



ANNUAL STATEMENT

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

Tower Hill Prime Insurance Company

NAIC Group Code.....3484, 3484 (Current Period) (Prior Period)	NAIC Company Code..... 11027	Employer's ID Number..... 59-3600233
Organized under the Laws of FL	State of Domicile or Port of Entry FL	Country of Domicile US
Incorporated/Organized..... October 1, 1999	Commenced Business..... April 1, 2000	
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
----------------------	----------------------------

DIRECTORS OR TRUSTEES

William John Shively, Chairman	Donald Carl Matz Jr.	James Nicholas Smith	George Gregory King
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.	_____ (Signature) Scott Parker Rowe	_____ (Signature) Benjamin Lane Bussey III
1. (Printed Name) President	2. (Printed Name) Secretary/Chief Compliance Officer	3. (Printed Name) Chief Financial Officer/Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

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.....	5,098,658	3.3	5,098,658		5,098,658	3.3
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.....	12,066,884	7.7	12,066,884		12,066,884	7.7
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.....	3,645,367	2.3	3,645,367		3,645,367	2.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	4,776,121	3.1	4,776,121		4,776,121	3.1
1.43 Revenue and assessment obligations.....	11,183,527	7.1	11,183,527		11,183,527	7.1
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.....	2,562,170	1.6	2,562,170		2,562,170	1.6
1.512 Issued or guaranteed by FNMA and FHLMC.....	23,711,549	15.2	23,711,549		23,711,549	15.2
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.....	901,376	0.6	901,376		901,376	0.6
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.....	5,894,004	3.8	5,894,004		5,894,004	3.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	46,026,332	29.4	46,026,332		46,026,332	29.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	7,367,201	4.7	7,367,201		7,367,201	4.7
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.....	6,921,711	4.4	6,921,711		6,921,711	4.4
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.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	5,157,902	3.3	5,157,902		5,157,902	3.3
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.....	2,031	0.0	2,031		2,031	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	21,100,996	13.5	21,100,996		21,100,996	13.5
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	156,415,830	100.0	156,415,830	0	156,415,830	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.....	NONE	
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.....		2,178,734
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	3,159,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		3,159,000
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.....		179,833
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).....		5,157,901
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		5,157,901
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		5,157,901

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.....	NONE	
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.....		104,364,220
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		64,857,930
3. Accrual of discount.....		24,987
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.....	731,555	
4.4 Part 4, Column 11.....	(17,761)	713,793
5. Total gain (loss) on disposals, Part 4, Column 19.....		497,120
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		39,471,724
7. Deduct amortization of premium.....		831,426
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).....		130,154,899
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....		130,154,899

SCHEDULE D - SUMMARY BY COUNTRY

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

Description	1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS				
1. United States.....	7,927,746	7,723,770	7,928,481	7,792,115
Governments (Including all obligations guaranteed by governments)				
2. Canada.....				
3. Other Countries.....				
4. Totals.....	7,927,746	7,723,770	7,928,481	7,792,115
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	3,645,367	3,615,539	3,742,176	3,075,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	4,776,121	4,697,520	4,904,155	4,150,000
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.....	47,596,418	46,923,631	47,908,256	44,954,230
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)				
8. United States.....	51,920,336	51,297,978	52,317,165	51,307,949
9. Canada.....	1,622,041	1,614,976	1,646,946	1,608,000
10. Other Countries.....	5,745,160	5,721,743	5,789,916	5,685,000
11. Totals.....	59,287,537	58,634,697	59,754,027	58,600,949
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	123,233,190	121,595,157	124,237,095	118,572,294
PREFERRED STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
14. United States.....				
15. Canada.....				
16. Other Countries.....				
17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates				
18. Totals.....				
19. Total Preferred Stocks.....	0	0	0	0
COMMON STOCKS				
Industrial and Miscellaneous (Unaffiliated)				
20. United States.....	6,921,711	6,921,711	6,068,646	
21. Canada.....				
22. Other Countries.....				
23. Totals.....	6,921,711	6,921,711	6,068,646	
Parent, Subsidiaries and Affiliates				
24. Totals.....				
25. Total Common Stocks.....	6,921,711	6,921,711	6,068,646	
26. Total Stocks.....	6,921,711	6,921,711	6,068,646	
27. Total Bonds and Stocks.....	130,154,901	128,516,868	130,305,741	

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)
1. U.S. Governments												
1.1 NAIC 1.....	29,550,885	4,298,493	1,938,693	433,099	324,374	XXX	36,545,545	24.1	18,817,138	14.0	36,545,545	
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.....	29,550,885	4,298,493	1,938,693	433,099	324,374	XXX	36,545,545	24.1	18,817,138	14.0	36,545,545	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0	1,640,505	1.2		
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	1,640,505	1.2	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		340,314	3,305,054			XXX	3,645,367	2.4	2,867,553	2.1	3,645,367	
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	340,314	3,305,054	0	0	XXX	3,645,367	2.4	2,867,553	2.1	3,645,367	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		2,626,354	2,149,768			XXX	4,776,121	3.1	2,756,461	2.0	4,776,121	
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	2,626,354	2,149,768	0	0	XXX	4,776,121	3.1	2,756,461	2.0	4,776,121	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	3,982,419	19,890,437	18,117,308	4,622,221	984,034	XXX	47,596,418	31.3	33,446,421	24.8	47,596,418	
5.2 NAIC 2.....						XXX	0	0.0	123,250	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.....	3,982,419	19,890,437	18,117,308	4,622,221	984,034	XXX	47,596,418	31.3	33,569,671	24.9	47,596,418	0

SIOIS

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)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	5,193,666	32,791,806	12,843,730	309,202		XXX	51,138,403	33.7	68,607,908	50.9	51,138,403	
6.2 NAIC 2.....	1,757,642	5,089,787	1,301,706			XXX	8,149,135	5.4	6,288,791	4.7	8,149,135	
6.3 NAIC 3.....						XXX	0	0.0	239,263	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.....	6,951,307	37,881,593	14,145,436	309,202	0	XXX	59,287,537	39.0	75,135,962	55.7	59,287,537	0
7. Hybrid Securities												
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
8. Parent, Subsidiaries and Affiliates												
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
9. SVO Identified Funds												
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

901S

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)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....38,726,969	.....59,947,403	.....38,354,552	.....5,364,522	.....1,308,408	.....0	.....143,701,854	.....94.6	.....XXX	.....XXX	.....143,701,854	.....0
10.2 NAIC 2.....	(d).....1,757,642	.....5,089,787	.....1,301,706	.....0	.....0	.....0	.....8,149,135	.....5.4	.....XXX	.....XXX	.....8,149,135	.....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.....	.....40,484,611	.....65,037,190	.....39,656,258	.....5,364,522	.....1,308,408	.....0	(b).....151,850,989	.....100.0	.....XXX	.....XXX	.....151,850,989	.....0
10.8 Line 10.7 as a % of Col. 7.....	.....26.7	.....42.8	.....26.1	.....3.5	.....0.9	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....55,513,591	.....50,954,061	.....21,511,173	.....95,732	.....61,428	.....XXX	.....XXX	.....XXX	.....128,135,986	.....95.1	.....128,135,986	.....
11.2 NAIC 2.....	.....846,813	.....4,403,910	.....1,161,319	.....0	.....0	.....XXX	.....XXX	.....XXX	.....6,412,041	.....4.8	.....6,412,041	.....
11.3 NAIC 3.....			.....239,263			.....XXX	.....XXX	.....XXX	.....239,263	.....0.2	.....239,263	.....
11.4 NAIC 4.....						.....XXX	.....XXX	.....XXX	.....0	.....0.0	.....0	.....
11.5 NAIC 5.....						.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....
11.6 NAIC 6.....						.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....
11.7 Totals.....	.....56,360,404	.....55,357,971	.....22,911,755	.....95,732	.....61,428	.....XXX	.....XXX	.....XXX	(b).....134,787,290	.....100.0	.....134,787,290	.....0
11.8 Line 11.7 as a % of Col. 9.....	.....41.8	.....41.1	.....17.0	.....0.1	.....0.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....38,726,969	.....59,947,403	.....38,354,552	.....5,364,522	.....1,308,408	.....0	.....143,701,854	.....94.6	.....128,135,986	.....95.1	.....143,701,854	.....XXX
12.2 NAIC 2.....	.....1,757,642	.....5,089,787	.....1,301,706	.....0	.....0	.....0	.....8,149,135	.....5.4	.....6,412,041	.....4.8	.....8,149,135	.....XXX
12.3 NAIC 3.....						.....0	.....0	.....0.0	.....239,263	.....0.2	.....0	.....XXX
12.4 NAIC 4.....						.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.5 NAIC 5.....						.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....						.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....40,484,611	.....65,037,190	.....39,656,258	.....5,364,522	.....1,308,408	.....0	.....151,850,989	.....100.0	.....134,787,290	.....100.0	.....151,850,989	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....26.7	.....42.8	.....26.1	.....3.5	.....0.9	.....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.....	.....26.7	.....42.8	.....26.1	.....3.5	.....0.9	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....							.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.2 NAIC 2.....							.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.3 NAIC 3.....							.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.4 NAIC 4.....							.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....							.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....							.....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

S107

- (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 \$.....28,617,799; 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
1. U.S. Governments													
1.1	Issuer Obligations.....	29,266,569	3,209,602	1,240,285			XXX	33,716,457	22.2	16,652,930	12.4	33,716,457	
1.2	Residential Mortgage-Backed Securities.....	284,316	1,088,891	698,407	433,099	71,575	XXX	2,576,289	1.7	1,911,316	1.4	2,576,289	
1.3	Commercial Mortgage-Backed Securities.....					252,799	XXX	252,799	0.2	252,893	0.2	252,799	
1.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	0	
1.5	Totals.....	29,550,885	4,298,493	1,938,693	433,099	324,374	XXX	36,545,545	24.1	18,817,138	14.0	36,545,545	0
2. All Other Governments													
2.1	Issuer Obligations.....						XXX	0	0.0	1,640,505	1.2		
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	1,640,505	1.2	0	0
3. U.S. States, Territories and Possessions, Guaranteed													
3.1	Issuer Obligations.....		340,314	3,305,054			XXX	3,645,367	2.4	2,867,553	2.1	3,645,367	
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	340,314	3,305,054	0	0	XXX	3,645,367	2.4	2,867,553	2.1	3,645,367	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.1	Issuer Obligations.....		2,626,354	2,149,768			XXX	4,776,121	3.1	2,756,461	2.0	4,776,121	
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	2,626,354	2,149,768	0	0	XXX	4,776,121	3.1	2,756,461	2.0	4,776,121	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.1	Issuer Obligations.....	999,386	10,685,768	11,565,258			XXX	23,250,411	15.3	13,283,819	9.9	23,250,411	
5.2	Residential Mortgage-Backed Securities.....	2,983,033	9,204,668	6,552,050	4,622,221	984,034	XXX	24,346,007	16.0	20,285,852	15.1	24,346,007	
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.....	3,982,419	19,890,437	18,117,308	4,622,221	984,034	XXX	47,596,418	31.3	33,569,671	24.9	47,596,418	0
6. Industrial and Miscellaneous (unaffiliated)													
6.1	Issuer Obligations.....	5,324,300	29,071,952	12,503,720	309,202		XXX	47,209,174	31.1	56,932,405	42.2	47,209,174	
6.2	Residential Mortgage-Backed Securities.....	13,377	8,481				XXX	21,858	0.0	48,862	0.0	21,858	
6.3	Commercial Mortgage-Backed Securities.....	802,673	3,427,756	1,641,716			XXX	5,872,145	3.9	8,459,393	6.3	5,872,145	
6.4	Other Loan-Backed and Structured Securities.....	810,957	5,373,404				XXX	6,184,360	4.1	9,695,302	7.2	6,184,360	
6.5	Totals.....	6,951,307	37,881,593	14,145,436	309,202	0	XXX	59,287,537	39.0	75,135,962	55.7	59,287,537	0
7. Hybrid Securities													
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
8. Parent, Subsidiaries and Affiliates													
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

801S

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
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
9.2 Bond Mutual Funds Identified by the SVO.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
9.3 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	35,590,255	45,933,989	30,764,085	309,202	.0	.XXX	112,597,530	74.2	.XXX	.XXX	112,597,530	.0
10.2 Residential Mortgage-Backed Securities.....	3,280,726	10,302,041	7,250,458	5,055,320	1,055,609	.XXX	26,944,154	17.7	.XXX	.XXX	26,944,154	.0
10.3 Commercial Mortgage-Backed Securities.....	802,673	3,427,756	1,641,716	.0	252,799	.XXX	6,124,945	4.0	.XXX	.XXX	6,124,945	.0
10.4 Other Loan-Backed and Structured Securities.....	810,957	5,373,404	.0	.0	.0	.XXX	6,184,360	4.1	.XXX	.XXX	6,184,360	.0
10.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
10.6 Totals.....	40,484,611	65,037,190	39,656,258	5,364,522	1,308,408	.0	151,850,989	100.0	.XXX	.XXX	151,850,989	.0
10.7 Line 10.6 as a % of Col. 7.....	26.7	42.8	26.1	3.5	.9	.0	100.0	.XXX	.XXX	.XXX	100.0	.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	42,636,937	34,261,437	17,235,299			.XXX	.XXX	.XXX	94,133,673	69.8	94,133,673	
11.2 Residential Mortgage-Backed Securities.....	4,163,438	13,747,093	4,335,499			.XXX	.XXX	.XXX	22,246,030	16.5	22,246,030	
11.3 Commercial Mortgage-Backed Securities.....	2,908,734	4,305,434	1,340,957	95,732	61,428	.XXX	.XXX	.XXX	8,712,285	6.5	8,712,285	
11.4 Other Loan-Backed and Structured Securities.....	6,651,295	3,044,007				.XXX	.XXX	.XXX	9,695,302	7.2	9,695,302	
11.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
11.6 Totals.....	56,360,404	55,357,971	22,911,755	95,732	61,428	.XXX	.XXX	.XXX	134,787,290	100.0	134,787,290	.0
11.7 Line 11.6 as a % of Col. 9.....	41.8	41.1	17.0	0.1	0.0	.XXX	.XXX	.XXX	100.0	.XXX	100.0	.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	35,590,255	45,933,989	30,764,085	309,202		.XXX	112,597,530	74.2	94,133,673	69.8	112,597,530	.XXX
12.2 Residential Mortgage-Backed Securities.....	3,280,726	10,302,041	7,250,458	5,055,320	1,055,609	.XXX	26,944,154	17.7	22,246,030	16.5	26,944,154	.XXX
12.3 Commercial Mortgage-Backed Securities.....	802,673	3,427,756	1,641,716		252,799	.XXX	6,124,945	4.0	8,712,285	6.5	6,124,945	.XXX
12.4 Other Loan-Backed and Structured Securities.....	810,957	5,373,404				.XXX	6,184,360	4.1	9,695,302	7.2	6,184,360	.XXX
12.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.XXX
12.6 Totals.....	40,484,611	65,037,190	39,656,258	5,364,522	1,308,408	.0	151,850,989	100.0	134,787,290	100.0	151,850,989	.XXX
12.7 Line 12.6 as a % of Col. 7.....	26.7	42.8	26.1	3.5	.9	.0	100.0	.XXX	.XXX	.XXX	100.0	.XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	26.7	42.8	26.1	3.5	.9	.0	100.0	.XXX	.XXX	.XXX	100.0	.XXX
13. Total Privately Placed Bonds												
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	.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

601S

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.....	36,782,001	36,162,698		619,303	
2. Cost of short-term investments acquired.....	237,744,990	112,716,261		125,028,728	
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	(21,657,796)	(21,657,796)			
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	223,621,845	98,602,813		125,019,032	
7. Deduct amortization of premium.....	551	551			
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).....	29,246,798	28,617,799	0	628,999	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	29,246,798	28,617,799	0	628,999	0

S110

(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.....	2,299,535	2,299,535	
3. Accrual of discount.....	465	465	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	2,300,000	2,300,000	
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		
Mortgages in Good Standing - Commercial Mortgages - All Other														
THIG 11027		Gainesville	FL	S	08/23/2010	5.000	1,998,902						4,950,000	06/17/2015
THIG 110272		Lexington	KY	S	12/01/2016	4.000	3,159,000						4,212,000	11/16/2016
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							5,157,902	0	0	0	0	0	9,162,000	XXX
0899999. Total - Mortgages in Good Standing							5,157,902	0	0	0	0	0	9,162,000	XXX
3399999. Totals							5,157,902	0	0	0	0	0	9,162,000	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....12,721 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						
Mortgages in Good Standing - Commercial Mortgages - All Other								
THIG110272.....	Lexington.....	KY.....	S.....	12/01/2016.....	4.000.....	3,159,000.....	.....	4,212,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						3,159,000.....	0.....	4,212,000.....
0899999. Total - Mortgages in Good Standing.....						3,159,000.....	0.....	4,212,000.....
3399999. Totals.....						3,159,000.....	0.....	4,212,000.....

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)						13 Total Foreign Exchange Change in Book Value
Mortgages With Partial Repayments																
THIS 11027	Gainesville.....	FL.....		08/23/2010.....		179,833.....					0.....		179,833.....	179,833.....		0.....
0299999. Total - Mortgages With Partial Repayments.....						179,833.....	0.....	0.....	0.....	0.....	0.....	0.....	179,833.....	179,833.....	0.....	0.....
0599999. Total Mortgages.....						179,833.....	0.....	0.....	0.....	0.....	0.....	0.....	179,833.....	179,833.....	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					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					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
U.S. Government - Issuer Obligations																						
912828	2A	7	..	..	..	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	..	..	..	1	994,963	98.485	984,850	1,000,000	995,530	567			0.750	0.923	FA	2,833		08/29/2016	08/15/2019
912828	R7	7	..	..	..	1	1,215,133	97.993	1,180,816	1,205,000	1,214,033	(1,100)			1.375	1.200	MN	1,457	8,284	06/13/2016	05/31/2021
912828	S7	6	..	..	..	1	1,000,041	96.641	966,410	1,000,000	1,000,039	(2)			1.125	1.124	JJ	4,708		08/18/2016	07/31/2021
912828	S9	2	..	..	..	1	990,979	94.110	941,100	1,000,000	991,435	457			1.250	1.387	JJ	5,231		08/18/2016	07/31/2023
912828	UE	8	..	..	..	1	648,757	99.844	648,986	650,000	648,770	13			0.750	0.941	JD	2,451		12/27/2016	12/31/2017
0199999	U.S. Government - Issuer Obligations						5,098,680	XXX	4,951,869	5,105,000	5,098,658	0	(23)	0	0	XXX	XXX	XXX	18,096	8,284	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
36176W	GR	6	..	..	..	4	155,625	104.549	150,652	144,097	153,970	(431)			3.500	1.554	MON	420	5,164	11/09/2012	12/20/2026
36178N	FJ	3	..	..	..	4	587,017	100.998	575,957	570,265	585,573	(1,148)			3.000	2.583	MON	1,426	17,181	05/04/2015	09/15/2042
36179Q	BG	5	..	..	..	4	308,713	105.679	310,895	294,188	311,678	2,923			4.000	2.608	MON	981	12,080	04/03/2014	04/20/2044
36179R	TA	7	..	..	..	4	214,316	105.682	211,568	200,193	216,438	2,122			4.000	2.162	MON	667	6,243	02/25/2016	11/20/2045
36179S	EJ	2	..	..	..	4	244,339	105.778	240,286	227,160	244,292	(48)			4.000	2.321	MON	757	4,616	06/21/2016	06/20/2046
36179S	JT	5	..	..	..	4	294,258	103.925	287,059	276,217	293,903	(355)			3.500	2.400	MON	806	3,248	08/08/2016	08/20/2046
36179S	LS	4	..	..	..	4	757,133	103.902	738,663	710,923	756,316	(817)			3.500	2.412	MON	2,074	6,261	09/16/2016	09/20/2046
38377F	QZ	7	..	..	..	4	15,197	100.234	14,104	14,071	14,119	(241)			4.500	1.211	MON	53	742	10/19/2012	11/16/2038
0299999	U.S. Government - Residential Mortgage-Backed Securities						2,576,598	XXX	2,529,183	2,437,115	2,576,289	0	2,004	0	0	XXX	XXX	XXX	7,183	55,536	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																						
38378B	ZZ	5	..	..	..	4	253,203	97.087	242,718	250,000	252,799	(93)			2.725	2.748	MON	568	6,956	08/03/2012	02/16/2053
0399999	U.S. Government - Commercial Mortgage-Backed Securities						253,203	XXX	242,718	250,000	252,799	0	(93)	0	0	XXX	XXX	XXX	568	6,956	XXX	XXX
0599999	Total - U.S. Government						7,928,481	XXX	7,723,770	7,792,115	7,927,746	0	1,889	0	0	XXX	XXX	XXX	25,846	70,777	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
041042	ZC	9	..	..	..	1FE	30,793	119.320	29,830	25,000	29,609	(581)			5.000	2.231	AO	313	1,250	11/17/2014	04/01/2024
13062P	HG	0	..	..	..	1FE	62,675	118.109	59,055	50,000	61,946	(729)			5.250	1.170	FA	1,094		08/09/2016	02/01/2023
13063B	QD	7	..	..	..	1FE	81,240	117.739	76,530	65,000	80,268	(972)			5.250	1.030	AO	853	1,706	08/11/2016	10/01/2022
246381	FW	2	..	..	..	1FE	82,812	119.833	77,891	65,000	81,955	(857)			5.000	1.190	MS	1,083	1,490	08/11/2016	03/01/2024
574193	MS	4	..	..	..	1FE	83,325	120.302	78,196	65,000	82,472	(853)			5.000	1.200	JD	271	1,435	08/10/2016	06/01/2024
574193	MU	9	..	..	..	2	63,358	119.454	59,727	50,000	62,714	(644)			5.000	1.380	JD	208	1,104	08/04/2016	06/01/2026
57582P	AD	2	..	..	..	1FE	567,608	119.551	537,980	450,000	544,860	(13,274)			5.250	1.870	MS	7,875	23,625	04/07/2015	09/01/2023
57582R	DT	0	..	..	..	1FE	84,344	120.831	78,540	65,000	83,570	(774)			5.000	1.420	JJ	1,625		08/10/2016	07/01/2025
57582R	JT	4	..	..	..	1FE	82,690	119.383	77,599	65,000	81,868	(822)			5.000	1.350	JJ	1,571		08/09/2016	07/01/2024
604129	G8	3	..	..	..	1FE	75,707	111.931	72,755	65,000	74,676	(1,032)			5.000	0.780	FA	1,354		08/08/2016	08/01/2020
60412A	EM	1	..	..	..	2	376,134	116.353	372,330	320,000	369,417	(4,990)			5.000	2.950	FA	6,667	15,200	08/19/2015	08/01/2035
60412A	HC	0	..	..	..	1FE	84,705	121.936	79,258	65,000	83,924	(781)			5.000	1.390	FA	1,264		08/10/2016	08/01/2025
64966M	AS	8	..	..	..	1FE	82,531	118.478	77,011	65,000	81,728	(803)			5.000	1.410	FA	1,354		08/09/2016	08/01/2024
64966M	EU	9	..	..	..	1FE	64,319	119.736	59,868	50,000	63,767	(552)			5.000	1.560	FA	924		08/04/2016	08/01/2025
677522	CB	8	..	..	..	1FE	488,736	120.696	482,784	400,000	476,820	(7,930)			5.000	2.500	FA	8,333	20,000	06/23/2015	08/01/2025
68609B	NC	7	..	..	..	2	419,825	120.157	420,550	350,000	410,437	(6,166)			5.000	2.730	FA	7,292	19,590	06/04/2015	08/01/2027
70914P	DP	1	..	..	..	1FE	57,529	110.738	55,369	50,000	56,857	(672)			5.000	1.200	MS	917		08/09/2016	09/15/2020
70914P	V4	4	..	..	..	1FE	152,199	116.182	145,228	125,000	145,760	(2,501)			5.000	2.540	JD	278	6,250	05/09/2014	06/15/2024
924258	M5	2	..	..	..	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	..	..	..	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

E10

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
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	610,000	99.385	606,249	610,000	610,000		1.250	1.250	JJ	3,283		08/05/2016	07/26/2019							
3137EA DB 2	FEDERAL HOME LOAN MORTGAGE CORP	1FE		306,248	101.655	294,800	290,000	305,097	(1,151)	2.375	1.303	JJ	3,214		08/05/2016	01/13/2022							
3137EA DT 3	FREDDIE MAC	1FE		499,195	100.045	500,225	500,000	499,963	263	0.875	0.928	FA	1,568	4,375	01/17/2014	02/22/2017							
3137EA EC 9	FEDERAL HOME LOAN MORTGAGE CORP	1FE		547,522	96.300	529,650	550,000	547,705	182	1.125	1.218	FA	2,389		08/12/2016	08/12/2021							
39081J AL 2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS	2	1FE	585,265	112.640	563,200	500,000	583,887	(1,378)	5.000	2.961	JJ	4,444		10/14/2016	07/01/2031							
392329 CG 1	GREATER RICHMOND CONVENTION CTR AUTH VA	1FE		402,896	110.488	386,708	350,000	387,334	(10,390)	5.000	1.800	JD	778	17,500	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		540,725	115.513	519,809	450,000	524,816	(9,567)	5.000	2.431	FA	9,375	22,500	04/08/2015	02/01/2024							
542690 3C 4	LONG ISLAND PWR AUTH N Y ELEC SYS REV	2	1FE	38,862	109.586	38,355	35,000	38,155	(352)	5.000	3.641	MS	583	1,750	12/05/2014	09/01/2044							
544435 2D 1	LOS ANGELES CALIF DEPT ARPTS ARPT REV	2	1FE	147,621	114.744	143,430	125,000	141,564	(2,353)	5.000	2.720	MN	799	6,250	05/09/2014	05/15/2024							
57430Y BG 9	MARYLAND WTR QUALITY FING ADMIN BAY REST	1FE		152,248	115.328	144,160	125,000	143,500	(3,378)	5.000	1.971	MS	2,083	6,250	05/08/2014	03/01/2022							
57584X XT 3	MASSACHUSETTS ST DEV FIN AGY REV	1FE		12,874	121.878	12,188	10,000	12,813	(61)	5.000	1.481	JJ	99		10/06/2016	07/15/2025							
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		83,076	119.959	77,973	65,000	82,261	(814)	5.000	1.310	FA	1,354		08/10/2016	08/01/2024							
576051 QC 3	MASSACHUSETTS ST WTR RES AUTH	1FE		85,716	122.794	79,816	65,000	85,033	(683)	5.000	1.530	FA	1,147		08/09/2016	08/01/2026							
592030 D4 9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	1FE		552,942	117.261	527,675	450,000	533,314	(12,201)	5.000	1.900	MN	2,875	22,500	04/22/2015	05/15/2023							
59335K AG 2	MIAMI-DADE CNTY FLA SEAPORT REV	1FE		125,777	113.892	125,281	110,000	121,717	(1,533)	5.000	3.230	AO	1,375	5,500	04/08/2014	10/01/2023							
59447T MB 6	MICHIGAN FIN AUTH REV	1FE		562,460	115.055	517,748	450,000	559,857	(2,602)	5.000	2.231	MN	2,875	2,938	09/14/2016	11/15/2026							
606341 HB 4	MISSOURI ST BRD PUB BLDGS SPL OBLIG	1FE		554,972	118.045	531,203	450,000	535,432	(11,740)	5.000	1.980	AO	5,625	22,500	04/23/2015	10/01/2023							
64579F 6U 2	NEW JERSEY HEALTH CARE FACS FING AUTH R	2	1FE	16,208	108.654	16,298	15,000	15,983	(110)	5.000	3.981	JJ	375	750	11/18/2014	07/01/2044							
646136 E3 1	NEW JERSEY ST TRANSN TR FD AUTH	2	1FE	31,704	100.077	30,023	30,000	31,213	(244)	5.000	4.000	JD	67	1,500	12/09/2014	06/15/2042							
64990B HT 3	NEW YORK ST DORM AUTH REVS NON ST SUPPOR	2	1FE	533,331	118.162	531,729	450,000	521,483	(7,324)	5.000	2.880	JJ	11,250	25,563	05/01/2015	07/01/2027							
64990E PZ 4	NEW YORK ST DORM AUTH ST PERS INCOME TAX	1FE		60,622	115.215	57,608	50,000	59,887	(735)	5.000	1.080	MS	736	1,250	08/04/2016	03/15/2022							
64990E TP 2	NEW YORK ST DORM AUTH ST PERS INCOME TAX	1FE		273,994	110.459	259,579	235,000	260,677	(7,989)	5.000	1.410	FA	4,439	11,750	04/23/2015	02/15/2020							
650035 B8 0	NEW YORK ST URBAN DEV CORP REV	2	1FE	146,588	118.197	147,746	125,000	140,554	(2,270)	5.000	2.800	MS	1,840	6,250	04/08/2014	03/15/2024							
650035 W6 1	NEW YORK ST URBAN DEV CORP REV	1FE		80,490	117.213	76,188	65,000	79,631	(859)	5.000	1.220	MS	957	1,607	08/11/2016	03/15/2023							
650035 W9 5	NEW YORK ST URBAN DEV CORP REV	1FE		392,040	120.940	362,820	300,000	389,031	(3,009)	5.000	1.530	MS	4,417	7,417	08/30/2016	03/15/2026							
65829Q BS 2	NORTH CAROLINA ST LTD OBLIG	1FE		153,561	119.189	148,986	125,000	146,769	(2,651)	5.000	2.420	JD	521	6,250	05/09/2014	06/01/2024							
67756D JK 3	OHIO ST HIGHER EDL FAC COMMN REV	1FE		11,983	114.979	11,498	10,000	11,955	(28)	5.000	1.530	JD	43		10/26/2016	12/01/2022							
677587 CX 3	OHIO ST MENTAL HEALTH CAP FACS	1FE		542,210	117.890	530,505	450,000	528,271	(8,595)	5.000	2.600	FA	9,375	22,500	05/07/2015	02/01/2025							
762232 AL 0	RHODE ISLAND ST COMM CORP REV	1FE		12,547	117.707	11,771	10,000	12,503	(44)	5.000	2.070	JD	90		10/06/2016	06/15/2026							
786009 BW 9	SACRAMENTO CALIF MUN UTIL DIST FING AUTH	1FE		545,283	115.956	521,802	450,000	525,084	(12,874)	5.000	1.800	JJ	11,250	24,250	04/23/2015	07/01/2022							
79642B 3N 1	SAN ANTONIO TEX WTR REV	1FE		12,438	118.305	11,831	10,000	12,386	(52)	5.000	1.560	MN	83		10/06/2016	05/15/2024							
79730A JB 5	SAN DIEGO CALIF PUB FACS FING AUTH SWR R	1FE		427,228	120.994	423,479	350,000	418,025	(7,254)	5.000	2.421	MN	2,236	17,500	08/28/2015	05/15/2025							
79765R L9 8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	1FE		12,395	118.900	11,890	10,000	12,330	(65)	5.000	1.410	MN	99		10/07/2016	11/01/2023							
816705 JA 6	SEMINOLE CNTY FLA WTR & SWR REV	2	1FE	497,076	119.367	489,405	410,000	485,106	(7,550)	5.000	2.641	AO	5,125	20,500	05/01/2015	10/01/2026							
837151 ME 6	SOUTH CAROLINA ST PUB SVC AUTH REV	2	1FE	551,925	117.599	529,196	450,000	536,382	(9,138)	5.000	2.460	JD	1,875	22,500	04/09/2015	12/01/2025							
83755V XF 6	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R	2	1FE	27,376	107.151	26,788	25,000	26,945	(209)	5.000	3.840	MN	208	1,250	11/19/2014	11/01/2044							
870000 LJ 3	SWARTHMORE BORO AUTH PA COLLEGE REV	1FE		85,781	122.984	79,940	65,000	85,056	(726)	5.000	1.560	MS	1,219		08/09/2016	09/15/2026							
89546R MQ 4	TRI-CNTY MET TRANSN DIST ORE REV	1FE		83,331	120.387	78,252	65,000	82,486	(845)	5.000	1.300	MS	1,083	993	08/09/2016	09/01/2024							
914378 GX 6	UNIVERSITY KY GEN RCPTS	1FE		543,204	115.143	518,144	450,000	521,536	(12,901)	5.000	1.810	AO	5,625	22,500	04/20/2015	04/01/2022							

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 C H A R	Bond D e s i g n a t i o n	NAIC D e s i g n a t i o n	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
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	113,675	104.389	111,882	107,178	113,308	71			4.000	2.759	MON	357	4,444	01/02/2014	01/01/2027	
3138EN Y8 6	FN	AL6134 - RMBS			4	1	448,593	99.067	437,436	441,556	448,654	61			3.000	2.759	MON	1,104	11,171	01/21/2016	09/01/2043	
3138M5 RK 7	FN	AP2289 - RMBS			4	1	289,533	102.356	277,230	270,849	289,512	1,274			3.500	2.420	MON	790	9,705	09/20/2012	09/01/2042	
3138W9 GM 6	FN	AS0203 - RMBS			4	1	452,586	99.255	440,069	443,372	452,343	(26)			3.000	2.702	MON	1,108	13,443	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	531,812	103.518	527,762	509,826	530,094	(1,403)			3.000	1.974	MON	1,275	15,492	08/20/2015	08/01/2029	
3138WE 3W 7	FN	AS5312 - RMBS			4	1	767,648	102.473	747,235	729,202	766,501	(1,147)			3.500	2.690	MON	2,127	17,913	04/06/2016	07/01/2045	
3138WE ZJ 1	FN	AS5244 - RMBS			4	1	231,042	102.463	227,730	222,256	230,436	(299)			3.500	2.903	MON	648	7,838	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	
3138WG G6 5	FN	AS6520 - RMBS			4	1	488,698	102.254	473,942	463,495	489,245	547			3.500	2.649	MON	1,352	4,124	09/21/2016	01/01/2046	
3138WH BN 1	FN	AS7244 - RMBS			4	1	1,278,503	102.265	1,246,545	1,218,937	1,277,914	(588)			3.500	2.753	MON	3,555	25,118	05/18/2016	05/01/2046	
3138WQ AW 2	FN	AT2720 - RMBS			4	1	198,965	99.255	193,462	194,914	198,956	5			3.000	2.693	MON	487	5,913	03/16/2015	05/01/2043	
3138WQ RK 0	FN	AT3189 - RMBS			4	1	239,315	100.470	241,800	240,669	239,408	(5)			2.500	2.605	MON	501	6,102	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	179,491	104.237	178,692	171,428	178,754	247			3.500	2.273	MON	500	6,139	01/02/2014	11/01/2028	
3138XC 4K 5	FN	AV1725 - RMBS			4	1	239,084	102.799	240,496	233,948	237,759	(214)			3.000	2.541	MON	585	7,114	01/02/2014	11/01/2028	
3138XQ DH 1	FN	AW1003 - RMBS			4	1	818,182	102.880	820,840	797,862	815,644	64			3.500	3.091	MON	2,327	28,282	05/14/2014	05/01/2044	
3138Y3 XN 6	FN	AX2484 - RMBS			4	1	290,934	103.329	289,252	279,933	290,096	(85)			3.500	2.858	MON	816	9,908	11/20/2014	10/01/2044	
3138YH U6 5	FN	AY4204 - RMBS			4	1	463,379	102.452	459,659	448,658	462,951	(268)			3.500	2.979	MON	1,309	15,855	11/09/2015	05/01/2045	
3138YK X7 3	FN	AY6101 - RMBS			4	1	459,653	102.463	458,927	447,896	458,607	(365)			3.500	3.102	MON	1,306	15,798	06/10/2015	06/01/2045	
31392J YP 8	FNW	03W3B 2A4 - CMO/RMBS			4	1	110,890	111.995	113,612	101,443	109,407	(965)			5.750	3.718	MON	486	5,893	03/16/2011	06/25/2042	
31392W JR 2	FHR	2509G ZG - CMO/RMBS			4	1	65,093	107.848	65,020	60,288	66,694	103			5.500	2.624	MON	276	3,367	04/29/2011	10/15/2032	
31393T CC 8	FNR	0392D MB - CMO/RMBS			4	1	70,745	106.135	69,203	65,203	69,738	(158)			5.000	2.108	MON	272	3,338	04/28/2011	09/25/2023	
31394A YY 6	FNR	0468B CB - CMO/RMBS			4	1	78,570	104.840	77,482	73,905	77,432	(153)			4.500	2.359	MON	277	3,404	04/26/2011	09/25/2024	
31394C PA 4	FNR	0516A PE - CMO/RMBS			4	1	5,264	100.255	4,951	4,938	4,953	(33)			5.000	2.740	MON	21	280	05/21/2010	03/25/2034	
31394K U9 3	FHR	2692E AY - CMO/RMBS			4	1	45,973	106.681	46,163	43,272	45,250	(270)			5.000	3.072	MON	180	2,212	04/19/2010	10/15/2023	
31395H J4 3	FHR	2877E AL - CMO/RMBS			4	1	53,020	106.787	51,862	48,566	51,642	(32)			5.000	2.430	MON	202	2,486	09/20/2010	10/15/2024	
3140EU 3B 3	FN	BC0793 - RMBS			4	1	1,013,740	102.262	1,006,171	983,915	1,013,965	224			3.500	3.015	MON	2,870	2,911	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	
3140EX CP 6	FN	BC2777 - RMBS			4	1	1,012,044	100.393	977,678	973,851	1,010,803	(1,241)			2.500	1.727	MON	2,029	8,169	08/18/2016	08/01/2031	
3140F0 HF 4	FN	BC4729 - RMBS			4	1	513,859	98.973	492,201	497,308	513,636	(223)			3.000	2.566	MON	1,243	2,493	10/17/2016	10/01/2046	
3140F3 5W 4	FN	BC8060 - RMBS			4	1	29,885	105.318	29,381	27,898	29,867	(18)			4.000	2.798	MON	93	658	05/24/2016	05/01/2046	
3140FA YA 4	FN	BD3404 - RMBS			4	1	612,375	99.507	584,777	587,675	611,912	(463)			3.000	2.457	MON	1,469	5,907	08/08/2016	08/01/2046	
31410L PZ 9	FN	890640 - RMBS			4	1	146,807	99.519	141,203	141,885	146,727	(28)			3.000	2.506	MON	355	4,299	01/28/2015	07/01/2043	
31417E VQ 1	FN	AB7822 - RMBS			4	1	1,139,227	100.455	1,101,885	1,096,894	1,139,066	(161)			2.500	1.512	MON	2,285	9,309	08/11/2016	02/01/2028	
31417G H9 0	FN	AB9255 - RMBS			4	1	365,943	102.434	365,429	356,746	365,617	(12)			3.500	3.089	MON	1,041	12,639	06/20/2014	05/01/2043	
31419H XQ 0	FN	AE6986 - RMBS			4	1	527,635	105.326	515,391	489,329	531,622	3,987			4.000	2.368	MON	1,631	6,779	08/11/2016	10/01/2040	
31419K KV 6	FN	AE8407 - RMBS			4	1	236,654	105.316	232,760	221,011	238,045	1,391			4.000	2.526	MON	737	6,812	02/25/2016	11/01/2040	
2699999	U.S.	Special Revenue - Residential Mortgage-Backed Securities					24,359,052	XXX	24,043,027	23,444,230	24,346,007	0	12,667	0	XXX	XXX	XXX	67,116	636,148	XXX	XXX	
3199999	Total	- U.S. Special Revenue & Special Assessment Obligations					47,908,256	XXX	46,923,631	44,954,230	47,596,418	0	(178,392)	0	XXX	XXX	XXX	245,836	1,110,312	XXX	XXX	

E10.4

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	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	
20826F AD 8	CONOCOPHILLIPS CO.....	1	FE	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	FE	450,256	98.986	444,447	449,000	449,856	(249)	2.200	2.140	MN	1,262	9,878	05/18/2015	05/15/2020						
21686C AD 2	COOPERATIEVE RABOBANK UA.....	C	FE	24,978	100.102	25,026	25,000	25,000	.5	3.375	3.394	JJ	380	844	01/11/2012	01/19/2017						
22546Q AR 8	CREDIT SUISSE AG (NEW YORK BRANCH).....	C	FE	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	FE	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.....		FE	374,243	98.200	368,250	375,000	374,319	76	1.250	1.317	AO	1,458		09/06/2016	10/09/2019						
250847 EJ 5	DTE ELECTRIC CO.....	1	FE	28,955	100.457	29,133	29,000	28,974	.4	2.650	2.668	JD	34	769	06/19/2012	06/15/2022						
25152R VS 9	DEUTSCHE BANK AG (LONDON BRANCH).....	C	FE	399,812	99.030	396,120	400,000	399,918	37	2.500	2.510	FA	3,833	10,000	02/06/2014	02/13/2019						
25468P DM 5	WALT DISNEY CO.....	1	FE	305,446	89.619	282,300	315,000	305,790	344	1.850	2.190	JJ	2,736		08/04/2016	07/30/2026						
26441C AN 5	DUKE ENERGY CORP.....	1	FE	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	FE	124,988	96.011	120,014	125,000	124,989	.1	1.800	1.802	MS	869		08/09/2016	09/01/2021						
26875P AL 5	EOG RESOURCES INC.....	1	FE	400,140	99.610	398,440	400,000	400,077	(24)	2.450	2.443	AO	2,450	9,800	03/19/2014	04/01/2020						
26884A BD 4	ERP OPERATING LP.....	1	FE	119,340	98.913	118,696	120,000	119,434	57	3.375	3.440	JD	338	4,050	05/11/2015	06/01/2025						
278642 AK 9	EBAY INC.....	1	FE	348,037	99.726	349,041	350,000	348,511	299	2.875	2.975	FA	4,193	10,063	06/02/2015	08/01/2021						
31677Q BG 3	FIFTH THIRD BANK (OHIO).....	2	FE	349,738	98.931	346,259	350,000	349,765	27	2.250	2.266	JD	372	3,938	06/09/2016	06/14/2021						
345397 VP 5	FORD MOTOR CREDIT CO LLC.....	2	FE	260,098	103.081	231,932	225,000	231,672	(10,574)	6.625	1.808	FA	5,631	14,906	04/03/2014	08/15/2017						
369550 AV 0	GENERAL DYNAMICS CORP.....	1	FE	261,438	99.891	261,714	262,000	261,911	101	1.000	1.039	MN	335	2,620	10/26/2015	11/15/2017						
369550 AW 8	GENERAL DYNAMICS CORP.....	1	FE	203,598	94.832	194,406	205,000	203,670	73	1.875	1.980	FA	1,484		08/09/2016	08/15/2023						
36962G 3H 5	GENERAL ELECTRIC CO.....	1	FE	287,270	102.889	257,223	250,000	256,889	(9,704)	5.625	1.656	MS	4,141	14,063	10/18/2013	09/15/2017						
375558 BC 6	GILEAD SCIENCES INC.....	1	FE	329,047	101.834	320,777	315,000	328,452	(595)	3.250	2.413	MS	3,413	2,275	12/07/2016	09/01/2022						
38141E B7 3	GOLDMAN SACHS GROUP INC.....	9	FE	253,316	101.238	253,095	250,000	251,394	(747)	2.006	1.729	FMAN	655	4,323	06/02/2014	11/15/2018						
38141G VU 5	GOLDMAN SACHS GROUP INC.....	2	FE	229,131	99.351	223,540	225,000	228,817	(314)	2.625	2.203	AO	1,083	2,953	08/16/2016	04/25/2021						
38143U 8H 7	GOLDMAN SACHS GROUP INC.....	2	FE	1,082,442	100.263	1,022,683	1,020,000	1,080,590	(1,851)	3.750	2.985	FA	13,388	9,750	09/26/2016	02/25/2026						
38148L AA 4	GOLDMAN SACHS GROUP INC.....	2	FE	180,580	100.107	180,193	180,000	180,384	(112)	2.600	2.531	AO	884	4,680	03/25/2015	04/23/2020						
38148L AC 0	GOLDMAN SACHS GROUP INC.....	2	FE	155,274	98.649	147,974	150,000	155,053	(221)	3.500	3.013	JJ	2,304		08/08/2016	01/23/2025						
40428H PQ 9	HSBC USA INC.....	C	FE	645,297	99.842	643,981	645,000	645,128	(107)	1.700	1.683	MS	3,533	10,965	05/12/2015	03/05/2018						
40428H PR 7	HSBC USA INC.....	C	FE	297,861	98.953	296,859	300,000	298,544	436	2.350	2.510	MS	2,272	7,050	06/03/2015	03/05/2020						
437076 BB 7	HOME DEPOT INC.....	1	FE	489,564	101.306	481,204	475,000	482,243	(4,446)	2.250	1.287	MS	3,295	10,688	05/01/2015	09/10/2018						
437076 BG 6	HOME DEPOT INC.....	1	FE	399,436	100.099	400,396	400,000	399,554	76	2.625	2.647	JD	875	10,500	06/01/2015	06/01/2022						
437076 BK 7	HOME DEPOT INC.....	1	FE	164,805	102.514	153,771	150,000	164,198	(607)	3.350	2.121	MS	1,480	2,513	08/04/2016	09/15/2025						
438516 BM 7	HONEYWELL INTERNATIONAL INC.....	1	FE	374,981	97.964	367,365	375,000	374,976	(5)	1.850	1.852	MN	1,176		10/24/2016	11/01/2021						
458140 AL 4	INTEL CORP.....	1	FE	249,285	100.185	250,463	250,000	249,832	174	1.350	1.421	JD	150	3,375	10/18/2013	12/15/2017						
46623E JY 6	JPMORGAN CHASE & CO.....	1	FE	260,645	99.987	259,966	260,000	260,027	(223)	1.350	1.263	FA	1,326	3,510	03/11/2014	02/15/2017						
46623E KY 0	JPMORGAN CHASE & CO.....	2	FE	654,654	100.048	650,312	650,000	651,812	(1,655)	1.700	1.439	MS	3,683	11,050	04/06/2015	03/01/2018						
46625H GY 0	JPMORGAN CHASE & CO.....	1	FE	287,453	104.277	260,693	250,000	259,501	(8,946)	6.000	2.274	JJ	6,917	15,000	10/15/2013	01/15/2018						
46625H JE 1	JPMORGAN CHASE & CO.....	SD	FE	124,841	101.146	126,433	125,000	124,905	17	3.250	3.265	MS	1,106	4,063	09/21/2012	09/23/2022						
46625H LW 8	JPMORGAN CHASE & CO.....	2	FE	174,699	100.661	176,157	175,000	174,786	58	2.750	2.787	JD	107	4,813	06/18/2015	06/23/2020						
46625H QJ 2	JPMORGAN CHASE & CO.....	2	FE	174,869	99.430	174,003	175,000	174,890	21	2.550	2.566	MS	1,488	2,231	02/25/2016	03/01/2021						
46625H RL 6	JPMORGAN CHASE & CO.....	2	FE	151,751	97.783	146,675	150,000	151,658	(93)	2.700	2.507	MN	484	2,025	08/08/2016	05/18/2023						
46625H RV 4	JPMORGAN CHASE & CO.....	1	FE	306,812	95.206	290,378	305,000	306,760	(52)	2.950	2.880	AO	2,249	1,750	08/04/2016	10/01/2026						
49327M 2H 6	KEYBANK NA.....	1	FE	249,730	99.937	249,843	250,000	249,873	91	1.700	1.738	JD	354	4,250	05/27/2015	06/01/2018						
494368 BH 5	KIMBERLY-CLARK CORPKMBYUSUS.....	1	FE	43,329	98.965	43,545	44,000	43,634	66	2.400	2.573	MS	352	1,056	02/06/2012	03/01/2022						

E10.6

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 n g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
882508	AV	6			1	1FE	343,406	99.610	348,635	350,000	347,679		1,715		1.000	1.505	MN	583	3,500	06/19/2014	05/01/2018	
882508	AX	2			1	1FE	174,654	99.990	174,983	175,000	174,977		117		0.875	0.942	MS	464	1,531	03/05/2014	03/12/2017	
883556	BF	8			1,2	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				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				1FE	299,985	96.827	290,481	300,000	299,988		3		1.800	1.801	JJ	2,520		08/11/2016	07/13/2021	
89153V	AC	3			C	1FE	74,860	100.086	75,065	75,000	74,986		29		1.550	1.589	JD	10	1,163	06/21/2012	06/28/2017	
89153V	AJ	8			C	1FE	349,230	99.991	349,969	350,000	349,994		261		1.000	1.075	JJ	1,663	3,500	01/08/2014	01/10/2017	
893526	DK	6				1FE	318,102	104.134	312,402	300,000	310,232		(2,557)		3.800	2.834	AO	2,850	11,400	10/23/2013	10/01/2020	
90261X	HC	9			C	1FE	398,712	99.753	399,012	400,000	399,729		432		1.375	1.485	FA	2,093	5,500	08/11/2014	08/14/2017	
90331H	MS	9				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				1FE	279,222	98.700	276,360	280,000	279,396		175		1.400	1.495	AO	708	1,960	04/21/2016	04/26/2019	
907818	EE	4				1FE	399,680	100.111	400,444	400,000	399,774		62		2.250	2.267	JD	300	9,000	06/16/2015	06/19/2020	
90783T	AA	8				1FE	36,695	107.188	35,828	33,426	35,060		(222)		5.404	3.470	JJ	898	1,990	08/02/2010	07/02/2025	
91159H	HE	3				1FE	649,709	100.837	645,357	640,000	645,139		(2,818)		1.950	1.493	MN	1,595	12,480	05/12/2015	11/15/2018	
913017	BQ	1				1FE		109.590							6.125		FA	7,146		08/18/2016	02/01/2019	
913017	CG	2				1FE	713,406	98.095	701,379	715,000	713,457		51		1.950	1.997	MN	2,324		10/27/2016	11/01/2021	
91324P	BZ	4				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	
92277G	AC	1				2FE	249,538	99.915	249,788	250,000	249,954		156		1.250	1.313	AO	642	3,125	04/10/2014	04/17/2017	
92343V	BF	0				2FE	210,971	99.722	214,402	215,000	214,102		1,066		1.100	1.608	MN	394	2,365	01/02/2014	11/01/2017	
92343V	BP	8				2FE	171,518	103.203	165,125	160,000	164,552		(2,616)		3.650	1.939	MS	1,736	5,840	04/11/2014	09/14/2018	
92343V	DD	3				2FE	309,237	91.780	284,518	310,000	309,266		29		2.625	2.653	FA	3,391		08/04/2016	08/15/2026	
92343V	DF	8				2FE	249,998	98.220	245,550	250,000	249,999		1		1.375	1.375	FA	1,432		08/31/2016	08/15/2019	
92826C	AB	8				1FE	309,975	100.278	300,834	300,000	309,155		(820)		2.200	1.387	JD	312	3,300	08/18/2016	12/14/2020	
92826C	AD	4				1FE	160,235	100.038	150,057	150,000	159,834		(400)		3.150	2.314	JD	223	2,363	08/04/2016	12/14/2025	
931142	CJ	0				1FE	34,733	105.048	31,514	30,000	30,863		(744)		5.800	3.169	FA	657	1,740	05/25/2011	02/15/2018	
931142	DP	5				1FE	164,660	102.589	153,884	150,000	163,930		(730)		3.300	1.888	AO	949	2,475	08/04/2016	04/22/2024	
931427	AM	0				2FE	250,192	100.214	250,535	250,000	250,137		(56)		1.750	1.711	MN	377	2,175	05/26/2016	05/30/2018	
942683	AG	8			C	1FE	251,253	100.215	250,538	250,000	250,877		(375)		1.875	1.401	AO	1,172	2,344	08/31/2016	10/01/2017	
949746	RW	3				1FE	302,655	95.324	281,206	295,000	302,385		(270)		3.000	2.694	AO	1,696	4,425	08/04/2016	04/22/2026	
94974B	FD	7				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	FG	0				1FE	301,002	99.758	299,274	300,000	300,396		(375)		1.500	1.372	JJ	2,063	4,500	05/12/2015	01/16/2018	
94974B	FV	7				1FE	275,684	99.829	274,530	275,000	275,323		(140)		1.342	1.307	JAJO	707	2,895	06/02/2014	04/22/2019	
94974B	GA	2				1FE	153,085	98.492	142,813	145,000	152,742		(343)		3.300	2.531	MS	1,489	2,393	08/11/2016	09/09/2024	
94988J	5D	5				1FE	348,625	99.847	349,465	350,000	348,661		36		1.750	1.914	MN	630		12/05/2016	05/24/2019	
961214	CF	8			C	1FE	399,456	100.469	401,876	400,000	399,770		109		2.250	2.279	JJ	4,100	9,000	01/13/2014	01/17/2019	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							47,520,818	XXX	46,536,955	46,669,513	47,209,174	0	(128,706)	0	XXX	XXX	XXX	296,743	771,819	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
57643M	GV	0				1FM	10,403	99.624	10,161	10,199	9,855		95		4.500	3.366	MON	38	488	11/14/2011	10/25/2019	
929227	6Y	7				1FM	6,310	99.313	6,166	6,209	6,239		(25)		4.750	3.851	MON	25	315	08/25/2011	07/25/2018	
92922F	DE	5				1FM	5,832	99.715	5,723	5,739	5,765		(20)		5.000	4.119	MON	24	308	08/25/2011	09/25/2018	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							22,545	XXX	22,049	22,147	21,858	0	50	0	XXX	XXX	XXX	87	1,111	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						

E10.8

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
7899999	Total - Residential Mortgage-Backed Securities.....					26,958,195	XXX	26,594,259	25,903,492	26,944,154	0	14,721	0	0	XXX	XXX	XXX	74,386	692,795	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					6,248,165	XXX	6,128,404	5,995,620	6,124,945	0	(57,456)	0	0	XXX	XXX	XXX	16,616	199,022	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					6,215,703	XXX	6,190,006	6,163,670	6,184,360	0	(10,297)	0	0	XXX	XXX	XXX	10,954	104,842	XXX	XXX
8399999	Grand Total - Bonds.....					124,237,095	XXX	121,595,157	118,572,294	123,233,190	0	(518,080)	0	0	XXX	XXX	XXX	696,983	2,496,648	XXX	XXX

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

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value				20	21	
		3	4					9	10		12	13	14	15	16	17	18			19
CUSIP Identification	Description	Code	F o r e i g 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
00206R	10	2	AT&T ORD	.....	3,743.000	159,190	42.530	159,190	127,167		6,328		28,130		28,130		L	12/01/2016.
02209S	10	3	ALTRIA GROUP ORD	.....	2,274.000	153,768	67.620	153,768	102,946	1,387	4,612		19,540		19,540		L	12/01/2016.
031162	10	0	AMGEN ORD	.....	1,004.000	146,795	146.210	146,795	143,419				3,376		3,376		L	12/01/2016.
039483	10	2	ARCHER DANIELS MIDLAND ORD	.....	3,322.000	151,649	45.650	151,649	144,221		3,666		27,989		27,989		L	12/01/2016.
053015	10	3	AUTOMATIC DATA PROCESSING ORD	.....	1,501.000	154,273	102.780	154,273	103,242	856	3,036		26,618		26,618		L	09/01/2016.
09247X	10	1	BLACKROCK ORD	.....	387.000	147,269	380.540	147,269	126,004		3,325		21,265		21,265		L	12/01/2016.
097023	10	5	BOEING ORD	.....	957.000	148,986	155.680	148,986	128,841		3,849		15,692		15,692		L	09/01/2016.
110122	10	8	BRISTOL MYERS SQUIBB ORD	.....	2,575.000	150,483	58.440	150,483	146,202		912		4,281		4,281		L	12/01/2016.
17275R	10	2	CISCO SYSTEMS ORD	.....	4,859.000	146,839	30.220	146,839	136,277		4,311		13,692		13,692		L	12/01/2016.
191216	10	0	COCA-COLA ORD	.....	3,579.000	148,385	41.460	148,385	140,222		4,215		(4,438)		(4,438)		L	12/01/2016.
231021	10	6	CUMMINS ORD	.....	1,014.000	138,583	136.670	138,583	124,468		4,056		49,341		49,341		L	12/01/2015.
260543	10	3	DOW CHEMICAL ORD	.....	2,572.000	147,170	57.220	147,170	129,999	1,183	4,560		14,715		14,715		L	12/01/2016.
291011	10	4	EMERSON ELECTRIC ORD	.....	2,540.000	141,605	55.750	141,605	138,516		4,644		19,427		19,427		L	09/01/2016.
30231G	10	2	EXXON MOBIL ORD	.....	1,640.000	148,026	90.260	148,026	139,747		4,446		18,566		18,566		L	12/01/2016.
369604	10	3	GENERAL ELECTRIC ORD	.....	4,684.000	148,014	31.600	148,014	140,140	1,124	2,007		7,875		7,875		L	12/01/2016.
370334	10	4	GENERAL MILLS ORD	.....	2,379.000	146,951	61.770	146,951	120,147		3,627		8,489		8,489		L	12/01/2016.
438516	10	6	HONEYWELL INTERNATIONAL ORD	.....	1,274.000	147,593	115.850	147,593	144,776				2,817		2,817		L	12/01/2016.
458140	10	0	INTEL ORD	.....	4,129.000	149,759	36.270	149,759	119,460		3,838		9,619		9,619		L	12/01/2016.
459200	10	1	INTERNATIONAL BUSINESS MACHINES ORD	.....	892.000	148,063	165.990	148,063	143,039		4,680		24,501		24,501		L	12/01/2016.
460146	10	3	INTERNATIONAL PAPER ORD	.....	2,939.000	155,943	53.060	155,943	139,733		4,850		44,102		44,102		L	12/01/2016.
478160	10	4	JOHNSON & JOHNSON ORD	.....	1,295.000	149,197	115.210	149,197	113,321		3,608		14,753		14,753		L	12/01/2016.
494368	10	3	KIMBERLY CLARK ORD	.....	1,256.000	143,335	114.120	143,335	139,871	1,156	3,576		(14,201)		(14,201)		L	12/01/2016.
539830	10	9	LOCKHEED MARTIN ORD	.....	544.000	135,967	249.940	135,967	79,229		3,584		17,321		17,321		L	09/01/2016.
580135	10	1	MCDONALD'S ORD	.....	1,216.000	148,012	121.720	148,012	118,125		3,909		4,628		4,628		L	12/01/2016.
58933Y	10	5	MERCK & CO ORD	.....	2,354.000	138,580	58.870	138,580	119,770	1,106	4,006		13,037		13,037		L	12/01/2016.
594918	10	4	MICROSOFT ORD	.....	2,404.000	149,385	62.140	149,385	93,266		3,424		16,398		16,398		L	12/01/2016.
681919	10	6	OMNICOM GROUP ORD	.....	1,662.000	141,453	85.110	141,453	123,259	914	3,273		14,397		14,397		L	12/01/2016.
713448	10	8	PEPSICO ORD	.....	1,447.000	151,400	104.630	151,400	121,802	970	3,615		6,784		6,784		L	12/01/2016.
717081	10	3	PFIZER ORD	.....	4,482.000	145,575	32.480	145,575	144,852		4,450		1,130		1,130		L	12/01/2016.
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD	.....	1,642.000	150,227	91.490	150,227	139,527	1,708	5,429		5,102		5,102		L	12/01/2016.
74005P	10	4	PRAXAIR ORD	.....	1,190.000	139,456	117.190	139,456	145,757		1,735		(6,301)		(6,301)		L	12/01/2016.
74251V	10	2	PRINCIPAL FINANCIAL GROUP ORD	.....	2,496.000	144,419	57.860	144,419	120,868		4,019		36,521		36,521		L	03/01/2016.
742718	10	9	PROCTER & GAMBLE ORD	.....	1,752.000	147,308	84.080	147,308	133,227		4,078		7,592		7,592		L	12/01/2016.
747525	10	3	QUALCOMM ORD	.....	2,133.000	139,072	65.200	139,072	133,242		4,404		32,400		32,400		L	06/01/2016.
773903	10	9	ROCKWELL AUTOMAT ORD	.....	1,065.000	143,136	134.400	143,136	119,321		2,987		32,998		32,998		L	09/01/2016.
87612E	10	6	TARGET ORD	.....	1,860.000	134,348	72.230	134,348	127,962		3,793		997		997		L	09/01/2016.
882508	10	4	TEXAS INSTRUMENTS ORD	.....	1,955.000	142,656	72.970	142,656	93,781		3,150		35,631		35,631		L	03/01/2016.
88579Y	10	1	3M ORD	.....	838.000	149,642	178.570	149,642	123,307		3,390		21,811		21,811		L	12/01/2016.
89417E	10	9	TRAVELERS COMPANIES ORD	.....	1,261.000	154,372	122.420	154,372	145,464		845		8,908		8,908		L	12/01/2016.
907818	10	8	UNION PACIFIC ORD	.....	1,417.000	146,915	103.680	146,915	119,307		3,143		35,852		35,852		L	06/01/2016.
911312	10	6	UNITED PARCEL SERVICE CL B ORD	.....	1,240.000	142,154	114.640	142,154	110,838		3,804		22,620		22,620		L	06/01/2016.
913017	10	9	UNITED TECHNOLOGIES ORD	.....	1,336.000	146,452	109.620	146,452	133,269		3,362		17,522		17,522		L	12/01/2016.

E12

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				2,617,000	139,617	53.350	139,617	165,893		3,378		(20,671)		(20,671)		L	12/01/2016.
91913Y 10 0	VALERO ENERGY ORD				2,366,000	161,645	68.320	161,645	141,398		3,871		20,247		20,247		L	09/01/2016.
92343V 10 4	VERIZON COMMUNICATIONS ORD				2,899,000	154,749	53.380	154,749	134,769		5,633		18,451		18,451		L	12/01/2016.
931142 10 3	WAL MART STORES ORD				2,049,000	141,627	69.120	141,627	145,333		3,611		13,684		13,684		L	12/01/2016.
983919 10 1	XILINX ORD				2,678,000	161,671	60.370	161,671	143,325				18,346		18,346		L	12/01/2016.
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					6,921,711	XXX	6,921,711	6,068,646		11,428		731,555		731,555		XXX	XXX
9799999	Total - Common Stock					6,921,711	XXX	6,921,711	6,068,646		11,428		731,555		731,555		XXX	XXX
9899999	Total Common and Preferred Stock					6,921,711	XXX	6,921,711	6,068,646		11,428		731,555		731,555		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
Bonds - U.S. Government								
36179R TA 7	RMBS - G2 MA3245.....		03/01/2016.....	CITIGROUP GLOBAL MARKETS INC.....		295,456	275,986	
36179S EJ 2	RMBS - G2 MA3737.....		06/21/2016.....	CREDIT SUISSE SECURITIES (USA).....		268,906	250,000	639
36179S JT 5	G2 MA3874 - RMBS.....		08/08/2016.....	WELLS FARGO SECURITIES LLC.....		303,614	285,000	471
36179S LS 4	G2 MA3937 - RMBS.....		09/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		772,125	725,000	1,410
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.....		994,963	1,000,000	306
912828 R7 7	UNITED STATES TREASURY.....		06/13/2016.....	VARIOUS.....		1,215,133	1,205,000	497
912828 S7 6	UNITED STATES TREASURY.....		08/18/2016.....	CREDIT AGRICOLE.....		1,000,041	1,000,000	581
912828 S9 2	UNITED STATES TREASURY.....		08/18/2016.....	DEUTSCHE BANK SECURITIES, INC.....		990,979	1,000,000	645
912828 UE 8	UNITED STATES TREASURY.....		12/27/2016.....	DEUTSCHE BANK SECURITIES, INC.....		648,757	650,000	2,398
0599999	Total - Bonds - U.S. Government.....					6,738,782	6,640,986	6,957
Bonds - U.S. States, Territories and Possessions								
13062P HG 0	CALIFORNIA ST ECONOMIC RECOVERY.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		62,675	50,000	80
13063B QD 7	CALIFORNIA ST ECONOMIC RECOVERY.....		08/11/2016.....	MERRILL LYNCH FENNER & SMITH.....		81,240	65,000	1,280
246381 FW 2	DELAWARE ST.....		08/11/2016.....	Goldman Sachs.....		82,812	65,000	1,354
574193 MS 4	MARYLAND ST.....		08/10/2016.....	MERRILL LYNCH FENNER & SMITH.....		83,325	65,000	478
574193 MU 9	MARYLAND ST.....		08/04/2016.....	Goldman Sachs.....		63,358	50,000	326
57582R DT 0	MASSACHUSETTS ST.....		08/10/2016.....	MESIROW FINANCIAL INC.....		84,344	65,000	397
57582R JT 4	MASSACHUSETTS ST.....		08/09/2016.....	MESIROW FINANCIAL INC.....		82,690	65,000	316
604129 G8 3	MINNESOTA ST.....		08/08/2016.....	Morgan Stanley.....		75,707	65,000	90
60412A HC 0	MINNESOTA ST.....		08/10/2016.....	FUNB-FUNDS II.....		84,705	65,000	36
64966M AS 8	NEW YORK N Y.....		08/09/2016.....	FUNB-FUNDS II.....		82,531	65,000	99
64966M EU 9	NEW YORK N Y.....		08/04/2016.....	Goldman Sachs.....		64,319	50,000	
70914P D4 1	PENNSYLVANIA ST.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		57,529	50,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					905,236	720,000	4,458
Bonds - U.S. Political Subdivisions of States								
015302 2R 2	ALEXANDRIA VA.....		08/18/2016.....	THE HUNTINGTON INVESTMENT COMPANY.....		599,530	500,000	972
015302 2U 5	ALEXANDRIA VA.....		08/04/2016.....	BLAIR WILLIAM AND COMPANY.....		64,075	50,000	
49474F GJ 3	KING CNTY WASH.....		08/11/2016.....	HILLTOP SECURITIES INC.....		81,832	65,000	677
54589T EZ 1	LOUDOUN CNTY VA.....		08/11/2016.....	Morgan Stanley.....		82,194	65,000	623
566795 LU 2	MARICOPA CNTY ARIZ CMNTY COLLEGE DIST.....		08/18/2016.....	FUNB-FUNDS II.....		580,695	500,000	
590485 D6 2	MESA ARIZ.....		09/15/2016.....	Stifel Nicolaus & Co.....		554,525	500,000	3,292
812626 3X 5	SEATTLE WASH.....		08/10/2016.....	Morgan Stanley.....		84,422	65,000	668
864813 Q4 5	SUFFOLK VA.....		08/11/2016.....	Citigroup Global Markets, Inc.....		85,392	65,000	172
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					2,132,666	1,810,000	6,403
Bonds - U.S. Special Revenue and Special Assessment								
13068L YR 0	CALIFORNIA ST PUB WKS BRD LEASE REV.....		10/06/2016.....	PERSHING LLC.....		12,524	10,000	
3128MJ YY 0	FH G08726 - RMBS.....		09/14/2016.....	WELLS FARGO SECURITIES LLC.....		518,359	500,000	750
3130A8 QS 5	FEDERAL HOME LOAN BANKS.....		08/05/2016.....	NOMURA SECURITIES INTL INC.....		288,269	290,000	218
3130A8 Y7 2	FEDERAL HOME LOAN BANKS.....		08/18/2016.....	WELLS FARGO SECURITIES LLC.....		1,745,975	1,750,000	638
3133EF 7L 5	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		05/05/2016.....	CANTOR FITZGERALD & CO. INC.....		600,000	600,000	
3133EG BZ 7	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		06/01/2016.....	VARIOUS.....		299,615	300,000	97
3135G0 J2 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/18/2016.....	Morgan Stanley.....		2,016,432	2,000,000	13,215
3135G0 K3 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/03/2016.....	Morgan Stanley.....		615,235	600,000	3,471
3135G0 N8 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/17/2016.....	CITIGROUP GLOBAL MARKETS INC.....		617,489	620,000	
3135G0 ZG 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/18/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		1,792,525	1,750,000	13,356

E13

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
3135G0 ZR 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/03/2016	Morgan Stanley		643,066	600,000	6,475
31368H NW 9	RMBS - FN 190405		05/24/2016	JP MORGAN SECS INC., - FIXED INCOME		745,618	694,911	2,008
3136G3 D5 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/05/2016	JPM/INTL FCSTONE FINANCIAL INC.		610,000	610,000	254
3137EA DB 2	FREDDIE MAC		08/05/2016	Morgan Stanley		306,248	290,000	478
3137EA EC 9	FREDDIE MAC		08/12/2016	JP MORGAN SECURITIES INC.		547,522	550,000	52
3138EN Y8 6	RMBS - FN AL6134		02/01/2016	VARIOUS		505,198	497,273	414
3138WE 3W 7	RMBS - FN AS5312		04/06/2016	VARIOUS		817,847	776,886	582
3138WG AM 6	RMBS - FN AS6311		05/05/2016	JP MORGAN SECS INC., - FIXED INCOME		259,813	247,404	265
3138WG G6 5	FN AS6520 - RMBS		09/21/2016	Credit Suisse First Boston		514,019	487,511	1,185
3138WH BN 1	RMBS - FN AS7244		05/18/2016	WELLS FARGO SECURITIES LLC		1,363,921	1,300,375	2,781
3140EU 3B 3	FN BC0793 - RMBS		11/28/2016	JP MORGAN SECURITIES INC.		1,028,404	998,148	2,814
3140EU E3 9	RMBS - FN BC0153		06/09/2016	WELLS FARGO SECURITIES LLC		494,943	460,613	614
3140EX CP 6	FN BC2777 - RMBS		08/18/2016	WELLS FARGO SECURITIES LLC		1,039,219	1,000,000	1,528
3140F0 HF 4	FN BC4729 - RMBS		10/17/2016	WELLS FARGO SECURITIES LLC		516,641	500,000	792
3140F3 5W 4	RMBS - FN BC8060		05/24/2016	DAIWA SECURITIES AMERICA INC.		32,138	30,000	87
3140FA YA 4	FN BD3404 - RMBS		08/08/2016	PIERPONT SECURITIES		625,219	600,000	500
31417E VQ 1	FN AB7822 - RMBS		08/11/2016	MERRILL LYNCH FENNER & SMITH		1,225,217	1,179,688	1,229
31419H XQ 0	FN AE6986 - RMBS		08/11/2016	VARIOUS		614,638	570,017	950
31419K KV 6	RMBS - FN AE8407		03/01/2016	CITIGROUP GLOBAL MARKETS INC.		295,570	276,032	
39081J AL 2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		10/14/2016	Citigroup Global Markets, Inc.		585,265	500,000	
57584X XT 3	MASSACHUSETTS ST DEV FIN AGY REV		10/06/2016	Goldman Sachs		12,874	10,000	
576051 NZ 5	MASSACHUSETTS ST WTR RES AUTH		08/10/2016	JANNEY MONTGOMERY SCOTT INC.		83,076	65,000	126
576051 QC 3	MASSACHUSETTS ST WTR RES AUTH		08/09/2016	JEFFERIES & COMPANY, INC.		85,716	65,000	
59447T MB 6	MICHIGAN FIN AUTH REV		09/14/2016	Goldman Sachs		562,460	450,000	
64990E PZ 4	NEW YORK ST DORM AUTH ST PERS INCOME TAX		08/04/2016	FIDELITY CAP MKTS(DIV OF NFSC)		60,622	50,000	1,000
650035 W6 1	NEW YORK ST URBAN DEV CORP REV		08/11/2016	FIDELITY CAP MKTS(DIV OF NFSC)		80,490	65,000	1,345
650035 W9 5	NEW YORK ST URBAN DEV CORP REV		08/30/2016	MESIROW FINANCIAL INC.		392,040	300,000	6,875
67756D JK 3	OHIO ST HIGHER EDL FAC COMMN REV		11/01/2016	VARIOUS		11,983	10,000	
762232 AL 0	RHODE ISLAND ST COMM CORP REV		10/06/2016	JP MORGAN SECURITIES INC.		12,547	10,000	
79642B 3N 1	SAN ANTONIO TEX WTR REV		10/06/2016	Citigroup Global Markets, Inc.		12,438	10,000	
79765R L9 8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		10/07/2016	JP MORGAN SECURITIES INC.		12,395	10,000	
870000 LJ 3	SWARTHMORE BORO AUTH PA COLLEGE REV		08/09/2016	Citigroup Global Markets, Inc.		85,781	65,000	
89546R MQ 4	TRI-CNTY MET TRANSN DIST ORE REV		08/09/2016	J.V.B. Financial Group, LLC		83,331	65,000	822
914455 PP 9	UNIVERSITY MICH UNIV REVS		10/28/2016	BARCLAYS CAPITAL INC FIXED INC.		12,604	10,000	43
91514A DY 8	UNIVERSITY TEX UNIV REVS		08/11/2016	BARCLAYS CAPITAL INC FIXED INC.		82,928	65,000	406
91514A GB 5	UNIVERSITY TEX UNIV REVS		11/01/2016	VARIOUS		11,719	10,000	
92778U AQ 3	VIRGINIA COMM LTH TRANSN BRD FED TRANSN G		11/01/2016	VARIOUS		12,333	10,000	
92817L PE 7	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		08/09/2016	Piper Jaffray Co.		78,273	65,000	1,183
92817T GD 2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC		08/10/2016	Citigroup Global Markets, Inc.		83,302	65,000	975
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					23,053,837	21,988,857	67,526
Bonds - Industrial and Miscellaneous								
020002 BD 2	ALLSTATE CORP		12/02/2016	VARIOUS		250,150	250,000	
02079K AC 1	ALPHABET INC		08/02/2016	Morgan Stanley		597,306	610,000	
023135 AN 6	AMAZON.COM INC		08/08/2016	US BANCORP INVESTMENTS INC.		167,651	150,000	1,045
02665W BF 7	AMERICAN HONDA FINANCE CORP	C	08/17/2016	PERSHING LLC		299,661	300,000	550
03040W AN 5	AMERICAN WATER CAPITAL CORP		11/15/2016	VARIOUS		525,477	525,000	23

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC.....	C.....	08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		26,685	25,000	.53
037833 BS 8	APPLE INC.....		03/17/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		101,506	100,000	194
037833 CB 4	APPLE INC.....		08/18/2016.....	Credit Suisse First Boston.....		998,530	1,000,000	581
03939C AA 1	ARCH CAPITAL FINANCE LLC.....	C.....	11/29/2016.....	Credit Suisse First Boston.....		210,000	210,000	
059165 EG 1	BALTIMORE GAS AND ELECTRIC CO.....		08/15/2016.....	MERRILL LYNCH FENNER & SMITH.....		44,865	45,000	
06051G FN 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		151,532	150,000	1,106
06051G FT 1	BANK OF AMERICA CORP.....		10/13/2016.....	PERSHING LLC.....		279,983	275,000	3,589
06051G FW 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		152,978	150,000	1,313
06406F AB 9	BANK OF NEW YORK MELLON CORP.....		04/25/2016.....	MERRILL LYNCH FENNER & SMITH.....		174,918	175,000	
06406F AD 5	BANK OF NEW YORK MELLON CORP.....		08/09/2016.....	Goldman Sachs.....		374,348	375,000	
12594B AD 4	ABS - CNHET-16A-A3.....		02/10/2016.....	CITIGROUP GLOBAL MARKETS INC.....		699,824	700,000	
12594M AZ 1	COMM 16COR1 A2 - CMBS.....		10/07/2016.....	DEUTSCHE BANK SECURITIES, INC.....		128,747	125,000	165
12635Y AD 5	CNHI 16C A3 - ABS.....		09/13/2016.....	WELLS FARGO SECURITIES LLC.....		229,954	230,000	
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.....		302,184	270,000	4,214
17324T AA 7	CMBS - CGCMT-16GC36-A1.....		02/03/2016.....	CITIGROUP GLOBAL MARKETS INC.....		304,997	305,000	219
191216 BW 9	COCA-COLA CO.....		08/08/2016.....	US BANCORP INVESTMENTS INC.....		154,379	150,000	754
20030N BW 0	COMCAST CORP.....		08/04/2016.....	CITIGROUP GLOBAL MARKETS INC.....		309,172	310,000	405
24422E TJ 8	JOHN DEERE CAPITAL CORP.....		09/06/2016.....	DEUTSCHE BANK SECURITIES, INC.....		374,243	375,000	
25468P DM 5	WALT DISNEY CO.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		305,446	315,000	437
26441C AR 6	DUKE ENERGY CORP.....		08/09/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		124,988	125,000	
31677Q BG 3	FIFTH THIRD BANK (OHIO).....		06/09/2016.....	DEUTSCHE BANK SECURITIES, INC.....		349,738	350,000	
34528Q EN 0	ABS - FCFMOT-161-A1.....		02/09/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		999,724	1,000,000	
369550 AW 8	GENERAL DYNAMICS CORP.....		08/09/2016.....	JP MORGAN SECURITIES INC.....		203,598	205,000	
375558 BC 6	GILEAD SCIENCES INC.....		12/07/2016.....	VARIOUS.....		329,047	315,000	3,757
38141G VU 5	GOLDMAN SACHS GROUP INC.....		08/16/2016.....	JEFFERIES & COMPANY, INC.....		229,131	225,000	1,870
38143U 8H 7	GOLDMAN SACHS GROUP INC.....		09/26/2016.....	VARIOUS.....		1,082,442	1,020,000	11,165
38148L AC 0	GOLDMAN SACHS GROUP INC.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		155,274	150,000	263
437076 BK 7	HOME DEPOT INC.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		164,805	150,000	2,010
438516 BM 7	HONEYWELL INTERNATIONAL INC.....		10/24/2016.....	DEUTSCHE BANK SECURITIES, INC.....		374,981	375,000	
46625H QJ 2	JPMORGAN CHASE & CO.....		02/25/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		174,869	175,000	
46625H RL 6	JPMORGAN CHASE & CO.....		08/08/2016.....	HSBC SECURITIES INC.....		151,751	150,000	934
46625H RV 4	JPMORGAN CHASE & CO.....		08/04/2016.....	HSBC SECURITIES INC.....		306,812	305,000	450
49446R AR 0	KIMCO REALTY CORP.....		11/01/2016.....	WELLS FARGO SECURITIES LLC.....		497,445	500,000	
585055 AX 4	MEDTRONIC INC.....	C.....	08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		106,420	100,000	1,363
585055 BR 6	MEDTRONIC INC.....	C.....	06/21/2016.....	US BANCORP INVESTMENTS INC.....		26,534	25,000	217
594918 AQ 7	MICROSOFT CORP.....		09/26/2016.....	002467000.....		510,200	500,000	3,955
594918 BP 8	MICROSOFT CORP.....		08/18/2016.....	PERSHING LLC.....		1,001,360	1,000,000	646
594918 BR 4	MICROSOFT CORP.....		08/04/2016.....	MTSUBISHI UFJ SECURITIES.....		307,123	305,000	20
61746B DM 5	MORGAN STANLEY.....		12/05/2016.....	Morgan Stanley.....		353,178	350,000	3,257
61746B DR 4	MORGAN STANLEY.....		06/21/2016.....	Morgan Stanley.....		279,293	275,000	2,740
61746B DZ 6	MORGAN STANLEY.....		08/08/2016.....	MERRILL LYNCH FENNER & SMITH.....		292,542	275,000	414
61746B EA 0	MORGAN STANLEY.....		08/11/2016.....	NOMURA SECURITIES/FIXED INCOME.....		182,788	180,000	1,438
68389X BK 0	ORACLE CORP.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		306,714	305,000	515
69353R EW 4	PNC BANK NA.....		08/04/2016.....	BNY/SUNTRUST CAPITAL MARKETS.....		255,338	250,000	1,493
69353R EY 0	PNC BANK NA.....		12/06/2016.....	Morgan Stanley.....		249,628	250,000	

E13.2

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
713448 BY 3	PEPSICO INC.....		08/11/2016.....	JP MORGAN SECURITIES INC.....		285,798	270,000	3,321
717081 DZ 3	PFIZER INC.....		12/07/2016.....	Credit Suisse First Boston.....		184,449	185,000	237
718172 BU 2	PHILIP MORRIS INTERNATIONAL INC.....		08/11/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		150,716	150,000	850
742718 EQ 8	PROCTER & GAMBLE CO.....		10/31/2016.....	Morgan Stanley.....		84,826	85,000	
780082 AE 3	ROYAL BANK OF CANADA.....		03/14/2016.....	RBC CAPITAL MARKETS.....		299,790	300,000	
857477 AN 3	STATE STREET CORP.....		09/26/2016.....	MILLENNIUM ADVISORS, LLC.....		534,315	500,000	4,721
857477 AW 3	STATE STREET CORP.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		153,050	150,000	905
87165L BJ 9	GEMNT 163 A - ABS.....		09/14/2016.....	CITIGROUP GLOBAL MARKETS INC.....		429,952	430,000	
87612E BB 1	TARGET CORP.....		06/21/2016.....	PERSHING LLC.....		309,138	300,000	3,412
89114Q BL 1	TORONTO-DOMINION BANK.....		08/11/2016.....	BONY/TORONTO DOMINION SECURITL.....		299,985	300,000	495
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.....		279,222	280,000	
913017 BQ 1	UNITED TECHNOLOGIES CORP.....		08/18/2016.....	WELLS FARGO SECURITIES LLC.....		391,349	350,000	1,310
913017 CG 2	UNITED TECHNOLOGIES CORP.....		10/27/2016.....	Goldman Sachs.....		713,406	715,000	
92343V DD 3	VERIZON COMMUNICATIONS INC.....		08/04/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		309,237	310,000	181
92343V DF 8	VERIZON COMMUNICATIONS INC.....		08/31/2016.....	MILLENNIUM ADVISORS, LLC.....		249,998	250,000	334
92826C AB 8	VISA INC.....		08/18/2016.....	BNY CAPITAL MARKETS, INC.....		309,975	300,000	1,265
92826C AD 4	VISA INC.....		08/04/2016.....	US BANCORP INVESTMENTS INC.....		160,235	150,000	722
931142 DP 5	WAL-MART STORES INC.....		08/04/2016.....	HSBC SECURITIES INC.....		164,660	150,000	1,471
931427 AM 0	WALGREENS BOOTS ALLIANCE INC.....		05/26/2016.....	VARIOUS.....		250,192	250,000	
942683 AG 8	WATSON PHARMACEUTICALS INC.....	C.....	08/31/2016.....	VARIOUS.....		251,253	250,000	2,018
949746 RW 3	WELLS FARGO & CO.....		08/04/2016.....	NOMURA SECURITIES/FIXED INCOME.....		302,655	295,000	2,630
94974B GA 2	WELLS FARGO & CO.....		08/11/2016.....	WELLS FARGO SECURITIES LLC.....		153,085	145,000	2,087
94988J 5D 5	WELLS FARGO BANK NA.....		12/05/2016.....	NOMURA SECURITIES/FIXED INCOME.....		348,625	350,000	238
38999999	Total - Bonds - Industrial and Miscellaneous.....					23,317,774	22,945,000	79,607
8399997	Total - Bonds - Part 3.....					56,148,296	54,104,843	164,951
8399998	Total - Bonds - Summary Item from Part 5.....					6,186,639	6,175,000	5,404
8399999	Total - Bonds.....					62,334,934	60,279,843	170,355
Common Stocks - Industrial and Miscellaneous								
00206R 10 2	AT&T ORD.....		12/01/2016.....	VARIOUS.....	498.000	19,400	XXX	
02209S 10 3	ALTRIA GROUP ORD.....		12/01/2016.....	VARIOUS.....	326.000	20,835	XXX	
031162 10 0	AMGEN ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	1,004.000	143,419	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		12/01/2016.....	VARIOUS.....	360.000	15,014	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		09/01/2016.....	VARIOUS.....	111.000	9,894	XXX	
09247X 10 1	BLACKROCK ORD.....		12/01/2016.....	VARIOUS.....	415.000	134,993	XXX	
097023 10 5	BOEING ORD.....		09/01/2016.....	VARIOUS.....	222.000	27,020	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD.....		12/01/2016.....	VARIOUS.....	2,575.000	146,202	XXX	
17275R 10 2	CISCO SYSTEMS ORD.....		12/01/2016.....	VARIOUS.....	517.000	15,240	XXX	
191216 10 0	COCA-COLA ORD.....		12/01/2016.....	VARIOUS.....	786.000	32,836	XXX	
260543 10 3	DOW CHEMICAL ORD.....		12/01/2016.....	VARIOUS.....	190.000	9,829	XXX	
291011 10 4	EMERSON ELECTRIC ORD.....		09/01/2016.....	VARIOUS.....	152.000	7,960	XXX	
30231G 10 2	EXXON MOBIL ORD.....		12/01/2016.....	VARIOUS.....	180.000	15,653	XXX	
369604 10 3	GENERAL ELECTRIC ORD.....		12/01/2016.....	VARIOUS.....	4,684.000	140,140	XXX	
370334 10 4	GENERAL MILLS ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	437.000	26,486	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	1,274.000	144,776	XXX	
458140 10 0	INTEL ORD.....		12/01/2016.....	VARIOUS.....	817.000	26,041	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
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.....		12/01/2016.....	VARIOUS.....	59.000	8,925	XXX	
460146 10 3	INTERNATIONAL PAPER ORD.....		12/01/2016.....	VARIOUS.....	503.000	20,004	XXX	
478160 10 4	JOHNSON & JOHNSON ORD.....		12/01/2016.....	VARIOUS.....	154.000	17,240	XXX	
494368 10 3	KIMBERLY CLARK ORD.....		12/01/2016.....	VARIOUS.....	336.000	40,420	XXX	
539830 10 9	LOCKHEED MARTIN ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC FIXED INC.....	20.000	4,860	XXX	
580135 10 1	MCDONALD'S ORD.....		12/01/2016.....	VARIOUS.....	192.000	22,409	XXX	
58933Y 10 5	MERCK & CO ORD.....		12/01/2016.....	VARIOUS.....	231.000	13,406	XXX	
594918 10 4	MICROSOFT ORD.....		12/01/2016.....	VARIOUS.....	170.000	9,045	XXX	
681919 10 6	OMNICOM GROUP ORD.....		12/01/2016.....	VARIOUS.....	123.000	10,615	XXX	
713448 10 8	PEPSICO ORD.....		12/01/2016.....	VARIOUS.....	217.000	21,714	XXX	
717081 10 3	PFIZER ORD.....		12/01/2016.....	VARIOUS.....	1,037.000	33,240	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		12/01/2016.....	VARIOUS.....	336.000	30,314	XXX	
74005P 10 4	PRAXAIR ORD.....		12/01/2016.....	VARIOUS.....	1,190.000	145,757	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.....		03/01/2016.....	INSTINET.....	755.000	29,587	XXX	
742718 10 9	PROCTER & GAMBLE ORD.....		12/01/2016.....	VARIOUS.....	273.000	22,268	XXX	
747525 10 3	QUALCOMM ORD.....		06/01/2016.....	BARCLAYS CAPITAL INC./LE.....	11.000	603	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC FIXED INC.....	64.000	7,425	XXX	
87612E 10 6	TARGET ORD.....		09/01/2016.....	VARIOUS.....	433.000	29,736	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD.....		03/01/2016.....	INSTINET.....	148.000	7,984	XXX	
88579Y 10 1	3M ORD.....		12/01/2016.....	VARIOUS.....	76.000	13,043	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD.....		12/01/2016.....	INSTINET.....	1,261.000	145,464	XXX	
907818 10 8	UNION PACIFIC ORD.....		06/01/2016.....	VARIOUS.....	62.000	5,101	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD.....		06/01/2016.....	VARIOUS.....	63.000	6,271	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.....		12/01/2016.....	VARIOUS.....	57.000	6,057	XXX	
918204 10 8	VF ORD.....		12/01/2016.....	VARIOUS.....	773.000	45,499	XXX	
91913Y 10 0	VALERO ENERGY ORD.....		09/01/2016.....	VARIOUS.....	2,494.000	149,197	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		12/01/2016.....	VARIOUS.....	537.000	27,126	XXX	
931142 10 3	WAL MART STORES ORD.....		12/01/2016.....	VARIOUS.....	239.000	16,989	XXX	
983919 10 1	XILINX ORD.....		12/01/2016.....	INSTINET.....	2,678.000	143,325	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					1,969,363	XXX	0
9799997	Total - Common Stocks - Part 3.....					1,969,363	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					553,633	XXX	
9799999	Total - Common Stocks.....					2,522,996	XXX	0
9899999	Total - Preferred and Common Stocks.....					2,522,996	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					64,857,930	XXX	170,355

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	For e i g n	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
Bonds - U.S. Government																				
36176W GR 6	RMBS - G2 778108.....		12/01/2016	VARIOUS.....		47,165	47,165	50,938	50,538		(3,373)		(3,373)		47,165		0	0	868	12/20/2026
36178G HM 9	RMBS - GN AA8336.....		10/01/2016	VARIOUS.....		577,262	554,777	573,501	574,333		(2,248)		(2,248)		572,085		5,178	5,178	10,214	10/15/2042
36178N FJ 3	RMBS - GN AB2869.....		12/01/2016	VARIOUS.....		29,553	29,553	30,421	30,406		(853)		(853)		29,553		0	0	521	09/15/2042
36179Q BG 5	RMBS - G2 MA1839.....		12/01/2016	VARIOUS.....		108,809	108,809	114,182	114,197		(5,388)		(5,388)		108,809		0	0	2,047	04/20/2044
36179R TA 7	RMBS - G2 MA3245.....		12/01/2016	VARIOUS.....		75,793	75,793	81,140			(5,347)		(5,347)		75,793		0	0	1,104	11/20/2045
36179S EJ 2	RMBS - G2 MA3737.....		12/01/2016	VARIOUS.....		22,840	22,840	24,567			(1,727)		(1,727)		22,840		0	0	249	06/20/2046
36179S JT 5	G2 MA3874 - RMBS.....		12/01/2016	VARIOUS.....		8,783	8,783	9,357			(574)		(574)		8,783		0	0	54	08/20/2046
36179S LS 4	G2 MA3937 - RMBS.....		12/01/2016	VARIOUS.....		14,077	14,077	14,992			(915)		(915)		14,077		0	0	57	09/20/2046
38377F QZ 7	CMO/RMBS - GN-1057M-NQ.....		12/01/2016	VARIOUS.....		76,041	76,041	82,124	77,603		(1,563)		(1,563)		76,041		0	0	1,756	11/16/2038
912828 C8 1	UNITED STATES TREASURY.....		05/02/2016	Maturity.....		350,000	350,000	349,467	349,903		97		97		350,000		0	0	656	04/30/2016
912828 F5 4	UNITED STATES TREASURY.....		10/01/2016	THE BANK OF NEW YORK MELLON/SOC GEN BANK		525,717	525,000	524,933	524,962		8		8		524,970		747	747	2,724	10/15/2017
912828 J5 0	UNITED STATES TREASURY.....		05/23/2016	MERRILL LYNCH FENNER & SMITH.....		653,758	650,000	647,843	648,173		168		168		648,341		5,417	5,417	6,533	02/29/2020
912828 J9 2	UNITED STATES TREASURY.....		07/20/2016	Goldman Sachs.....		324,987	325,000	324,480	324,534		206		206		324,740		247	247	1,310	03/31/2017
912828 VR 8	UNITED STATES TREASURY.....		08/15/2016	Maturity.....		300,000	300,000	301,149	300,456		(456)		(456)		300,000		0	0	1,875	08/15/2016
0599999	Total - Bonds - U.S. Government.....					3,114,785	3,087,838	3,129,093	2,995,105	0	(21,964)	0	(21,964)	0	3,103,197	0	11,589	11,589	29,967	XXX
Bonds - All Other Government																				
00828E BC 2	AFRICAN DEVELOPMENT BANK.....	C	08/04/2016	BONY/TORONTO DOMINION SECURITI		182,186	182,000	181,756	181,894		47		47		181,940		245	245	1,169	05/15/2017
298785 GC 4	EUROPEAN INVESTMENT BANK.....	C	08/10/2016	Goldman Sachs.....		300,483	300,000	294,801	296,687		827		827		297,513		2,970	2,970	2,000	06/15/2018
298785 GV 2	EUROPEAN INVESTMENT BANK.....	C	08/04/2016	BARCLAYS BANK PLC.....		584,831	580,000	576,682	577,112		381		381		577,493		7,339	7,339	5,184	06/15/2020
500769 GE 8	KFW.....	C	07/18/2016	Maturity.....		170,000	170,000	169,949	169,987		13		13		170,000		0	0	850	07/15/2016
500769 GN 8	KFW.....	C	09/15/2016	Maturity.....		350,000	350,000	349,458	349,747		253		253		350,000		0	0	1,750	09/15/2016
68323A AQ 7	ONTARIO, PROVINCE OF.....		05/10/2016	Maturity.....		65,000	65,000	66,024	65,078		(78)		(78)		65,000		0	0	748	05/10/2016
1099999	Total - Bonds - All Other Government.....					1,652,500	1,647,000	1,638,670	1,640,505	0	1,442	0	1,442	0	1,641,947	0	10,553	10,553	11,700	XXX
Bonds - U.S. States, Territories and Possessions																				
646039 VC 8	NEW JERSEY ST.....		05/23/2016	PERSHING LLC.....		65,564	55,000	66,101	65,008		(427)		(427)		64,581		982	982	1,337	06/01/2024
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					65,564	55,000	66,101	65,008	0	(427)	0	(427)	0	64,581	0	982	982	1,337	XXX
Bonds - U.S. Political Subdivisions of States																				
30382A CF 7	FAIRFAX CNTY VA.....		05/23/2016	OPPENHEIMER & CO. INC.....		31,433	25,000	30,835	30,158		(246)		(246)		29,913		1,520	1,520	816	10/01/2023
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					31,433	25,000	30,835	30,158	0	(246)	0	(246)	0	29,913	0	1,520	1,520	816	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128CU LV 6	RMBS - FH G30340.....		12/01/2016	VARIOUS.....		8,619	8,619	9,272	9,253		(634)		(634)		8,619		0	0	241	08/01/2027
3128M9 K2 7	RMBS - FH G07213.....		12/01/2016	VARIOUS.....		67,900	67,899	68,536	68,494		(594)		(594)		67,899		0	0	1,238	11/01/2042
3128M9 TQ 5	RMBS - FH G07459.....		12/01/2016	VARIOUS.....		74,696	74,695	78,244	78,265		(3,569)		(3,569)		74,695		0	0	1,350	08/01/2043
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.....		13,389	13,389	14,293	14,340		(951)		(951)		13,389		(0)	(0)	307	12/01/2023
3128MJ SS 0	RMBS - FH G08528.....		12/01/2016	VARIOUS.....		57,514	57,514	54,845	54,978		2,536		2,536		57,514		0	0	892	04/01/2043
3128MJ UM 0	RMBS - FH G08587.....		12/01/2016	VARIOUS.....		353,162	333,524	359,997	362,514		(11,687)		(11,687)		350,827		2,335	2,335	9,069	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 YY 0	FH G08726 - RMBS.....		12/01/2016	VARIOUS.....		5,031	5,031	5,215			(185)		(185)		5,031		(0)	(0)	15	10/01/2046

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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		11,348	11,348	12,068	12,263		(915)		(915)		11,348		0	0	287	06/01/2028.
31292L HZ 1	RMBS - FH C03848.....		12/01/2016.	VARIOUS		49,030	49,030	52,370	52,709		(3,679)		(3,679)		49,030		0	0	831	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		0	0	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		0	0	3,125	12/28/2016.
3132GS SF 7	RMBS - FH Q07418.....		12/01/2016.	VARIOUS		63,863	63,863	65,480	65,640		(1,776)		(1,776)		63,863		0	0	1,293	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		0	0	767	06/01/2043.
3132JN QF 7	RMBS - FH Q21354.....		12/01/2016.	VARIOUS		94,246	94,246	97,692	97,319		(3,073)		(3,073)		94,246		(0)	(0)	2,262	08/01/2043.
3132L5 FG 3	RMBS - FH V80167.....		12/01/2016.	VARIOUS		68,030	68,030	67,307	67,313		716		716		68,030		0	0	1,062	07/01/2043.
3132M3 T6 4	RMBS - FH Q23573.....		12/01/2016.	VARIOUS		33,086	33,086	33,933	33,868		(782)		(782)		33,086		0	0	617	12/01/2043.
31335H UM 3	RMBS - FH C90588.....		12/01/2016.	VARIOUS		7,959	7,959	8,501	8,471		(513)		(513)		7,959		0	0	198	11/01/2022.
313371 PV 2	FEDERAL HOME LOAN BANKS.....		07/20/2016.	NESBITT BURNS SECS INC.....		175,749	175,000	178,190	176,517		(892)		(892)		175,624		125	125	1,754	12/09/2016.
3134G6 XC 2	FEDERAL HOME LOAN MORTGAGE CORP.....		05/18/2016.	Redemption.....		1,125,000	1,125,000	1,125,000	1,125,000		0		0		1,125,000		0	0	4,781	05/18/2017.
31368H NW 9	RMBS - FN 190405.....		12/01/2016.	VARIOUS		114,359	114,359	122,704	122,704		(8,345)		(8,345)		114,359		0	0	1,188	10/01/2040.
31371L K2 4	RMBS - FN 255113.....		12/01/2016.	VARIOUS		8,354	8,354	8,798	8,740		(386)		(386)		8,354		0	0	197	02/01/2024.
31371M HK 6	RMBS - FN 255934.....		12/01/2016.	VARIOUS		15,551	15,551	17,130	17,406		(1,855)		(1,855)		15,551		(0)	(0)	502	11/01/2035.
31371M NT 0	RMBS - FN 256102.....		12/01/2016.	VARIOUS		5,507	5,507	5,890	5,980		(473)		(473)		5,507		0	0	143	02/01/2036.
3137A4 JM 0	CMO/RMBS - FH-3777L-WA.....		12/01/2016.	VARIOUS		40,283	40,283	43,581	43,078		(2,795)		(2,795)		40,283		0	0	755	12/15/2040.
3137EA DC 0	FREDDIE MAC.....		08/16/2016.	WELLS FARGO SECURITIES LLC.....		350,865	350,000	351,460	350,682		(359)		(359)		350,323		541	541	3,296	03/08/2017.
3138A2 U7 2	RMBS - FN AH1505.....		12/01/2016.	VARIOUS		65,604	65,604	69,304	68,987		(3,383)		(3,383)		65,604		0	0	1,220	12/01/2040.
3138AS YN 6	RMBS - FN AJ1616.....		12/01/2016.	VARIOUS		122,259	122,259	128,812	128,634		(6,375)		(6,375)		122,259		0	0	2,444	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		0	0	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		0	0	1,766	09/01/2042.
3138EK L3 7	RMBS - FN AL3045.....		12/01/2016.	VARIOUS		78,183	78,183	84,071	84,073		(5,890)		(5,890)		78,183		0	0	1,699	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		0	0	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		0	0	876	07/01/2043.
3138EL VB 6	RMBS - FN AL4209.....		12/01/2016.	VARIOUS		57,796	57,796	61,300	61,064		(3,268)		(3,268)		57,796		0	0	1,079	01/01/2027.
3138EN Y8 6	RMBS - FN AL6134.....		12/01/2016.	VARIOUS		55,717	55,717	56,605			(888)		(888)		55,717		(0)	(0)	703	09/01/2043.
3138M5 RK 7	RMBS - FN AP2289.....		12/01/2016.	VARIOUS		85,900	85,899	91,825	91,414		(5,515)		(5,515)		85,899		0	0	1,714	09/01/2042.
3138W9 GM 6	RMBS - FN AS0203.....		12/01/2016.	VARIOUS		577,740	561,754	573,428	573,153		(2,210)		(2,210)		570,944		6,797	6,797	8,696	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		0	0	1,672	03/01/2044.
3138WC J6 1	RMBS - FN AS2984.....		12/01/2016.	VARIOUS		84,738	84,738	88,392	88,340		(3,602)		(3,602)		84,738		0	0	1,149	08/01/2029.
3138WE 3W 7	RMBS - FN AS5312.....		12/01/2016.	VARIOUS		47,684	47,684	50,199			(2,515)		(2,515)		47,684		(0)	(0)	563	07/01/2045.
3138WE H6 9	RMBS - FN AS4752.....		10/01/2016.	VARIOUS		1,241,167	1,197,357	1,227,665	1,226,011		(4,540)		(4,540)		1,221,471		19,696	19,696	19,956	04/01/2030.
3138WE ZJ 1	RMBS - FN AS5244.....		12/01/2016.	VARIOUS		20,919	20,919	21,746	21,717		(798)		(798)		20,919		0	0	391	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		0	0	246	12/01/2045.
3138WG G6 5	FN AS6520 - RMBS.....		12/01/2016.	VARIOUS		24,015	24,015	25,321			(1,306)		(1,306)		24,015		0	0	61	01/01/2046.
3138WH BN 1	RMBS - FN AS7244.....		12/01/2016.	VARIOUS		81,438	81,438	85,418			(3,980)		(3,980)		81,438		0	0	910	05/01/2046.
3138WQ AW 2	RMBS - FN AT2720.....		12/01/2016.	VARIOUS		27,874	27,874	28,453	28,451		(577)		(577)		27,874		0	0	405	05/01/2043.
3138WQ RK 0	RMBS - FN AT3189.....		12/01/2016.	VARIOUS		44,473	44,473	44,223	44,241		232		232		44,473		0	0	572	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		0	0	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		0	0	683	08/01/2043.

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
3138X6 PX 7	RMBS - FN AU6737		12/01/2016	VARIOUS		908,702	854,329	904,387	903,261		(6,076)		(6,076)		897,185		11,518	11,518	18,570	10/01/2043.
3138XB V9 2	RMBS - FN AV0639		12/01/2016	VARIOUS		54,363	54,363	56,920	56,608		(2,245)		(2,245)		54,363		(0)	(0)	926	11/01/2028.
3138XC 4K 5	RMBS - FN AV1725		12/01/2016	VARIOUS		41,088	41,088	41,990	41,795		(707)		(707)		41,088			0	605	11/01/2028.
3138XQ DH 1	RMBS - FN AW1003		12/01/2016	VARIOUS		130,973	130,973	134,309	133,881		(2,908)		(2,908)		130,973			0	2,373	05/01/2044.
3138Y3 XN 6	RMBS - FN AX2484		12/01/2016	VARIOUS		40,221	40,221	41,801	41,693		(1,472)		(1,472)		40,221			0	724	10/01/2044.
3138YH U6 5	RMBS - FN AY4204		12/01/2016	VARIOUS		55,099	55,099	56,907	56,887		(1,788)		(1,788)		55,099			0	1,036	05/01/2045.
3138YK X7 3	RMBS - FN AY6101		12/01/2016	VARIOUS		43,548	43,548	44,691	44,625		(1,077)		(1,077)		43,548			0	605	06/01/2045.
31392J YP 8	CMO/RMBS - FN-03W3B-2A4		12/01/2016	VARIOUS		13,169	13,168	14,395	14,327		(1,159)		(1,159)		13,168			0	288	06/25/2042.
31392W JR 2	CMO/RMBS - FH-2509G-ZG		12/01/2016	VARIOUS		12,052	12,052	13,012	13,312		(1,260)		(1,260)		12,052			0	280	10/15/2032.
31393T CC 8	CMO/RMBS - FN-0392D-MB		12/01/2016	VARIOUS		21,215	21,215	23,019	22,743		(1,527)		(1,527)		21,215			0	493	09/25/2023.
31394A YY 6	CMO/RMBS - FN-0468B-CB		12/01/2016	VARIOUS		23,671	23,671	25,166	24,850		(1,179)		(1,179)		23,671			0	495	09/25/2024.
31394C PA 4	CMO/RMBS - FN-0516A-PE		12/01/2016	VARIOUS		16,775	16,775	17,881	16,934		(160)		(160)		16,775			0	393	03/25/2034.
31394C VD 1	CMO/RMBS - FN-0515B-EC		12/01/2016	VARIOUS		15,390	15,390	16,366	15,390						15,390			0	172	10/25/2033.
31394K U9 3	CMO/RMBS - FH-2692E-AY		12/01/2016	VARIOUS		13,130	13,130	13,950	13,813		(682)		(682)		13,130			0	286	10/15/2023.
31394R JX 8	CMO/RMBS - FH-2754A-PD		10/01/2016	Direct		4,172	4,172	4,469	4,185		(13)		(13)		4,172			0	38	11/15/2032.
31395H J4 3	CMO/RMBS - FH-2877E-AL		12/01/2016	VARIOUS		15,817	15,817	17,267	16,829		(1,012)		(1,012)		15,817			0	358	10/15/2024.
31395M CD 9	CMO/RMBS - FH-2934B-CI		12/01/2016	VARIOUS		11,049	11,049	11,767	11,101		(52)		(52)		11,049		(0)	(0)	212	01/15/2034.
31398M VQ 6	CMO/RMBS - FN-1019A-VB		12/01/2016	VARIOUS		99,355	99,355	108,173	99,362		(7)		(7)		99,355			0	1,852	02/25/2021.
3140EU EB 3	FN BC0793 - RMBS		12/01/2016	Paydown		14,233	14,233	14,664			(431)		(431)		14,233			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	312	01/01/2046.
3140EX CP 6	FN BC2777 - RMBS		12/01/2016	VARIOUS		26,149	26,149	27,174			(1,026)		(1,026)		26,149			0	88	08/01/2031.
3140F0 HF 4	FN BC4729 - RMBS		12/01/2016	VARIOUS		2,692	2,692	2,781			(90)		(90)		2,692			0	4	10/01/2046.
3140F3 5W 4	RMBS - FN BC8060		12/01/2016	VARIOUS		2,102	2,102	2,252			(150)		(150)		2,102			0	28	05/01/2046.
3140FA YA 4	FN BD3404 - RMBS		12/01/2016	VARIOUS		12,325	12,325	12,843			(518)		(518)		12,325			0	75	08/01/2046.
31410L PZ 9	RMBS - FN 890640		12/01/2016	VARIOUS		18,058	18,058	18,684	18,678		(620)		(620)		18,058			0	258	07/01/2043.
31417E VQ 1	FN AB7822 - RMBS		12/01/2016	VARIOUS		82,794	82,794	85,989			(3,195)		(3,195)		82,794			0	245	02/01/2028.
31417G H9 0	RMBS - FN AB9255		12/01/2016	VARIOUS		55,976	55,976	57,419	57,370		(1,394)		(1,394)		55,976		(0)	(0)	1,101	05/01/2043.
31419H XQ 0	FN AE6986 - RMBS		12/01/2016	VARIOUS		80,687	80,687	87,004			(6,316)		(6,316)		80,687			0	428	10/01/2040.
31419K KV 6	RMBS - FN AE8407		12/01/2016	VARIOUS		55,021	55,021	58,915			(3,894)		(3,894)		55,021			0	789	11/01/2040.
60636W RG 2	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		05/23/2016	FIRST CLEARING CORPORATION		151,880	125,000	152,924	147,683		(1,353)		(1,353)		146,331		5,549	5,549	3,559	05/01/2022.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					8,736,893	8,574,591	8,873,149	8,152,395	0	(158,367)	0	(158,367)	0	8,690,332	0	46,561	46,561	128,405	XXX
Bonds - Industrial and Miscellaneous																				
02006M AC 5	ABS - ALLYAR-132-A3		12/01/2016	VARIOUS		147,564	147,564	147,558	147,562		2		2		147,564		0	0	503	01/16/2018.
02665W AA 9	AMERICAN HONDA FINANCE CORP		10/11/2016	Maturity		250,000	250,000	250,568	250,146		(146)		(146)		250,000			0	2,683	10/07/2016.
03524B AD 8	ANHEUSER-BUSCH INBEV FINANCE INC		08/10/2016	WELLS FARGO SECURITIES LLC		350,036	350,000	350,000	350,000				0		350,000		36	36	2,076	01/27/2017.
05348E AV 1	AVALONBAY COMMUNITIES INC		05/23/2016	WELLS FARGO SECURITIES LLC		202,749	195,000	194,653	194,674		12		12		194,686		8,063	8,063	3,270	06/01/2025.
05522R CQ 9	BACCT 141 A - ABS		08/04/2016	MERRILL LYNCH FENNER & SMITH		375,352	375,000	375,000	375,000				0		375,000		352	352	1,995	06/15/2021.
05574L TX 6	BNP PARIBAS SA		05/25/2016	JP MORGAN SECS INC., - FIXED INCOME		177,812	175,000	174,591	174,753		34		34		174,786		3,026	3,026	1,972	12/12/2018.
05579T ED 4	BNP PARIBAS SA		05/23/2016	BNP PARIBAS SECURITIES BOND		272,298	270,000	269,293	269,375		54		54		269,429		2,869	2,869	3,295	05/21/2020.
06050T LR 1	BANK OF AMERICA NA		11/14/2016	Maturity		400,000	400,000	399,704	399,913		87		87		400,000			0	4,500	11/14/2016.

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	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	
60688C	AE 6	CMBS - MLCFC-079-A4	12/01/2016	VARIOUS		50,259	50,259	56,183	52,941		(2,681)	(2,681)		50,259			0	2,078	09/12/2049	
61690G	AB 7	CMBS - MSBAM 14C14 A2	05/23/2016	BARCLAYS CAPITAL INC FIXED INC		180,045	175,000	180,249	178,524		(722)	(722)		177,802		2,243	2,481	02/15/2047		
61747Y	DD 4	MORGAN STANLEY	04/29/2016	Maturity		215,000	215,000	226,604	216,819		(1,819)	(1,819)		215,000			4,085	04/29/2016		
61751X	AE 0	CMBS - MSC107TP25-A3	12/01/2016	VARIOUS		119,626	119,626	132,803	123,992		(4,366)	(4,366)		119,626		0	4,588	11/12/2049		
63946B	AC 4	NBC UNIVERSAL INC	04/01/2016	Maturity		200,000	200,000	209,818	201,018		(1,018)	(1,018)		200,000			2,875	04/01/2016		
65474V	AG 6	ABS - NMOTR-13A-A	02/17/2016	Direct		350,000	350,000	350,506	350,034		(34)	(34)		350,000			416	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)	530	08/15/2018		
69353R	EP 9	PNC BANK NA	07/20/2016	UBS SECURITIES LLC		332,530	325,000	324,253	324,415		79	79		324,415		8,115	8,115	06/01/2020		
78010U	SN 8	ROYAL BANK OF CANADA	05/25/2016	PERSHING LLC		177,259	175,000	174,934	174,957		5	5		174,962		2,297	2,297	03/15/2019		
80283N	AD 1	ABS - SDART-141-A3	12/01/2016	VARIOUS		47,178	47,178	47,174	47,169		9	9		47,178			34	01/16/2018		
80283W	AD 1	ABS - SDART-142-A3	10/01/2016	Direct		120,793	120,793	120,778	120,771		22	22		120,793			197	04/16/2018		
89236R	AD 1	ABS - TAOT 13A A4	12/16/2016	VARIOUS		649,770	650,000	648,578	649,260		521	521		649,782		(11)	(11)	2,581	11/15/2018	
89236T	AK 1	TOYOTA MOTOR CREDIT CORP	05/17/2016	Maturity		400,000	400,000	401,684	400,308		(308)	(308)		400,000			0	1,576	05/17/2016	
89236V	AD 2	TAOT 13B A4 - ABS	08/15/2016	HSBC SECURITIES INC		651,447	650,000	654,672	652,664		(1,780)	(1,780)		650,885		563	563	6,327	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	12/01/2016	VARIOUS		6,940	6,940	7,619	7,326		(387)	(387)		6,940			0	28	07/02/2025	
913017	BQ 1	UNITED TECHNOLOGIES CORP	12/01/2016	Call @ 109.59		350,000	350,000	391,349	391,349		(4,537)	(4,537)		386,812		(36,812)	(36,812)	40,711	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		258,447	250,000	257,493	254,989		(627)	(627)		254,362		4,085	4,085	3,690	05/17/2047	
929227	6Y 7	CMO/RMBS - WAMU-03S6-2A3	12/01/2016	VARIOUS		7,817	7,817	7,944	7,886		(70)	(70)		7,817			0	161	07/25/2018	
92922F	DE 5	CMO/RMBS - WAMU-03S8-A2	12/01/2016	VARIOUS		7,663	7,663	7,787	7,723		(60)	(60)		7,663		0	0	189	09/25/2018	
94707V	AC 4	WEATHERFORD INTERNATIONAL LTD (BERMUDA)	08/02/2016	JP MORGAN SECURITIES INC		264,825	330,000	348,348	239,263	105,531	(1,312)	104,218		343,482		(78,657)	(78,657)	11,963	04/15/2022	
94973V	AX 5	WELLPOINT INC	05/23/2016	PERSHING LLC		97,023	96,000	95,508	95,670		19	19		95,689		1,334	1,334	1,592	05/15/2022	
94974B	FL 9	WELLS FARGO & CO	07/20/2016	Maturity		175,000	175,000	176,706	175,404		(404)	(404)		175,000			0	2,188	07/20/2016	
94974B	GM 6	WELLS FARGO & CO	05/23/2016	UBS SECURITIES LLC		209,080	205,000	204,885	204,895		9	9		204,904		4,176	4,176	4,501	07/22/2020	
984121	CG 6	XEROX CORP	06/10/2016	PERSHING LLC		99,003	100,000	99,915	99,945		7	7		99,953		(950)	(950)	2,063	03/15/2019	
3899999		Total - Bonds - Industrial and Miscellaneous				17,323,761	17,214,922	17,656,364	16,892,833	105,531	(107,468)	0	(1,938)	0	17,310,150	0	13,611	13,611	330,409	XXX
8399997		Total - Bonds - Part 4				30,924,935	30,604,351	31,394,212	29,776,005	105,531	(287,029)	0	(181,499)	0	30,840,119	0	84,816	84,816	502,634	XXX
8399998		Total - Bonds - Summary Item from Part 5				6,208,625	6,175,000	6,186,639			(1,330)	(1,330)		6,185,308		23,316	23,316	22,021	XXX	
8399999		Total - Bonds				37,133,560	36,779,351	37,580,851	29,776,005	105,531	(288,360)	0	(182,829)	0	37,025,428	0	108,132	108,132	524,654	XXX
Common Stocks - Industrial and Miscellaneous																				
00206R	10 2	AT&T ORD	10/01/2016	INSTINET		442,000	16,475	XXX	13,870	15,209	(1,339)	(1,339)		13,870		2,605	2,605	212	XXX	
00287Y	10 9	ABBVIE ORD	11/01/2016	VARIOUS		2,179,000	138,876	XXX	111,164	129,084	(17,920)	(17,920)		111,164		27,712	27,712	3,633	XXX	
02209S	10 3	ALTRIA GROUP ORD	10/01/2016	INSTINET		217,000	13,406	XXX	5,785	12,632	(6,846)	(6,846)		5,785		7,620	7,620	123	XXX	
032654	10 5	ANALOG DEVICES ORD	12/13/2016	VARIOUS		2,003,000	139,373	XXX	106,402	110,806	(4,404)	(4,404)		106,402		32,971	32,971	3,320	XXX	
039483	10 2	ARCHER DANIELS MIDLAND ORD	10/01/2016	BARCLAYS CAPITAL INC./LE		420,000	17,930	XXX	20,074	15,406	4,668	4,668		20,074		(2,144)	(2,144)	252	XXX	
053015	10 3	AUTOMATIC DATA PROCESSING ORD	12/01/2016	VARIOUS		35,000	3,215	XXX	1,582	2,965	(1,384)	(1,384)		1,582		1,633	1,633	54	XXX	
09247X	10 1	BLACKROCK ORD	06/01/2016	BARCLAYS CAPITAL INC./LE		28,000	10,210	XXX	8,989		0	0		8,989		1,221	1,221	64	XXX	
097023	10 5	BOEING ORD	12/02/2016	BTIG LLC		106,000	16,047	XXX	13,592	15,327	(1,734)	(1,734)		13,592		2,454	2,454	462	XXX	
12572Q	10 5	CME GROUP CL A ORD	10/01/2016	BARCLAYS CAPITAL INC./LE		1,269,000	124,242	XXX	93,260	114,971	(21,712)	(21,712)		93,260		30,982	30,982	4,442	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
166764 10 0	CHEVRON ORD.....		11/01/2016	BARCLAYS CAPITAL INC./LE.....	1,355,000	116,036	XXX	136,858	121,896	14,962			14,962		136,858		(20,822)	(20,822)	1,450	XXX
17275R 10 2	CISCO SYSTEMS ORD.....		09/01/2016	VARIOUS.....	218,000	6,577	XXX	6,050	5,920	130			130		6,050		527	527	130	XXX
189054 10 9	CLOROX ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	990,000	124,291	XXX	94,736	125,562	(30,825)			(30,825)		94,736		29,554	29,554	762	XXX
191216 10 0	COCA-COLA ORD.....		10/01/2016	INSTINET.....	112,000	4,870	XXX	3,776	4,812	(1,036)			(1,036)		3,776		1,095	1,095		XXX
231021 10 6	CUMMINS ORD.....		12/01/2016	VARIOUS.....	288,000	34,499	XXX	41,292	25,347	15,945			15,945		41,292		(6,794)	(6,794)	707	XXX
291011 10 4	EMERSON ELECTRIC ORD.....		12/09/2016	VARIOUS.....	90,000	4,951	XXX	5,405	4,305	1,101			1,101		5,405		(454)	(454)	134	XXX
30231G 10 2	EXXON MOBIL ORD.....		10/01/2016	VARIOUS.....	64,000	5,487	XXX	5,590	4,989	602			602		5,590		(103)	(103)	74	XXX
370334 10 4	GENERAL MILLS ORD.....		10/01/2016	VARIOUS.....	183,000	11,888	XXX	7,047	10,552	(3,504)			(3,504)		7,047		4,841	4,841	173	XXX
458140 10 0	INTEL ORD.....		10/01/2016	BARCLAYS CAPITAL INC.....	259,000	9,290	XXX	5,908	8,923	(3,014)			(3,014)		5,908		3,381	3,381	202	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD..		10/01/2016	BARCLAYS CAPITAL INC./LE.....	58,000	8,841	XXX	10,294	7,982	2,312			2,312		10,294		(1,454)	(1,454)	157	XXX
460146 10 3	INTERNATIONAL PAPER ORD.....		09/15/2016	VARIOUS.....	536,000	24,299	XXX	27,790	20,207	7,583			7,583		27,790		(3,491)	(3,491)	592	XXX
478160 10 4	JOHNSON & JOHNSON ORD.....		10/01/2016	INSTINET.....	85,000	9,075	XXX	5,558	8,731	(3,173)			(3,173)		5,558		3,517	3,517	64	XXX
494368 10 3	KIMBERLY CLARK ORD.....		10/01/2016	INSTINET.....	117,000	15,384	XXX	12,989	14,894	(1,905)			(1,905)		12,989		2,396	2,396	103	XXX
539830 10 9	LOCKHEED MARTIN ORD.....		12/30/2016	VARIOUS.....	37,000	9,246	XXX	2,926	8,035	(5,109)			(5,109)		2,926		6,320	6,320	185	XXX
580135 10 1	MCDONALD'S ORD.....		10/01/2016	INSTINET.....	63,000	7,479	XXX	4,917	7,443	(2,526)			(2,526)		4,917		2,562	2,562	56	XXX
58933Y 10 5	MERCK & CO ORD.....		10/01/2016	VARIOUS.....	207,000	12,324	XXX	7,411	10,934	(3,523)			(3,523)		7,411		4,913	4,913	238	XXX
594918 10 4	MICROSOFT ORD.....		10/01/2016	BARCLAYS CAPITAL INC.....	58,000	3,336	XXX	1,575	3,218	(1,643)			(1,643)		1,575		1,762	1,762	63	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD.....		10/01/2016	VARIOUS.....	1,656,000	125,510	XXX	125,510	111,962	13,548			13,548		125,510		0	0	1,242	XXX
681919 10 6	OMNICOM GROUP ORD.....		03/01/2016	INSTINET.....	133,000	10,501	XXX	9,518	10,063	(545)			(545)		9,518		983	983	67	XXX
713448 10 8	PEPSICO ORD.....		10/01/2016	INSTINET.....	6,000	592	XXX	418	600	(181)			(181)		418		174	174	4	XXX
717081 10 3	PFIZER ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	349,000	12,151	XXX	11,112	11,266	(154)			(154)		11,112		1,039	1,039	209	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		09/01/2016	VARIOUS.....	123,000	11,351	XXX	10,869	10,813	56			56		10,869		482	482	141	XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.....		12/27/2016	VARIOUS.....	660,000	33,970	XXX	34,057	29,687	4,370			4,370		34,057		(87)	(87)	732	XXX
742718 10 9	PROCTER & GAMBLE ORD.....		10/01/2016	VARIOUS.....	169,000	13,803	XXX	10,902	13,420	(2,518)			(2,518)		10,902		2,901	2,901	129	XXX
747525 10 3	QUALCOMM ORD.....		12/16/2016	VARIOUS.....	425,000	24,660	XXX	29,506	21,244	8,262			8,262		29,506		(4,846)	(4,846)	466	XXX
755111 50 7	RAYTHEON ORD.....		12/01/2016	VARIOUS.....	995,000	147,356	XXX	78,991	123,907	(44,916)			(44,916)		78,991		68,365	68,365	2,772	XXX
773903 10 9	ROCKWELL AUTOMAT ORD.....		12/12/2016	VARIOUS.....	168,000	21,849	XXX	19,374	17,238	2,136			2,136		19,374		2,474	2,474	406	XXX
871829 10 7	SYSCO ORD.....		11/01/2016	VARIOUS.....	3,017,000	154,042	XXX	108,765	123,697	(14,932)			(14,932)		108,765		45,277	45,277	2,596	XXX
87612E 10 6	TARGET ORD.....		12/12/2016	VARIOUS.....	282,000	22,441	XXX	14,402	20,476	(6,074)			(6,074)		14,402		8,040	8,040	323	XXX
882508 10 4	TEXAS INSTRUMENTS ORD.....		12/01/2016	VARIOUS.....	318,000	20,881	XXX	10,980	17,430	(6,449)			(6,449)		10,980		9,901	9,901	316	XXX
88579Y 10 1	3M ORD.....		10/01/2016	VARIOUS.....	31,000	4,977	XXX	4,098	4,670	(572)			(572)		4,098		879	879	39	XXX
907818 10 8	UNION PACIFIC ORD.....		12/29/2016	VARIOUS.....	134,000	12,912	XXX	11,294	10,479	815			815		11,294		1,618	1,618	233	XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD.....		12/01/2016	VARIOUS.....	21,000	2,378	XXX	1,571	2,021	(450)			(450)		1,571		807	807	59	XXX
913017 10 9	UNITED TECHNOLOGIES ORD.....		10/01/2016	BARCLAYS CAPITAL INC.....	8,000	850	XXX	712	769	(56)			(56)		712		138	138	16	XXX
918204 10 8	VF ORD.....		03/01/2016	INSTINET.....	67,000	4,451	XXX	4,374	4,171	204			204		4,374		77	77		XXX
91913Y 10 0	VALERO ENERGY ORD.....		12/15/2016	BTIG LLC.....	128,000	7,889	XXX	7,799		0			0		7,799		91	91	230	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		10/01/2016	INSTINET.....	372,000	19,074	XXX	14,240	17,194	(2,954)			(2,954)		14,240		4,834	4,834	210	XXX
931142 10 3	WAL MART STORES ORD.....		10/01/2016	INSTINET.....	297,000	19,707	XXX	16,246	18,206	(1,960)			(1,960)		16,246		3,461	3,461	146	XXX
94106L 10 9	WASTE MANAGEMENT ORD.....		12/16/2016	VARIOUS.....	2,297,000	156,816	XXX	115,964	122,591	(6,627)			(6,627)		115,964		40,852	40,852	3,501	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					1,715,810	XXX	1,395,544	1,502,048	(123,292)	0	0	(123,292)	0	1,395,544	0	320,266	320,266	31,487	XXX
9799997.	Total - Common Stocks - Part 4.....					1,715,810	XXX	1,395,544	1,502,048	(123,292)	0	0	(123,292)	0	1,395,544	0	320,266	320,266	31,487	XXX

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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
9799998	Total - Common Stocks - Summary Item from Part 5.....					.....622,355	XXX	.....553,633	.....1,502,048	.....(123,292)	.....0	.....0	.....(123,292)	.....0	.....553,633	.....0	.....68,721	.....68,721	.....5,160	XXX
9799999	Total - Common Stocks.....					.....2,338,164	XXX	.....1,949,177	.....1,502,048	.....(123,292)	.....0	.....0	.....(123,292)	.....0	.....1,949,177	.....0	.....388,987	.....388,987	.....36,648	XXX
9899999	Total - Preferred and Common Stocks.....					.....2,338,164	XXX	.....1,949,177	.....1,502,048	.....(123,292)	.....0	.....0	.....(123,292)	.....0	.....1,949,177	.....0	.....388,987	.....388,987	.....36,648	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....39,471,724	XXX	.....39,530,028	.....31,278,053	.....(17,761)	.....(288,360)	.....0	.....(306,121)	.....0	.....38,974,605	.....0	.....497,120	.....497,120	.....561,302	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	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	
Bonds - U.S. Government																					
912828	N2 2		01/05/2016	RBC CAPITAL MARKETS.....	03/01/2016	BKNS NY/RATES DESK.....	200,000	199,711	202,086	199,726			14	14			2,360	2,360	526	157	
912828	P2 0		02/09/2016	MERRILL LYNCH FENNER & SMITH.....	08/04/2016	JP MORGAN SECURITIES INC.....	600,000	600,845	601,101	600,635		(210)	(210)				466	466	2,360	148	
912828	Q5 2		05/03/2016	MERRILL LYNCH FENNER & SMITH.....	06/21/2016	JP MORGAN SECS INC., - FIXED INCOME	600,000	599,579	600,352	599,598		19	19				753	753	975	273	
912828	R3 6		08/03/2016	NOMURA SECURITIES/FIXED INCOME	08/10/2016	RBC Dain Rauscher (US).....	600,000	603,517	605,600	603,511		(6)	(6)				2,090	2,090	2,332	2,146	
912828	R5 1		05/26/2016	Goldman Sachs.....	07/20/2016	Goldman Sachs.....	750,000	749,796	752,109	749,810		14	14				2,299	2,299	914		
912828	R8 5		06/14/2016	CALYON SECURITIES (USA) INC.....	08/16/2016	UBS SECURITIES LLC.....	250,000	250,381	250,117	250,360		(22)	(22)				(243)	(243)	377		
912828	S9 2		08/03/2016	WELLS FARGO SECURITIES LLC.....	08/15/2016	CITIGROUP GLOBAL MARKETS INC.....	600,000	594,962	594,725	594,985		22	22				(259)	(259)	326	82	
912828	UJ 7		02/01/2016	BARCLAYS CAPITAL INC FIXED INC.....	12/05/2016	CITIGROUP GLOBAL MARKETS INC.....	250,000	250,195	249,756	250,113		(82)	(82)				(357)	(357)	1,855	12	
912828	WH 9		02/04/2016	DEUTSCHE BANK SECURITIES, INC.....	07/20/2016	DEUTSCHE BANK SECURITIES, INC.....	600,000	601,712	601,523	601,101		(611)	(611)				423	423	3,581	1,183	
0599999	Total - Bonds - U.S. Government.....							4,450,000	4,450,699	4,457,369	4,449,838	0	(861)	0	(861)	0	0	7,531	7,531	13,245	4,000
Bonds - U.S. Special Revenue and Special Assessment																					
3135G0	K6 9		05/18/2016	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/04/2016	NESBITT BURNS SECS INC.....	475,000	470,115	477,385	470,316		201	201				7,069	7,069	1,303	49	
3140F4	KF 2		05/23/2016	RMBS - FN BC8393.....	10/01/2016	VARIOUS.....	650,000	665,844	673,660	665,413		(431)	(431)				8,247	8,247	4,310	1,354	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,125,000	1,135,958	1,151,045	1,135,729	0	(229)	0	(229)	0	0	15,316	15,316	5,613	1,404
Bonds - Industrial and Miscellaneous																					
65478U	AB 5		02/02/2016	ABS - NART-16A-A2A.....	08/04/2016	Cantor Fitzgerald.....	600,000	599,981	600,211	599,742		(240)	(240)				469	469	3,162		
3899999	Total - Bonds - Industrial and Miscellaneous.....							600,000	599,981	600,211	599,742	0	(240)	0	(240)	0	0	469	469	3,162	0
8399998	Total - Bonds.....							6,175,000	6,186,639	6,208,625	6,185,308	0	(1,330)	0	(1,330)	0	0	23,316	23,316	22,021	5,404
Common Stocks - Industrial and Miscellaneous																					
00287Y	10 9		03/01/2016	ABBVIE ORD.....	09/01/2016	BARCLAYS CAPITAL INC.....	35,000	1,955	2,233	1,955				0			279	279	40		
03076C	10 6		09/01/2016	AMERIPRISE FINANCE ORD.....	12/01/2016	BARCLAYS CAPITAL INC./LE.....	1,355,000	138,301	156,151	138,301				0			17,851	17,851	1,979		
031162	10 0		03/01/2016	AMGEN ORD.....	09/08/2016	VARIOUS.....	846,000	123,959	143,052	123,959				0			19,093	19,093	1,664		
032654	10 5		03/01/2016	ANALOG DEVICES ORD.....	12/13/2016	BARCLAYS CAPITAL INC./LE.....	249,000	13,547	17,406	13,547				0			3,859	3,859	314		
12572Q	10 5		03/01/2016	CME GROUP CL A ORD.....	06/01/2016	BARCLAYS CAPITAL INC./LE.....	66,000	6,065	6,462	6,065				0			396	396	40		
13057Q	10 7		03/01/2016	CALIFORNIA RESOURCES ORD.....	04/07/2016	VARIOUS.....	155,031	54	184	54				0			129	129			
670346	10 5		09/01/2016	NUCOR ORD.....	12/01/2016	INSTINET.....	2,815,000	138,438	174,431	138,438				0			35,992	35,992	1,056		
674599	10 5		03/01/2016	OCCIDENTAL PETROLEUM ORD.....	11/01/2016	BARCLAYS CAPITAL INC./LE.....	1,656,000	125,456	115,869	125,456				0			(9,587)	(9,587)			
755111	50 7		06/01/2016	RAYTHEON ORD.....	12/01/2016	BARCLAYS CAPITAL INC./LE.....	32,000	4,195	4,769	4,195				0			574	574	47		
94106L	10 9		09/01/2016	WASTE MANAGEMENT ORD.....	12/16/2016	BARCLAYS CAPITAL INC./LE.....	26,000	1,664	1,798	1,664				0			135	135	21		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							553,633	622,355	553,633	553,633	0	0	0	0	0	0	68,721	68,721	5,160	0
9799998	Total - Common Stocks.....							553,633	622,355	553,633	553,633	0	0	0	0	0	0	68,721	68,721	5,160	0
9899999	Total - Preferred and Common Stocks.....							553,633	622,355	553,633	553,633	0	0	0	0	0	0	68,721	68,721	5,160	0
9999999	Total - Bonds, Preferred and Common Stocks.....							6,740,272	6,830,979	6,738,942	6,738,942	0	(1,330)	0	(1,330)	0	0	92,038	92,038	27,181	5,404

ETS

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	For i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued 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	
U.S. Government Bonds - Issuer Obligations																					
	UNITED STATES TREASURY.....			10/14/2016	NESBITT BURNS SECS INC.....	04/30/2017	750,158		(101)			750,000	750,260	713			0.630	0.564	JAJO..	753	631
0199999	U.S. Government Bonds - Issuer Obligations.....						750,158	0	(101)	0	0	750,000	750,260	713	0		XXX	XXX	XXX	753	631
0599999	Total - U.S. Government Bonds.....						750,158	0	(101)	0	0	750,000	750,260	713	0		XXX	XXX	XXX	753	631
Total Bonds																					
7799999	Subtotals - Issuer Obligations.....						750,158	0	(101)	0	0	750,000	750,260	713	0		XXX	XXX	XXX	753	631
8399999	Subtotals - Bonds.....						750,158	0	(101)	0	0	750,000	750,260	713	0		XXX	XXX	XXX	753	631
Exempt Money Market Mutual Funds as Identified by the SVO																					
09248U	70 0	BLACKROCK LIQUIDITY FEDCL INS MMF.....		12/01/2016	Direct.....		4,303,111						4,303,111	1,567			0.440		N/A...	1,148	
31607A	70 3	FIDELITY IMM-GOVT;INSTL.....		12/16/2016	Direct.....		2,000,000						2,000,000	416			0.450		N/A...		
4812C0	67 0	JPMORGAN-US GVT MM;CAP.....		12/30/2016	Direct.....		10,001,636						10,001,636	930			0.450		N/A...	401	
52470G	79 1	WA INST GOVT RSV;I.....		12/30/2016	Direct.....		10,000,000						10,000,000	675			0.470		N/A...		
60934N	10 4	FEDR GOV OBLIGATIONS CL IS MMF.....		12/30/2016	Direct.....		1,562,894						1,562,894	355			0.450		N/A...		
8899999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						27,867,641	0	0	0	0	XXX.....	27,867,641	3,943	0		XXX	XXX	XXX	1,549	0
Other Short-Term Invested Assets																					
	FLORIDA STATE TREASURY DEPOSIT.....	SD.....		10/03/2016	Direct.....	03/31/2017	628,998					628,998	628,998	2,892			2.813		N/A...	9,696	
9099999	Total - Other Short-Term Invested Assets.....						628,998	0	0	0	0	XXX.....	628,998	2,892	0		XXX	XXX	XXX	9,696	0
9199999	Total - Short-Term Investments.....						29,246,797	0	(101)	0	0	XXX.....	29,246,899	7,548	0		XXX	XXX	XXX	11,997	631

E17

**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 Prime Insurance Company**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America Operating..... Jacksonville, FL.....					2,658,595	XXX
Bank of America Claims..... Jacksonville, FL.....					(11,809,694)	XXX
Wells Fargo High Yield Savings..... Jacksonville, FL.....		0.001	1,620		1,000,297	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	1,620	0	(8,145,802)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	1,620	0	(8,145,802)	XXX
0599999. Total Cash.....	XXX	XXX	1,620	0	(8,145,802)	XXX

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

1. January.....	(624,359)	4. April.....	8,070,670	7. July.....	(732,341)	10. October.....	(8,087,938)
2. February.....	(5,778,098)	5. May.....	5,041,520	8. August.....	(5,573,637)	11. November.....	(1,075,742)
3. March.....	6,407,732	6. June.....	6,137,502	9. September.....	(1,291,748)	12. December.....	(8,145,802)

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
------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	---------------------------------------	----------------------------------

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.....	628,998	628,998		
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	Regulatory Statutory Deposit - Property & Casualty.....	124,905	126,433		
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.....	XXX	XXX	0	0	1,000,000	1,000,000
59. Total.....	XXX	XXX	753,903	755,431	1,000,000	1,000,000

DETAILS OF WRITE-INS

5801. Florida.....	ST.	Pledged to Secure Letter of Credit.....			1,000,000	1,000,000
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	1,000,000	1,000,000

2016 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	S02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	S02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	S03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	S05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	S08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	S04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	S03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	S10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	S11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	S11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	S12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	S13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	S14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	S15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Products Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1H-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	S01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		

