	01/01/2016
646039KE6	NEW JERSEY ST	07/15/2016	MATURITY	X X X	150,000	150,000	167,862	153,768					(3,768)	(3,768)	150,000				7,875	07/15/2016
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					610,000	610,000	675,748	615,273					(5,273)	(5,273)	610,000				20,750	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
04988PCN0	ATWATER CALIF ELEM SCH DIST	08/01/2016	MATURITY	X X X	205,000	205,000	216,086	206,813					(1,813)	(1,813)	205,000				6,150	08/01/2016
194738Q45	COLLIN CNTY TEX	02/15/2016	CALLED @ 100.0000000	X X X	370,000	370,000	400,788	371,694					(1,694)	(1,694)	370,000				8,325	02/15/2025
274137G69	EAST ORANGE N J	09/15/2016	MATURITY	X X X	145,000	145,000	153,554	146,871					(1,871)	(1,871)	145,000				4,350	09/15/2016
274672E77	EAST RAMAPO CENT SCH DIST N Y	05/15/2016	MATURITY	X X X	275,000	275,000	308,921	278,916					(3,916)	(3,916)	275,000				6,875	05/15/2016
457113AJ7	INGLEWOOD CALIF UNI SCH DIST S	10/15/2016	MATURITY	X X X	175,000	175,000	200,743	179,538					(4,538)	(4,538)	175,000				8,750	10/15/2016
49118NCN3	KENTUCKY ASSET / LIABILITY COM	09/01/2016	MATURITY	X X X	150,000	150,000	168,414	154,359					(4,359)	(4,359)	150,000				7,500	09/01/2016
63165NX78	NASSAU CNTY N Y	07/01/2016	MATURITY	X X X	500,000	500,000	575,795	509,848					(9,848)	(9,848)	500,000				25,000	07/01/2016
861419QT9	STOCKTON CALIF UNI SCH DIST	07/01/2016	MATURITY	X X X	100,000	100,000	106,000	100,818					(818)	(818)	100,000				4,000	07/01/2016
8647667G9	SUFFOLK CNTY N Y	11/01/2016	MATURITY	X X X	100,000	100,000	113,000	103,125					(3,125)	(3,125)	100,000				5,000	11/01/2016
92603PCU4	VICTOR VALLEY CALIF CMNTY COLL	08/01/2016	MATURITY	X X X	155,000	155,000	140,275	152,947					2,053	2,053	155,000					08/01/2016
988505ER0	YUMA & LA PAZ CNTYS ARIZ CMNTY	07/01/2016	MATURITY	X X X	150,000	150,000	169,809	152,213					(2,213)	(2,213)	150,000				7,500	07/01/2016
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)					2,325,000	2,325,000	2,553,385	2,357,142					(32,142)	(32,142)	2,325,000				83,450	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
020668AD1	ALPENA MICH REGL MED CTR	11/01/2016	MATURITY	X X X	100,000	100,000	101,337	100,323					(323)	(323)	100,000				2,000	11/01/2016
047681MF5	ATLANTA & FULTON CNTY GA REC A	12/01/2016	MATURITY	X X X	100,000	100,000	113,412	102,542					(2,542)	(2,542)	100,000				5,000	12/01/2016
139042KM6	CANYON TEX REGL WTR AUTH CONTR	08/01/2016	MATURITY	X X X	100,000	100,000	112,740	102,073					(2,073)	(2,073)	100,000				4,750	08/01/2016
13937KDX1	CAPE CORAL FLA SPL OBLIG REV	07/01/2016	MATURITY	X X X	250,000	250,000	274,078	252,783					(2,783)	(2,783)	250,000				10,000	07/01/2016
176553EB7	CITIZENS PPTY INS CORP FLA	06/01/2016	MATURITY	X X X	100,000	100,000	110,976	101,035					(1,035)	(1,035)	100,000				3,000	06/01/2016
176553ED3	CITIZENS PPTY INS CORP FLA	06/01/2016	MATURITY	X X X	600,000	600,000	659,280	605,531					(5,531)	(5,531)	600,000				16,500	06/01/2016
176553EM3	CITIZENS PPTY INS CORP FLA	06/01/2016	MATURITY	X X X	175,000	175,000	179,421	175,425					(425)	(425)	175,000				3,500	06/01/2016
20774UC29	CONNECTICUT ST HEALTH & EDL FA	07/01/2016	MATURITY	X X X	180,000	180,000	197,950	182,075					(2,075)	(2,075)	180,000				7,200	07/01/2016
3135G0JA2	FEDERAL NATL MTG ASSN	05/11/2016	MERRILL LYNCH	X X X	309,491	308,000	310,736	309,081					(294)	(294)	308,787		704	704	1,915	04/27/2017
342815WH6	FLORIDA ST MUN LN COUNCIL REV	08/04/2016	EXCHANGE	X X X	251,468	250,000	281,325	256,915					(5,447)	(5,447)	251,468				6,250	10/01/2016
342816UJ7	FLORIDA ST MUN PWR AGY REV	10/01/2016	MATURITY	X X X	100,000	100,000	108,000	101,854					(1,854)	(1,854)	100,000				4,000	10/01/2016
358184KE8	FRESNO CALIF JT PWRS FING AUTH	04/01/2016	MATURITY	X X X	175,000	175,000	196,649	176,289					(1,289)	(1,289)	175,000				4,594	04/01/2016
36005LBE1	FULTON CNTY GA FACS CORP CTF5	11/01/2016	MATURITY	X X X	130,000	130,000	149,062	133,620					(3,620)	(3,620)	130,000				6,500	11/01/2016
546456AY0	LOUISIANA ST CITIZENS PPTY INS	06/01/2016	MATURITY	X X X	280,000	280,000	309,507	283,868					(3,868)	(3,868)	280,000				7,000	06/01/2016
56036YAZ8	MAIN STR NAT GAS INC GA GAS PR	03/15/2016	MATURITY	X X X	300,000	300,000	335,463	302,055					(2,055)	(2,055)	300,000				7,500	03/15/2016
560459G37	MAINE MUN BD BK	11/01/2016	MATURITY	X X X	150,000	150,000	163,055	153,970					(3,970)	(3,970)	150,000				5,625	11/01/2016
59333PYQ5	MIAMI-DADE CNTY FLA AVIATION R	10/01/2016	MATURITY	X X X	135,000	135,000	141,776	136,247					(1,247)	(1,247)	135,000				4,050	10/01/2016
594615ED4	MICHIGAN ST BLDG AUTH REV	10/15/2016	CALLED @ 95.7220000	X X X	23,931	25,000	24,039	24,029					(98)	(98)	23,931					10/15/2017
594615EF9	MICHIGAN ST BLDG AUTH REV	10/15/2016	CALLED @ 95.7220000	X X X	71,792	75,000	72,118	72,087					(295)	(295)	71,792					10/15/2017
60534QPA3	MISSISSIPPI DEV BK SPL OBLIG	07/01/2016	CALLED @ 100.0000000	X X X	300,000	300,000	335,919	305,953					(5,953)	(5,953)	300,000				15,000	01/01/2026
611148CP0	MONROE N J MUN UTILS AUTH GLOU	07/01/2016	MATURITY	X X X	100,000	100,000	104,542	100,677					(677)	(677)	100,000				2,500	07/01/2016
641480EP9	NEVADA ST HWY IMPT REV	12/01/2016	CALLED @ 100.0000000	X X X	100,000	100,000	113,255	103,826					(3,826)	(3,826)	100,000				5,000	12/01/2020
645771U00	NEW JERSEY BLDG AUTH ST BLDG R	06/15/2016	MATURITY	X X X	100,000	100,000	112,689	101,358					(1,358)	(1,358)	100,000				2,500	06/15/2016
64972BDV4	NEW YORK N Y CITY HSG DEV CORP	05/02/2016	MATURITY	X X X	125,000	125,000	127,344	125,212					(212)	(212)	125,000				1,250	05/01/2016
677555T87	OHIO ST ECONOMIC DEV REV	06/01/2016	MATURITY	X X X	115,000	115,000	116,789	115,225					(225)	(225)	115,000				1,150	06/01/2016
709223UR0	PENNSYLVANIA ST TPK COMMN TPK	06/01/2016	MATURITY	X X X	100,000	100,000	113,900	101,589					(1,589)	(1,589)	100,000				2,500	06/01/2016
735351CQ9	PORT ST LUCIE FLA STORMWTR UTI	05/02/2016	MATURITY	X X X	100,000	100,000	113,145	101,403					(1,403)	(1,403)	100,000				2,500	05/01/2016
735352KN5	PORT ST LUCIE FLA UTIL REV	09/01/2016	MATURITY	X X X	100,000	100,000	113,425	102,603					(2,603)	(2,603)	100,000				5,000	09/01/2016
74441AAM1	PUBLIC GAS PARTNERS INC GA GAS	10/01/2016	MATURITY	X X X	200,000	200,000	228,152	204,627					(4,627)	(4,627)	200,000				10,000	10/01/2016
745268YG1	PUERTO RICO ELEC PWR AUTH PWR	07/06/2016	Sink PMT @ 93.3050000	X X X	65,314	70,000	62,725	66,644					(1,330)	(1,330)	65,314					07/01/2017

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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 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 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.						
88165FAC6	TEVA PHARMACEUTICAL FIN CO B.V	11/10/2016	MATURITY	X X X	100,000	100,000	100,190	100,034						100,000				2,400	11/10/2016
891027AN4	TORCHMARK CORP	06/15/2016	MATURITY	X X X	105,000	105,000	118,475	106,759		(1,759)			(1,759)	105,000				3,347	06/15/2016
91529YAG1	UNUM GROUP	09/30/2016	MATURITY	X X X	450,000	450,000	517,775	467,204		(17,204)			(17,204)	450,000				32,063	09/30/2016
92343VAV6	VERIZON COMMUNICATIONS INC	04/04/2016	MERRILL LYNCH	X X X	165,577	150,000	175,041	168,285		(1,405)			(1,405)	166,880		(1,302)	(1,302)	9,263	04/01/2019
925524BB5	VIACOM INC	05/02/2016	MATURITY	X X X	104,000	104,000	118,526	105,692		(1,692)			(1,692)	104,000				3,250	04/30/2016
929903CH3	WACHOVIA CORP NEW	10/15/2016	MATURITY	X X X	120,000	120,000	135,302	122,724		(2,724)			(2,724)	120,000				6,750	10/15/2016
959802AB5	WESTERN UN CO	10/01/2016	MATURITY	X X X	421,000	421,000	480,841	432,687		(11,687)			(11,687)	421,000				24,965	10/01/2016
98389BAK6	XCEL ENERGY INC	12/16/2016	CALLED @ 101.4010000	X X X	101,401	100,000	109,442	105,111		(3,909)			(3,909)	101,202		199	199	6,829	04/01/2017
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					13,719,253	13,442,000	15,016,610	13,970,189		(256,033)			(256,033)	13,714,153		5,099	5,099	619,651	X X X
8399997 Subtotal - Bonds - Part 4					22,718,413	22,437,000	24,851,606	23,087,791		(376,205)			(376,205)	22,711,583		6,829	6,829	906,215	X X X
8399998 Summary Item from Part 5 for Bonds					170,020	170,000	170,144			(33)			(33)	170,112		(92)	(92)	877	X X X
8399999 Subtotal - Bonds					22,888,433	22,607,000	25,021,750	23,087,791		(376,238)			(376,238)	22,881,695		6,737	6,737	907,092	X X X
8999998 Summary Item from Part 5 for Preferred Stocks						X X X													X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
G5960L103	MEDTRONIC PLC	C 01/15/2016	MERRILL LYNCH	500,000	36,736	X X X	33,524	38,460		(4,936)			(4,936)	33,524		3,212	3,212	190	X X X
88579Y101	3M CO	07/07/2016	MERRILL LYNCH	303,000	50,149	X X X	38,087	45,644		(7,557)			(7,557)	38,087		12,062	12,062	444	X X X
02209S103	ALTRIA GROUP INC	07/07/2016	MERRILL LYNCH	333,000	22,746	X X X	8,012	19,384		(11,372)			(11,372)	8,012		14,734	14,734	339	X X X
026874784	AMERICAN INTL GROUP INC	03/01/2016	MERRILL LYNCH	34,000	1,758	X X X	1,329	2,107		(778)			(778)	1,329		429	429		X X X
030420103	AMERICAN WTR WKS CO INC NEW	07/07/2016	MERRILL LYNCH	1,000,000	82,598	X X X	54,855	59,750		(4,895)			(4,895)	54,855		27,743	27,743	715	X X X
031162100	AMGEN INC	12/15/2016	MERRILL LYNCH	215,000	33,498	X X X	17,434	34,901		(17,467)			(17,467)	17,434		16,064	16,064	800	X X X
091936732	BLACKROCK FDS GB L/SCR INSTL	11/07/2016	MERRILL LYNCH	897,805	9,014	X X X	8,834	8,772		63			63	8,834		180	180		X X X
111621306	BROCADE COMMUNICATIONS SYS INC	05/31/2016	MERRILL LYNCH	1,675,000	15,195	X X X	15,302	15,377		(75)			(75)	15,302		(107)	(107)	151	X X X
156700106	CENTURYLINK INC	11/07/2016	MERRILL LYNCH	8,000,000	186,396	X X X	199,955	201,280		(1,325)			(1,325)	199,955		(13,559)	(13,559)	12,960	X X X
125509109	CIGNA CORPORATION	06/30/2016	MERRILL LYNCH	140,000	18,402	X X X	18,368	20,486		(2,119)			(2,119)	18,368		35	35	4	X X X
20030N101	COMCAST CORP NEW	07/13/2016	MERRILL LYNCH	164,000	10,962	X X X	5,891	9,255		(3,364)			(3,364)	5,891		5,071	5,071	129	X X X
20825C104	ConocoPhillips	01/15/2016	MERRILL LYNCH	4,200,000	164,141	X X X	204,696	196,098		8,598			8,598	204,696		(40,555)	(40,555)		X X X
126650100	CVS HEALTH CORP	01/04/2016	MERRILL LYNCH	32,000	3,078	X X X	1,538	3,129		(1,591)			(1,591)	1,538		1,540	1,540		X X X
247361702	DELTA AIR LINES INC DEL	11/07/2016	MERRILL LYNCH	300,000	13,155	X X X	13,328	15,207		(1,879)			(1,879)	13,328		(173)	(173)	142	X X X
253868103	DIGITAL RLTY TR INC	07/07/2016	MERRILL LYNCH	1,000,000	93,165	X X X	46,599	75,620		(29,021)			(29,021)	46,599		46,566	46,566	1,730	X X X
254709108	Discover Finl Svcs	01/04/2016	MERRILL LYNCH	325,000	17,073	X X X	15,835	17,427		(1,592)			(1,592)	15,835		1,239	1,239		X X X
260543103	DOW CHEM CO	06/14/2016	MERRILL LYNCH	3,148,000	135,568	X X X	163,571	162,059		1,512			1,512	163,571		(28,004)	(28,004)	1,516	X X X
30303M102	FACEBOOK INC	12/15/2016	MERRILL LYNCH	335,000	38,610	X X X	23,182	35,061		(11,879)			(11,879)	23,182		15,427	15,427		X X X
31428X106	FEDEX CORP	01/15/2016	MERRILL LYNCH	1,500,000	190,492	X X X	217,068	223,485		(6,417)			(6,417)	217,068		(26,576)	(26,576)	375	X X X
369604103	GENERAL ELECTRIC CO	01/15/2016	MERRILL LYNCH	1,500,000	42,584	X X X	36,176	46,725		(10,549)			(10,549)	36,176		6,409	6,409		X X X
42809H107	Hess Corp	01/15/2016	MERRILL LYNCH	2,000,000	77,026	X X X	107,642	96,960		10,682			10,682	107,642		(30,616)	(30,616)		X X X
438516106	HONEYWELL INTL INC	10/10/2016	COST ADJ		754	X X X	754	754						754					X X X
464287200	ISHARES TR	01/04/2016	MERRILL LYNCH	940,000	188,763	X X X	197,381	192,578		4,803			4,803	197,381		(8,619)	(8,619)	179	X X X
46625H100	JPMORGAN CHASE & CO	01/04/2016	MERRILL LYNCH	86,000	5,443	X X X	2,955	5,679		(2,724)			(2,724)	2,955		2,488	2,488		X X X
548661107	LOWES COS INC	06/29/2016	MERRILL LYNCH	301,000	23,049	X X X	11,610	22,888		(11,278)			(11,278)	11,610		11,439	11,439	123	X X X
57636Q104	MASTERCARD INC	02/01/2016	MERRILL LYNCH	375,000	33,396	X X X	24,196	36,510		(12,314)			(12,314)	24,196		9,200	9,200	75	X X X
58155Q103	MCKESSON CORP	02/01/2016	MERRILL LYNCH	165,000	26,367	X X X	16,356	32,543		(16,186)			(16,186)	16,356		10,011	10,011	46	X X X
594918104	MICROSOFT CORP	11/07/2016	MERRILL LYNCH	300,000	18,075	X X X	7,623	16,644		(9,021)			(9,021)	7,623		10,452	10,452	324	X X X
60871R209	MOLSON COORS BREWING CO	10/18/2016	MERRILL LYNCH	290,000	32,021	X X X	18,780	27,237		(8,456)			(8,456)	18,780		13,241	13,241	357	X X X
68389X105	ORACLE CORP	04/13/2016	MERRILL LYNCH	705,000	27,566	X X X	24,987	25,754		(767)			(767)	24,987		2,579	2,579	175	X X X
G6852T105	PARTNERRE LTD	03/18/2016	CASH MERGER	1,600,000	220,000	X X X	97,453	223,584		(126,131)			(126,131)	97,453		122,547	122,547	6,128	X X X
717081103	PFIZER INC	08/08/2016	MERRILL LYNCH	115,000	3,999	X X X	3,501						3,501		497	497		69	X X X
741503403	PRICELINE GRP INC	04/13/2016	MERRILL LYNCH	20,000	26,268	X X X	23,879	25,499		(1,620)			(1,620)	23,879		2,389	2,389		X X X
744573106	PUBLIC SVC ENTERPRISE GROUP	03/01/2016	MERRILL LYNCH	110,000	4,664	X X X	4,437			184			184	4,437		226	226	30	X X X
778296103	ROSS STORES INC	10/18/2016	MERRILL LYNCH	400,000	25,020	X X X	9,441	21,524		(12,083)			(12,083)	9,441		15,578	15,578	114	X X X
844741108	SOUTHWEST AIRLS CO	01/04/2016	MERRILL LYNCH	134,000	5,616	X X X	4,559	5,770		(1,211)			(1,211)	4,559		1,057	1,057		X X X
89417E109	TRAVELERS COMPANIES INC	10/18/2016	MERRILL LYNCH	65,000	7,490	X X X	3,395	7,336		(3,941)			(3,941)	3,395		4,095	4,095	127	X X X
910047109	UNITED CONTL HLDGS INC	04/13/2016	MERRILL LYNCH	93,000	5,133	X X X	2,275	5,329		(3,054)			(3,054)	2,275		2,858	2,858		X X X
913903100	UNIVERSAL HLTH SVCS INC	04/13/2016	MERRILL LYNCH	210,000	25,309	X X X	18,506	25,093		(6,587)			(6,587)	18,506		6,803	6,803	22	X X X
91529Y106	Unum Group	01/15/2016	MERRILL LYNCH	7,000,000	198,817	X X X	222,575	233,030		(10,455)			(10,455)	222,575		(23,758)	(23,758)		X X X
902973304	US BANCORP DEL	01/04/2016	MERRILL LYNCH	83,000	3,428	X X X	2,830	3,542		(712)			(712)	2,830		598	598		X X X

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.						
91913Y100	VALERO ENERGY CORP NEW		08/30/2016	MERRILL LYNCH	133,000	7,373	X X X	3,560	9,404	(5,845)			(5,845)		3,560		3,814	3,814	223	X X X
92553P201	VIACOM INC NEW		06/20/2016	MERRILL LYNCH	210,000	7,606	X X X	8,331	8,644	(313)			(313)		8,331		(725)	(725)	85	X X X
949746101	WELLS FARGO & CO NEW		10/27/2016	MERRILL LYNCH	4,000,000	185,447	X X X	205,598	217,440	(11,842)			(11,842)		205,598		(20,151)	(20,151)	4,540	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					2,323,950	X X X	2,146,208	2,477,645	(335,514)			(335,514)		2,146,208		177,741	177,741	32,112	X X X
9799997	Subtotal - Common Stocks - Part 4					2,323,950	X X X	2,146,208	2,477,645	(335,514)			(335,514)		2,146,208		177,741	177,741	32,112	X X X
9799998	Summary Item from Part 5 for Common Stocks					567,199	X X X	649,036							649,036		(81,837)	(81,837)	6,967	X X X
9799999	Subtotal - Common Stocks					2,891,149	X X X	2,795,244	2,477,645	(335,514)			(335,514)		2,795,244		95,904	95,904	39,079	X X X
9899999	Subtotal - Preferred and Common Stocks					2,891,149	X X X	2,795,244	2,477,645	(335,514)			(335,514)		2,795,244		95,904	95,904	39,079	X X X
9999999	Totals					25,779,582	X X X	27,816,994	25,565,436	(335,514)	(376,238)		(711,752)		25,676,939		102,642	102,642	946,171	X X X

SCHEDULE D - PART 5

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

1 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. Governments																							
912828UR9	UNITED STATES TREAS NTS		07/08/2016	MERRILL LYNCH	11/02/2016	MERRILL LYNCH	170,000	170,144	170,020	170,112													
0599999	Subtotal - Bonds - U.S. Governments																						
8399998	Subtotal - Bonds																						
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																							
881624209	TEVA PHARMACEUTICAL INDS LTD	C	01/15/2016	MERRILL LYNCH	07/07/2016	MERRILL LYNCH	3,000.000	186,115	151,084	186,115													
031162100	AMGEN INC		07/07/2016	MERRILL LYNCH	11/07/2016	MERRILL LYNCH	1,300.000	202,219	180,611	202,219													
111621306	BROCADE COMMUNICATIONS SYS INC		01/04/2016	MERRILL LYNCH	05/31/2016	MERRILL LYNCH	105.000	979	953	979													
277432100	EASTMAN CHEM CO		06/14/2016	MERRILL LYNCH	10/18/2016	MERRILL LYNCH	140.000	10,037	9,057	10,037													
31428X106	FEDEX CORP		01/04/2016	MERRILL LYNCH	06/14/2016	MERRILL LYNCH	146.000	21,104	23,220	21,104													
55616P104	MACYS INC		01/15/2016	MERRILL LYNCH	07/07/2016	MERRILL LYNCH	4,500.000	170,278	151,524	170,278													
57636Q104	MASTERCARD INC		01/04/2016	MERRILL LYNCH	02/01/2016	MERRILL LYNCH	18.000	1,701	1,603	1,701													
595112103	MICRON TECHNOLOGY INC		01/04/2016	MERRILL LYNCH	03/01/2016	MERRILL LYNCH	1,195.000	17,041	13,017	17,041													
913903100	UNIVERSAL HLTH SVCS INC		01/04/2016	MERRILL LYNCH	04/13/2016	MERRILL LYNCH	5.000	588	620	588													
949746101	WELLS FARGO & CO NEW		07/07/2016	MERRILL LYNCH	10/27/2016	MERRILL LYNCH	500.000	23,278	23,181	23,278													
958102105	WESTERN DIGITAL CORP		01/04/2016	MERRILL LYNCH	07/07/2016	MERRILL LYNCH	260.000	15,696	12,329	15,696													
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
9799998	Subtotal - Common Stocks																						
9899999	Subtotal - Preferred and Common Stocks																						
9999999	Totals																						

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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			07/08/2016	MERRILL LYNCH	06/12/2017	13,273		(292)			13,000	13,564	37		5.375	0.674	JD	349	60
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							13,273		(292)			13,000	13,564	37		X X X	X X X	X X X	349	60
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							13,273		(292)			13,000	13,564	37		X X X	X X X	X X X	349	60
7799999 Subtotal - Issuer Obligations							13,273		(292)			13,000	13,564	37		X X X	X X X	X X X	349	60
8399999 Total Bonds							13,273		(292)			13,000	13,564	37		X X X	X X X	X X X	349	60
All Other Money Market Mutual Funds																				
990206914	BANK OF AMERICA			12/30/2016	MERRILL LYNCH		208,081					208,081						MON	48	
990217929	BANK OF CHINA			12/30/2016	MERRILL LYNCH		140,067					140,067						MON	34	
990154924	BB & T COMPANY			06/30/2016	MERRILL LYNCH		37,374					37,374						MON	14	
998911UC3	BBIF MONEY FUND CLASS 4			12/30/2016	MERRILL LYNCH		209,237					209,237						MON	1	
09248U841	BLACKROCK LIQUIDITY FDS			12/30/2016	MERRILL LYNCH		1,517					1,517						MON	8	
990286916	ML BANK DEPOSIT PROGRAM			12/30/2016	MERRILL LYNCH		1,733,871					1,734,105						MON	361	
998916FP0	PREFERRED DEPOSIT (BUS)			03/31/2016	MERRILL LYNCH		177					177						MON	31	
8999999 Subtotal - All Other Money Market Mutual Funds							2,330,324					X X X	2,330,558			X X X	X X X	X X X	497	
9199999 Total Short-Term Investments							2,343,597		(292)			X X X	2,344,122	37		X X X	X X X	X X X	846	60

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-Depository Account	Orlando, FL .....	.....	.....	.....	1,604,079	X X X
Suntrust Bank-Claims Account	Orlando, FL .....	.....	.....	.....	(3,660,329)	X X X
Suntrust Bank-Operating Account	Orlando, FL .....	.....	.....	.....	(391,415)	X X X
Suntrust Bank-Disbursement Account	Orlando, FL .....	.....	.....	.....	(1,771,682)	X X X
Merrill Lynch	Jacksonville, FL .....	.....	.....	.....	4,688	X X X
0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories						
0199999 Totals - Open Depositories						
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories						
0299999 Totals - Suspended Depositories						
0399999 Total Cash On Deposit						
0499999 Cash in Company's Office						
0599999 Total Cash						

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

1. January	1,602,426	4. April	4,997,221	7. July	6,143,249	10. October	4,091,424
2. February	4,094,760	5. May	6,539,184	8. August	6,577,266	11. November	2,980,617
3. March	746,003	6. June	10,840,858	9. September	1,587,763	12. December	(4,136,710)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Other Cash Equivalents							
DFS Statutory Deposit Fund	SD ..	10/01/2006 ...	0.000		411,744	1,268	12,596
8599999 Subtotal - Other Cash Equivalents					411,744	1,268	12,596
8699999 Total Cash Equivalents					411,744	1,268	12,596

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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)	ST	Multiple Purposes	411,744	411,744		
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)	XXX	XXX				
59.	TOTAL	XXX	XXX	411,744	411,744		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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