



# ANNUAL STATEMENT

For the Year Ended December 31, 2016  
of the Condition and Affairs of the

## Tower Hill Preferred Insurance Company

NAIC Group Code.....3484, 3484 (Current Period) (Prior Period)	NAIC Company Code..... 29050	Employer's ID Number..... 56-1543230
Organized under the Laws of FL	State of Domicile or Port of Entry FL	Country of Domicile US
Incorporated/Organized..... November 26, 1986	Commenced Business..... January 1, 1987	
Statutory Home Office	7201 N.W. 11th Place..... Gainesville ..... FL ..... US ..... 32605 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	7201 N.W. 11th Place..... Gainesville ..... FL ..... US..... 32605 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-509-1592 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. BOX 147018..... Gainesville ..... FL ..... US ..... 32614-7018 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	7201 N.W. 11th Place..... Gainesville ..... FL ..... US ..... 32605 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-509-1592 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.thig.com	
Statutory Statement Contact	Benjamin Lane Bussey III <i>(Name)</i> lbussey@thig.com <i>(E-Mail Address)</i>	352-333-1426 <i>(Area Code) (Telephone Number) (Extension)</i> 352-333-1426 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Donald Carl Matz Jr	President	2. Scott Parker Rowe	Secretary/Chief Compliance Officer
3. Benjamin Lane Bussey III	Chief Financial Officer/Treasurer	4. William John Shively	Chief Executive Officer

**OTHER**

Stephen Eric Allnutt	Chief Underwriting Officer
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### DIRECTORS OR TRUSTEES

William John Shively, Chairman	Donald Carl Matz Jr.	Timothy Jon Meenan	Ernest Anthony Petrone
Kathy Smith Petrone	Scott Kevin Billings #		

State of..... Florida  
County of..... Alachua

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

_____ (Signature) Donald Carl Matz Jr _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) Scott Parker Rowe _____ 2. (Printed Name) Secretary/Chief Compliance Officer _____ (Title)	_____ (Signature) Benjamin Lane Bussey III _____ 3. (Printed Name) Chief Financial Officer/Treasurer _____ (Title)
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Subscribed and sworn to before me	a. Is this an original filing?	Yes [ X ] No [ ]
This _____ day of _____ 2017	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

## 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.....	2,357,561	2.6	2,357,561		2,357,561	2.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	4,007,361	4.4	4,007,361		4,007,361	4.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	2,257,146	2.5	2,257,146		2,257,146	2.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	2,556,897	2.8	2,556,897		2,556,897	2.8
1.43 Revenue and assessment obligations.....	7,010,208	7.7	7,010,208		7,010,208	7.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	1,642,127	1.8	1,642,127		1,642,127	1.8
1.512 Issued or guaranteed by FNMA and FHLMC.....	16,253,818	18.0	16,253,818		16,253,818	18.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	481,601	0.5	481,601		481,601	0.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	4,387,257	4.8	4,387,257		4,387,257	4.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	23,608,648	26.1	23,608,648		23,608,648	26.1
2.2 Unaffiliated non-U.S. securities (including Canada).....	4,810,026	5.3	4,810,026		4,810,026	5.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	4,797,823	5.3	4,797,823		4,797,823	5.3
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....	1,078,650	1.2	1,078,650		1,078,650	1.2
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	1,665,752	1.8	1,665,752		1,665,752	1.8
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	13,607,827	15.0	13,607,827		13,607,827	15.0
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	90,522,701	100.0	90,522,701	0	90,522,701	100.0

## 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).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	<b>NONE</b>	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,815,613
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	1,078,650	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		1,078,650
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		149,861
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		2,744,402
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		2,744,402
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		2,744,402

**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).....		0
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....		
3.2 Totals, Part 3, Column 12.....		0
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13.....	<b>NONE</b>	
5.2 Totals, Part 3, Column 9.....		0
6. Total gain (loss) on disposals, Part 3, Column 19.....		
7. Deduct amounts received on disposals, Part 3, Column 16.....		
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....		
9.2 Totals, Part 3, Column 14.....		0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15.....		
10.2 Totals, Part 3, Column 11.....		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....		0

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		72,204,037
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		30,435,436
3. Accrual of discount.....		15,786
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.....	507,060	
4.4 Part 4, Column 11.....	60,660	567,720
5. Total gain (loss) on disposals, Part 4, Column 19.....		307,354
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		28,778,747
7. Deduct amortization of premium.....		581,113
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.....		0
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.....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		74,170,473
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....		74,170,473

**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
<b>BONDS</b>				
1. United States.....	4,008,549	3,931,716	4,008,931	3,917,296
Governments (Including all obligations guaranteed by governments)				
2. Canada.....				
3. Other Countries.....				
4. Totals.....	4,008,549	3,931,716	4,008,931	3,917,296
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	2,257,146	2,235,816	2,320,473	1,910,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	2,556,897	2,541,223	2,643,303	2,215,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				
7. Totals.....	27,744,128	27,452,444	27,964,102	26,139,552
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)				
8. United States.....	27,995,905	27,700,874	28,335,749	27,617,275
9. Canada.....	1,501,533	1,493,745	1,523,775	1,491,000
10. Other Countries.....	3,308,492	3,273,230	3,352,957	3,233,000
11. Totals.....	32,805,930	32,467,849	33,212,481	32,341,275
Parent, Subsidiaries and Affiliates				
12. Totals.....				
<b>13. Total Bonds.....</b>	<b>69,372,650</b>	<b>68,629,049</b>	<b>70,149,290</b>	<b>66,523,123</b>
<b>PREFERRED STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....				
15. Canada.....				
16. Other Countries.....				
17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
18. Totals.....				
<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....	4,797,823	4,797,823	4,293,052	
21. Canada.....				
22. Other Countries.....				
23. Totals.....	4,797,823	4,797,823	4,293,052	
Parent, Subsidiaries and Affiliates				
24. Totals.....				
<b>25. Total Common Stocks.....</b>	<b>4,797,823</b>	<b>4,797,823</b>	<b>4,293,052</b>	
<b>26. Total Stocks.....</b>	<b>4,797,823</b>	<b>4,797,823</b>	<b>4,293,052</b>	
<b>27. Total Bonds and Stocks.....</b>	<b>74,170,473</b>	<b>73,426,872</b>	<b>74,442,342</b>	

**SCHEDULE D - PART 1A - SECTION 1**

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....	16,744,942	2,311,368	690,873	273,617	44,682	XXX	20,065,482	23.5	8,154,167	10.0	20,065,482	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	16,744,942	2,311,368	690,873	273,617	44,682	XXX	20,065,482	23.5	8,154,167	10.0	20,065,482	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....						XXX	0	0.0	1,319,518	1.6		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	1,319,518	1.6	0	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....		236,654	2,020,492			XXX	2,257,146	2.6	1,797,000	2.2	2,257,146	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	236,654	2,020,492	0	0	XXX	2,257,146	2.6	1,797,000	2.2	2,257,146	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....		1,398,321	1,158,576			XXX	2,556,897	3.0	2,035,954	2.5	2,556,897	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	1,398,321	1,158,576	0	0	XXX	2,556,897	3.0	2,035,954	2.5	2,556,897	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	2,026,899	10,197,700	11,805,885	3,076,787	636,855	XXX	27,744,128	32.5	24,098,734	29.6	27,744,128	
5.2 NAIC 2.....						XXX	0	0.0	95,239	0.1		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	2,026,899	10,197,700	11,805,885	3,076,787	636,855	XXX	27,744,128	32.5	24,193,973	29.8	27,744,128	0

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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 Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	4,637,406	17,412,510	7,272,785	204,472		XXX	29,527,173	34.6	39,831,986	49.0	29,527,173	
6.2 NAIC 2.....	604,624	2,024,618	649,516			XXX	3,278,757	3.8	3,795,214	4.7	3,278,757	
6.3 NAIC 3.....						XXX	0	0.0	192,136	0.2		
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	5,242,029	19,437,128	7,922,301	204,472	0	XXX	32,805,930	38.4	43,819,336	53.9	32,805,930	0
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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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 Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....23,409,247	.....31,556,554	.....22,948,612	.....3,554,876	.....681,537	.....0	.....82,150,826	.....96.2	.....XXX	.....XXX	.....82,150,826	.....0
10.2 NAIC 2.....	(d).....604,624	.....2,024,618	.....649,516	.....0	.....0	.....0	.....3,278,757	.....3.8	.....XXX	.....XXX	.....3,278,757	.....0
10.3 NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....24,013,870	.....33,581,171	.....23,598,128	.....3,554,876	.....681,537	.....0	(b).....85,429,583	.....100.0	.....XXX	.....XXX	.....85,429,583	.....0
10.8 Line 10.7 as a % of Col. 7.....	.....28.1	.....39.3	.....27.6	.....4.2	.....0.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1.....	.....26,728,484	.....35,290,449	.....15,218,427	.....0	.....0	.....XXX	.....XXX	.....XXX	.....77,237,359	.....95.0	.....77,237,359	.....0
11.2 NAIC 2.....	.....1,243,277	.....2,060,741	.....586,435	.....0	.....0	.....XXX	.....XXX	.....XXX	.....3,890,453	.....4.8	.....3,890,453	.....0
11.3 NAIC 3.....	.....0	.....0	.....192,136	.....0	.....0	.....XXX	.....XXX	.....XXX	.....192,136	.....0.2	.....192,136	.....0
11.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....27,971,761	.....37,351,190	.....15,996,997	.....0	.....0	.....XXX	.....XXX	.....XXX	(b).....81,319,948	.....100.0	.....81,319,948	.....0
11.8 Line 11.7 as a % of Col. 9.....	.....34.4	.....45.9	.....19.7	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	.....23,409,247	.....31,556,554	.....22,948,612	.....3,554,876	.....681,537	.....0	.....82,150,826	.....96.2	.....77,237,359	.....95.0	.....82,150,826	.....XXX
12.2 NAIC 2.....	.....604,624	.....2,024,618	.....649,516	.....0	.....0	.....0	.....3,278,757	.....3.8	.....3,890,453	.....4.8	.....3,278,757	.....XXX
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....192,136	.....0.2	.....0	.....XXX
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....24,013,870	.....33,581,171	.....23,598,128	.....3,554,876	.....681,537	.....0	.....85,429,583	.....100.0	.....81,319,948	.....100.0	.....85,429,583	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....28.1	.....39.3	.....27.6	.....4.2	.....0.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....28.1	.....39.3	.....27.6	.....4.2	.....0.8	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.8 Line 13.7 as a % of Col. 7.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0

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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 are 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 \$.....16,056,933; 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 Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>													
1.1	Issuer Obligations.....	16,555,987	1,609,657	248,850			XXX	18,414,494	21.6	6,836,917	8.4	18,414,494	
1.2	Residential Mortgage-Backed Securities.....	188,955	701,711	442,023	273,617	44,682	XXX	1,650,988	1.9	1,317,251	1.6	1,650,988	
1.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	
1.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	0	
1.5	Totals.....	16,744,942	2,311,368	690,873	273,617	44,682	XXX	20,065,482	23.5	8,154,167	10.0	20,065,482	0
<b>2. All Other Governments</b>													
2.1	Issuer Obligations.....						XXX	0	0.0	1,319,518	1.6		
2.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
2.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
2.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0		
2.5	Totals.....	0	0	0	0	0	XXX	0	0.0	1,319,518	1.6	0	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>													
3.1	Issuer Obligations.....		236,654	2,020,492			XXX	2,257,146	2.6	1,797,000	2.2	2,257,146	
3.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
3.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
3.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0		
3.5	Totals.....	0	236,654	2,020,492	0	0	XXX	2,257,146	2.6	1,797,000	2.2	2,257,146	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>													
4.1	Issuer Obligations.....		1,398,321	1,158,576			XXX	2,556,897	3.0	2,035,954	2.5	2,556,897	
4.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
4.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
4.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0		
4.5	Totals.....	0	1,398,321	1,158,576	0	0	XXX	2,556,897	3.0	2,035,954	2.5	2,556,897	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>													
5.1	Issuer Obligations.....		3,732,730	7,284,840			XXX	11,017,569	12.9	8,972,117	11.0	11,017,569	
5.2	Residential Mortgage-Backed Securities.....	2,026,899	6,464,970	4,521,046	3,076,787	636,855	XXX	16,726,558	19.6	15,221,856	18.7	16,726,558	
5.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
5.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0		
5.5	Totals.....	2,026,899	10,197,700	11,805,885	3,076,787	636,855	XXX	27,744,128	32.5	24,193,973	29.8	27,744,128	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>													
6.1	Issuer Obligations.....	4,071,011	15,272,182	6,783,686	204,472		XXX	26,331,351	30.8	31,633,657	38.9	26,331,351	
6.2	Residential Mortgage-Backed Securities.....	9,796	4,296	9			XXX	14,101	0.0	31,024	0.0	14,101	
6.3	Commercial Mortgage-Backed Securities.....	526,529	2,708,021	1,138,606			XXX	4,373,155	5.1	6,582,581	8.1	4,373,155	
6.4	Other Loan-Backed and Structured Securities.....	634,693	1,452,630				XXX	2,087,322	2.4	5,572,073	6.9	2,087,322	
6.5	Totals.....	5,242,029	19,437,128	7,922,301	204,472	0	XXX	32,805,930	38.4	43,819,336	53.9	32,805,930	0
<b>7. Hybrid Securities</b>													
7.1	Issuer Obligations.....						XXX	0	0.0	0	0.0		
7.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
7.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
7.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0		
7.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>													
8.1	Issuer Obligations.....						XXX	0	0.0	0	0.0		
8.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
8.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0		
8.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0		
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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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

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 Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	.XXX	.XXX	.XXX	.XXX	.XXX		.0	.0	.XXX	.XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	.XXX	.XXX	.XXX	.XXX	.XXX		.0	.0	.XXX	.XXX		
9.3 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations.....	20,626,998	22,249,544	17,496,444	204,472	.0	.XXX	60,577,458	70.9	.XXX	.XXX	60,577,458	.0
10.2 Residential Mortgage-Backed Securities.....	2,225,651	7,170,977	4,963,078	3,350,404	681,537	.XXX	18,391,648	21.5	.XXX	.XXX	18,391,648	.0
10.3 Commercial Mortgage-Backed Securities.....	526,529	2,708,021	1,138,606	.0	.0	.XXX	4,373,155	5.1	.XXX	.XXX	4,373,155	.0
10.4 Other Loan-Backed and Structured Securities.....	634,693	1,452,630	.0	.0	.0	.XXX	2,087,322	2.4	.XXX	.XXX	2,087,322	.0
10.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
10.6 Totals.....	24,013,870	33,581,171	23,598,128	3,554,876	681,537	.0	85,429,583	100.0	.XXX	.XXX	85,429,583	.0
10.7 Line 10.6 as a % of Col. 7.....	28.1	39.3	27.6	4.2	.8	.0	100.0	.XXX	.XXX	.XXX	100.0	.0
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations.....	18,217,834	22,241,527	12,135,802			.XXX	.XXX	.XXX	52,595,163	64.7	52,595,163	
11.2 Residential Mortgage-Backed Securities.....	3,194,803	10,384,918	2,990,410			.XXX	.XXX	.XXX	16,570,131	20.4	16,570,131	
11.3 Commercial Mortgage-Backed Securities.....	2,373,329	3,338,467	870,785			.XXX	.XXX	.XXX	6,582,581	8.1	6,582,581	
11.4 Other Loan-Backed and Structured Securities.....	4,185,795	1,386,279				.XXX	.XXX	.XXX	5,572,073	6.9	5,572,073	
11.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
11.6 Totals.....	27,971,761	37,351,190	15,996,997	.0	.0	.XXX	.XXX	.XXX	81,319,948	100.0	81,319,948	.0
11.7 Line 11.6 as a % of Col. 9.....	34.4	45.9	19.7	.0	.0	.XXX	.XXX	.XXX	100.0	.XXX	100.0	.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations.....	20,626,998	22,249,544	17,496,444	204,472		.XXX	60,577,458	70.9	52,595,163	64.7	60,577,458	.XXX
12.2 Residential Mortgage-Backed Securities.....	2,225,651	7,170,977	4,963,078	3,350,404	681,537	.XXX	18,391,648	21.5	16,570,131	20.4	18,391,648	.XXX
12.3 Commercial Mortgage-Backed Securities.....	526,529	2,708,021	1,138,606			.XXX	4,373,155	5.1	6,582,581	8.1	4,373,155	.XXX
12.4 Other Loan-Backed and Structured Securities.....	634,693	1,452,630				.XXX	2,087,322	2.4	5,572,073	6.9	2,087,322	.XXX
12.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX		.0	.0	.XXX	.XXX	.0	.XXX
12.6 Totals.....	24,013,870	33,581,171	23,598,128	3,554,876	681,537	.0	85,429,583	100.0	81,319,948	100.0	85,429,583	.XXX
12.7 Line 12.6 as a % of Col. 7.....	28.1	39.3	27.6	4.2	.8	.0	100.0	.XXX	.XXX	.XXX	100.0	.XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	28.1	39.3	27.6	4.2	.8	.0	100.0	.XXX	.XXX	.XXX	100.0	.XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations.....						.XXX	.0	.0	.0	.0	.XXX	.0
13.2 Residential Mortgage-Backed Securities.....						.XXX	.0	.0	.0	.0	.XXX	.0
13.3 Commercial Mortgage-Backed Securities.....						.XXX	.0	.0	.0	.0	.XXX	.0
13.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	.0	.0	.0	.XXX	.0
13.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX		.0	.0	.XXX	.XXX	.XXX	.0
13.6 Totals.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.XXX	.0
13.7 Line 13.6 as a % of Col. 7.....	.0	.0	.0	.0	.0	.0	.0	.XXX	.XXX	.XXX	.XXX	.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	.0	.0	.0	.0	.0	.0	.0	.XXX	.XXX	.XXX	.XXX	.0

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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.....	13,821,144	13,095,585		725,559	
2. Cost of short-term investments acquired.....	95,500,380	52,243,523		43,256,857	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	(7,593,654)	(7,593,654)			
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	84,933,955	41,688,457		43,245,498	
7. Deduct amortization of premium.....	65	65			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,793,851	16,056,932	0	736,919	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	16,793,851	16,056,932	0	736,919	0

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(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:..... Florida State Treasury Account

**Sch. DB - Pt. A - Verification  
NONE**

**Sch. DB - Pt. B - Verification  
NONE**

**Sch. DB - Pt. C - Sn. 1  
NONE**

**Sch. DB - Pt. C - Sn. 2  
NONE**

**Sch. DB - Verification  
NONE**

## SCHEDULE E - VERIFICATION BETWEEN YEARS

### Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0		
2. Cost of cash equivalents acquired.....	199,976	199,976	
3. Accrual of discount.....	24	24	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	200,000	200,000	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

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

**Sch. A - Pt. 1  
NONE**

**Sch. A - Pt. 2  
NONE**

**Sch. A - Pt. 3  
NONE**

## SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
<b>Mortgages in Good Standing - Residential Mortgages - All Other</b>														
THIC290502.....		Lexington.....	KY.....	S.....	12/01/2016.	4.000	1,078,650						1,438,200	11/17/2016
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....							1,078,650	0	0	0	0	0	1,438,200	XXX
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>														
THIC29050.....		Gainesville.....	FL.....	S.....	08/23/2010.	5.000	1,665,752						4,125,000	06/17/2015
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							1,665,752	0	0	0	0	0	4,125,000	XXX
0899999. Total - Mortgages in Good Standing.....							2,744,402	0	0	0	0	0	5,563,200	XXX
3399999. Totals.....							2,744,402	0	0	0	0	0	5,563,200	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....5,421 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

### SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<b>Mortgages in Good Standing - Commercial Mortgages - All Other</b>								
THIG290502.....	Lexington.....	KY.....	S.....	12/01/2016.....	4.000.....	1,078,650.....	.....	1,438,200.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						1,078,650.....	0.....	1,438,200.....
0899999. Total - Mortgages in Good Standing.....						1,078,650.....	0.....	1,438,200.....
3399999. Totals.....						1,078,650.....	0.....	1,438,200.....



### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
<b>Mortgages With Partial Repayments</b>																
THIG29050.....	Gainesville.....	FL.....	S.....	08/23/2010.....		149,861	.....0	.....0	.....0	.....0	.....0	.....0	149,861	149,861	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						149,861	.....0	.....0	.....0	.....0	.....0	.....0	149,861	149,861	.....0	.....0
0599999. Total Mortgages.....						149,861	.....0	.....0	.....0	.....0	.....0	.....0	149,861	149,861	.....0	.....0

**Sch. BA - Pt. 1  
NONE**

**Sch. BA - Pt. 2  
NONE**

**Sch. BA - Pt. 3  
NONE**

**SCHEDULE D - PART 1**

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	or	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Government - Issuer Obligations</b>																							
912828	2A	7	UNITED STATES TREASURY.....				1	248,809	91.883	229,708	250,000	248,850		42			1.500	1.552	FA.....	1,416		08/15/2016	08/15/2026
912828	2B	5	UNITED STATES TREASURY.....				1	447,733	98.485	443,183	450,000	447,989		255			0.750	0.923	FA.....	1,275		08/29/2016	08/15/2019
912828	N8	9	UNITED STATES TREASURY.....				1	251,582	98.391	245,978	250,000	251,312		(270)			1.375	1.243	JJ.....	1,439	1,719	02/18/2016	01/31/2021
912828	R7	7	UNITED STATES TREASURY.....				1	660,886	97.993	641,854	655,000	660,250		(636)			1.375	1.188	MN.....	792	4,503	06/13/2016	05/31/2021
912828	UE	8	UNITED STATES TREASURY.....				1	499,044	99.844	499,220	500,000	499,054		10			0.750	0.941	JD.....	1,885		12/27/2016	12/31/2017
912828	UJ	7	UNITED STATES TREASURY.....				1	250,195	99.930	249,825	250,000	250,106		(89)			0.875	0.835	JJ.....	915	1,094	02/01/2016	01/31/2018
0199999	U.S. Government - Issuer Obligations.....							2,358,249	XXX	2,309,767	2,355,000	2,357,561	0	(688)	0	0	XXX	XXX	XXX	7,722	7,316	XXX	XXX
<b>U.S. Government - Residential Mortgage-Backed Securities</b>																							
36176W	GR	6	G2 778108 - RMBS.....				4	99,034	104.549	95,869	91,698	97,928		18			3.500	1.510	MON..	267	3,286	11/09/2012	12/20/2026
36178N	FJ	3	GN AB2869 - RMBS.....				4	392,886	100.998	385,483	381,674	391,919		(769)			3.000	2.583	MON..	954	11,499	05/04/2015	09/15/2042
36179Q	BG	5	G2 MA1839 - RMBS.....				4	240,110	105.679	241,807	228,813	242,416		2,274			4.000	2.608	MON..	763	9,396	04/03/2014	04/20/2044
36179R	TA	7	G2 MA3245 - RMBS.....				4	145,134	105.682	143,273	135,570	146,570		1,437			4.000	2.162	MON..	452	4,228	02/25/2016	11/20/2045
36179S	EJ	2	G2 MA3737 - RMBS.....				4	171,037	105.778	168,200	159,012	171,004		(33)			4.000	2.321	MON..	530	3,232	06/21/2016	06/20/2046
36179S	JT	5	G2 MA3874 - RMBS.....				4	201,334	103.925	196,409	188,991	201,092		(243)			3.500	2.400	MON..	551	2,222	08/08/2016	08/20/2046
36179S	LS	4	G2 MA3937 - RMBS.....				4	391,621	103.902	382,067	367,719	391,198		(423)			3.500	2.412	MON..	1,073	3,239	09/16/2016	09/20/2046
38377F	QZ	7	GNR 1057M NQ - CMO/RMBS.....				4	9,526	100.234	8,841	8,821	8,862		(170)			4.500	1.210	MON..	33	465	10/19/2012	11/16/2038
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							1,650,682	XXX	1,621,949	1,562,296	1,650,988	0	2,091	0	0	XXX	XXX	XXX	4,623	37,566	XXX	XXX
0599999	Total - U.S. Government.....							4,008,931	XXX	3,931,716	3,917,296	4,008,549	0	1,403	0	0	XXX	XXX	XXX	12,345	44,882	XXX	XXX
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																							
041042	ZC	9	ARKANSAS ST.....				1FE	24,634	119.320	23,864	20,000	23,687		(464)			5.000	2.231	AO.....	250	1,000	11/17/2014	04/01/2024
13062P	HG	0	CALIFORNIA ST ECONOMIC RECOVERY.....				1FE	37,605	118.109	35,433	30,000	37,168		(437)			5.250	1.170	FA.....	656		08/09/2016	02/01/2023
13063B	QD	7	CALIFORNIA ST.....				1FE	49,994	117.739	47,096	40,000	49,396		(598)			5.250	1.030	AO.....	525	1,050	08/11/2016	10/01/2022
246381	FW	2	DELAWARE ST.....				1FE	50,961	119.833	47,933	40,000	50,434		(528)			5.000	1.190	MS.....	667	917	08/11/2016	03/01/2024
574193	MS	4	MARYLAND ST.....				1FE	51,277	120.302	48,121	40,000	50,752		(525)			5.000	1.200	JD.....	167	883	08/10/2016	06/01/2024
574193	MU	9	MARYLAND ST.....				2	38,015	119.454	35,836	30,000	37,629		(386)			5.000	1.380	JD.....	125	663	08/04/2016	06/01/2026
57582P	AD	2	MASSACHUSETTS ST.....				1FE	441,473	119.551	418,429	350,000	423,780		(10,324)			5.250	1.870	MS.....	6,125	18,375	04/07/2015	09/01/2023
57582R	DT	0	MASSACHUSETTS ST.....				1FE	51,904	120.831	48,332	40,000	51,428		(476)			5.000	1.420	JJ.....	1,000		08/10/2016	07/01/2025
57582R	JT	4	MASSACHUSETTS ST.....				1FE	50,886	119.383	47,753	40,000	50,380		(506)			5.000	1.350	JJ.....	967		08/09/2016	07/01/2024
604129	G8	3	MINNESOTA ST.....				1FE	46,589	111.931	44,772	40,000	45,954		(635)			5.000	0.780	FA.....	833		08/08/2016	08/01/2020
60412A	EM	1	MINNESOTA ST.....				2	252,715	116.353	250,159	215,000	248,202		(3,353)			5.000	2.950	FA.....	4,479	10,213	08/19/2015	08/01/2035
60412A	HC	0	MINNESOTA ST.....				1FE	52,126	121.936	48,774	40,000	51,646		(481)			5.000	1.390	FA.....	778		08/10/2016	08/01/2025
64966M	AS	8	NEW YORK N Y.....				1FE	50,788	118.478	47,391	40,000	50,294		(494)			5.000	1.410	FA.....	833		08/09/2016	08/01/2024
64966M	EU	9	NEW YORK N Y.....				1FE	38,591	119.736	35,921	30,000	38,260		(331)			5.000	1.560	FA.....	554		08/04/2016	08/01/2025
68609B	NC	7	OREGON ST.....				2	299,875	120.157	300,393	250,000	293,169		(4,404)			5.000	2.730	FA.....	5,208	13,993	06/04/2015	08/01/2027
70914P	D4	1	PENNSYLVANIA ST.....				1FE	34,517	110.738	33,221	30,000	34,114		(403)			5.000	1.200	MS.....	550		08/09/2016	09/15/2020
70914P	VP	4	PENNSYLVANIA ST.....				1FE	121,759	116.182	116,182	100,000	116,608		(2,000)			5.000	2.540	JD.....	222	5,000	05/09/2014	06/15/2024
924258	M5	2	VERMONT ST.....				2	12,071	118.755	11,876	10,000	11,673		(196)			5.000	2.570	FA.....	189	500	11/19/2014	08/15/2028
924258	M6	0	VERMONT ST.....				2	6,021	118.189	5,909	5,000	5,825		(97)			5.000	2.600	FA.....	94	250	11/19/2014	08/15/2029
924258	M7	8	VERMONT ST.....				2	11,995	117.863	11,786	10,000	11,613		(189)			5.000	2.650	FA.....	189	500	11/19/2014	08/15/2030
924258	M8	6	VERMONT ST.....				2	11,948	117.483	11,748	10,000	11,575		(184)			5.000	2.700	FA.....	189	500	11/19/2014	08/15/2031
928109	L2	1	VIRGINIA ST.....				1FE	164,189	104.116	156,174	150,000	156,586		(4,609)			4.000	0.870	JD.....	500	6,000	04/23/2015	06/01/2018
97705L	7X	9	WISCONSIN ST.....				2	420,539	116.775	408,713	350,000	406,976		(8,298)			5.000	2.229	MN.....	2,917	17,500	05/04/2015	05/01/2024

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## SCHEDULE D - PART 1

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

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
							3	4			5	8	9	12	13	14	15	16	17	18	19	20
CUSIP Identification	Description					NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1199999	U.S. States, Territories & Possessions - Issuer Obligations						2,320,473	XXX	2,235,816	1,910,000	2,257,146	0	(39,920)	0	0	XXX	XXX	XXX	28,017	77,343	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,320,473	XXX	2,235,816	1,910,000	2,257,146	0	(39,920)	0	0	XXX	XXX	XXX	28,017	77,343	XXX	XXX
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																						
015302	2R	2	ALEXANDRIA VA			1FE	179,859	114.342	171,513	150,000	177,725		(2,134)		5.000	0.840	JJ	2,958		08/18/2016	07/15/2021	
015302	2U	5	ALEXANDRIA VA			1FE	38,445	120.528	36,158	30,000	38,044		(401)		5.000	1.260	JJ	592		08/04/2016	07/15/2024	
047772	ZP	6	ATLANTA GA		2	1FE	293,503	118.049	295,123	250,000	287,261		(4,138)		5.000	2.880	JD	1,042	12,500	06/10/2015	12/01/2027	
164231	LQ	3	CHEROKEE CNTY GA SCH SYS			1FE	421,180	114.109	399,382	350,000	402,562		(10,968)		5.000	1.590	FA	7,292	17,500	04/13/2015	08/01/2021	
251130	EK	2	DETROIT MICH CITY SCH DIST			1FE	273,555	104.321	260,803	250,000	260,913		(8,049)		5.000	1.670	MN	2,083	12,500	06/02/2015	05/01/2018	
438670	Y3	9	HONOLULU HAWAII CITY & CNTY			1FE	428,036	119.323	417,631	350,000	415,610		(7,651)		5.000	2.340	AO	4,375	17,500	05/07/2015	10/01/2024	
49474F	GJ	3	KING CNTY WASH			1FE	50,358	118.283	47,313	40,000	49,847		(512)		5.000	1.270	JD	167	1,000	08/11/2016	12/01/2023	
54589T	EZ	1	LOUDOUN CNTY VA			1FE	50,581	119.371	47,748	40,000	50,057		(524)		5.000	1.200	JD	167	967	08/11/2016	12/01/2023	
566795	LU	2	MARICOPA CNTY ARIZ CMNTY COLLEGE DIST			1FE	174,209	111.827	167,741	150,000	172,035		(2,174)		5.000	0.741	JJ	2,625		08/18/2016	07/01/2020	
736679	UR	0	PORTLAND ORE			1FE	102,949	118.097	100,382	85,000	98,033		(1,845)		5.000	2.419	JD	189	4,250	04/08/2014	06/15/2023	
763631	L7	1	RICHLAND CNTY S C			1FE	122,415	117.448	117,448	100,000	116,174		(2,431)		5.000	2.181	MS	1,667	5,000	05/09/2014	03/01/2023	
812626	3X	5	SEATTLE WASH			1FE	51,952	121.213	48,485	40,000	51,466		(486)		5.000	1.380	JD	167	1,000	08/10/2016	06/01/2025	
864813	Q4	5	SUFFOLK VA			1FE	52,549	122.612	49,045	40,000	52,084		(465)		5.000	1.440	FA	856		08/11/2016	02/01/2026	
967244	7C	2	WICHITA KANS			1FE	403,713	112.486	382,452	340,000	385,086		(11,106)		5.000	1.499	JD	1,417	17,000	04/21/2015	12/01/2020	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						2,643,303	XXX	2,541,223	2,215,000	2,556,897	0	(52,884)	0	0	XXX	XXX	XXX	25,594	89,217	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						2,643,303	XXX	2,541,223	2,215,000	2,556,897	0	(52,884)	0	0	XXX	XXX	XXX	25,594	89,217	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																						
010685	KF	1	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH		2	1FE	37,985	106.169	37,159	35,000	37,455		(260)		5.000	3.959	JD	146	1,750	11/21/2014	12/01/2044	
010685	KG	9	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH		2	1FE	27,526	108.493	27,123	25,000	27,071		(221)		5.000	3.779	JD	104	1,250	11/17/2014	12/01/2034	
072024	TY	8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		2	1FE	55,293	109.818	54,909	50,000	54,338		(476)		5.000	3.701	AO	625	2,500	12/10/2014	10/01/2054	
160429	UA	2	CHARLESTON S C WTRWKS & SWR REV		2	1FE	246,807	113.375	243,756	215,000	242,763		(3,006)		5.000	3.161	JJ	5,375	9,914	08/19/2015	01/01/2045	
18085P	QN	7	CLARK CNTY NEV ARPT REV			1FE	277,525	105.381	263,453	250,000	263,580		(8,905)		5.000	1.330	JJ	6,250	12,500	06/02/2015	07/01/2018	
235036	XM	7	DALLAS FORT WORTH TEX INTL ARPT REV		2	1FE	31,878	106.937	32,081	30,000	31,359		(251)		5.000	3.960	MN	250	1,500	11/17/2014	11/01/2042	
3130A8	QS	5	FEDERAL HOME LOAN BANKS			1FE	193,836	96.400	187,980	195,000	193,928		92		1.125	1.250	JJ	1,018		08/05/2016	07/14/2021	
3130A8	Y7	2	FEDERAL HOME LOAN BANKS			1FE	49,885	98.645	49,323	50,000	49,899		14		0.875	0.954	FA	179		08/18/2016	08/05/2019	
3133EF	7L	5	FEDERAL FARM CREDIT BANKS FUNDING CORP		2	1	400,000	99.430	397,720	400,000	400,000				1.170	1.170	MN	585	2,340	05/05/2016	05/16/2019	
3133EG	BZ	7	FEDERAL FARM CREDIT BANKS FUNDING CORP		2	1FE	224,711	98.290	221,153	225,000	224,743		33		1.660	1.687	MN	374	1,868	06/01/2016	05/25/2021	
3135G0	A7	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	503,490	100.350	501,750	500,000	502,241		(712)		1.625	1.474	JJ	3,611	8,125	03/24/2015	01/21/2020	
3135G0	K3	6	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	410,156	94.530	378,120	400,000	409,766		(391)		2.125	1.838	AO	1,582	4,203	08/03/2016	04/24/2026	
3135G0	N8	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	418,299	96.710	406,182	420,000	418,420		121		1.250	1.334	FA	1,925		08/17/2016	08/17/2021	
3135G0	ZR	7	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	428,711	101.040	404,160	400,000	427,341		(1,370)		2.625	1.672	MS	3,354	5,250	08/03/2016	09/06/2024	
3136G0	T6	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		9	1	484,350	99.620	498,100	500,000	492,019		2,742		1.330	1.916	AO	1,238	6,650	02/26/2014	10/24/2019	
3136G3	D5	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		2	1FE	410,000	99.385	407,479	410,000	410,000				1.250	1.250	JJ	2,207		08/05/2016	07/26/2019	
3137EA	DB	2	FEDERAL HOME LOAN MORTGAGE CORP			1FE	205,925	101.655	198,227	195,000	205,151		(774)		2.375	1.303	JJ	2,161		08/05/2016	01/13/2022	
3137EA	EC	9	FEDERAL HOME LOAN MORTGAGE CORP			1FE	273,761	96.300	264,825	275,000	273,852		91		1.125	1.218	FA	1,195		08/12/2016	08/12/2021	
39081J	AL	2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		2	1FE	292,633	112.640	281,600	250,000	291,943		(689)		5.000	2.961	JJ	2,222		10/14/2016	07/01/2031	
392329	CG	1	GREATER RICHMOND CONVENTION CTR AUTH VA			1FE	230,226	110.488	220,976	200,000	221,334		(5,937)		5.000	1.800	JD	444	10,000	06/26/2015	06/15/2020	
451295	WT	2	IDAHO HEALTH FACS AUTH REV		2	1FE	21,537	106.431	21,286	20,000	21,235		(147)		5.000	4.000	MS	333	1,000	11/17/2014	03/01/2044	
452024	HS	4	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV			1FE	420,564	115.513	404,296	350,000	408,190		(7,441)		5.000	2.431	FA	7,292	17,500	04/08/2015	02/01/2024	
499815	QH	4	KNOXVILLE TENN WASTE WTR SYS REV			1FE	423,640	116.829	408,902	350,000	409,344		(8,817)		5.000	2.090	AO	4,375	17,500	05/11/2015	04/01/2023	

E10.1

## SCHEDULE D - PART 1

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

1	2			Codes			6	7		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	or	Bond	NAIC	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
542690	3C	4	LONG ISLAND PWR AUTH N Y ELEC SYS REV.....	2	1FE	27,758	109,586	27,397	25,000	27,253	(251)			5,000	3.641	MS	417	1,250	12/05/2014	09/01/2044		
544435	2D	1	LOS ANGELES CALIF DEPT ARPTS ARPT REV.....	2	1FE	118,097	114,744	114,744	100,000	113,251	(1,882)			5,000	2.720	MN	639	5,000	05/09/2014	05/15/2024		
57430Y	BG	9	MARYLAND WTR QUALITY FING ADMIN BAY REST.....	1FE	121,798	115,328	115,328	100,000	114,800	(2,703)			5,000	1.971	MS	1,667	5,000	05/08/2014	03/01/2022			
576051	KS	4	MASSACHUSETTS ST WTR RES AUTH.....	1FE	18,483	119,959	17,994	15,000	17,791	(333)			5,000	2.311	FA	313	750	11/20/2014	08/01/2024			
576051	NZ	5	MASSACHUSETTS ST WTR RES AUTH.....	1FE	51,124	119,959	47,984	40,000	50,622	(501)			5,000	1.310	FA	833		08/10/2016	08/01/2024			
576051	QC	3	MASSACHUSETTS ST WTR RES AUTH.....	1FE	52,748	122,794	49,118	40,000	52,328	(420)			5,000	1.530	FA	706		08/09/2016	08/01/2026			
592030	D4	9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C.....	1FE	430,066	117,261	410,414	350,000	414,800	(9,489)			5,000	1.900	MN	2,236	17,500	04/22/2015	05/15/2023			
59335K	AG	2	MIAMI-DADE CNTY FLA SEAPORT REV.....	1FE	97,192	113,892	96,808	85,000	94,054	(1,185)			5,000	3.230	AO	1,063	4,250	04/08/2014	10/01/2023			
606341	HB	4	MISSOURI ST BRD PUB BLDGS SPL OBLIG.....	1FE	431,645	118,045	413,158	350,000	416,447	(9,131)			5,000	1.980	AO	4,375	17,500	04/23/2015	10/01/2023			
64579F	6U	2	NEW JERSEY HEALTH CARE FACS FING AUTH R.....	2	1FE	10,805	108,654	10,865	10,000	10,655	(74)			5,000	3.981	JJ	250	500	11/18/2014	07/01/2044		
646136	E3	1	NEW JERSEY ST TRANSN TR FD AUTH.....	2	1FE	26,420	100,077	25,019	25,000	26,010	(204)			5,000	4.000	JD	56	1,250	12/09/2014	06/15/2042		
64990B	HT	3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR.....	2	1FE	414,813	118,162	413,567	350,000	405,598	(5,696)			5,000	2.880	JJ	8,750	19,882	05/01/2015	07/01/2027		
64990E	PZ	4	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....	1FE	36,373	115,215	34,565	30,000	35,932	(441)			5,000	1.080	MS	442	750	08/04/2016	03/15/2022			
64990E	TP	2	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....	1FE	180,719	110,459	171,211	155,000	171,936	(5,270)			5,000	1.410	FA	2,928	7,750	04/23/2015	02/15/2020			
650035	B8	0	NEW YORK ST URBAN DEV CORP REV.....	2	1FE	117,270	118,197	118,197	100,000	112,443	(1,816)			5,000	2.800	MS	1,472	5,000	04/08/2014	03/15/2024		
650035	W6	1	NEW YORK ST URBAN DEV CORP REV.....	1FE	49,532	117,213	46,885	40,000	49,004	(529)			5,000	1.220	MS	589	989	08/11/2016	03/15/2023			
650035	W9	5	NEW YORK ST URBAN DEV CORP REV.....	1FE	65,340	120,940	60,470	50,000	64,838	(502)			5,000	1.530	MS	736	1,236	08/30/2016	03/15/2026			
65829Q	BS	2	NORTH CAROLINA ST LTD OBLIG.....	1FE	122,849	119,189	119,189	100,000	117,415	(2,121)			5,000	2.420	JD	417	5,000	05/09/2014	06/01/2024			
67756D	JK	3	OHIO ST HIGHER EDL FAC COMMN REV.....	1FE	5,991	114,979	5,749	5,000	5,978	(14)			5,000	1.530	JD	22		10/26/2016	12/01/2022			
677587	CX	3	OHIO ST MENTAL HEALTH CAP FACS.....	1FE	421,719	117,890	412,615	350,000	410,878	(6,685)			5,000	2.600	FA	7,292	17,500	05/07/2015	02/01/2025			
786009	BW	9	SACRAMENTO CALIF MUN UTIL DIST FING AUTH.....	1FE	424,109	115,956	405,846	350,000	408,399	(10,013)			5,000	1.800	JJ	8,750	18,861	04/23/2015	07/01/2022			
837151	ME	6	SOUTH CAROLINA ST PUB SVC AUTH REV.....	2	1FE	429,275	117,599	411,597	350,000	417,186	(7,107)			5,000	2.460	JD	1,458	17,500	04/09/2015	12/01/2025		
83755V	XF	6	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R.....	2	1FE	21,901	107,151	21,430	20,000	21,556	(168)			5,000	3.840	MN	167	1,000	11/19/2014	11/01/2044		
870000	LJ	3	SWARTHMORE BORO AUTH PA COLLEGE REV.....	1FE	52,788	122,984	49,194	40,000	52,342	(447)			5,000	1.560	MS	750		08/09/2016	09/15/2026			
89546R	MQ	4	TRI-CNTY MET TRANSN DIST ORE REV.....	1FE	51,280	120,387	48,155	40,000	50,761	(520)			5,000	1.300	MS	667	611	08/09/2016	09/01/2024			
914378	GX	6	UNIVERSITY KY GEN RCPTS.....	1FE	422,492	115,143	403,001	350,000	405,639	(10,034)			5,000	1.810	AO	4,375	17,500	04/20/2015	04/01/2022			
914455	PP	9	UNIVERSITY MICH UNIV REVS.....	1FE	6,302	120,689	6,034	5,000	6,278	(24)			5,000	1.670	AO	63		10/28/2016	04/01/2025			
91514A	DY	8	UNIVERSITY TEX UNIV REVS.....	1FE	51,032	119,508	47,803	40,000	50,542	(490)			5,000	1.350	FA	1,000		08/11/2016	08/15/2024			
91514A	GB	5	UNIVERSITY TEX UNIV REVS.....	1FE	5,860	114,067	5,703	5,000	5,844	(15)			5,000	1.231	FA	22		10/26/2016	08/15/2021			
917567	AY	5	UTAH TRAN AUTH SALES TAX REV.....	2	1FE	324,685	114,120	319,536	280,000	319,295	(4,009)			5,000	3.100	JD	622	14,000	08/19/2015	06/15/2038		
917567	BL	2	UTAH TRAN AUTH SALES TAX REV.....	1FE	430,686	117,785	412,248	350,000	418,645	(7,237)			5,000	2.420	JD	778	17,500	04/23/2015	06/15/2025			
91802R	AN	9	UTILITY DEBT SECURITIZATION AUTH N Y.....	2	1FE	17,483	115,323	17,298	15,000	16,961	(251)			5,000	2.910	JD	33	750	11/17/2014	12/15/2034		
92778U	AQ	3	VIRGINIA COMMLTH TRANSN BRD FED TRANSN G.....	1FE	6,166	118,594	5,930	5,000	6,144	(22)			5,000	1.621	MS	36		10/26/2016	03/15/2024			
928172	B7	9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV.....	1FE	12,126	117,733	11,773	10,000	11,647	(229)			5,000	2.290	FA	208	500	11/17/2014	08/01/2023			
92817L	PE	7	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.....	1FE	48,168	114,756	45,902	40,000	47,563	(605)			5,000	0.920	AO	500	1,000	08/09/2016	10/01/2021			
92817T	GD	2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC.....	1FE	51,263	120,373	48,149	40,000	50,757	(506)			5,000	1.269	FA	1,356		08/10/2016	08/01/2024			
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					11,225,095	XXX	10,881,433	10,005,000	11,017,569	0	(127,228)	0	0	XXX	XXX	XXX	102,827	304,178	XXX	XXX	
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																						
3128CU	LV	6	FH G30340 - RMBS.....	4	1	15,238	113,123	16,023	14,164	15,147	(160)			6,000	3.527	MON	71	865	04/28/2010	08/01/2027		
3128M9	XG	2	FH G07579 - RMBS.....	4	1	368,546	105,580	370,581	350,996	366,966	46			4,000	3.106	MON	1,170	14,206	02/10/2014	08/01/2043		
3128MB	6P	7	FH G13378 - RMBS.....	4	1	24,861	104,219	24,271	23,289	24,716	(191)			5,000	2.051	MON	97	1,195	04/27/2011	12/01/2023		
3128MJ	SS	0	FH G08528 - RMBS.....	4	1	301,282	98,767	312,048	315,944	301,867	(145)			3,000	3.680	MON	790	9,583	12/12/2013	04/01/2043		
3128MJ	UM	0	FH G08587 - RMBS.....	4	1	161,471	107,502	160,820	149,597	164,017	1,417			4,500	2.459	MON	561	6,912	05/08/2014	05/01/2044		

E10.2

**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	or 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 (Amorization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128MJ V2 3	FH	G08632 - RMBS			4	1	393,202	102.207	383,427	375,148	393,916		1,611		3.500	2.711	MON	1,094	13,387	03/19/2015	03/01/2045	
3128MJ VZ 0	FH	G08631 - RMBS			4	1	417,488	98.702	403,603	408,910	417,365		294		3.000	2.708	MON	1,022	12,436	03/20/2015	03/01/2045	
3128MJ YT 1	FH	G08721 - RMBS			4	1	255,243	98.702	242,569	245,758	255,060	(183)			3.000	2.510	MON	614	2,468	08/15/2016	09/01/2046	
3128MJ YY 0	FH	G08726 - RMBS			4	1	256,572	98.702	244,272	247,485	256,415	(157)			3.000	2.534	MON	619	1,862	09/14/2016	10/01/2046	
3128MM R4 7	FH	G18506 - RMBS			4	1	338,195	104.486	334,746	320,374	335,889	89			3.500	2.164	MON	934	11,423	05/29/2014	03/01/2029	
3128P7 J8 7	FH	C91187 - RMBS			4	1	29,715	110.899	30,852	27,820	30,022	(269)			5.500	2.855	MON	128	1,560	04/25/2011	06/01/2028	
3129ZL HZ 1	FH	C03848 - RMBS			4	1	59,977	105.055	58,990	56,152	62,635	1,026			4.000	1.953	MON	187	2,330	06/29/2012	04/01/2042	
31307F TN 1	FH	J26857 - RMBS			4	1	373,547	102.846	371,692	361,406	371,062	(604)			3.000	2.302	MON	904	10,970	05/12/2014	01/01/2029	
3132GS SF 7	FH	Q07418 - RMBS			4	1	223,646	103.294	225,309	218,124	224,455	264			3.500	3.031	MON	636	7,770	05/08/2014	04/01/2042	
3132JA SR 7	FH	Q19127 - RMBS			4	1	401,727	103.419	404,404	391,035	401,064	(419)			3.500	3.092	MON	1,141	13,782	07/18/2014	06/01/2043	
3132JN QF 7	FH	Q21354 - RMBS			4	1	498,570	105.595	507,895	480,984	496,696	30			4.000	3.356	MON	1,603	19,475	04/02/2014	08/01/2043	
3132L5 FG 3	FH	V80167 - RMBS			4	1	440,602	98.984	440,809	445,333	440,596	(48)			3.000	3.158	MON	1,113	13,488	05/15/2014	07/01/2043	
3132M3 T6 4	FH	Q23573 - RMBS			4	1	255,602	103.226	257,255	249,216	254,965	(142)			3.500	3.139	MON	727	8,796	05/08/2014	12/01/2043	
31335H UM 3	FH	C90588 - RMBS			4	1	9,963	110.851	10,340	9,327	9,847	(96)			5.500	2.618	MON	43	525	04/22/2010	11/01/2022	
31368H NW 9	FN	190405 - RMBS			4	1	408,738	105.357	401,349	380,941	411,265	2,527			4.000	2.472	MON	1,270	9,120	05/24/2016	10/01/2040	
31371L K2 4	FN	255113 - RMBS			4	1	11,707	108.953	12,111	11,116	11,559	(57)			5.000	3.137	MON	46	568	04/19/2010	02/01/2024	
31371M HK 6	FN	255934 - RMBS			4	1	44,862	113.219	46,110	40,726	45,490	201			6.000	2.804	MON	204	2,488	05/11/2011	11/01/2035	
31371M NT 0	FN	256102 - RMBS			4	1	7,546	113.219	7,988	7,056	7,749	44			6.000	3.267	MON	35	433	04/16/2010	02/01/2036	
3137A4 JM 0	FHR	3777L WA - CMO/RMBS			4	1	135,900	105.145	132,078	125,615	133,665	(1,318)			4.000	2.382	MON	419	5,103	05/10/2012	12/15/2040	
3138A2 U7 2	FN	AH1505 - RMBS			4	1	375,058	106.268	377,286	355,032	373,824	483			4.000	2.951	MON	1,183	14,404	10/28/2013	12/01/2040	
3138AS YN 6	FN	AJ1616 - RMBS			4	1	310,308	102.376	301,522	294,524	311,146	1,266			3.500	2.573	MON	859	10,521	04/20/2015	10/01/2041	
3138AX FV 8	FN	AJ5579 - RMBS			4	1	134,369	102.773	133,304	129,707	133,622	(167)			3.000	2.087	MON	324	3,970	10/02/2013	01/01/2027	
3138EJ RA 8	FN	AL2280 - RMBS			4	1	254,292	107.969	255,997	237,102	256,528	1,962			4.500	2.836	MON	889	10,941	11/05/2013	09/01/2042	
3138EK L3 7	FN	AL3045 - RMBS			4	1	262,345	107.969	263,413	243,971	264,127	1,777			4.500	2.813	MON	915	11,237	10/28/2013	10/01/2042	
3138EL GL 1	FN	AL3802 - RMBS			4	1	279,042	102.557	279,239	272,277	277,902	(259)			3.000	2.380	MON	681	8,331	12/04/2013	02/01/2028	
3138EL N4 1	FN	AL4010 - RMBS			4	1	359,416	103.285	366,357	354,705	358,880	(86)			3.500	3.295	MON	1,035	12,552	11/25/2013	07/01/2043	
3138EL VB 6	FN	AL4209 - RMBS			4	1	90,271	104.389	88,847	85,112	89,980	56			4.000	1.595	MON	284	3,529	01/02/2014	01/01/2027	
3138EN Y8 6	FN	AL6134 - RMBS			4	1	224,297	99.067	218,718	220,778	224,327	30			3.000	2.759	MON	552	5,585	01/21/2016	09/01/2043	
3138W9 GM 6	FN	AS0203 - RMBS			4	1	306,063	99.255	297,598	299,832	305,898	(18)			3.000	2.702	MON	750	9,091	03/16/2015	08/01/2043	
3138WB GU 3	FN	AS2010 - RMBS			4	1	338,211	105.682	341,067	322,730	337,576	1,077			4.000	3.059	MON	1,076	13,154	04/10/2014	03/01/2044	
3138WC J6 1	FN	AS2984 - RMBS			4	1	357,368	103.518	354,646	342,593	356,213	(943)			3.000	1.974	MON	856	10,410	08/20/2015	08/01/2029	
3138WE 3W 7	FN	AS5312 - RMBS			4	1	186,052	102.473	181,036	176,667	185,714	(338)			3.500	2.689	MON	515	4,674	02/25/2016	07/01/2045	
3138WE ZJ 1	FN	AS5244 - RMBS			4	1	462,084	102.463	455,460	444,512	460,872	(599)			3.500	2.903	MON	1,296	15,675	07/31/2015	06/01/2045	
3138WG AM 6	FN	AS6311 - RMBS			4	1	233,326	102.254	227,190	222,182	233,643	317			3.500	2.702	MON	648	4,606	05/05/2016	12/01/2045	
3138WH BN 1	FN	AS7244 - RMBS			4	1	953,493	102.265	929,659	909,069	953,054	(439)			3.500	2.753	MON	2,651	18,733	05/18/2016	05/01/2046	
3138WJ KW 7	FN	AS8408 - RMBS			4	1	495,424	100.176	497,189	496,316	495,424				2.500	2.515	MON	69		12/14/2016	11/01/2031	
3138WQ AW 2	FN	AT2720 - RMBS			4	1	135,297	99.255	131,555	132,542	135,291	4			3.000	2.693	MON	331	4,021	03/16/2015	05/01/2043	
3138WQ RK 0	FN	AT3189 - RMBS			4	1	191,452	100.470	193,439	192,535	191,526	(4)			2.500	2.605	MON	401	4,882	12/05/2013	05/01/2028	
3138WT RT 5	FN	AT5897 - RMBS			4	1	377,657	99.067	378,809	382,377	377,499	(168)			3.000	3.176	MON	956	11,605	07/29/2014	06/01/2043	
3138X3 FA 5	FN	AU3760 - RMBS			4	1	155,921	105.369	156,492	148,518	155,507	195			4.000	3.062	MON	495	6,030	10/02/2013	08/01/2043	
3138XB V9 2	FN	AV0639 - RMBS			4	1	142,533	104.237	141,899	136,131	141,948	196			3.500	2.273	MON	397	4,875	01/02/2014	11/01/2028	
3138XC 4K 5	FN	AV1725 - RMBS			4	1	189,856	102.799	190,977	185,778	188,803	(170)			3.000	2.541	MON	464	5,649	01/02/2014	11/01/2028	

E10.3

### SCHEDULE D - PART 1

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

1	2		Codes			6	7		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	or n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138XQ	DH	1	FN	AW1003	-	RMBS	.....4	.....1	.....658,537	..102.880	.....660,676	.....642,181	.....656,494	.....52	.....3,500	.....3.091	MON..	.....1,873	.....22,764	05/14/2014.	05/01/2044.	
3138Y3	XN	6	FN	AX2484	-	RMBS	.....4	.....1	.....228,591	..103.329	.....227,270	.....219,948	.....227,933	.....(67)	.....3,500	.....2.858	MON..	.....642	.....7,785	11/20/2014.	10/01/2044.	
3138YH	U6	5	FN	AY4204	-	RMBS	.....4	.....1	.....231,690	..102.452	.....229,820	.....224,329	.....231,476	.....(134)	.....3,500	.....2.979	MON..	.....654	.....7,928	11/09/2015.	05/01/2045.	
3138YK	X7	3	FN	AY6101	-	RMBS	.....4	.....1	.....229,826	..102.463	.....229,464	.....223,948	.....229,304	.....(182)	.....3,500	.....3.102	MON..	.....653	.....7,899	06/10/2015.	06/01/2045.	
31392J	YP	8	FNW	03W3B 2A4	-	CMO/RMBS	.....4	.....1	.....43,124	..111.995	.....44,182	.....39,450	.....42,744	.....(143)	.....5.750	.....3.758	MON..	.....189	.....2,292	03/16/2011.	06/25/2042.	
31392W	JR	2	FHR	2509G ZG	-	CMO/RMBS	.....4	.....1	.....41,995	..107.848	.....41,948	.....38,896	.....43,380	.....574	.....5.500	.....2.829	MON..	.....178	.....2,172	04/29/2011.	10/15/2032.	
31393T	CC	8	FNR	0392D MB	-	CMO/RMBS	.....4	.....1	.....44,333	..106.135	.....43,367	.....40,860	.....43,709	.....1,238	.....5.000	.....2.098	MON..	.....170	.....2,092	04/28/2011.	09/25/2023.	
31394A	YY	6	FNR	0468B CB	-	CMO/RMBS	.....4	.....1	.....49,106	..104.840	.....48,426	.....46,191	.....48,518	.....991	.....4.500	.....2.471	MON..	.....173	.....2,127	04/26/2011.	09/25/2024.	
31394C	PA	4	FNR	0516A PE	-	CMO/RMBS	.....4	.....1	.....1,974	..100.255	.....1,857	.....1,852	.....1,857	.....(20)	.....5.000	.....2.739	MON..	.....8	.....105	05/21/2010.	03/25/2034.	
31394K	U9	3	FHR	2692E AY	-	CMO/RMBS	.....4	.....1	.....17,623	..106.681	.....17,696	.....16,587	.....17,360	.....359	.....5.000	.....3.073	MON..	.....69	.....848	04/19/2010.	10/15/2023.	
31394T	X8	3	FHR	2764K UE	-	CMO/RMBS	.....4	.....1	.....70,482	..101.515	.....65,529	.....64,552	.....65,721	.....(587)	.....5.000	.....2.474	MON..	.....269	.....3,389	05/11/2011.	10/15/2032.	
31395H	J4	3	FHR	2877E AL	-	CMO/RMBS	.....4	.....1	.....21,208	..106.787	.....20,745	.....19,426	.....20,660	.....529	.....5.000	.....2.425	MON..	.....81	.....994	09/20/2010.	10/15/2024.	
31396W	BV	7	FNR	0756D EP	-	CMO/RMBS	.....4	.....1	.....54,587	..107.217	.....54,317	.....50,661	.....55,126	.....1,347	.....5.500	.....2.727	MON..	.....232	.....2,856	05/10/2011.	06/25/2027.	
3140EU	3B	3	FN	BC0793	-	RMBS	.....4	.....1	.....506,870	..102.262	.....503,086	.....491,958	.....506,982	.....112	.....3.500	.....3.015	MON..	.....1,435	.....1,456	11/28/2016.	04/01/2046.	
3140EU	E3	9	FN	BC0153	-	RMBS	.....4	.....1	.....462,212	..105.125	.....452,197	.....430,152	.....461,937	.....(275)	.....4.000	.....2.702	MON..	.....1,434	.....8,702	06/09/2016.	01/01/2046.	
3140F3	5W	4	FN	BC8060	-	RMBS	.....4	.....1	.....18,927	..105.318	.....18,608	.....17,668	.....18,916	.....(12)	.....4.000	.....2.798	MON..	.....59	.....417	05/24/2016.	05/01/2046.	
3140FA	YA	4	FN	BD3404	-	RMBS	.....4	.....1	.....408,250	..99.507	.....389,852	.....391,783	.....407,942	.....(309)	.....3.000	.....2.457	MON..	.....979	.....3,938	08/08/2016.	08/01/2046.	
31410L	PZ	9	FN	890640	-	RMBS	.....4	.....1	.....125,835	..99.519	.....121,031	.....121,616	.....125,766	.....(24)	.....3.000	.....2.506	MON..	.....304	.....3,685	01/28/2015.	07/01/2043.	
31417E	VQ	1	FN	AB7822	-	RMBS	.....4	.....1	.....762,957	..100.455	.....737,949	.....734,606	.....762,849	.....(108)	.....2.500	.....1.512	MON..	.....1,530	.....6,234	08/11/2016.	02/01/2028.	
31419H	XQ	0	FN	AE6986	-	RMBS	.....4	.....1	.....351,756	..105.326	.....343,594	.....326,220	.....354,415	.....2,658	.....4.000	.....2.368	MON..	.....1,087	.....4,519	08/11/2016.	10/01/2040.	
31419K	KV	6	FN	AE8407	-	RMBS	.....4	.....1	.....160,792	..105.316	.....158,146	.....150,164	.....161,737	.....945	.....4.000	.....2.526	MON..	.....501	.....4,628	02/25/2016.	11/01/2040.	
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....						.....16,739,007	XXX	.....16,571,011	.....16,134,552	.....16,726,558	.....0	.....14,877	.....0	.....0	XXX	XXX	XXX	.....45,577	.....462,051	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....						.....27,964,102	XXX	.....27,452,444	.....26,139,552	.....27,744,127	.....0	.....(112,351)	.....0	.....0	XXX	XXX	XXX	.....148,404	.....766,229	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																						
00287Y	AT	6	ABBVIE INC.....	.....1.2	.....2FE	.....119,508	..100.103	.....120,124	.....120,000	.....119,662	.....95	.....2,500	.....2,588	MN.....	.....392	.....3,000	05/05/2015.	05/14/2020.				
00440E	AT	4	CHUBB INA HOLDINGS INC.....	.....C	.....1FE	.....250,640	..99.543	.....248,858	.....250,000	.....250,495	.....(125)	.....2,300	.....2,245	MN.....	.....926	.....5,750	10/28/2015.	11/03/2020.				
020002	BD	2	ALLSTATE CORP.....	.....	.....2FE	.....250,172	..100.448	.....251,120	.....250,000	.....250,171	.....(1)	.....3,280	.....3,272	JD.....	.....524	.....	12/02/2016.	12/15/2026.				
02079K	AC	1	ALPHABET INC.....	.....	.....1FE	.....401,468	..91.937	.....376,942	.....410,000	.....401,770	.....302	.....1,998	.....2,231	FA.....	.....3,231	.....	08/02/2016.	08/15/2026.				
023135	AN	6	AMAZON.COM INC.....	.....	.....1FE	.....186,496	..104.558	.....182,977	.....175,000	.....186,022	.....(498)	.....3,800	.....2,861	JD.....	.....480	.....4,750	08/08/2016.	12/05/2024.				
025816	BG	3	AMERICAN EXPRESS CO.....	.....	.....1FE	.....199,802	..100.075	.....200,150	.....200,000	.....199,912	.....62	.....1,550	.....1,582	MN.....	.....336	.....3,100	03/26/2015.	05/22/2018.				
0258M0	DX	4	AMERICAN EXPRESS CREDIT CORP.....	.....	.....2FE	.....154,878	..100.637	.....155,987	.....155,000	.....154,908	.....23	.....2,600	.....2,617	MS.....	.....1,198	.....4,030	09/09/2015.	09/14/2020.				
02665W	BF	7	AMERICAN HONDA FINANCE CORP.....	.....C	.....1FE	.....199,774	..96.295	.....192,590	.....200,000	.....199,791	.....17	.....1,650	.....1,674	JJ.....	.....1,549	.....	08/17/2016.	07/12/2021.				
03523T	BE	7	ANHEUSER-BUSCH INBEV NV.....	.....C	.....2FE	.....273,095	..111.414	.....245,111	.....220,000	.....243,630	.....(11,195)	.....7,750	.....2,323	JJ.....	.....7,862	.....17,050	04/22/2014.	01/15/2019.				
035242	AP	1	ANHEUSER-BUSCH INBEV FINANCE INC.....	.....C	.....1FE	.....213,478	..101.543	.....203,086	.....200,000	.....213,017	.....(461)	.....3,650	.....2,813	FA.....	.....3,042	.....	08/17/2016.	02/01/2026.				
037833	AJ	9	APPLE INC.....	.....	.....1FE	.....318,067	..99.635	.....318,832	.....320,000	.....319,128	.....644	.....1,000	.....2,006	MN.....	.....516	.....3,200	05/01/2015.	05/03/2018.				
037833	BS	8	APPLE INC.....	.....	.....1FE	.....203,012	..100.018	.....200,036	.....200,000	.....202,552	.....(460)	.....2,250	.....1,922	FA.....	.....1,600	.....2,250	03/17/2016.	02/23/2021.				
05531F	AN	3	BB&T CORP.....	.....	.....2FE	.....329,394	..100.466	.....326,515	.....325,000	.....327,020	.....(1,446)	.....2,050	.....1,590	JD.....	.....222	.....6,663	05/04/2015.	06/19/2018.				
05567L	7E	1	BNP PARIBAS SA.....	.....C	.....1FE	.....358,089	..100.481	.....351,684	.....350,000	.....351,604	.....(2,267)	.....2,375	.....1,712	MS.....	.....2,471	.....8,313	01/30/2014.	09/14/2017.				
059165	EG	1	BALTIMORE GAS AND ELECTRIC CO.....	.....	.....1FE	.....34,895	..93.297	.....32,654	.....35,000	.....34,898	.....3	.....2,400	.....2,434	FA.....	.....310	.....	08/15/2016.	08/15/2026.				
06051G	FD	6	BANK OF AMERICA CORP.....	.....	.....2FE	.....169,952	..101.125	.....171,913	.....170,000	.....169,978	.....9	.....2,650	.....2,656	AO.....	.....1,126	.....4,505	03/27/2014.	04/01/2019.				
06051G	FN	4	BANK OF AMERICA CORP.....	.....	.....2FE	.....101,021	..98.974	.....98,974	.....100,000	.....100,922	.....(99)	.....2,250	.....1,960	AO.....	.....438	.....1,125	08/16/2016.	04/21/2020.				
06051G	FT	1	BANK OF AMERICA CORP.....	.....	.....2FE	.....152,718	..98.854	.....148,281	.....150,000	.....152,583	.....(135)	.....2,625	.....2,150	AO.....	.....788	.....1,969	10/13/2016.	10/19/2020.				
06051G	FW	4	BANK OF AMERICA CORP.....	.....	.....2FE	.....112,184	..99.233	.....109,156	.....110,000	.....112,020	.....(164)	.....2,625	.....2,175	AO.....	.....578	.....1,444	08/16/2016.	04/19/2021.				

E10.4

**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	or g n n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06366R	HA	6	BANK OF MONTREAL.....	.....	.....1	1FE	.....65,898	.....99.858	.....65,906	.....66,000	.....65,986	.....	.....21	.....	.....1.400	.....1.432	MS.....	.....282	.....924	09/04/2012.	09/11/2017.	
06366R	JJ	5	BANK OF MONTREAL.....	.....	.....1,2	1FE	.....224,723	.....98.313	.....221,204	.....225,000	.....224,830	.....	.....27	.....	.....2.550	.....2.564	MN.....	.....877	.....5,738	11/01/2012.	11/06/2022.	
06406F	AB	9	BANK OF NEW YORK MELLON CORP.....	.....	.....2	1FE	.....114,946	.....98.097	.....112,812	.....115,000	.....114,953	.....	.....7	.....	.....2.050	.....2.060	MN.....	.....380	.....1,185	04/25/2016.	05/03/2021.	
06406F	AD	5	BANK OF NEW YORK MELLON CORP.....	.....	.....2	1FE	.....249,565	.....95.251	.....238,128	.....250,000	.....249,587	.....	.....22	.....	.....2.200	.....2.227	FA.....	.....2,063	.....	08/09/2016.	08/16/2023.	
06406H	CZ	0	BANK OF NEW YORK MELLON CORP.....	.....	.....2	1FE	.....253,273	.....99.591	.....248,978	.....250,000	.....252,143	.....	.....(673)	.....	.....2.150	.....1.861	FA.....	.....1,896	.....5,375	04/17/2015.	02/24/2020.	
064159	AM	8	BANK OF NOVA SCOTIA.....	.....	.....	1FE	.....260,298	.....100.047	.....250,118	.....250,000	.....250,098	.....	.....(3,264)	.....	.....2.550	.....1.232	JJ.....	.....2,993	.....6,375	10/29/2013.	01/12/2017.	
07330N	AD	7	BRANCH BANKING AND TRUST CO.....	.....	.....2	1FE	.....254,303	.....100.692	.....251,730	.....250,000	.....251,551	.....	.....(888)	.....	.....2.300	.....1.928	AO.....	.....1,214	.....5,750	10/28/2013.	10/15/2018.	
09247X	AH	4	BLACKROCK INC.....	.....	.....1	1FE	.....319,335	.....107.658	.....322,974	.....300,000	.....311,757	.....	.....(2,450)	.....	.....4.250	.....3.285	MN.....	.....1,310	.....12,750	10/10/2013.	05/24/2021.	
12200B	AA	6	BNSF RAILWAY CO.....	.....	.....	1FE	.....10,351	.....104.791	.....10,096	.....9,635	.....9,945	.....	.....(76)	.....	.....4.575	.....2.543	JJ.....	.....203	.....495	07/07/2010.	01/15/2021.	
125509	BU	2	CIGNA CORP.....	.....	.....1,2	2FE	.....124,923	.....97.122	.....121,403	.....125,000	.....124,937	.....	.....7	.....	.....3.250	.....3.257	AO.....	.....858	.....4,063	03/11/2015.	04/15/2025.	
140420	NG	1	CAPITAL ONE BANK USA NA.....	.....	.....2	2FE	.....249,898	.....99.911	.....249,778	.....250,000	.....249,996	.....	.....34	.....	.....1.200	.....1.214	FA.....	.....1,150	.....3,000	02/10/2014.	02/13/2017.	
14912L	6D	8	CATERPILLAR FINANCIAL SERVICES CORP.....	.....	.....	1FE	.....350,361	.....100.047	.....350,165	.....350,000	.....350,077	.....	.....(121)	.....	.....1.250	.....1.215	FA.....	.....1,616	.....4,375	08/14/2014.	08/18/2017.	
14916R	AC	8	CATHOLIC HEALTH INITIATIVES.....	.....	.....1	1FE	.....49,867	.....96.885	.....48,443	.....50,000	.....49,915	.....	.....13	.....	.....2.950	.....2.982	MN.....	.....246	.....1,475	10/25/2012.	11/01/2022.	
14916R	AE	4	CATHOLIC HEALTH INITIATIVES.....	.....	.....1	1FE	.....49,979	.....100.939	.....50,470	.....50,000	.....49,995	.....	.....4	.....	.....2.600	.....2.611	FA.....	.....542	.....1,300	10/23/2013.	08/01/2018.	
166764	AN	0	CHEVRON CORP.....	.....	.....1,2	1FE	.....35,000	.....101.024	.....35,358	.....35,000	.....35,000	.....	.....	.....	.....2.193	.....2.193	MN.....	.....98	.....768	11/10/2014.	11/15/2019.	
166764	BL	3	CHEVRON CORP.....	.....	.....1,2	1FE	.....261,825	.....97.979	.....244,948	.....250,000	.....261,416	.....	.....(409)	.....	.....2.954	.....2.394	MN.....	.....923	.....3,693	08/15/2016.	05/16/2026.	
17275R	AN	2	CISCO SYSTEMS INC.....	.....	.....1	1FE	.....201,456	.....104.698	.....188,456	.....180,000	.....200,404	.....	.....(1,052)	.....	.....3.625	.....1.925	MS.....	.....2,121	.....3,263	08/04/2016.	03/04/2024.	
17275R	AT	9	CISCO SYSTEMS INC.....	.....	.....1	1FE	.....174,990	.....99.984	.....174,972	.....175,000	.....174,999	.....	.....4	.....	.....1.100	.....1.102	MS.....	.....631	.....1,925	02/24/2014.	03/03/2017.	
172967	JJ	1	CITIGROUP INC.....	.....	.....	2FE	.....221,672	.....99.684	.....219,305	.....220,000	.....221,098	.....	.....(335)	.....	.....2.400	.....2.234	FA.....	.....1,951	.....5,280	04/01/2015.	02/18/2020.	
191216	BW	9	COCA-COLA CO.....	.....	.....1	1FE	.....102,919	.....95.575	.....95,575	.....100,000	.....102,816	.....	.....(103)	.....	.....2.550	.....2.217	JD.....	.....213	.....1,282	08/08/2016.	06/01/2026.	
20030N	BW	0	COMCAST CORP.....	.....	.....1,2	1FE	.....204,453	.....92.203	.....189,016	.....205,000	.....204,472	.....	.....19	.....	.....2.350	.....2.379	JJ.....	.....2,168	.....	08/04/2016.	01/15/2027.	
20826F	AD	8	CONOCOPHILLIPS CO.....	.....	.....1,2	1FE	.....259,155	.....99.279	.....248,198	.....250,000	.....257,630	.....	.....(882)	.....	.....3.350	.....2.901	MN.....	.....1,070	.....8,375	03/25/2015.	11/15/2024.	
20826F	AJ	5	CONOCOPHILLIPS CO.....	.....	.....1,2	1FE	.....247,664	.....98.986	.....244,495	.....247,000	.....247,452	.....	.....(132)	.....	.....2.200	.....2.142	MN.....	.....694	.....5,434	05/18/2015.	05/15/2020.	
21686C	AD	2	COOPERATIVE RABOBANK UA.....	.....	.....C	1FE	.....15,986	.....100.102	.....16,016	.....16,000	.....16,000	.....	.....3	.....	.....3.375	.....3.394	JJ.....	.....243	.....540	01/11/2012.	01/19/2017.	
22546Q	AR	8	CREDIT SUISSE AG (NEW YORK BRANCH).....	.....	.....C	1FE	.....255,795	.....100.558	.....251,395	.....250,000	.....254,334	.....	.....(833)	.....	.....3.000	.....2.615	AO.....	.....1,292	.....7,500	03/18/2015.	10/29/2021.	
22546Q	AV	9	CREDIT SUISSE AG (NEW YORK BRANCH).....	.....	.....C	1FE	.....249,503	.....99.602	.....249,005	.....250,000	.....249,776	.....	.....166	.....	.....1.700	.....1.769	AO.....	.....756	.....4,250	05/04/2015.	04/27/2018.	
24422E	TJ	8	JOHN DEERE CAPITAL CORP.....	.....	.....	1FE	.....174,647	.....98.200	.....171,850	.....175,000	.....174,682	.....	.....36	.....	.....1.250	.....1.317	AO.....	.....681	.....	09/06/2016.	10/09/2019.	
250847	EJ	5	DTE ELECTRIC CO.....	.....	.....1,2	1FE	.....17,972	.....100.457	.....18,082	.....18,000	.....17,984	.....	.....3	.....	.....2.650	.....2.668	JD.....	.....21	.....477	06/19/2012.	06/15/2022.	
25468P	DM	5	WALT DISNEY CO.....	.....	.....1	1FE	.....203,631	.....89.619	.....188,200	.....210,000	.....203,860	.....	.....229	.....	.....1.850	.....2.190	JJ.....	.....1,824	.....	08/04/2016.	07/30/2026.	
26441C	AN	5	DUKE ENERGY CORP.....	.....	.....1,2	2FE	.....19,988	.....103.028	.....20,606	.....20,000	.....19,991	.....	.....1	.....	.....3.750	.....3.757	AO.....	.....158	.....750	04/01/2014.	04/15/2024.	
26441C	AR	6	DUKE ENERGY CORP.....	.....	.....1,2	2FE	.....84,992	.....96.011	.....81,609	.....85,000	.....84,992	.....	.....1	.....	.....1.800	.....1.802	MS.....	.....591	.....	08/09/2016.	09/01/2021.	
26875P	AL	5	EOG RESOURCES INC.....	.....	.....1,2	2FE	.....250,088	.....99.610	.....249,025	.....250,000	.....250,048	.....	.....(15)	.....	.....2.450	.....2.443	AO.....	.....1,531	.....6,125	03/19/2014.	04/01/2020.	
26884A	BD	4	ERP OPERATING LP.....	.....	.....1,2	1FE	.....64,643	.....98.913	.....64,293	.....65,000	.....64,693	.....	.....31	.....	.....3.375	.....3.440	JD.....	.....183	.....2,194	05/11/2015.	06/01/2025.	
31677Q	BG	3	FIFTH THIRD BANK (OHIO).....	.....	.....2	1FE	.....399,700	.....98.931	.....395,724	.....400,000	.....399,731	.....	.....31	.....	.....2.250	.....2.266	JD.....	.....425	.....4,500	06/09/2016.	06/14/2021.	
345397	VP	5	FORD MOTOR CREDIT CO LLC.....	.....	.....	2FE	.....208,078	.....103.081	.....185,546	.....180,000	.....185,338	.....	.....(8,459)	.....	.....6.625	.....1.808	FA.....	.....4,505	.....	04/03/2014.	08/15/2017.	
369550	AV	0	GENERAL DYNAMICS CORP.....	.....	.....1	1FE	.....172,635	.....99.891	.....172,811	.....173,000	.....172,943	.....	.....65	.....	.....1.000	.....1.038	MN.....	.....221	.....1,730	10/26/2015.	11/15/2017.	
369550	AW	8	GENERAL DYNAMICS CORP.....	.....	.....1,2	1FE	.....144,008	.....94.832	.....137,506	.....145,000	.....144,059	.....	.....51	.....	.....1.875	.....1.980	FA.....	.....1,050	.....	08/09/2016.	08/15/2023.	
36962G	3H	5	GENERAL ELECTRIC CO.....	.....	.....	1FE	.....229,816	.....102.889	.....205,778	.....200,000	.....205,511	.....	.....(7,763)	.....	.....5.625	.....1.656	MS.....	.....3,313	.....11,250	10/18/2013.	09/15/2017.	
375558	BC	6	GILEAD SCIENCES INC.....	.....	.....1,2	1FE	.....178,388	.....101.834	.....173,118	.....170,000	.....177,995	.....	.....(393)	.....	.....3.250	.....2.331	MS.....	.....1,842	.....1,544	12/07/2016.	09/01/2022.	
38141E	B7	3	GOLDMAN SACHS GROUP INC.....	.....	.....9	1FE	.....202,653	.....101.238	.....202,476	.....200,000	.....201,116	.....	.....(598)	.....	.....2.006	.....1.729	FMAN.....	.....524	.....3,459	06/02/2014.	11/15/2018.	
38141G	VU	5	GOLDMAN SACHS GROUP INC.....	.....	.....2	1FE	.....254,590	.....99.351	.....248,378	.....250,000	.....254,241	.....	.....(349)	.....	.....2.625	.....2.203	AO.....	.....1,203	.....3,281	08/16/2016.	04/25/2021.	
38143U	8H	7	GOLDMAN SACHS GROUP INC.....	.....	.....2	1FE	.....121,522	.....100.263	.....115,302	.....115,000	.....121,281	.....	.....(241)	.....	.....3.750	.....3.045	FA.....	.....1,509	.....2,156	08/04/2016.	02/25/2026.	

E10.5



## 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	or	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38148L	AA	4	GOLDMAN SACHS GROUP INC.....	..	..	..2	1FE	120,386	100.107	120,128	120,000	120,256		(75)			2.600	2.531	AO	589	3,120	03/25/2015	04/23/2020
38148L	AC	0	GOLDMAN SACHS GROUP INC.....	..	..	..2	1FE	103,516	98.649	98,649	100,000	103,369		(147)			3.500	3.013	JJ	1,536		08/08/2016	01/23/2025
40428H	PR	7	HSBC USA INC.....	..	C	..	1FE	198,574	98.953	197,906	200,000	199,030		291			2.350	2.510	MS	1,514	4,700	06/03/2015	03/05/2020
437076	BB	7	HOME DEPOT INC.....	..	..	..1,2	1FE	329,811	101.306	324,179	320,000	324,879		(2,995)			2.250	1.287	MS	2,220	7,200	05/01/2015	09/10/2018
437076	BG	6	HOME DEPOT INC.....	..	..	..1,2	1FE	299,584	100.099	300,297	300,000	299,671		56			2.625	2.647	JD	656	7,875	06/01/2015	06/01/2022
437076	BK	7	HOME DEPOT INC.....	..	..	..1,2	1FE	98,883	102.514	92,263	90,000	98,519		(364)			3.350	2.121	MS	888	1,508	08/04/2016	09/15/2025
438516	BM	7	HONEYWELL INTERNATIONAL INC.....	..	..	..1,2	1FE	199,990	97.964	195,928	200,000	199,987		(3)			1.850	1.852	MN	627		10/24/2016	11/01/2021
458140	AL	4	INTEL CORP.....	..	..	..1	1FE	199,428	100.185	200,370	200,000	199,866		139			1.350	1.421	JD	120	2,700	10/18/2013	12/15/2017
46623E	JY	6	JPMORGAN CHASE & CO.....	..	..	..	1FE	205,508	99.987	204,973	205,000	205,022		(176)			1.350	1.263	FA	1,046	2,768	03/11/2014	02/15/2017
46623E	KD	0	JPMORGAN CHASE & CO.....	..	..	..2	1FE	428,043	100.048	425,204	425,000	426,185		(1,082)			1.700	1.439	MS	2,408	7,225	04/06/2015	03/01/2018
46625H	GY	0	JPMORGAN CHASE & CO.....	..	..	..	1FE	114,981	104.277	104,277	100,000	103,800		(3,578)			6.000	2.274	JJ	2,767	6,000	10/15/2013	01/15/2018
46625H	LW	8	JPMORGAN CHASE & CO.....	..	..	..2	1FE	124,785	100.661	125,826	125,000	124,847		41			2.750	2.787	JD	76	3,438	06/18/2015	06/23/2020
46625H	QJ	2	JPMORGAN CHASE & CO.....	..	..	..2	1FE	99,925	99.430	99,430	100,000	99,937		12			2.550	2.566	MS	850	1,275	02/25/2016	03/01/2021
46625H	RL	6	JPMORGAN CHASE & CO.....	..	..	..2	1FE	101,167	97.783	97,783	100,000	101,105		(62)			2.700	2.507	MN	323	1,350	08/08/2016	05/18/2023
46625H	RV	4	JPMORGAN CHASE & CO.....	..	..	..1,2	1FE	206,218	95.206	195,172	205,000	206,183		(35)			2.950	2.880	AO	1,512	1,176	08/04/2016	10/01/2026
494368	BH	5	KIMBERLY-CLARK CORPKMBYUSUS.....	..	..	..1	1FE	27,573	98.965	27,710	28,000	27,767		42			2.400	2.573	MS	224	672	02/06/2012	03/01/2022
494368	BP	7	KIMBERLY-CLARK CORP.....	..	..	..1	1FE	29,981	99.678	29,903	30,000	29,988		4			1.850	1.863	MS	185	555	02/24/2015	03/01/2020
534187	AX	7	LINCOLN NATIONAL CORP.....	..	..	..1	2FE	272,378	114.927	241,347	210,000	241,131		(11,903)			8.750	2.588	JJ	9,188	18,375	04/22/2014	07/01/2019
57636Q	AA	2	MASTERCARD INC.....	..	..	..1	1FE	349,168	100.914	353,199	350,000	349,607		170			2.000	2.051	AO	1,750	7,000	03/26/2014	04/01/2019
585055	AS	5	MEDTRONIC INC.....	..	C	..1	1FE	273,705	106.690	266,725	250,000	266,345		(4,872)			4.450	2.319	MS	3,276	11,125	06/19/2015	03/15/2020
585055	AX	4	MEDTRONIC INC.....	..	C	..1,2	1FE	292,655	101.699	279,672	275,000	291,506		(1,149)			3.125	1.851	MS	2,530	4,297	08/17/2016	03/15/2022
585055	BR	6	MEDTRONIC INC.....	..	C	..1	1FE	26,534	101.853	25,463	25,000	26,401		(133)			3.150	2.010	MS	232	394	06/21/2016	03/15/2022
58933Y	AC	9	MERCK & CO INC.....	..	..	..1	1FE	197,332	99.791	199,582	200,000	199,309		630			1.100	1.423	JJ	923	2,200	10/18/2013	01/31/2018
58933Y	AS	4	MERCK & CO INC.....	..	..	..1	1FE	24,995	100.225	25,056	25,000	24,997		1			1.850	1.854	FA	181	463	02/05/2015	02/10/2020
59156R	AT	5	METLIFE INC.....	..	..	..1	1FE	274,857	111.799	245,958	220,000	244,944		(11,358)			7.717	2.217	FA	6,414	16,977	04/22/2014	02/15/2019
594918	AV	6	MICROSOFT CORP.....	..	..	..1	1FE	74,567	100.590	75,443	75,000	74,829		87			1.625	1.746	JD	85	1,219	12/03/2013	12/06/2018
594918	BR	4	MICROSOFT CORP.....	..	..	..1,2	1FE	206,427	94.734	194,205	205,000	206,375		(52)			2.400	2.320	FA	1,954		08/04/2016	08/08/2026
617446	7U	7	MORGAN STANLEY.....	..	..	..	1FE	70,040	100.688	70,482	70,000	70,013		(10)			2.125	2.110	AO	273	1,488	04/03/2014	04/25/2018
617446	C2	3	MORGAN STANLEY.....	..	..	..1	1FE	334,611	100.090	300,270	300,000	300,244		(11,165)			5.450	1.680	JJ	7,812	16,350	11/07/2013	01/09/2017
61746B	DM	5	MORGAN STANLEY.....	..	..	..	1FE	176,589	100.552	175,966	175,000	176,542		(47)			2.500	2.061	JJ	1,908		12/05/2016	01/24/2019
61746B	DR	4	MORGAN STANLEY.....	..	..	..	1FE	177,732	100.272	175,476	175,000	177,282		(450)			2.375	1.851	JJ	1,824	2,078	06/21/2016	07/23/2019
61746B	DZ	6	MORGAN STANLEY.....	..	..	..1	1FE	186,163	101.144	177,002	175,000	185,765		(398)			3.875	3.092	JJ	2,901		08/08/2016	01/27/2026
61746B	EA	0	MORGAN STANLEY.....	..	..	..	1FE	121,859	98.449	118,139	120,000	121,717		(142)			2.500	2.150	AO	583	1,500	08/11/2016	04/21/2021
651229	AR	7	NEWELL RUBBERMAID INC.....	..	..	..1	2FE	199,994	100.640	201,280	200,000	199,996		2			2.150	2.151	AO	908	4,252	10/14/2015	10/15/2018
68389X	BB	0	ORACLE CORP.....	..	..	..1,2	1FE	473,328	99.034	470,412	475,000	473,698		224			2.500	2.555	MN	1,517	11,875	04/28/2015	05/15/2022
68389X	BK	0	ORACLE CORP.....	..	..	..1,2	1FE	206,152	97.689	200,262	205,000	206,067		(85)			1.900	1.782	MS	1,883		08/04/2016	09/15/2021
693476	BL	6	PNC FUNDING CORP.....	..	..	..	1FE	218,240	107.064	214,128	200,000	210,150		(2,630)			4.375	2.885	FA	3,403	8,750	10/23/2013	08/11/2020
69353R	EW	4	PNC BANK NA.....	..	..	..2	1FE	255,338	98.429	246,073	250,000	254,898		(440)			2.150	1.670	AO	926	2,688	08/04/2016	04/29/2021
69371R	M5	2	PACCAR FINANCIAL CORP.....	..	..	..	1FE	424,439	99.938	424,737	425,000	424,739		186			1.400	1.445	MN	711	5,950	05/11/2015	05/18/2018
713448	BL	3	PEPSICO INC.....	..	..	..1	1FE	179,947	100.987	171,678	170,000	179,297		(650)			2.750	1.643	MS	1,506	2,338	08/11/2016	03/05/2022
717081	DY	4	PFIZER INC.....	..	..	..1	1FE	251,198	101.031	252,578	250,000	250,737		(301)			2.100	1.972	MN	671	5,250	06/11/2015	05/15/2019
717081	DZ	3	PFIZER INC.....	..	..	..1	1FE	99,702	99.431	99,431	100,000	99,705		3			2.200	2.263	MN	244		12/07/2016	12/15/2021
718172	BU	2	PHILIP MORRIS INTERNATIONAL INC.....	..	..	..1,2	1FE	100,477	94.938	94,938	100,000	100,453		(24)			2.125	2.047	MN	301	1,063	08/11/2016	05/10/2023

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**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	or g n CHAR	Bond Desig- nation	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74005P	AZ	7			1	1FE	257,805	101.989	254,973	250,000	255,958		(1,194)		3.000	2.456	MS	2,500	7,500	06/04/2015	09/01/2021	
740189	AL	9			2	1FE	349,965	100.175	350,613	350,000	349,976		7		2.250	2.252	JD	350	7,875	06/01/2015	06/15/2020	
747525	AG	8			1	1FE	204,725	100.061	205,125	205,000	204,872		91		1.400	1.446	MN	327	2,870	05/13/2015	05/18/2018	
780082	AE	3			5	1FE	199,860	99.534	199,068	200,000	199,881		21		2.300	2.315	MS	1,265	2,300	03/14/2016	03/22/2022	
822582	BG	6		C	1	1FE	174,629	99.612	174,321	175,000	174,746		72		2.125	2.170	MN	516	3,719	05/06/2015	05/11/2020	
828807	CJ	4			2	1FE	203,922	100.439	200,878	200,000	200,499		(1,094)		2.150	1.594	MS	1,266	4,300	10/18/2013	09/15/2017	
828807	CU	9			2	1FE	149,915	100.572	150,858	150,000	149,938		16		2.500	2.512	MS	1,250	3,896	08/10/2015	09/01/2020	
842400	FR	9			2	1FE	22,867	105.755	24,324	23,000	22,935		13		3.875	3.945	JD	74	891	05/12/2011	06/01/2021	
857477	AW	3			1	1FE	102,033	94.749	94,749	100,000	101,962		(71)		2.650	2.415	MN	309	1,325	08/08/2016	05/19/2026	
87612E	BB	1			1	1FE	206,092	101.615	203,230	200,000	205,050		(1,042)		2.300	1.264	JD	64	4,600	06/21/2016	06/26/2019	
882508	AV	6			1	1FE	147,174	99.610	149,415	150,000	149,005		735		1.000	1.505	MN	250	1,500	06/19/2014	05/01/2018	
882508	AX	2			1	1FE	139,723	99.990	139,986	140,000	139,982		93		0.875	0.942	MS	371	1,225	03/05/2014	03/12/2017	
883556	BF	8			2	2FE	49,865	103.916	51,958	50,000	49,903		12		4.150	4.182	FA	865	2,075	12/04/2013	02/01/2024	
89114Q	AM	0			1	1FE	360,938	101.579	355,527	350,000	353,926		(2,271)		2.625	1.946	MS	2,833	9,188	10/29/2013	09/10/2018	
89114Q	BL	1			1	1FE	199,990	96.827	193,654	200,000	199,992		2		1.800	1.801	JJ	1,680		08/11/2016	07/13/2021	
89153V	AC	3		C	1	1FE	46,912	100.086	47,040	47,000	46,991		18		1.550	1.589	JD	6	729	06/21/2012	06/28/2017	
89153V	AJ	8		C	1	1FE	274,395	99.991	274,975	275,000	274,995		205		1.000	1.075	JJ	1,306	2,750	01/08/2014	01/10/2017	
893526	DK	6			1	1FE	212,068	104.134	208,268	200,000	206,822		(1,705)		3.800	2.834	AO	1,900	7,600	10/23/2013	10/01/2020	
90261X	HC	9		C	1	1FE	249,195	99.753	249,383	250,000	249,831		270		1.375	1.485	FA	1,308	3,438	08/11/2014	08/14/2017	
90331H	MS	9			2	1FE	259,790	97.416	243,540	250,000	259,390		(400)		2.800	2.283	JJ	2,994		08/11/2016	01/27/2025	
90331H	MY	6			2	1FE	249,305	98.700	246,750	250,000	249,461		156		1.400	1.495	AO	632	1,750	04/21/2016	04/26/2019	
907818	EE	4			2	1FE	149,880	100.111	150,167	150,000	149,915		23		2.250	2.267	JD	113	3,375	06/16/2015	06/19/2020	
90783T	AA	8			1	1FE	13,105	107.188	12,796	11,938	12,522		(79)		5.404	3.470	JJ	321	711	08/02/2010	07/02/2025	
91159H	HE	3			2	1FE	349,785	100.837	352,930	350,000	349,917		42		1.950	1.963	MN	872	6,825	11/04/2013	11/15/2018	
913017	BQ	1			1	1FE	109,590								6.125		FA	1,021		08/18/2016	02/01/2019	
913017	CG	2			2	1FE	249,443	98.095	245,238	250,000	249,460		18		1.950	1.997	MN	813		10/27/2016	11/01/2021	
91324P	BZ	4			2	1FE	354,400	99.195	347,183	350,000	352,702		(420)		2.750	2.607	FA	3,636	9,625	10/18/2012	02/15/2023	
92343V	BF	0			1	2FE	166,814	99.722	169,527	170,000	169,290		843		1.100	1.608	MN	312	1,870	01/02/2014	11/01/2017	
92343V	BP	8			1	2FE	133,999	103.203	129,004	125,000	128,556		(2,043)		3.650	1.939	MS	1,356	4,563	04/11/2014	09/14/2018	
92343V	DD	3			1	2FE	204,496	91.780	188,149	205,000	204,515		19		2.625	2.653	FA	2,242		08/04/2016	08/15/2026	
92826C	AD	4			2	1FE	96,141	100.038	90,034	90,000	95,900		(240)		3.150	2.314	JD	134	1,418	08/04/2016	12/14/2025	
931142	CJ	0			1	1FE	46,310	105.048	42,019	40,000	41,151		(92)		5.800	3.169	FA	876	2,320	05/25/2011	02/15/2018	
931142	DP	5			2	1FE	98,796	102.589	92,330	90,000	98,358		(438)		3.300	1.888	AO	569	1,485	08/04/2016	04/22/2024	
949746	RD	3			1	1FE	205,190	95.324	190,648	200,000	205,007		(183)		3.000	2.694	AO	1,150	3,000	08/04/2016	04/22/2026	
94974B	FW	7			1	1FE	257,530	100.209	250,523	250,000	250,765		(2,165)		2.100	1.223	MN	773	5,250	10/29/2013	05/08/2017	
94974B	FV	7			9	1FE	200,501	99.829	199,658	200,000	200,236		(103)		1.342	1.306	JAJO	514	2,106	06/02/2014	04/22/2019	
94974B	GA	2			1	1FE	100,297	98.492	93,567	95,000	100,072		(225)		3.300	2.531	MS	975	1,568	08/11/2016	09/09/2024	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						26,608,758	XXX	25,976,137	25,979,572	26,331,351	0	(108,405)	0	0	XXX	XXX	XXX	184,142	502,484	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities</b>																						
57643M	GV	0			4	1FM	6,620	99.624	6,466	6,490	6,525		(21)		4.500	3.575	MON	24	310	11/14/2011	10/25/2019	
929227	6Y	7			4	1FM	3,982	99.313	3,891	3,918	3,932		(10)		4.750	3.847	MON	16	199	08/25/2011	07/25/2018	
92922F	DE	5			4	1FM	3,690	99.715	3,620	3,631	3,644		(12)		5.000	4.115	MON	15	195	08/25/2011	09/25/2018	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						14,292	XXX	13,978	14,039	14,101	0	(43)	0	0	XXX	XXX	XXX	55	704	XXX	XXX

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**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	or	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																							
12591T	AE	6	COMM 14LC15 A4 - CMBS	..	4	1FM	436,031	106.045	424,180	400,000	429,803		(5,014)		4.006	2.848	MON	1,335	16,024	04/30/2015	04/12/2047		
12591V	AE	1	COMM 14CR16 A4 - CMBS	..	4	1FM	120,505	106.298	124,369	117,000	119,628		(642)		4.051	3.707	MON	395	4,740	03/28/2014	04/12/2047		
12592X	AZ	9	COMM 15CC22 A2 - CMBS	..	4	1FM	82,399	102.053	81,642	80,000	81,506		(666)		2.856	2.180	MON	190	2,285	03/18/2015	03/12/2048		
12593A	BA	2	COMM 15CC23 A4 - CMBS	..	4	1FM	437,715	102.516	435,693	425,000	435,810		(2,327)		3.497	3.155	MON	1,239	14,862	05/06/2015	05/12/2048		
12626G	AB	9	COMM 13LC13 A2 - CMBS	..	4	1FM	521,289	101.619	508,095	500,000	508,373		(5,723)		3.009	1.976	MON	1,254	15,045	05/09/2014	08/10/2046		
12630B	AX	6	COMM 13CC13 A2 - CMBS	..	4	1FM	154,499	101.970	152,955	150,000	151,738		(1,115)		3.039	2.393	MON	380	4,559	12/13/2013	11/12/2046		
12631D	AX	1	COMM 14RE17 A2 - CMBS	..	4	1FM	154,499	102.232	153,348	150,000	152,059		(1,200)		3.012	2.354	MON	377	4,518	04/29/2014	05/10/2047		
20047R	AE	3	COMM 07C9 A4 - CMBS	..	4	1FM	174,410	100.785	154,643	154,430	157,323		(5,850)		5.812	1.146	MON	748	10,265	01/23/2014	12/10/2049		
36248G	AB	6	GSMS 13GC16 A2 - CMBS	..	4	1FM	521,172	101.639	508,195	500,000	508,201		(5,875)		3.033	1.996	MON	1,264	15,165	05/09/2014	11/13/2046		
36252R	AF	6	GSMS 14GC18 A2 - CMBS	..	4	1FM	279,932	101.663	276,308	271,788	274,772		(2,367)		2.924	2.228	MON	662	7,955	01/24/2014	01/11/2047		
36252W	AX	6	GSMS 14GC20 A5 - CMBS	..	4	1FM	154,499	105.346	158,019	150,000	153,365		(824)		3.998	3.651	MON	500	5,997	03/27/2014	04/12/2047		
46629Y	AC	3	JPMCC 07CB18 A4 - CMBS	..	4	1FM	25,367	99.960	23,048	23,058	23,124		(700)		5.440	1.439	MON	105	1,558	01/28/2014	06/12/2047		
46629Y	AD	1	JPMCC 07CB18 A1A - CMBS	..	4	1FM	58,124	99.920	52,824	52,866	53,030		(1,940)		5.431	1.244	MON	239	3,249	05/13/2014	06/12/2047		
46641W	AT	4	JPMBB 14C19 A2 - CMBS	..	4	1FM	283,249	102.253	281,196	275,000	278,740		(2,207)		3.046	2.377	MON	698	8,375	04/29/2014	04/17/2047		
60688C	AE	6	MLCFC 079 A4 - CMBS	..	4	1FM	172,388	101.835	157,044	154,214	157,494		(4,904)		5.700	1.991	MON	733	9,058	01/23/2014	09/12/2049		
61690Q	AB	5	MSBAM 15C23 A2 - CMBS	..	4	1FM	77,247	102.457	76,843	75,000	76,539		(463)		2.982	2.320	MON	186	2,237	06/05/2015	07/15/2050		
92890K	AX	3	WFRBS 14C22 A2 - CMBS	..	4	1FM	258,008	102.245	255,613	250,000	255,318		(2,693)		2.976	2.087	MON	620	7,440	09/16/2015	09/17/2057		
96221Q	AB	9	WFRBS 13C18 A2 - CMBS	..	4	1FM	411,989	102.053	408,212	400,000	404,527		(2,490)		3.027	2.372	MON	1,009	12,108	12/23/2013	12/17/2046		
96221T	AB	3	WFRBS 14LC14 A2 - CMBS	..	4	1FM	154,497	101.854	152,781	150,000	151,805		(925)		2.862	2.199	MON	358	4,293	02/04/2014	03/15/2047		
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							4,477,819	XXX	4,386,007	4,278,356	4,373,155	0	(47,925)	0	0	XXX	XXX	XXX	12,290	149,733	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																							
14313P	AC	1	CARMX 134 A3 - ABS	..	4	1FE	14,692	99.995	14,693	14,694	14,694		0		0.800	0.806	MON	5	139	10/30/2013	07/16/2018		
15200M	AB	3	CNP 3 A2 - ABS	..	4	1FE	227,734	105.925	211,850	200,000	211,526		(4,840)		5.234	1.626	FA	4,362	10,468	01/30/2014	02/01/2023		
17305E	FQ	3	CCCIT 14A4 A4 - ABS	..	4	1FE	499,899	100.072	500,360	500,000	499,989		35		1.230	1.235	AO	1,145	6,150	04/29/2014	04/24/2019		
254683	BP	9	DCENT 152 A - ABS	..	4	1FE	449,864	100.016	450,072	450,000	449,908		27		1.900	1.914	MON	380	8,550	04/22/2015	10/17/2022		
34530H	AC	4	FORDO 14A A3 - ABS	..	4	1FE	16,147	99.991	16,148	16,150	16,150		1		0.790	0.800	MON	6	154	01/14/2014	05/15/2018		
65477M	AC	2	NAROT 13C A3 - ABS	..	4	1FE	48,453	99.967	48,447	48,463	48,463		2		0.670	0.681	MON	14	369	12/04/2013	08/15/2018		
87165L	AP	6	GEMNT 153 A - ABS	..	4	1FE	199,973	100.161	200,322	200,000	199,984		9		1.740	1.751	MON	155	3,480	09/25/2015	09/15/2021		
87165L	BJ	9	GEMNT 163 A - ABS	..	4	1FE	239,973	99.061	237,746	240,000	239,976		3		1.580	1.589	MON	169	874	09/14/2016	09/15/2022		
981464	CW	8	WFMNT 12A A - ABS	..	4	1FE	414,875	103.022	412,088	400,000	406,633		(2,897)		3.140	2.379	MON	558	12,560	01/30/2014	01/17/2023		
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							2,111,612	XXX	2,091,727	2,069,307	2,087,322	0	(7,661)	0	0	XXX	XXX	XXX	6,793	42,744	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							33,212,481	XXX	32,467,848	32,341,275	32,805,930	0	(164,035)	0	0	XXX	XXX	XXX	203,280	695,665	XXX	XXX
<b>Totals</b>																							
7799999	Total - Issuer Obligations							45,155,877	XXX	43,944,376	42,464,572	44,520,525	0	(329,124)	0	0	XXX	XXX	XXX	348,303	980,538	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities							18,403,981	XXX	18,206,938	17,710,888	18,391,648	0	16,925	0	0	XXX	XXX	XXX	50,255	500,321	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities							4,477,819	XXX	4,386,007	4,278,356	4,373,155	0	(47,925)	0	0	XXX	XXX	XXX	12,290	149,733	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities							2,111,612	XXX	2,091,727	2,069,307	2,087,322	0	(7,661)	0	0	XXX	XXX	XXX	6,793	42,744	XXX	XXX
8399999	Grand Total - Bonds							70,149,289	XXX	68,629,048	66,523,123	69,372,651	0	(367,786)	0	0	XXX	XXX	XXX	417,642	1,673,336	XXX	XXX

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

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

**NONE**

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																		
00206R	10	2	AT&T ORD	.....	2,595,000	110,365	42.530	110,365	87,465		4,388		19,504		19,504		L	12/01/2016
02209S	10	3	ALTRIA GROUP ORD	.....	1,576,000	106,569	67.620	106,569	71,994	961	3,198		13,550		13,550		L	12/01/2016
031162	10	0	AMGEN ORD	.....	696,000	101,762	146.210	101,762	99,422				2,340		2,340		L	12/01/2016
039483	10	2	ARCHER DANIELS MIDLAND ORD	.....	2,303,000	105,132	45.650	105,132	100,440		2,542		19,403		19,403		L	12/01/2016
053015	10	3	AUTOMATIC DATA PROCESSING ORD	.....	1,040,000	106,891	102.780	106,891	78,180	593	2,103		18,441		18,441		L	09/01/2016
09247X	10	1	BLACKROCK ORD	.....	268,000	101,985	380.540	101,985	87,252		2,304		14,733		14,733		L	12/01/2016
097023	10	5	BOEING ORD	.....	663,000	103,216	155.680	103,216	87,769		2,665		10,870		10,870		L	09/01/2016
110122	10	8	BRISTOL MYERS SQUIBB ORD	.....	1,785,000	104,315	58.440	104,315	101,348		632		2,967		2,967		L	12/01/2016
17275R	10	2	CISCO SYSTEMS ORD	.....	3,369,000	101,811	30.220	101,811	94,203		2,989		9,494		9,494		L	12/01/2016
191216	10	0	COCA-COLA ORD	.....	2,481,000	102,862	41.460	102,862	99,563		2,922		(3,076)		(3,076)		L	12/01/2016
231021	10	6	CUMMINS ORD	.....	703,000	96,079	136.670	96,079	86,614		2,812		34,208		34,208		L	12/01/2015
260543	10	3	DOW CHEMICAL ORD	.....	1,783,000	102,023	57.220	102,023	90,124	820	3,161		10,202		10,202		L	12/01/2016
291011	10	4	EMERSON ELECTRIC ORD	.....	1,761,000	98,176	55.750	98,176	102,343		3,220		13,471		13,471		L	09/01/2016
30231G	10	2	EXXON MOBIL ORD	.....	1,137,000	102,626	90.260	102,626	100,788		3,082		12,869		12,869		L	12/01/2016
369604	10	3	GENERAL ELECTRIC ORD	.....	3,247,000	102,605	31.600	102,605	97,145	779	1,391		5,460		5,460		L	12/01/2016
370334	10	4	GENERAL MILLS ORD	.....	1,650,000	101,921	61.770	101,921	87,374		2,514		5,884		5,884		L	12/01/2016
438516	10	6	HONEYWELL INTERNATIONAL ORD	.....	883,000	102,296	115.850	102,296	100,343				1,952		1,952		L	12/01/2016
458140	10	0	INTEL ORD	.....	2,863,000	103,841	36.270	103,841	83,254		2,662		6,669		6,669		L	12/01/2016
459200	10	1	INTERNATIONAL BUSINESS MACHINES ORD	.....	618,000	102,582	165.990	102,582	100,975		3,241		16,972		16,972		L	12/01/2016
460146	10	3	INTERNATIONAL PAPER ORD	.....	2,038,000	108,136	53.060	108,136	96,894		3,362		30,579		30,579		L	12/01/2016
478160	10	4	JOHNSON & JOHNSON ORD	.....	897,000	103,343	115.210	103,343	87,281		2,500		10,230		10,230		L	12/01/2016
494368	10	3	KIMBERLY CLARK ORD	.....	871,000	99,399	114.120	99,399	97,532	801	2,479		(9,841)		(9,841)		L	12/01/2016
539830	10	9	LOCKHEED MARTIN ORD	.....	377,000	94,227	249.940	94,227	65,174		2,483		12,000		12,000		L	09/01/2016
580135	10	1	MCDONALD'S ORD	.....	843,000	102,610	121.720	102,610	83,081		2,710		3,212		3,212		L	12/01/2016
58933Y	10	5	MERCK & CO ORD	.....	1,632,000	96,076	58.870	96,076	90,298	767	2,777		9,040		9,040		L	12/01/2016
594918	10	4	MICROSOFT ORD	.....	1,666,000	103,525	62.140	103,525	68,500		2,373		11,363		11,363		L	12/01/2016
681919	10	6	OMNICOM GROUP ORD	.....	1,152,000	98,047	85.110	98,047	84,850	634	2,269		9,982		9,982		L	12/01/2016
713448	10	8	PEPSICO ORD	.....	1,003,000	104,944	104.630	104,944	87,933	673	2,507		4,700		4,700		L	12/01/2016
717081	10	3	PFIZER ORD	.....	3,108,000	100,948	32.480	100,948	99,945		3,086		782		782		L	12/01/2016
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD	.....	1,138,000	104,116	91.490	104,116	97,663	1,184	3,764		3,522		3,522		L	12/01/2016
74005P	10	4	PRAXAIR ORD	.....	825,000	96,682	117.190	96,682	101,051		1,203		(4,369)		(4,369)		L	12/01/2016
74251V	10	2	PRINCIPAL FINANCIAL GROUP ORD	.....	1,730,000	100,098	57.860	100,098	83,779		2,785		25,311		25,311		L	03/01/2016
742718	10	9	PROCTER & GAMBLE ORD	.....	1,215,000	102,157	84.080	102,157	96,990		2,828		5,266		5,266		L	12/01/2016
747525	10	3	QUALCOMM ORD	.....	1,478,000	96,366	65.200	96,366	92,324		3,052		22,454		22,454		L	06/01/2016
773903	10	9	ROCKWELL AUTOMAT ORD	.....	738,000	99,187	134.400	99,187	83,062		2,070		22,871		22,871		L	09/01/2016
87612E	10	6	TARGET ORD	.....	1,290,000	93,177	72.230	93,177	86,935		2,631		690		690		L	09/01/2016
882508	10	4	TEXAS INSTRUMENTS ORD	.....	1,355,000	98,874	72.970	98,874	67,195		2,183		24,695		24,695		L	03/01/2016
88579Y	10	1	3M ORD	.....	581,000	103,749	178.570	103,749	83,804		2,351		15,133		15,133		L	12/01/2016
89417E	10	9	TRAVELERS COMPANIES ORD	.....	874,000	106,995	122.420	106,995	100,821		586		6,174		6,174		L	12/01/2016
907818	10	8	UNION PACIFIC ORD	.....	982,000	101,814	103.680	101,814	82,683		2,178		24,844		24,844		L	06/01/2016
911312	10	6	UNITED PARCEL SERVICE CL B ORD	.....	859,000	98,476	114.640	98,476	84,936		2,636		15,670		15,670		L	06/01/2016
913017	10	9	UNITED TECHNOLOGIES ORD	.....	926,000	101,508	109.620	101,508	101,334		2,330		12,148		12,148		L	12/01/2016

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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 F or ei g n			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. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
918204 10 8	VF ORD				1,814,000	96,777	53.350	96,777	114,995		2,342		(14,334)		(14,334)		L	12/01/2016.
91913Y 10 0	VALERO ENERGY ORD				1,640,000	112,045	68.320	112,045	98,013		2,683		14,032		14,032		L	09/01/2016.
92343V 10 4	VERIZON COMMUNICATIONS ORD				2,010,000	107,294	53.380	107,294	96,752		3,904		12,788		12,788		L	12/01/2016.
931142 10 3	WAL MART STORES ORD				1,420,000	98,150	69.120	98,150	103,301		2,504		9,489		9,489		L	12/01/2016.
983919 10 1	XILINX ORD				1,856,000	112,047	60.370	112,047	99,332				12,715		12,715		L	12/01/2016.
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					4,797,823	XXX	4,797,823	4,293,052	7,922	114,401	0	507,060	0	507,060	0	XXX	XXX
9799999	Total - Common Stock					4,797,823	XXX	4,797,823	4,293,052	7,922	114,401	0	507,060	0	507,060	0	XXX	XXX
9899999	Total Common and Preferred Stock					4,797,823	XXX	4,797,823	4,293,052	7,922	114,401	0	507,060	0	507,060	0	XXX	XXX

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

**SCHEDULE D - PART 3**

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

1	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
<b>Bonds - U.S. Government</b>								
36179R TA 7	RMBS - G2 MA3245.....		03/01/2016.....	CITIGROUP GLOBAL MARKETS INC.....		200,081	186,896	
36179S EJ 2	RMBS - G2 MA3737.....		06/21/2016.....	CREDIT SUISSE SECURITIES (USA).....		188,234	175,000	447
36179S JT 5	G2 MA3874 - RMBS.....		08/08/2016.....	WELLS FARGO SECURITIES LLC.....		207,736	195,000	322
36179S LS 4	G2 MA3937 - RMBS.....		09/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		399,375	375,000	729
912828 2A 7	UNITED STATES TREASURY.....		08/15/2016.....	CITIGROUP GLOBAL MARKETS INC.....		248,809	250,000	10
912828 2B 5	UNITED STATES TREASURY.....		08/29/2016.....	HSBC SECURITIES INC.....		447,733	450,000	138
912828 N8 9	UNITED STATES TREASURY.....		02/18/2016.....	BARCLAYS CAPITAL INC FXED INC.....		251,582	250,000	179
912828 R7 7	UNITED STATES TREASURY.....		06/13/2016.....	VARIOUS.....		811,765	805,000	332
912828 UE 8	UNITED STATES TREASURY.....		12/27/2016.....	DEUTSCHE BANK SECURITIES, INC.....		499,044	500,000	1,844
912828 UJ 7	UNITED STATES TREASURY.....		02/01/2016.....	BARCLAYS CAPITAL INC FXED INC.....		250,195	250,000	12
0599999	Total - Bonds - U.S. Government.....					3,504,554	3,436,896	4,014
<b>Bonds - U.S. States, Territories and Possessions</b>								
13062P HG 0	CALIFORNIA ST ECONOMIC RECOVERY.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		37,605	30,000	48
13063B QD 7	CALIFORNIA ST ECONOMIC RECOVERY.....		08/11/2016.....	MERRILL LYNCH FENNER & SMITH.....		49,994	40,000	788
246381 FW 2	DELAWARE ST.....		08/11/2016.....	Goldman Sachs.....		50,961	40,000	833
574193 MS 4	MARYLAND ST.....		08/10/2016.....	MERRILL LYNCH FENNER & SMITH.....		51,277	40,000	294
574193 MU 9	MARYLAND ST.....		08/04/2016.....	Goldman Sachs.....		38,015	30,000	196
57582R DT 0	MASSACHUSETTS ST.....		08/10/2016.....	MESIROW FINANCIAL INC.....		51,904	40,000	244
57582R JT 4	MASSACHUSETTS ST.....		08/09/2016.....	MESIROW FINANCIAL INC.....		50,886	40,000	194
604129 G8 3	MINNESOTA ST.....		08/08/2016.....	Morgan Stanley.....		46,589	40,000	56
60412A HC 0	MINNESOTA ST.....		08/10/2016.....	FUNB-FUNDS II.....		52,126	40,000	22
64966M AS 8	NEW YORK N Y.....		08/09/2016.....	FUNB-FUNDS II.....		50,788	40,000	61
64966M EU 9	NEW YORK N Y.....		08/04/2016.....	Goldman Sachs.....		38,591	30,000	
70914P D4 1	PENNSYLVANIA ST.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		34,517	30,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					553,255	440,000	2,737
<b>Bonds - U.S. Political Subdivisions of States</b>								
015302 2R 2	ALEXANDRIA VA.....		08/18/2016.....	THE HUNTINGTON INVESTMENT COMPANY.....		179,859	150,000	292
015302 2U 5	ALEXANDRIA VA.....		08/04/2016.....	BLAIR WILLIAM AND COMPANY.....		38,445	30,000	
49474F GJ 3	KING CNTY WASH.....		08/11/2016.....	HILLTOP SECURITIES INC.....		50,358	40,000	417
54589T EZ 1	LOUDOUN CNTY VA.....		08/11/2016.....	Morgan Stanley.....		50,581	40,000	383
566795 LU 2	MARICOPA CNTY ARIZ CMNTY COLLEGE DIST.....		08/18/2016.....	FUNB-FUNDS II.....		174,209	150,000	
812626 3X 5	SEATTLE WASH.....		08/10/2016.....	Morgan Stanley.....		51,952	40,000	411
864813 Q4 5	SUFFOLK VA.....		08/11/2016.....	Citigroup Global Markets, Inc.....		52,549	40,000	106
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					597,953	490,000	1,608
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
3128MJ YT 1	FH G08721 - RMBS.....		08/15/2016.....	RBC Dain Rauscher (US).....		259,648	250,000	354
3128MJ YY 0	FH G08726 - RMBS.....		09/14/2016.....	WELLS FARGO SECURITIES LLC.....		259,180	250,000	375
3130A8 QS 5	FEDERAL HOME LOAN BANKS.....		08/05/2016.....	NOMURA SECURITIES INTL INC.....		193,836	195,000	146
3130A8 Y7 2	FEDERAL HOME LOAN BANKS.....		08/18/2016.....	WELLS FARGO SECURITIES LLC.....		49,885	50,000	18
3133EF 7L 5	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		05/05/2016.....	CANTOR FITZGERALD & CO. INC.....		400,000	400,000	
3133EG BZ 7	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		06/01/2016.....	VARIOUS.....		224,711	225,000	73
3135G0 K3 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/03/2016.....	Morgan Stanley.....		410,156	400,000	2,314
3135G0 N8 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/17/2016.....	CITIGROUP GLOBAL MARKETS INC.....		418,299	420,000	
3135G0 ZR 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/03/2016.....	Morgan Stanley.....		428,711	400,000	4,317
31368H NW 9	RMBS - FN 190405.....		05/24/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		489,253	455,981	1,317
3136G3 D5 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/05/2016.....	JPM/INTL FCSTONE FINANCIAL INC.....		410,000	410,000	171

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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
3137EA DB 2	FREDDIE MAC.....		08/05/2016.....	Morgan Stanley.....		205,925	195,000	322
3137EA EC 9	FREDDIE MAC.....		08/12/2016.....	JP MORGAN SECURITIES INC.....		273,761	275,000	26
3138EN Y8 6	RMBS - FN AL6134.....		02/01/2016.....	VARIOUS.....		252,599	248,636	207
3138WE 3W 7	RMBS - FN AS5312.....		04/01/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		198,874	188,842	
3138WG AM 6	RMBS - FN AS6311.....		05/05/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		259,813	247,404	265
3138WH BN 1	RMBS - FN AS7244.....		05/18/2016.....	WELLS FARGO SECURITIES LLC.....		1,017,197	969,805	2,074
3138WJ KW 7	FN AS8408 - RMBS.....		12/14/2016.....	NOMURA SECURITIES/FIXED INCOME.....		495,424	496,316	620
3140EU 3B 3	FN BC0793 - RMBS.....		11/28/2016.....	JP MORGAN SECURITIES INC.....		514,202	499,074	1,407
3140EU E3 9	RMBS - FN BC0153.....		06/09/2016.....	WELLS FARGO SECURITIES LLC.....		494,943	460,613	614
3140F3 5W 4	RMBS - FN BC8060.....		05/24/2016.....	DAIWA SECURITIES AMERICA INC.....		20,354	19,000	55
3140FA YA 4	FN BD3404 - RMBS.....		08/08/2016.....	PIERPONT SECURITIES.....		416,813	400,000	333
31417E VQ 1	FN AB7822 - RMBS.....		08/11/2016.....	MERRILL LYNCH FENNER & SMITH.....		820,546	790,055	823
31419H XQ 0	FN AE6986 - RMBS.....		08/11/2016.....	Morgan Stanley.....		409,759	380,011	633
31419K KV 6	RMBS - FN AE8407.....		03/01/2016.....	CITIGROUP GLOBAL MARKETS INC.....		200,822	187,547	
39081J AL 2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS.....		10/14/2016.....	Citigroup Global Markets, Inc.....		292,633	250,000	
576051 NZ 5	MASSACHUSETTS ST WTR RES AUTH.....		08/10/2016.....	JANNEY MONTGOMERY SCOTT INC.....		51,124	40,000	78
576051 QC 3	MASSACHUSETTS ST WTR RES AUTH.....		08/09/2016.....	JEFFERIES & COMPANY, INC.....		52,748	40,000	
64990E PZ 4	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....		08/04/2016.....	FIDELITY CAP MKTS(DIV OF NFSC).....		36,373	30,000	600
650035 W6 1	NEW YORK ST URBAN DEV CORP REV.....		08/11/2016.....	FIDELITY CAP MKTS(DIV OF NFSC).....		49,532	40,000	828
650035 W9 5	NEW YORK ST URBAN DEV CORP REV.....		08/30/2016.....	MESIROW FINANCIAL INC.....		65,340	50,000	1,146
67756D JK 3	OHIO ST HIGHER EDL FAC COMM REV.....		11/01/2016.....	VARIOUS.....		5,991	5,000	
870000 LJ 3	SWARTHMORE BORO AUTH PA COLLEGE REV.....		08/09/2016.....	Citigroup Global Markets, Inc.....		52,788	40,000	
89546R MQ 4	TRI-CNTY MET TRANSN DIST ORE REV.....		08/09/2016.....	J.V.B. Financial Group, LLC.....		51,280	40,000	506
914455 PP 9	UNIVERSITY MICH UNIV REVS.....		10/28/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		6,302	5,000	22
91514A DY 8	UNIVERSITY TEX UNIV REVS.....		08/11/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		51,032	40,000	250
91514A GB 5	UNIVERSITY TEX UNIV REVS.....		11/01/2016.....	VARIOUS.....		5,860	5,000	
92778U AQ 3	VIRGINIA COMMLTH TRANSN BRD FED TRANSN G.....		11/01/2016.....	VARIOUS.....		6,166	5,000	
92817L PE 7	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.....		08/09/2016.....	Piper Jaffray Co.....		48,168	40,000	728
92817T GD 2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC.....		08/10/2016.....	Citigroup Global Markets, Inc.....		51,263	40,000	600
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					9,951,310	9,483,283	21,221

E13.1

**Bonds - Industrial and Miscellaneous**

020002 BD 2	ALLSTATE CORP.....		12/02/2016.....	VARIOUS.....		250,172	250,000	
02079K AC 1	ALPHABET INC.....		08/02/2016.....	Morgan Stanley.....		401,468	410,000	
023135 AN 6	AMAZON.COM INC.....		08/08/2016.....	US BANCORP INVESTMENTS INC.....		111,767	100,000	697
02665W BF 7	AMERICAN HONDA FINANCE CORP.....	C.....	08/17/2016.....	PERSHING LLC.....		199,774	200,000	367
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC.....	C.....	08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		213,478	200,000	426
037833 BS 8	APPLE INC.....		03/17/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		203,012	200,000	388
059165 EG 1	BALTIMORE GAS AND ELECTRIC CO.....		08/15/2016.....	MERRILL LYNCH FENNER & SMITH.....		34,895	35,000	
06051G FN 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		101,021	100,000	738
06051G FT 1	BANK OF AMERICA CORP.....		10/13/2016.....	PERSHING LLC.....		152,718	150,000	1,958
06051G FW 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		112,184	110,000	963
06406F AB 9	BANK OF NEW YORK MELLON CORP.....		04/25/2016.....	MERRILL LYNCH FENNER & SMITH.....		114,946	115,000	
06406F AD 5	BANK OF NEW YORK MELLON CORP.....		08/09/2016.....	Goldman Sachs.....		249,565	250,000	
166764 BL 3	CHEVRON CORP.....		08/15/2016.....	Goldman Sachs.....		261,825	250,000	1,887
17275R AN 2	CISCO SYSTEMS INC.....		08/04/2016.....	Morgan Stanley.....		201,456	180,000	2,809
191216 BW 9	COCA-COLA CO.....		08/08/2016.....	US BANCORP INVESTMENTS INC.....		102,919	100,000	503



**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
20030N BW 0	COMCAST CORP.....		08/04/2016.....	CITIGROUP GLOBAL MARKETS INC.....		204,453	205,000	268
24422E TJ 8	JOHN DEERE CAPITAL CORP.....		09/06/2016.....	DEUTSCHE BANK SECURITIES, INC.....		174,647	175,000	
25468P DM 5	WALT DISNEY CO.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		203,631	210,000	291
26441C AR 6	DUKE ENERGY CORP.....		08/09/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		84,992	85,000	
31677Q BG 3	FIFTH THIRD BANK (OHIO).....		06/09/2016.....	DEUTSCHE BANK SECURITIES, INC.....		399,700	400,000	
369550 AW 8	GENERAL DYNAMICS CORP.....		08/09/2016.....	JP MORGAN SECURITIES INC.....		144,008	145,000	
375558 BC 6	GILEAD SCIENCES INC.....		12/07/2016.....	VARIOUS.....		178,388	170,000	2,150
38141G VU 5	GOLDMAN SACHS GROUP INC.....		08/16/2016.....	JEFFERIES & COMPANY, INC.....		254,590	250,000	2,078
38143U 8H 7	GOLDMAN SACHS GROUP INC.....		08/04/2016.....	HSBC SECURITIES INC.....		121,522	115,000	1,965
38148L AC 0	GOLDMAN SACHS GROUP INC.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		103,516	100,000	175
437076 BK 7	HOME DEPOT INC.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		98,883	90,000	1,206
438516 BM 7	HONEYWELL INTERNATIONAL INC.....		10/24/2016.....	DEUTSCHE BANK SECURITIES, INC.....		199,990	200,000	
46625H QJ 2	JPMORGAN CHASE & CO.....		02/25/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		99,925	100,000	
46625H RL 6	JPMORGAN CHASE & CO.....		08/08/2016.....	HSBC SECURITIES INC.....		101,167	100,000	623
46625H RV 4	JPMORGAN CHASE & CO.....		08/04/2016.....	HSBC SECURITIES INC.....		206,218	205,000	302
585055 AX 4	MEDTRONIC INC.....	C.....	08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		292,655	275,000	3,748
585055 BR 6	MEDTRONIC INC.....	C.....	06/21/2016.....	US BANCORP INVESTMENTS INC.....		26,534	25,000	217
594918 BR 4	MICROSOFT CORP.....		08/04/2016.....	MITSUBISHI UFJ SECURITIES.....		206,427	205,000	14
61746B DM 5	MORGAN STANLEY.....		12/05/2016.....	Morgan Stanley.....		176,589	175,000	1,628
61746B DR 4	MORGAN STANLEY.....		06/21/2016.....	Morgan Stanley.....		177,732	175,000	1,743
61746B DZ 6	MORGAN STANLEY.....		08/08/2016.....	MERRILL LYNCH FENNER & SMITH.....		186,163	175,000	264
61746B EA 0	MORGAN STANLEY.....		08/11/2016.....	NOMURA SECURITIES/FIXED INCOME.....		121,859	120,000	958
68389X BK 0	ORACLE CORP.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		206,152	205,000	346
69353R EW 4	PNC BANK NA.....		08/04/2016.....	BNY/SUNTRUST CAPITAL MARKETS.....		255,338	250,000	1,493
713448 BY 3	PEPSICO INC.....		08/11/2016.....	JP MORGAN SECURITIES INC.....		179,947	170,000	2,091
717081 DZ 3	PFIZER INC.....		12/07/2016.....	Credit Suisse First Boston.....		99,702	100,000	128
718172 BU 2	PHILIP MORRIS INTERNATIONAL INC.....		08/11/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		100,477	100,000	567
780082 AE 3	ROYAL BANK OF CANADA.....		03/14/2016.....	RBC CAPITAL MARKETS.....		199,860	200,000	
857477 AW 3	STATE STREET CORP.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		102,033	100,000	604
87165L BJ 9	GEMNT 163 A - ABS.....		09/14/2016.....	CITIGROUP GLOBAL MARKETS INC.....		239,973	240,000	
87612E BB 1	TARGET CORP.....		06/21/2016.....	PERSHING LLC.....		206,092	200,000	2,274
89114Q BL 1	TORONTO-DOMINION BANK.....		08/11/2016.....	BONY/TORONTO DOMINION SECURITI.....		199,990	200,000	330
90331H MS 9	US BANK NA.....		08/11/2016.....	US BANCORP INVESTMENTS INC.....		259,790	250,000	369
90331H MY 6	U.S. BANK NATIONAL ASSOCIATION (CINCINNA.....		04/21/2016.....	US BANCORP INVESTMENTS INC.....		249,305	250,000	
913017 BQ 1	UNITED TECHNOLOGIES CORP.....		08/18/2016.....	WELLS FARGO SECURITIES LLC.....		55,907	50,000	187
913017 CG 2	UNITED TECHNOLOGIES CORP.....		10/27/2016.....	Goldman Sachs.....		249,443	250,000	
92343V DD 3	VERIZON COMMUNICATIONS INC.....		08/04/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		204,496	205,000	120
92826C AD 4	VISA INC.....		08/04/2016.....	US BANCORP INVESTMENTS INC.....		96,141	90,000	433
931142 DP 5	WAL-MART STORES INC.....		08/04/2016.....	HSBC SECURITIES INC.....		98,796	90,000	883
949746 RW 3	WELLS FARGO & CO.....		08/04/2016.....	NOMURA SECURITIES/FIXED INCOME.....		205,190	200,000	1,783
94974B GA 2	WELLS FARGO & CO.....		08/11/2016.....	WELLS FARGO SECURITIES LLC.....		100,297	95,000	1,367
3899999	Total - Bonds - Industrial and Miscellaneous.....					9,783,713	9,595,000	41,340
8399997	Total - Bonds - Part 3.....					24,390,785	23,445,179	70,920
8399998	Total - Bonds - Summary Item from Part 5.....					4,288,478	4,275,000	4,030
8399999	Total - Bonds.....					28,679,263	27,720,179	74,950

E13.2

Common Stocks - Industrial and Miscellaneous

**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
00206R 10 2	AT&T ORD.....		12/01/2016.....	VARIOUS.....	345.000	13,439	XXX	
02209S 10 3	ALTRIA GROUP ORD.....		12/01/2016.....	VARIOUS.....	225.000	14,378	XXX	
031162 10 0	AMGEN ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	696.000	99,422	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		12/01/2016.....	VARIOUS.....	249.000	10,388	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	77.000	6,865	XXX	
09247X 10 1	BLACKROCK ORD.....		12/01/2016.....	VARIOUS.....	288.000	93,673	XXX	
097023 10 5	BOEING ORD.....		09/01/2016.....	VARIOUS.....	154.000	18,749	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD.....		12/01/2016.....	VARIOUS.....	1,785.000	101,348	XXX	
17275R 10 2	CISCO SYSTEMS ORD.....		12/01/2016.....	VARIOUS.....	358.000	10,554	XXX	
191216 10 0	COCA-COLA ORD.....		12/01/2016.....	VARIOUS.....	544.000	22,725	XXX	
260543 10 3	DOW CHEMICAL ORD.....		12/01/2016.....	VARIOUS.....	132.000	6,828	XXX	
291011 10 4	EMERSON ELECTRIC ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	105.000	5,499	XXX	
30231G 10 2	EXXON MOBIL ORD.....		12/01/2016.....	VARIOUS.....	125.000	10,871	XXX	
369604 10 3	GENERAL ELECTRIC ORD.....		12/01/2016.....	VARIOUS.....	3,247.000	97,145	XXX	
370334 10 4	GENERAL MILLS ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	304.000	18,427	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	883.000	100,343	XXX	
458140 10 0	INTEL ORD.....		12/01/2016.....	VARIOUS.....	566.000	18,040	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.....		12/01/2016.....	VARIOUS.....	42.000	6,341	XXX	
460146 10 3	INTERNATIONAL PAPER ORD.....		12/01/2016.....	VARIOUS.....	350.000	13,920	XXX	
478160 10 4	JOHNSON & JOHNSON ORD.....		12/01/2016.....	VARIOUS.....	106.000	11,862	XXX	
494368 10 3	KIMBERLY CLARK ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	233.000	28,022	XXX	
539830 10 9	LOCKHEED MARTIN ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	14.000	3,402	XXX	
580135 10 1	MCDONALD'S ORD.....		12/01/2016.....	VARIOUS.....	133.000	15,518	XXX	
58933Y 10 5	MERCK & CO ORD.....		12/01/2016.....	VARIOUS.....	160.000	9,284	XXX	
594918 10 4	MICROSOFT ORD.....		12/01/2016.....	VARIOUS.....	118.000	6,280	XXX	
681919 10 6	OMNICOM GROUP ORD.....		12/01/2016.....	VARIOUS.....	85.000	7,336	XXX	
713448 10 8	PEPSICO ORD.....		12/01/2016.....	VARIOUS.....	150.000	15,013	XXX	
717081 10 3	PFIZER ORD.....		12/01/2016.....	VARIOUS.....	719.000	23,049	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		12/01/2016.....	VARIOUS.....	233.000	21,035	XXX	
74005P 10 4	PRAXAIR ORD.....		12/01/2016.....	VARIOUS.....	825.000	101,051	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.....		03/01/2016.....	INSTINET.....	523.000	20,496	XXX	
742718 10 9	PROCTER & GAMBLE ORD.....		12/01/2016.....	VARIOUS.....	189.000	15,416	XXX	
747525 10 3	QUALCOMM ORD.....		06/01/2016.....	BARCLAYS CAPITAL INC./LE.....	7.000	384	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	44.000	5,105	XXX	
87612E 10 6	TARGET ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	300.000	20,602	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD.....		03/01/2016.....	INSTINET.....	102.000	5,502	XXX	
88579Y 10 1	3M ORD.....		12/01/2016.....	VARIOUS.....	52.000	8,927	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD.....		12/01/2016.....	INSTINET.....	874.000	100,821	XXX	
907818 10 8	UNION PACIFIC ORD.....		06/01/2016.....	VARIOUS.....	43.000	3,539	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD.....		06/01/2016.....	VARIOUS.....	43.000	4,282	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.....		12/01/2016.....	VARIOUS.....	40.000	4,242	XXX	
918204 10 8	VF ORD.....		12/01/2016.....	VARIOUS.....	536.000	31,555	XXX	
91913Y 10 0	VALERO ENERGY ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	1,729.000	103,435	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		12/01/2016.....	VARIOUS.....	373.000	18,844	XXX	
931142 10 3	WAL MART STORES ORD.....		12/01/2016.....	VARIOUS.....	165.000	11,730	XXX	
983919 10 1	XILINX ORD.....		12/01/2016.....	INSTINET.....	1,856.000	99,332	XXX	

E13.3

### 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
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					1,365,017	XXX	0
9799997	Total - Common Stocks - Part 3.....					1,365,017	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					391,155	XXX	0
9799999	Total - Common Stocks.....					1,756,172	XXX	0
9899999	Total - Preferred and Common Stocks.....					1,756,172	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					30,435,436	XXX	74,950

E13.4

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
<b>Bonds - U.S. Government</b>																				
36176W GR 6	RMBS - G2 778108.....		12/01/2016.	VARIOUS.....		30,014	30,014	32,415	32,047		(2,033)		(2,033)		30,014		(0)	(0)	552	12/20/2026.
36178G HM 9	RMBS - GN AA8336.....		10/01/2016.	VARIOUS.....		389,429	374,260	386,891	387,452		(1,517)		(1,517)		385,936		3,493	3,493	6,891	10/15/2042.
36178N FJ 3	RMBS - GN AB2869.....		12/01/2016.	VARIOUS.....		19,780	19,780	20,361	20,351		(571)		(571)		19,780			0	348	09/15/2042.
36179Q BG 5	RMBS - G2 MA1839.....		12/01/2016.	VARIOUS.....		84,629	84,630	88,808	88,820		(4,190)		(4,190)		84,630		(0)	(0)	1,592	04/20/2044.
36179R TA 7	RMBS - G2 MA3245.....		12/01/2016.	VARIOUS.....		51,326	51,326	54,947			(3,621)		(3,621)		51,326		0	0	747	11/20/2045.
36179S EJ 2	RMBS - G2 MA3737.....		12/01/2016.	VARIOUS.....		15,988	15,988	17,197			(1,209)		(1,209)		15,988		0	0	174	06/20/2046.
36179S JT 5	G2 MA3874 - RMBS.....		12/01/2016.	VARIOUS.....		6,009	6,009	6,402			(392)		(392)		6,009		0	0	37	08/20/2046.
36179S LS 4	G2 MA3937 - RMBS.....		12/01/2016.	VARIOUS.....		7,281	7,281	7,754			(473)		(473)		7,281		0	0	30	09/20/2046.
38377F QZ 7	CMO/RMBS - GN-1057M-NQ.....		12/01/2016.	VARIOUS.....		47,667	47,667	51,481	48,809		(1,141)		(1,141)		47,667		0	0	1,101	11/16/2038.
912828 C8 1	UNITED STATES TREASURY.....		05/02/2016.	Maturity.....		250,000	250,000	249,620	249,930		70		70		250,000		0	0	469	04/30/2016.
912828 F5 4	UNITED STATES TREASURY.....		05/18/2016.	THE BANK OF NEW YORK MELLON/SOC GEN BANK.....		275,376	275,000	274,743	274,846		33		33		274,878		497	497	1,427	10/15/2017.
912828 J6 8	UNITED STATES TREASURY.....		05/18/2016.	JP MORGAN CHASE BANK/HSBCS.....		436,155	435,000	435,409	435,303		(52)		(52)		435,252		903	903	2,943	03/15/2018.
912828 J9 2	UNITED STATES TREASURY.....		07/20/2016.	Goldman Sachs.....		224,991	225,000	224,640	224,677		143		143		224,820		171	171	907	03/31/2017.
912828 R7 7	UNITED STATES TREASURY.....		08/19/2016.	RBC Dain Rauscher (US).....		151,564	150,000	150,879			(36)		(36)		150,843		721	721	468	05/31/2021.
912828 VR 8	UNITED STATES TREASURY.....		08/15/2016.	Maturity.....		150,000	150,000	150,574	150,228		(228)		(228)		150,000		0	0	938	08/15/2016.
0599999.	Total - Bonds - U.S. Government.....					2,140,210	2,121,955	2,152,121	1,912,464	0	(15,219)	0	(15,219)	0	2,134,424	0	5,785	5,785	18,623	XXX
<b>Bonds - All Other Government</b>																				
00828E BC 2	AFRICAN DEVELOPMENT BANK.....	C	08/04/2016.	BONY/TORONTO DOMINION SECURITI.....		143,146	143,000	142,808	142,916		37		37		142,953		193	193	918	05/15/2017.
298785 GV 2	EUROPEAN INVESTMENT BANK.....	C	08/04/2016.	BARCLAYS BANK PLC.....		382,157	379,000	376,832	377,113		249		249		377,362		4,795	4,795	3,387	06/15/2020.
500769 GE 8	KFW.....	C	07/18/2016.	Maturity.....		136,000	136,000	135,959	135,990		10		10		136,000		0	0	680	07/15/2016.
500769 GN 8	KFW.....	C	09/15/2016.	Maturity.....		140,000	140,000	139,783	139,899		101		101		140,000		0	0	700	09/15/2016.
500769 GP 3	KFW.....	C	08/04/2016.	SG AMERICAS SECURITIES, LLC.....		456,566	450,000	448,259	448,510		203		203		448,713		7,853	7,853	5,419	04/20/2020.
68323A AQ 7	ONTARIO, PROVINCE OF.....		05/10/2016.	Maturity.....		75,000	75,000	76,182	75,090		(90)		(90)		75,000		0	0	863	05/10/2016.
1099999.	Total - Bonds - All Other Government.....					1,332,868	1,323,000	1,319,823	1,319,518	0	510	0	510	0	1,320,028	0	12,841	12,841	11,967	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																				
646039 VC 8	NEW JERSEY ST.....		05/23/2016.	PERSHING LLC.....		53,643	45,000	54,082	53,189		(349)		(349)		52,839		804	804	1,094	06/01/2024.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					53,643	45,000	54,082	53,189	0	(349)	0	(349)	0	52,839	0	804	804	1,094	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																				
30382A CF 7	FAIRFAX CNTY VA.....		05/23/2016.	OPPENHEIMER & CO. INC.....		25,146	20,000	24,668	24,127		(196)		(196)		23,930		1,216	1,216	653	10/01/2023.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....					25,146	20,000	24,668	24,127	0	(196)	0	(196)	0	23,930	0	1,216	1,216	653	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
3128CU LV 6	RMBS - FH G30340.....		12/01/2016.	VARIOUS.....		3,322	3,322	3,574	3,590		(268)		(268)		3,322		(0)	(0)	93	08/01/2027.
3128M9 XG 2	RMBS - FH G07579.....		12/01/2016.	VARIOUS.....		53,101	53,101	55,756	55,510		(2,409)		(2,409)		53,101		(0)	(0)	1,148	08/01/2043.
3128MB 6P 7	RMBS - FH G13378.....		12/01/2016.	VARIOUS.....		8,368	8,368	8,933	8,950		(581)		(581)		8,368		0	0	192	12/01/2023.
3128MJ SS 0	RMBS - FH G08528.....		12/01/2016.	VARIOUS.....		44,444	44,444	42,381	42,484		1,960		1,960		44,444		0	0	689	04/01/2043.
3128MJ UM 0	RMBS - FH G08587.....		12/01/2016.	VARIOUS.....		279,765	264,198	285,169	287,163		(9,249)		(9,249)		277,914		1,851	1,851	7,185	05/01/2044.
3128MJ V2 3	RMBS - FH G08632.....		12/01/2016.	VARIOUS.....		98,039	98,039	102,758	102,523		(4,484)		(4,484)		98,039		0	0	1,886	03/01/2045.
3128MJ VZ 0	RMBS - FH G08631.....		12/01/2016.	VARIOUS.....		72,442	72,442	73,962	73,888		(1,446)		(1,446)		72,442		0	0	1,252	03/01/2045.
3128MJ YT 1	FH G08721 - RMBS.....		12/01/2016.	VARIOUS.....		4,242	4,242	4,405			(164)		(164)		4,242		0	0	18	09/01/2046.
3128MJ YY 0	FH G08726 - RMBS.....		12/01/2016.	VARIOUS.....		2,515	2,515	2,608			(92)		(92)		2,515		0	0	7	10/01/2046.

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3128MM R4 7	RMBS - FH G18506		12/01/2016	VARIOUS		79,627	79,627	84,056	83,461		(3,834)		(3,834)		79,627		(0)	(0)	1,328	03/01/2029.
3128P7 J8 7	RMBS - FH C91187		12/01/2016	VARIOUS		7,313	7,313	7,811	7,963		(650)		(650)		7,313				185	06/01/2028.
31292L HZ 1	RMBS - FH C03848		12/01/2016	VARIOUS		30,718	30,718	32,810	33,703		(2,985)		(2,985)		30,718				521	04/01/2042.
31307F TN 1	RMBS - FH J26857		12/01/2016	VARIOUS		54,649	54,649	56,485	56,201		(1,551)		(1,551)		54,649				883	01/01/2029.
3130A0 C6 5	FEDERAL HOME LOAN BANKS		12/28/2016	Maturity @ 100.0		500,000	500,000	498,570	499,543		457		457		500,000				3,125	12/28/2016.
3132GS SF 7	RMBS - FH Q07418		12/01/2016	VARIOUS		50,792	50,792	52,077	52,205		(1,413)		(1,413)		50,792		(0)	(0)	1,028	04/01/2042.
3132JA SR 7	RMBS - FH Q19127		12/01/2016	VARIOUS		34,002	34,002	34,932	34,911		(909)		(909)		34,002				767	06/01/2043.
3132JN QF 7	RMBS - FH Q21354		12/01/2016	VARIOUS		75,173	75,173	77,921	77,624		(2,451)		(2,451)		75,173				1,804	08/01/2043.
3132L5 FG 3	RMBS - FH V80167		12/01/2016	VARIOUS		53,955	53,955	53,381	53,386		568		568		53,955		(0)	(0)	842	07/01/2043.
3132M3 T6 4	RMBS - FH Q23573		12/01/2016	VARIOUS		26,314	26,314	26,988	26,936		(622)		(622)		26,314				491	12/01/2043.
31335H UM 3	RMBS - FH C90588		12/01/2016	VARIOUS		3,064	3,064	3,273	3,266		(202)		(202)		3,064				76	11/01/2022.
3134G6 XC 2	FEDERAL HOME LOAN MORTGAGE CORP		05/18/2016	Redemption		425,000	425,000	425,000	425,000				0		425,000				1,806	05/18/2017.
31368H NW 9	RMBS - FN 190405		12/01/2016	VARIOUS		75,039	75,039	80,515			(5,476)		(5,476)		75,039				779	10/01/2040.
31371L K2 4	RMBS - FN 255113		12/01/2016	VARIOUS		3,207	3,207	3,378	3,352		(144)		(144)		3,207				76	10/01/2024.
31371M HK 6	RMBS - FN 255934		12/01/2016	VARIOUS		9,719	9,719	10,706	10,808		(1,089)		(1,089)		9,719		(0)	(0)	313	11/01/2035.
31371M NT 0	RMBS - FN 256102		12/01/2016	VARIOUS		2,106	2,106	2,252	2,300		(194)		(194)		2,106				55	02/01/2036.
3137A4 JM 0	CMO/RMBS - FH-3777L-WA		12/01/2016	VARIOUS		25,762	25,762	27,872	27,684		(1,921)		(1,921)		25,762				483	12/15/2040.
3137EA DC 0	FREDDIE MAC		08/16/2016	WELLS FARGO SECURITIES LLC		275,679	275,000	276,147	275,536		(282)		(282)		275,254		425	425	2,590	03/08/2017.
3137EA DT 3	FREDDIE MAC		08/16/2016	CITIGROUP GLOBAL MARKETS INC.		350,599	350,000	351,901	350,980		(538)		(538)		350,442		157	157	3,020	02/22/2017.
3138A2 U7 2	RMBS - FN AH1505		12/01/2016	VARIOUS		65,604	65,604	69,304	68,987		(3,383)		(3,383)		65,604				1,220	12/01/2040.
3138AS YN 6	RMBS - FN AJ1616		12/01/2016	VARIOUS		81,506	81,506	85,874	85,756		(4,250)		(4,250)		81,506		(0)	(0)	1,629	10/01/2041.
3138AX FV 8	RMBS - FN AJ5579		12/01/2016	VARIOUS		35,157	35,157	36,420	36,263		(1,106)		(1,106)		35,157				430	01/01/2027.
3138EJ RA 8	RMBS - FN AL2280		12/01/2016	VARIOUS		83,364	83,364	89,408	89,505		(6,140)		(6,140)		83,364				1,766	09/01/2042.
3138EK L3 7	RMBS - FN AL3045		12/01/2016	VARIOUS		78,453	78,453	84,362	84,363		(5,910)		(5,910)		78,453				1,705	10/01/2042.
3138EL GL 1	RMBS - FN AL3802		12/01/2016	VARIOUS		72,762	72,762	74,569	74,334		(1,572)		(1,572)		72,762				1,062	02/01/2028.
3138EL N4 1	RMBS - FN AL4010		12/01/2016	VARIOUS		50,104	50,104	50,769	50,706		(602)		(602)		50,104				876	07/01/2043.
3138EL VB 6	RMBS - FN AL4209		12/01/2016	VARIOUS		45,897	45,897	48,679	48,492		(2,595)		(2,595)		45,897		(0)	(0)	857	01/01/2027.
3138EN Y8 6	RMBS - FN AL6134		12/01/2016	VARIOUS		27,858	27,858	28,302			(444)		(444)		27,858				351	09/01/2043.
3138W9 GM 6	RMBS - FN AS0203		12/01/2016	VARIOUS		394,584	383,653	391,626	391,438		(1,502)		(1,502)		389,936		4,647	4,647	5,940	08/01/2043.
3138WB GU 3	RMBS - FN AS2010		12/01/2016	VARIOUS		81,615	81,615	85,530	85,097		(3,482)		(3,482)		81,615				1,672	03/01/2044.
3138WC J6 1	RMBS - FN AS2984		12/01/2016	VARIOUS		56,942	56,942	59,398	59,363		(2,420)		(2,420)		56,942				772	08/01/2029.
3138WE 3W 7	RMBS - FN AS5312		12/01/2016	VARIOUS		12,175	12,175	12,822			(647)		(647)		12,175		(0)	(0)	156	07/01/2045.
3138WE H6 9	RMBS - FN AS4752		12/01/2016	VARIOUS		827,444	798,238	818,443	817,340		(3,027)		(3,027)		814,314		13,131	13,131	13,304	04/01/2030.
3138WE ZJ 1	RMBS - FN AS5244		12/01/2016	VARIOUS		41,838	41,838	43,491	43,434		(1,596)		(1,596)		41,838				782	06/01/2045.
3138WG AM 6	RMBS - FN AS6311		12/01/2016	VARIOUS		25,222	25,222	26,487			(1,265)		(1,265)		25,222				246	12/01/2045.
3138WH BN 1	RMBS - FN AS7244		12/01/2016	VARIOUS		60,736	60,736	63,704			(2,968)		(2,968)		60,736				678	05/01/2046.
3138WQ AW 2	RMBS - FN AT2720		12/01/2016	VARIOUS		18,954	18,954	19,348	19,347		(393)		(393)		18,954				275	05/01/2043.
3138WQ RK 0	RMBS - FN AT3189		12/01/2016	VARIOUS		35,579	35,579	35,378	35,393		186		186		35,579				458	05/01/2028.
3138WT RT 5	RMBS - FN AT5897		12/01/2016	VARIOUS		56,831	56,831	56,130	56,131		700		700		56,831				849	06/01/2043.
3138X3 FA 5	RMBS - FN AU3760		12/01/2016	VARIOUS		28,764	28,764	30,197	30,080		(1,316)		(1,316)		28,764				683	08/01/2043.
3138X6 PX 7	RMBS - FN AU6737		10/01/2016	VARIOUS		609,076	572,631	606,184	605,429		(4,073)		(4,073)		601,356		7,720	7,720	12,447	10/01/2043.
3138XB V9 2	RMBS - FN AV0639		12/01/2016	VARIOUS		43,170	43,170	45,200	44,952		(1,783)		(1,783)		43,170				736	11/01/2028.

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3138XC 4K 5	RMBS - FN AV1725.....		12/01/2016	VARIOUS		32,628	32,628	33,344	33,189		(561)		(561)		32,628		(0)	(0)	481	11/01/2028.
3138XQ DH 1	RMBS - FN AW1003.....		12/01/2016	VARIOUS		105,417	105,417	108,102	107,758		(2,341)		(2,341)		105,417		0	0	1,910	05/01/2044.
3138Y3 XN 6	RMBS - FN AX2484.....		12/01/2016	VARIOUS		31,602	31,602	32,844	32,759		(1,157)		(1,157)		31,602		0	0	569	10/01/2044.
3138YH U6 5	RMBS - FN AY4204.....		12/01/2016	VARIOUS		27,550	27,550	28,454	28,444		(894)		(894)		27,550		(0)	(0)	518	05/01/2045.
3138YK X7 3	RMBS - FN AY6101.....		12/01/2016	VARIOUS		21,774	21,774	22,346	22,312		(538)		(538)		21,774		0	0	303	06/01/2045.
31392J YP 8	CMO/RMBS - FN-03W3B-2A4.....		12/01/2016	VARIOUS		5,121	5,121	5,598	5,567		(446)		(446)		5,121		0	0	112	06/25/2042.
31392W JR 2	CMO/RMBS - FH-2509G-ZG.....		12/01/2016	VARIOUS		7,775	7,775	8,395	8,557		(782)		(782)		7,775		0	0	181	10/15/2032.
31393T CC 8	CMO/RMBS - FN-0392D-MB.....		12/01/2016	VARIOUS		13,295	13,295	14,425	13,819		(524)		(524)		13,295		0	0	309	09/25/2023.
31394A YY 6	CMO/RMBS - FN-0468B-CB.....		12/01/2016	VARIOUS		14,795	14,795	15,729	15,223		(428)		(428)		14,795		0	0	310	09/25/2024.
31394C PA 4	CMO/RMBS - FN-0516A-PE.....		12/01/2016	VARIOUS		6,290	6,290	6,705	6,375		(84)		(84)		6,290		(0)	(0)	147	03/25/2034.
31394C VD 1	CMO/RMBS - FN-0515B-EC.....		12/01/2016	VARIOUS		3,788	3,788	3,976	3,790		(2)		(2)		3,788		0	0	42	10/25/2033.
31394K U9 3	CMO/RMBS - FH-2692E-AY.....		12/01/2016	VARIOUS		5,033	5,033	5,348	5,159		(126)		(126)		5,033		0	0	110	10/15/2023.
31394R X8 8	CMO/RMBS - FH-2754A-PD.....		11/01/2016	Direct		1,565	1,565	1,676	1,569		(5)		(5)		1,565		0	0	14	11/15/2032.
31394T JX 3	CMO/RMBS - FH-2764K-UE.....		12/01/2016	VARIOUS		51,295	51,295	56,007	52,690		(1,396)		(1,396)		51,295		0	0	1,175	10/15/2032.
31395H J4 3	CMO/RMBS - FH-2877E-AL.....		12/01/2016	VARIOUS		6,327	6,327	6,907	6,556		(230)		(230)		6,327		(0)	(0)	143	10/15/2024.
31395M CD 9	CMO/RMBS - FH-2934B-CI.....		12/01/2016	VARIOUS		4,467	4,467	4,757	4,503		(36)		(36)		4,467		0	0	86	01/15/2034.
31396W BV 7	CMO/RMBS - FN-0756D-EP.....		12/01/2016	VARIOUS		17,188	17,188	18,520	18,246		(1,058)		(1,058)		17,188		0	0	462	06/25/2027.
31398M VQ 6	CMO/RMBS - FN-1019A-VB.....		12/01/2016	VARIOUS		38,051	38,051	41,428	38,246		(195)		(195)		38,051		0	0	709	02/25/2021.
3140EU EB 3	FN BC0793 - RMBS.....		12/01/2016	Paydown		7,116	7,116	7,332			(216)		(216)		7,116		0	0		04/01/2046.
3140EU 3E 9	RMBS - FN BC0153.....		12/01/2016	VARIOUS		30,461	30,461	32,731			(2,270)		(2,270)		30,461		0	0	312	01/01/2046.
3140F3 5W 4	RMBS - FN BC8060.....		12/01/2016	VARIOUS		1,332	1,332	1,426			(95)		(95)		1,332		(0)	(0)	18	05/01/2046.
3140FA YA 4	FN BD3404 - RMBS.....		12/01/2016	VARIOUS		8,217	8,217	8,562			(345)		(345)		8,217		0	0	50	08/01/2046.
31410L PZ 9	RMBS - FN 890640.....		12/01/2016	VARIOUS		15,478	15,478	16,015	16,009		(531)		(531)		15,478		0	0	221	07/01/2043.
31417E VQ 1	FN AB7822 - RMBS.....		12/01/2016	VARIOUS		55,448	55,448	57,588			(2,140)		(2,140)		55,448		0	0	164	02/01/2028.
31419H XQ 0	FN AE6986 - RMBS.....		12/01/2016	VARIOUS		53,792	53,792	58,002			(4,211)		(4,211)		53,792		(0)	(0)	285	10/01/2040.
31419K KV 6	RMBS - FN AE8407.....		12/01/2016	VARIOUS		37,383	37,383	40,029			(2,646)		(2,646)		37,383		0	0	536	11/01/2040.
60636W RG 2	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		05/23/2016	FIRST CLEARING CORPORATION		121,504	100,000	122,339	118,147		(1,082)		(1,082)		117,064		4,440	4,440	2,847	05/01/2022.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					6,207,281	6,092,350	6,305,833	5,864,291	0	(113,895)	0	(113,895)	0	6,174,910	0	32,371	32,371	93,551	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
02665W AA 9	AMERICAN HONDA FINANCE CORP.....	C	10/11/2016	Maturity		200,000	200,000	200,463	200,119		(119)		(119)		200,000		0	0	2,146	10/07/2016.
03524B AD 8	ANHEUSER-BUSCH INBEV FINANCE INC.....	C	08/10/2016	WELLS FARGO SECURITIES LLC		275,028	275,000	275,000	275,000		0		0		275,000		28	28	1,631	01/27/2017.
05348E AV 1	AVALONBAY COMMUNITIES INC.....		05/23/2016	WELLS FARGO SECURITIES LLC		114,371	110,000	109,804	109,816		7		7		109,823		4,548	4,548	1,845	06/01/2025.
05522R CQ 9	BACCT 141 A - ABS.....		08/04/2016	MERRILL LYNCH FENNER & SMITH JP MORGAN SECS INC., - FIXED INCOME		300,281	300,000	300,000	300,000		0		0		300,000		281	281	1,596	06/15/2021.
05574L TX 6	BNP PARIBAS SA.....	C	05/25/2016	BNP PARIBAS SECURITIES BOND		152,411	150,000	149,649	149,788		29		29		149,817		2,594	2,594	1,690	12/12/2018.
05579T ED 4	BNP PARIBAS SA.....	C	05/23/2016	BNP PARIBAS SECURITIES BOND		201,702	200,000	199,476	199,537		40		40		199,577		2,125	2,125	2,441	05/21/2020.
06050T LR 1	BANK OF AMERICA NA.....		11/14/2016	Maturity		300,000	300,000	299,778	299,935		65		65		300,000		0	0	3,375	11/14/2016.
06051G EA 3	BANK OF AMERICA CORP.....		08/01/2016	Maturity		245,000	245,000	274,057	252,563		(7,563)		(7,563)		245,000		0	0	15,925	08/01/2016.
06051G ES 4	BANK OF AMERICA CORP.....		01/11/2016	Maturity		140,000	140,000	140,916	140,014		(14)		(14)		140,000		0	0	875	01/11/2016.
06406H CU 1	BANK OF NEW YORK MELLON CORP.....		07/20/2016	MERRILL LYNCH PIERCE FENNER		153,182	150,000	149,709	149,801		32		32		149,833		3,349	3,349	2,255	05/15/2019.
06739F HT 1	BARCLAYS BANK PLC.....	C	05/23/2016	PERSHING LLC		201,814	200,000	199,990	199,994		1		1		199,994		1,820	1,820	3,833	02/20/2019.

E14.2

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12200B AA 6	BURLINGTON NORTHERN AND SANTA FE RAILWAY		10/01/2016	Direct		2,358	2,358	2,533	2,451		(86)		(86)		2,358			0	0	01/15/2021
12591B AC 9	ABS - CNHET-14A-A3		10/01/2016	VARIOUS		134,668	134,763	134,761	134,761		1		1		134,762		(94)	(94)	537	05/15/2019
12592X BD 7	COMM 15CC22 A5 - CMBS		08/12/2016	Unknown		457,672	425,000	437,716	437,887		(1,791)		(1,791)		436,096		21,576	21,576	9,688	03/12/2048
12634N AT 5	CSAIL 15C2 A4 - CMBS		08/22/2016	DEUTSCHE BANK SECURITIES, INC		462,918	425,000	437,749	438,173		(1,937)		(1,937)		436,236		26,682	26,682	10,921	06/15/2057
126650 CA 6	CVS CAREMARK CORP		12/05/2016	Maturity @ 100.0		250,000	250,000	250,549	250,171		(171)		(171)		250,000			0	3,000	12/05/2016
14041N EP 2	COMET 142A A - ABS		08/16/2016	BARCLAYS CAPITAL INC FIXED INC		275,419	275,000	274,987	274,994		3		3		274,997		422	422	2,349	01/15/2020
14313P AC 1	ABS - CARMAX-134-A3		12/15/2016	VARIOUS		93,762	93,762	93,753	93,759		3		3		93,762			0	366	07/16/2018
14313Q AC 9	ABS - CARMAX-141-A3		10/01/2016	VARIOUS		173,735	173,817	173,794	173,809		5		5		173,814		(80)	(80)	705	10/15/2018
172967 FW 6	CITIGROUP INC		08/10/2016	MZUHO SECURITIES USA INC		126,624	125,000	135,499	128,980		(2,412)		(2,412)		126,568		56	56	6,103	01/10/2017
172967 HG 9	CITIGROUP INC		11/15/2016	Maturity		300,000	300,000	299,700	299,912		88		88		300,000			0	3,900	11/15/2016
172967 HL 8	CITIGROUP INC		08/10/2016	DEUTSCHE BANK SECURITIES, INC		150,119	150,000	150,000	150,000				0		150,000		119	119	1,169	03/10/2017
172967 JP 7	CITIGROUP INC		08/22/2016	PERSHING LLC		98,440	95,000	94,823	94,834		10		10		94,844		3,596	3,596	2,595	04/27/2025
17305E FP 5	ABS - CCCIT 14A3 A3		05/09/2016	Direct		200,000	200,000	200,000	200,000				0		200,000			0	507	05/09/2018
17322M AT 3	CMBS - CGCMT 14GC21 A2		07/20/2016	CITIGROUP GLOBAL MARKETS INC		207,508	200,000	205,992	204,057		(682)		(682)		203,375		4,132	4,132	3,711	05/10/2047
20047R AE 3	CMBS - CMT-07C9-A4		12/01/2016	VARIOUS		45,464	45,464	51,346	48,038		(2,574)		(2,574)		45,464			0	1,670	12/10/2049
20173Q AE 1	CMBS - GCCFC-07GG9-A4		11/14/2016	Direct		210,989	210,988	232,837	218,843		(7,855)		(7,855)		210,988			0	9,527	03/10/2039
22546Q AM 9	CREDIT SUISSE AG (NEW YORK BRANCH)	C	08/16/2016	DEUTSCHE BANK SECURITIES, INC		500,049	500,000	500,905	500,426		(193)		(193)		500,233		(185)	(185)	3,903	05/26/2017
235851 AL 6	DANAHER CORP		06/23/2016	Maturity		40,000	40,000	39,936	39,994		6		6		40,000			0	460	06/23/2016
262534 BQ 1	E I DU PONT DE NEMOURS AND CO		12/15/2016	Maturity @ 100.0		200,000	200,000	226,018	207,979		(7,979)		(7,979)		200,000			0	10,500	12/15/2016
34528Q DE 1	FORDF 141 A1 - ABS		08/16/2016	BARCLAYS CAPITAL INC FIXED INC		400,078	400,000	399,965	399,987		8		8		399,994		84	84	3,253	02/15/2019
34528Q DF 8	FORDF 141 A2 - ABS		08/15/2016	HSBC SECURITIES INC		125,044	125,000	125,190	125,117		1		1		125,118		(74)	(74)	701	02/15/2019
34530H AC 4	ABS - FCAOT-14A-A3		12/15/2016	VARIOUS		126,455	126,455	126,436	126,450		5		5		126,455		(0)	(0)	481	05/15/2018
36252R AF 6	GSMS 14GC18 A2 - CMBS		12/01/2016	VARIOUS		3,212	3,212	3,308	3,275		(63)		(63)		3,212			0	84	01/11/2047
38141G ER 1	GOLDMAN SACHS GROUP INC		10/03/2016	Maturity		170,000	170,000	188,765	175,642		(5,642)		(5,642)		170,000			0	9,775	10/01/2016
40414L AC 3	HCP INC		02/01/2016	Maturity		300,000	300,000	316,053	300,618		(618)		(618)		300,000			0	5,625	02/01/2016
43813J AD 7	HAROT 141 A4 - ABS		08/08/2016	JP MORGAN SECURITIES INC		424,900	425,000	423,871	424,262		255		255		424,517		383	383	2,824	02/21/2020
448055 AK 9	HUSKY ENERGY INC		06/10/2016	PERSHING LLC		30,301	30,000	29,937	29,948		2		2		29,950		351	351	800	04/15/2024
46625H HX 1	JPMORGAN CHASE & CO		03/01/2016	Maturity		170,000	170,000	178,116	170,697		(697)		(697)		170,000			0	2,933	03/01/2016
46629Y AC 3	CMBS - JPMCMS-07CB18-A4		12/01/2016	VARIOUS		157,254	157,254	173,004	162,482		(5,228)		(5,228)		157,254			0	6,830	06/12/2047
46629Y AD 1	CMBS - JPMCMS-07CB18-A1A		12/01/2016	VARIOUS		140,473	140,473	154,443	146,064		(5,591)		(5,591)		140,473			0	5,547	06/12/2047
49327M 2J 2	KEYBANK NATIONAL ASSOCIATION		11/25/2016	Maturity		325,000	325,000	325,439	325,245		(245)		(245)		325,000			0	3,575	11/25/2016
548661 CS 4	LOWES CO INC		04/15/2016	Maturity		35,000	35,000	34,983	34,999		1		1		35,000			0	372	04/15/2016
57643M GV 0	CMO/RMBS - MASTRA-0410-1A1		12/01/2016	VARIOUS		7,072	7,072	7,213	7,082		37		37		7,072			0	138	10/25/2019
59156R AU 2	METLIFE INC		06/01/2016	Maturity		250,000	250,000	286,303	255,813		(5,813)		(5,813)		250,000			0	8,438	06/01/2016
60688C AE 6	CMBS - MLCFC-079-A4		12/01/2016	VARIOUS		40,208	40,208	44,946	42,341		(2,134)		(2,134)		40,208			0	1,663	09/12/2049
61690G AB 7	CMBS - MSBAM 14C14 A2		05/23/2016	BARCLAYS CAPITAL INC FIXED INC		154,324	150,000	154,499	153,021		(619)		(619)		152,402		1,923	1,923	2,126	02/15/2047
61747Y DD 4	MORGAN STANLEY		04/29/2016	Maturity		170,000	170,000	179,175	171,438		(1,438)		(1,438)		170,000			0	3,230	04/29/2016
61751X AE 0	CMBS - MSCI07TP25-A3		11/14/2016	Direct		99,688	99,688	110,670	103,327		(3,639)		(3,639)		99,688			0	3,824	11/12/2049
65474V AG 6	ABS - NMOTR-13A-A		02/17/2016	Direct		275,000	275,000	275,397	275,027		(27)		(27)		275,000			0	327	02/15/2018
65477M AC 2	ABS - NART-13C-A3		12/15/2016	VARIOUS		171,985	171,985	171,949	171,975		10		10		171,985		(0)	(0)	530	08/15/2018
76720A AM 8	RIO TINTO FINANCE (USA) PLC	C	06/15/2016	CORPORATE REORGANIZATIONS		358,526	350,000	351,075	350,631		(96)		(96)		350,535		7,991	7,991	3,938	12/14/2018

E14.3

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78010U SN 8	ROYAL BANK OF CANADA.....		05/25/2016	PERSHING LLC.....		151,937	150,000	149,943	149,963		5		5		149,968		1,969	1,969	2,293	03/15/2019.
80283N AD 1	ABS - SDART-141-A3.....		12/01/2016	VARIOUS.....		37,742	37,742	37,740	37,742		0		0		37,742			0	27	01/16/2018.
80283W AD 1	ABS - SDART-142-A3.....		10/01/2016	Direct.....		90,595	90,595	90,584	90,593		2		2		90,595		(0)	(0)	147	04/16/2018.
822582 AZ 5	SHELL INTERNATIONAL FINANCE BV.....	C	11/15/2016	Maturity.....		350,000	350,000	349,566	349,873		127		127		350,000			0	3,150	11/15/2016.
89236R AD 1	ABS - TAOT 13A A4.....		10/01/2016	VARIOUS.....		424,850	425,000	424,070	424,597		326		326		424,923		(73)	(73)	1,687	11/15/2018.
89236T AK 1	TOYOTA MOTOR CREDIT CORP.....	C	05/17/2016	Maturity.....		250,000	250,000	251,053	250,192		(192)		(192)		250,000			0	985	05/17/2016.
89236V AD 2	TAOT 13B A4 - ABS.....		08/15/2016	HSBC SECURITIES INC.....		425,946	425,000	428,055	426,742		(876)		(876)		425,866		80	80	4,137	01/15/2019.
90331H MC 4	US BANK NA.....		12/30/2016	Call @ 100.0.....		250,000	250,000	249,963	249,986		13		13		249,999		1	1	3,896	01/30/2017.
90783T AA 8	UNION PACIFIC RAILROAD COMPANY 2004-1 PA.....		10/01/2016	Direct.....		2,479	2,479	2,721	2,616		(138)		(138)		2,479		0	0	10	07/02/2025.
913017 BQ 1	UNITED TECHNOLOGIES CORP.....		12/01/2016	Call @ 109.59.....		50,000	50,000	55,907			(648)		(648)		55,259		(5,259)	(5,259)	5,816	02/01/2019.
92867R AB 5	ABS - VALET-141-A2.....		10/01/2016	Direct.....		37,248	37,248	37,247	37,248		(0)		(0)		37,248		(0)	(0)	17	03/20/2017.
92890F AR 7	CMBS - WFRBS 14C20 A2.....		05/23/2016	Goldman Sachs.....		206,758	200,000	205,994	203,991		(502)		(502)		203,490		3,268	3,268	2,952	05/17/2047.
929227 6Y 7	CMO/RMBS - WAMU-03S6-2A3.....		12/01/2016	VARIOUS.....		4,933	4,933	5,013	4,963		(30)		(30)		4,933		(0)	(0)	101	07/25/2018.
92922F DE 5	CMO/RMBS - WAMU-03S8-A2.....		12/01/2016	VARIOUS.....		4,848	4,848	4,927	4,881		(34)		(34)		4,848			0	120	09/25/2018.
94707V AC 4	WEATHERFORD INTERNATIONAL LTD (BERMUDA).....	C	08/02/2016	JP MORGAN SECURITIES INC.....		212,663	265,000	279,734	192,136	84,744	(1,054)		83,691		275,826		(63,164)	(63,164)	9,606	04/15/2022.
94973V AX 5	WELLPOINT INC.....		05/23/2016	PERSHING LLC.....		62,661	62,000	61,683	61,787		12		12		61,799		862	862	1,028	05/15/2022.
94974B FL 9	WELLS FARGO & CO.....		07/20/2016	Maturity.....		135,000	135,000	136,316	135,311		(311)		(311)		135,000			0	1,688	07/20/2016.
94974B GM 6	WELLS FARGO & CO.....		05/23/2016	UBS SECURITIES LLC.....		158,085	155,000	154,913	154,920		7		7		154,927		3,157	3,157	3,403	07/22/2020.
984121 CG 6	XEROX CORP.....		06/10/2016	PERSHING LLC.....		74,252	75,000	74,936	74,959		6		6		74,965		(712)	(712)	1,547	03/15/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					13,078,026	13,007,342	13,302,840	12,983,576	84,744	(67,904)	0	16,840	0	13,056,269	0	21,757	21,757	218,845	XXX
8399997.	Total - Bonds - Part 4.....					22,837,174	22,609,647	23,159,367	22,157,164	84,744	(197,055)	0	(112,310)	0	22,762,401	0	74,773	74,773	344,732	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					4,312,204	4,275,000	4,288,478			(486)		(486)		4,287,992		24,212	24,212	15,697	XXX
8399999.	Total - Bonds.....					27,149,378	26,884,647	27,447,845	22,157,164	84,744	(197,541)	0	(112,796)	0	27,050,393	0	98,985	98,985	360,429	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																				
00206R 10 2	AT&T ORD.....		10/01/2016	INSTINET.....		307,000		11,443	10,687	123			123		10,687		756	756	147	XXX
00287Y 10 9	ABBVIE ORD.....		11/01/2016	BARCLAYS CAPITAL INC./LE.....		1,511,000		96,302	82,115	(7,397)			(7,397)		82,115		14,187	14,187	2,519	XXX
02209S 10 3	ALTRIA GROUP ORD.....		10/01/2016	INSTINET.....		150,000		9,267	5,544	(3,188)			(3,188)		5,544		3,723	3,723	85	XXX
032654 10 5	ANALOG DEVICES ORD.....		12/13/2016	BARCLAYS CAPITAL INC./LE.....		1,389,000		96,653	73,546	(3,293)			(3,293)		73,546		23,107	23,107	2,302	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		06/08/2016	BARCLAYS CAPITAL INC./LE.....		291,000		12,423	13,908	3,234			3,234		13,908		(1,485)	(1,485)	175	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		12/01/2016	VARIOUS.....		25,000		2,299	1,745	(373)			(373)		1,745		554	554	39	XXX
09247X 10 1	BLACKROCK ORD.....		06/01/2016	BARCLAYS CAPITAL INC./LE.....		20,000		7,293	6,421				0		6,421		872	872	46	XXX
097023 10 5	BOEING ORD.....		12/02/2016	BTIG LLC.....		74,000		11,202	9,489	(1,211)			(1,211)		9,489		1,713	1,713	323	XXX
12572Q 10 5	CME GROUP CL A ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....		880,000		86,157	71,556	(8,172)			(8,172)		71,556		14,601	14,601	3,080	XXX
166764 10 0	CHEVRON ORD.....		09/01/2016	BARCLAYS CAPITAL INC./LE.....		939,000		80,412	84,472	13,699			13,699		98,171		(17,760)	(17,760)	1,005	XXX
17275R 10 2	CISCO SYSTEMS ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....		151,000		4,554	4,190	90			90		4,190		363	363	90	XXX
189054 10 9	CLOROX ORD.....		11/01/2016	BARCLAYS CAPITAL INC./LE.....		687,000		86,250	63,928	(23,204)			(23,204)		63,928		22,322	22,322	529	XXX
191216 10 0	COCA-COLA ORD.....		10/01/2016	INSTINET.....		77,000		3,348	3,087	(221)			(221)		3,087		261	261		XXX
231021 10 6	CUMMINS ORD.....		12/01/2016	VARIOUS.....		200,000		23,950	17,602	11,073			11,073		28,675		(4,725)	(4,725)	491	XXX
291011 10 4	EMERSON ELECTRIC ORD.....		12/09/2016	VARIOUS.....		62,000		3,410	2,965	1,174			1,174		4,140		(730)	(730)	92	XXX
30231G 10 2	EXXON MOBIL ORD.....		10/01/2016	VARIOUS.....		45,000		3,858	4,209	701			701		4,209		(351)	(351)	52	XXX

E14.4



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
370334	10 4		10/01/2016	VARIOUS	127,000	8,250	XXX	6,384	7,323	(939)				6,384		1,866	1,866	120	XXX		
458140	10 0		10/01/2016	BARCLAYS CAPITAL INC./LE	179,000	6,420	XXX	4,370	6,167	(1,796)			(1,796)	4,370		2,050	2,050	140	XXX		
459200	10 1		10/01/2016	BARCLAYS CAPITAL INC./LE	41,000	6,249	XXX	7,277	5,642	1,635			1,635	7,277		(1,028)	(1,028)	111	XXX		
460146	10 3		09/15/2016	BARCLAYS CAPITAL INC./LE	372,000	16,863	XXX	19,287	14,024	5,263			5,263	19,287		(2,424)	(2,424)	411	XXX		
478160	10 4		10/01/2016	INSTINET	59,000	6,299	XXX	5,563	6,060	(497)			(497)	5,563		736	736	44	XXX		
494368	10 3		10/01/2016	INSTINET	81,000	10,651	XXX	8,992	10,311	(1,319)			(1,319)	8,992		1,658	1,658	71	XXX		
539830	10 9		12/30/2016	VARIOUS	26,000	6,508	XXX	3,632	5,646	(2,013)			(2,013)	3,632		2,876	2,876	131	XXX		
580135	10 1		10/01/2016	INSTINET	44,000	5,223	XXX	4,247	5,198	(951)			(951)	4,247		976	976	39	XXX		
58933Y	10 5		10/01/2016	BARCLAYS CAPITAL INC./LE	144,000	8,571	XXX	7,227	7,606	(379)			(379)	7,227		1,344	1,344	166	XXX		
594918	10 4		09/08/2016	BARCLAYS CAPITAL INC./LE	41,000	2,358	XXX	1,577	2,275	(698)			(698)	1,577		782	782	44	XXX		
674599	10 5		10/01/2016	VARIOUS	1,148,000	94,584	XXX	94,584	77,616	16,968			16,968	94,584		0	0	861	XXX		
681919	10 6		10/01/2016	INSTINET	93,000	7,343	XXX	6,655	7,036	(381)			(381)	6,655		688	688	47	XXX		
713448	10 8		10/01/2016	INSTINET	4,000	395	XXX	335	400	(65)			(65)	335		60	60	3	XXX		
717081	10 3		06/01/2016	BARCLAYS CAPITAL INC./LE	242,000	8,426	XXX	7,705	7,812	(106)			(106)	7,705		721	721	145	XXX		
718172	10 9		10/01/2016	VARIOUS	86,000	7,940	XXX	7,599	7,560	39			39	7,599		341	341	99	XXX		
74251V	10 2		12/27/2016	VARIOUS	458,000	23,572	XXX	23,633	20,601	3,033			3,033	23,633		(61)	(61)	508	XXX		
742718	10 9		10/01/2016	VARIOUS	117,000	9,556	XXX	9,752	9,291	461			461	9,752		(196)	(196)	90	XXX		
747525	10 3		12/16/2016	VARIOUS	295,000	17,117	XXX	20,480	14,746	5,735			5,735	20,480		(3,364)	(3,364)	324	XXX		
755111	50 7		12/01/2016	VARIOUS	690,000	102,177	XXX	67,633	85,926	(18,293)			(18,293)	67,633		34,544	34,544	1,921	XXX		
773903	10 9		12/12/2016	VARIOUS	116,000	15,091	XXX	13,378	11,903	1,475			1,475	13,378		1,713	1,713	281	XXX		
871829	10 7		10/01/2016	VARIOUS	2,092,000	106,815	XXX	75,963	85,772	(9,809)			(9,809)	75,963		30,852	30,852	1,800	XXX		
87612E	10 6		12/12/2016	VARIOUS	195,000	15,521	XXX	12,234	14,159	(1,925)			(1,925)	12,234		3,287	3,287	222	XXX		
882508	10 4		12/01/2016	VARIOUS	221,000	14,512	XXX	9,463	12,113	(2,650)			(2,650)	9,463		5,049	5,049	220	XXX		
88579Y	10 1		10/01/2016	VARIOUS	21,000	3,364	XXX	2,776	3,163	(387)			(387)	2,776		588	588	26	XXX		
907818	10 8		12/29/2016	VARIOUS	93,000	8,962	XXX	7,838	7,273	566			566	7,838		1,124	1,124	162	XXX		
911312	10 6		12/01/2016	UNITED PARCEL SERVICE CL B ORD	15,000	1,702	XXX	1,535	1,443	92			92	1,535		167	167	42	XXX		
913017	10 9		10/01/2016	BARCLAYS CAPITAL INC./LE	6,000	638	XXX	662	576	86			86	662		(24)	(24)	12	XXX		
918204	10 8		03/01/2016	INSTINET	47,000	3,122	XXX	3,069	2,926	143			143	3,069		54	54		XXX		
91913Y	10 0		12/15/2016	BTIG LLC	89,000	5,486	XXX	5,422		0			0	5,422		63	63	160	XXX		
92343V	10 4		10/01/2016	INSTINET	259,000	13,280	XXX	12,761	11,971	790			790	12,761		519	519	146	XXX		
931142	10 3		10/01/2016	INSTINET	206,000	13,669	XXX	16,711	12,628	4,083			4,083	16,711		(3,042)	(3,042)	101	XXX		
94106L	10 9		12/16/2016	VARIOUS	1,592,000	108,687	XXX	79,684	84,965	(5,281)			(5,281)	79,684		29,002	29,002	2,426	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous						1,198,175	XXX	1,029,845	1,042,087	(24,085)	0	0	(24,085)	0	1,029,845	0	168,330	168,330	21,846	XXX
9799997	Total - Common Stocks - Part 4						1,198,175	XXX	1,029,845	1,042,087	(24,085)	0	0	(24,085)	0	1,029,845	0	168,330	168,330	21,846	XXX
9799998	Total - Common Stocks - Summary Item from Part 5						431,195	XXX	391,155				0		391,155		40,040	40,040	3,575	XXX	
9799999	Total - Common Stocks						1,629,369	XXX	1,421,000	1,042,087	(24,085)	0	0	(24,085)	0	1,421,000	0	208,369	208,369	25,421	XXX
9899999	Total - Preferred and Common Stocks						1,629,369	XXX	1,421,000	1,042,087	(24,085)	0	0	(24,085)	0	1,421,000	0	208,369	208,369	25,421	XXX
9999999	Total - Bonds, Preferred and Common Stocks						28,778,747	XXX	28,868,845	23,199,250	60,660	(197,541)	0	(136,881)	0	28,471,393	0	307,354	307,354	385,849	XXX

E14.5

**SCHEDULE D - PART 5**

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
<b>Bonds - U.S. Government</b>																					
912828	N2 2		01/05/2016	RBC CAPITAL MARKETS.....	05/18/2016	VARIOUS.....	600,000	599,134	605,287	599,214			80	80			6,073	6,073	2,522	471	
912828	P2 0		02/09/2016	MERRILL LYNCH FENNER & SMITH.....	08/04/2016	JP MORGAN SECURITIES INC.....	400,000	400,563	400,734	400,423			(140)	(140)			310	310	1,573	99	
912828	Q5 2		05/03/2016	MERRILL LYNCH FENNER & SMITH.....	06/21/2016	JP MORGAN SECS INC., - FIXED INCOME	400,000	399,719	400,234	399,732			13	13			502	502	650	182	
912828	R3 6		08/03/2016	NOMURA SECURITIES/FIXED INCOME	08/10/2016	RBC Dain Rauscher (US).....	400,000	402,345	403,734	402,341			(4)	(4)			1,393	1,393	1,554	1,431	
912828	R5 1		05/26/2016	Goldman Sachs.....	07/20/2016	Goldman Sachs.....	500,000	499,864	501,406	499,874			9	9			1,533	1,533	610		
912828	S9 2		08/03/2016	WELLS FARGO SECURITIES LLC.....	08/15/2016	CITIGROUP GLOBAL MARKETS INC.....	400,000	396,641	396,484	396,656			15	15			(173)	(173)	217	54	
912828	WH 9		02/04/2016	DEUTSCHE BANK SECURITIES, INC.....	07/20/2016	DEUTSCHE BANK SECURITIES, INC.....	100,000	100,285	100,254	100,183			(102)	(102)			70	70	597	197	
0599999	Total - Bonds - U.S. Government.....							2,800,000	2,798,552	2,808,132	2,798,423	0	(129)	0	(129)	0	0	9,709	9,709	7,724	2,434
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
3135G0	K6 9		05/18/2016	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/04/2016	JP MORGAN SECS INC., - FIXED INCOME	325,000	321,657	326,632	321,795			138	138			4,836	4,836	891	34	
3140F4	KF 2		05/23/2016	RMBS - FN BC8393.....	10/01/2016	VARIOUS.....	750,000	768,281	777,300	767,784			(497)	(497)			9,516	9,516	4,973	1,563	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,075,000	1,089,939	1,103,932	1,089,579	0	(359)	0	(359)	0	0	14,352	14,352	5,864	1,596
<b>Bonds - Industrial and Miscellaneous</b>																					
65478U	AB 5		02/02/2016	ABS - NART-16A-A2A.....	08/04/2016	Cantor Fitzgerald.....	400,000	399,988	400,141	399,990			2	2			151	151	2,108		
3899999	Total - Bonds - Industrial and Miscellaneous.....							400,000	399,988	400,141	399,990	0	2	0	2	0	0	151	151	2,108	0
8399998	Total - Bonds.....							4,275,000	4,288,478	4,312,204	4,287,992	0	(486)	0	(486)	0	0	24,212	24,212	15,697	4,030
<b>Common Stocks - Industrial and Miscellaneous</b>																					
00287Y	10 9		03/01/2016	ABBVIE ORD.....	09/01/2016	BARCLAYS CAPITAL INC./LE.....	24,000	1,340	1,531	1,340			0	0			191	191	27		
03076C	10 6		09/01/2016	AMERIPRISE FINANCE ORD.....	12/01/2016	BARCLAYS CAPITAL INC./LE.....	939,000	95,841	108,211	95,841			0	0			12,370	12,370	1,372		
031162	10 0		03/01/2016	AMGEN ORD.....	09/08/2016	BARCLAYS CAPITAL INC./LE.....	586,000	85,863	99,093	85,863			0	0			13,230	13,230	1,153		
032654	10 5		03/01/2016	ANALOG DEVICES ORD.....	12/13/2016	BARCLAYS CAPITAL INC./LE.....	172,000	9,358	12,023	9,358			0	0			2,666	2,666	217		
12572Q	10 5		03/01/2016	CME GROUP CL A ORD.....	10/01/2016	BARCLAYS CAPITAL INC./LE.....	45,000	4,136	4,406	4,136			0	0			270	270	27		
13057Q	10 7		03/01/2016	CALIFORNIA RESOURCES ORD.....	11/01/2016	VARIOUS.....	107,474	41	127	41			0	0			86	86			
670346	10 5		09/01/2016	NUCOR ORD.....	12/01/2016	INSTINET.....	1,952,000	95,997	120,955	95,997			0	0			24,958	24,958	732		
674599	10 5		03/01/2016	OCCIDENTAL PETROLEUM ORD.....	11/01/2016	BARCLAYS CAPITAL INC./LE.....	1,148,000	94,544	80,325	94,544			0	0			(14,219)	(14,219)			
755111	50 7		06/01/2016	RAYTHEON ORD.....	12/01/2016	INSTINET.....	22,000	2,884	3,278	2,884			0	0			395	395	32		
94106L	10 9		09/01/2016	WASTE MANAGEMENT ORD.....	12/16/2016	BARCLAYS CAPITAL INC./LE.....	18,000	1,152	1,245	1,152			0	0			93	93	15		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							391,155	431,195	391,155	391,155	0	0	0	0	0	0	40,040	40,040	3,575	0
9799998	Total - Common Stocks.....							391,155	431,195	391,155	391,155	0	0	0	0	0	0	40,040	40,040	3,575	0
9899999	Total - Preferred and Common Stocks.....							391,155	431,195	391,155	391,155	0	0	0	0	0	0	40,040	40,040	3,575	0
9999999	Total - Bonds, Preferred and Common Stocks.....							4,679,633	4,743,399	4,679,147	4,679,147	0	(486)	0	(486)	0	0	64,252	64,252	19,272	4,030

SIS

### 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

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.

**NONE**

E16

### 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**

## SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
<b>U.S. Government Bonds - Issuer Obligations</b>																					
	UNITED STATES TREASURY.....			10/14/2016	NESBITT BURNS SECS INC.....	04/30/2017	400,084		(54)			400,000	400,138	380			0.630	0.564	JAJO..	401	337
0199999	U.S. Government Bonds - Issuer Obligations.....						400,084	0	(54)	0	0	400,000	400,138	380	0		XXX	XXX	XXX	401	337
0599999	Total - U.S. Government Bonds.....						400,084	0	(54)	0	0	400,000	400,138	380	0		XXX	XXX	XXX	401	337
<b>Total Bonds</b>																					
7799999	Subtotals - Issuer Obligations.....						400,084	0	(54)	0	0	400,000	400,138	380	0		XXX	XXX	XXX	401	337
8399999	Subtotals - Bonds.....						400,084	0	(54)	0	0	400,000	400,138	380	0		XXX	XXX	XXX	401	337
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>																					
09248U	70 0			12/01/2016	BLACKROCK LIQUIDITY FEDCL INS MMF.....	Direct.....	2,402,901						2,402,901	765			0.440	0.420	N/A...	616	
31607A	70 3			12/16/2016	FIDELITY IMM-GOVT;INSTL.....	Direct.....	500,000						500,000	104			0.450	0.430	N/A...		
52470G	79 1			12/30/2016	WA INST GOVT RSV;I.....	Direct.....	11,000,000						11,000,000	749			0.470	0.470	N/A...		
60934N	10 4			12/30/2016	FEDR GOV OBLIGATIONS CL IS MMF.....	Direct.....	1,753,948						1,753,948	427			0.450		N/A...	0	
8899999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						15,656,848	0	0	0	0	XXX	15,656,848	2,045	0		XXX	XXX	XXX	616	0
<b>Other Short-Term Invested Assets</b>																					
	FLORIDA STATE TREASURY DEPOSIT.....	SD		10/03/2016	Direct.....	03/31/2017	736,919					736,919	736,919	3,388			2.813		N/A...	11,359	
9099999	Total - Other Short-Term Invested Assets.....						736,919	0	0	0	0	XXX	736,919	3,388	0		XXX	XXX	XXX	11,359	0
9199999	Total - Short-Term Investments.....						16,793,852	0	(54)	0	0	XXX	16,793,906	5,813	0		XXX	XXX	XXX	12,377	337

**Sch. DB - Pt. A - Sn. 1**  
**NONE**

**Sch. DB - Pt. A - Sn. 2**  
**NONE**

**Sch. DB - Pt. B - Sn. 1**  
**NONE**

**Sch. DB - Pt. B - Sn. 2**  
**NONE**

**Sch. DB - Pt. D - Sn. 1**  
**NONE**

**Sch. DB - Pt. D - Sn. 2**  
**NONE**

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

Annual Statement for the year 2016 of the **Tower Hill Preferred Insurance Company**  
**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 *
<b>Open Depositories</b>						
Bank of America Operating..... Jacksonville, FL.....					.....2,075,035	XXX
Bank of America Claims..... Jacksonville, FL.....					.....(5,266,060)	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see instructions) - Open Depositories.....	XXX	XXX			.....5,000	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....0	.....0	.....(3,186,025)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(3,186,025)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(3,186,025)	XXX

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

1. January.....	.....(2,616,433)	4. April.....	.....4,538,163	7. July.....	.....(357,264)	10. October.....	.....(3,169,040)
2. February.....	.....(2,464,218)	5. May.....	.....4,327,570	8. August.....	.....(1,827,910)	11. November.....	.....(799,751)
3. March.....	.....4,805,521	6. June.....	.....3,406,886	9. September.....	.....(367)	12. December.....	.....(3,186,025)

### 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
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**NONE**

**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/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting 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	Regulatory Statutory Deposit - Property & Casualty.....	736,919	736,919		
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. US Virgin Islands.....	VI					
56. Northern Mariana Islands.....	MP					
57. Canada.....	CAN					
58. Aggregate Alien and Other.....	OT	XXX	0	0	0	0
59. Total.....	XXX	XXX	736,919	736,919	0	0

**DETAILS OF WRITE-INS**

5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0



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