



ANNUAL STATEMENT

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

Tower Hill Select Insurance Company

NAIC Group Code.....3484, 3484 (Current Period) (Prior Period)	NAIC Company Code..... 12011	Employer's ID Number..... 20-1078811
Organized under the Laws of FL Incorporated/Organized..... April 16, 2004	State of Domicile or Port of Entry FL Commenced Business..... June 24, 2004	Country of Domicile US
Statutory Home Office	7201 N. W. 11th Place..... Gainesville FL US 32605 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	7201 N. W. 11th Place..... Gainesville FL US..... 32605 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-509-1592 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 147018..... Gainesville FL US 32614-7018 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	7201 N. W. 11th Place..... Gainesville FL US 32605 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	800-509-1592 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.thig.com	
Statutory Statement Contact	Benjamin Lane Bussey III <i>(Name)</i> lbussey@thig.com <i>(E-Mail Address)</i>	352-333-1426 <i>(Area Code) (Telephone Number) (Extension)</i> 352-333-1426 <i>(Fax Number)</i>

OFFICERS

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

OTHER

Stephen Eric Allnutt	Chief Underwriting Officer
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DIRECTORS OR TRUSTEES

William John Shively, Chairman	Donald Carl Matz Jr.	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 _____ 1. (Printed Name) President _____ (Title)	_____ (Signature) Scott Parker Rowe _____ 2. (Printed Name) Secretary/Chief Compliance Officer _____ (Title)	_____ (Signature) Benjamin Lane Bussey III _____ 3. (Printed Name) Chief Financial Officer/Treasurer _____ (Title)
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Subscribed and sworn to before me This _____ day of _____ 2017	a. Is this an original filing? Yes [X] No []
	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.....	353,087	0.6	353,087		353,087	0.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	1,645,214	3.0	1,645,214		1,645,214	3.0
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.....	1,740,209	3.1	1,740,209		1,740,209	3.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	1,456,139	2.6	1,456,139		1,456,139	2.6
1.43 Revenue and assessment obligations.....	4,509,674	8.1	4,509,674		4,509,674	8.1
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.....	1,154,878	2.1	1,154,878		1,154,878	2.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	8,811,804	15.8	8,811,804		8,811,804	15.8
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.....	546,174	1.0	546,174		546,174	1.0
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.....	1,771,854	3.2	1,771,854		1,771,854	3.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	13,797,534	24.8	13,797,534		13,797,534	24.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	2,996,354	5.4	2,996,354		2,996,354	5.4
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.....	3,118,958	5.6	3,118,958		3,118,958	5.6
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.....	1,833,076	3.3	1,833,076		1,833,076	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.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	11,875,687	21.4	11,875,687		11,875,687	21.4
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	55,610,641	100.0	55,610,641	0	55,610,641	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.....	_____	
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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		1,089,368
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	833,625	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	_____	833,625
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.....	_____	89,917
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).....	_____	1,833,076
12.	Total valuation allowance.....	_____	
13.	Subtotal (Line 11 plus Line 12).....	_____	1,833,076
14.	Deduct total nonadmitted amounts.....	_____	
15.	Statement value at end of current period (Line 13 minus Line 14).....	_____	1,833,076

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.....		46,470,622
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		18,824,909
3.	Accrual of discount.....		9,567
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	25,411	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	329,705	
4.4	Part 4, Column 11.....	35,881	390,997
5.	Total gain (loss) on disposals, Part 4, Column 19.....		236,597
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		23,661,604
7.	Deduct amortization of premium.....		369,212
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).....		41,901,877
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		41,901,877

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.....	1,609,084	1,574,713	1,608,290	1,542,063
Governments (Including all obligations guaranteed by governments)				
2. Canada.....				
3. Other Countries.....				
4. Totals.....	1,609,084	1,574,713	1,608,290	1,542,063
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	1,740,209	1,728,623	1,786,531	1,470,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	1,456,139	1,447,617	1,500,851	1,260,000
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.....	15,411,746	15,226,518	15,565,134	14,420,091
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)				
8. United States.....	15,569,387	15,424,473	15,748,564	15,377,479
9. Canada.....	701,659	698,572	708,484	695,000
10. Other Countries.....	2,294,695	2,280,398	2,341,763	2,243,000
11. Totals.....	18,565,741	18,403,443	18,798,812	18,315,479
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	38,782,920	38,380,914	39,259,618	37,007,633
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.....	3,118,958	3,118,958	2,774,818	
21. Canada.....				
22. Other Countries.....				
23. Totals.....	3,118,958	3,118,958	2,774,818	
Parent, Subsidiaries and Affiliates				
24. Totals.....				
25. Total Common Stocks.....	3,118,958	3,118,958	2,774,818	
26. Total Stocks.....	3,118,958	3,118,958	2,774,818	
27. Total Bonds and Stocks.....	41,901,877	41,499,871	42,034,436	

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.....	15,959,474	845,930	308,778	200,666	133,356	.XXX	17,448,204	31.9	5,789,929	9.9	17,448,204	
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.....	15,959,474	845,930	308,778	200,666	133,356	.XXX	17,448,204	31.9	5,789,929	9.9	17,448,204	0
2. All Other Governments												
2.1 NAIC 1.....						.XXX	0	0.0	771,529	1.3		
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	771,529	1.3	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		161,599	1,578,611			.XXX	1,740,209	3.2	1,402,876	2.4	1,740,209	
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	161,599	1,578,611	0	0	.XXX	1,740,209	3.2	1,402,876	2.4	1,740,209	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		671,939	784,200			.XXX	1,456,139	2.7	1,086,271	1.9	1,456,139	
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	671,939	784,200	0	0	.XXX	1,456,139	2.7	1,086,271	1.9	1,456,139	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	1,238,008	5,158,048	6,917,607	1,719,252	378,830	.XXX	15,411,746	28.2	14,937,323	25.6	15,411,746	
5.2 NAIC 2.....						.XXX	0	0.0	61,625	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.....	1,238,008	5,158,048	6,917,607	1,719,252	378,830	.XXX	15,411,746	28.2	14,998,948	25.7	15,411,746	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	1,581,384	10,423,215	3,628,943	139,639		XXX	15,773,181	28.9	31,051,002	53.2	15,773,181	
6.2 NAIC 2.....	488,074	1,876,921	274,565			XXX	2,639,560	4.8	3,022,453	5.2	2,639,560	
6.3 NAIC 3.....						XXX	0	0.0	259,632	0.4		
6.4 NAIC 4.....		153,000				XXX	153,000	0.3		0.0	153,000	
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	2,069,458	12,453,136	3,903,508	139,639	0	XXX	18,565,741	34.0	34,333,086	58.8	18,565,741	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

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....18,778,866	.....17,260,730	.....13,218,139	.....2,059,557	.....512,187	.....0	.....51,829,479	.....94.9	.....XXX	.....XXX	.....51,829,479	.....0
10.2 NAIC 2.....	(d).....488,074	.....1,876,921	.....274,565	.....0	.....0	.....0	.....2,639,560	.....4.8	.....XXX	.....XXX	.....2,639,560	.....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	.....153,000	.....0	.....0	.....0	.....0	.....153,000	.....0.3	.....XXX	.....XXX	.....153,000	.....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.....	.....19,266,940	.....19,290,651	.....13,492,704	.....2,059,557	.....512,187	.....0	(b).....54,622,039	.....100.0	.....XXX	.....XXX	.....54,622,039	.....0
10.8 Line 10.7 as a % of Col. 7.....	.....35.3	.....35.3	.....24.7	.....3.8	.....0.9	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....22,519,286	.....22,527,862	.....9,928,917	.....38,293	.....24,571	.....XXX	.....XXX	.....XXX	.....55,038,929	.....94.3	.....55,038,929	.....0
11.2 NAIC 2.....	.....440,268	.....2,098,694	.....545,116	.....0	.....0	.....XXX	.....XXX	.....XXX	.....3,084,078	.....5.3	.....3,084,078	.....0
11.3 NAIC 3.....	.....0	.....132,750	.....126,882	.....0	.....0	.....XXX	.....XXX	.....XXX	.....259,632	.....0.4	.....259,632	.....0
11.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	.....0	.....0.0	.....0	.....0
11.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	(c).....0	.....0.0	.....0	.....0
11.7 Totals.....	.....22,959,554	.....24,759,306	.....10,600,915	.....38,293	.....24,571	.....XXX	.....XXX	.....XXX	(b).....58,382,639	.....100.0	.....58,382,639	.....0
11.8 Line 11.7 as a % of Col. 9.....	.....39.3	.....42.4	.....18.2	.....0.1	.....0.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....18,778,866	.....17,260,730	.....13,218,139	.....2,059,557	.....512,187	.....0	.....51,829,479	.....94.9	.....55,038,929	.....94.3	.....51,829,479	.....XXX
12.2 NAIC 2.....	.....488,074	.....1,876,921	.....274,565	.....0	.....0	.....0	.....2,639,560	.....4.8	.....3,084,078	.....5.3	.....2,639,560	.....XXX
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....259,632	.....0.4	.....0	.....XXX
12.4 NAIC 4.....	.....0	.....153,000	.....0	.....0	.....0	.....0	.....153,000	.....0.3	.....0	.....0.0	.....153,000	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....19,266,940	.....19,290,651	.....13,492,704	.....2,059,557	.....512,187	.....0	.....54,622,039	.....100.0	.....58,382,639	.....100.0	.....54,622,039	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....35.3	.....35.3	.....24.7	.....3.8	.....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.....	.....35.3	.....35.3	.....24.7	.....3.8	.....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	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.2 NAIC 2.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.8 Line 13.7 as a % of Col. 7.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....0.00.00.00.00.00.00.0XXXXXXXXXXXX0.0

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- (a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....15,839,120; 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.....	15,839,120	353,087				XXX	16,192,206	29.6	4,904,414	8.4	16,192,206	
1.2	Residential Mortgage-Backed Securities.....	120,354	492,843	308,778	200,666	32,237	XXX	1,154,878	2.1	784,358	1.3	1,154,878	
1.3	Commercial Mortgage-Backed Securities.....					101,120	XXX	101,120	0.2	101,157	0.2	101,120	
1.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0		
1.5	Totals.....	15,959,474	845,930	308,778	200,666	133,356	XXX	17,448,204	31.9	5,789,929	9.9	17,448,204	0
2. All Other Governments													
2.1	Issuer Obligations.....						XXX	0	0.0	771,529	1.3		
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	771,529	1.3	0	0
3. U.S. States, Territories and Possessions, Guaranteed													
3.1	Issuer Obligations.....		161,599	1,578,611			XXX	1,740,209	3.2	1,402,876	2.4	1,740,209	
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	161,599	1,578,611	0	0	XXX	1,740,209	3.2	1,402,876	2.4	1,740,209	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.1	Issuer Obligations.....		671,939	784,200			XXX	1,456,139	2.7	1,086,271	1.9	1,456,139	
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	671,939	784,200	0	0	XXX	1,456,139	2.7	1,086,271	1.9	1,456,139	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.1	Issuer Obligations.....		1,671,920	4,482,968			XXX	6,154,887	11.3	5,312,866	9.1	6,154,887	
5.2	Residential Mortgage-Backed Securities.....	1,238,008	3,486,128	2,434,640	1,719,252	378,830	XXX	9,256,859	16.9	9,686,081	16.6	9,256,859	
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.....	1,238,008	5,158,048	6,917,607	1,719,252	378,830	XXX	15,411,746	28.2	14,998,948	25.7	15,411,746	0
6. Industrial and Miscellaneous (unaffiliated)													
6.1	Issuer Obligations.....	1,703,444	9,691,655	3,413,768	139,639		XXX	14,948,506	27.4	26,326,683	45.1	14,948,506	
6.2	Residential Mortgage-Backed Securities.....	8,928	5,656				XXX	14,584	0.0	32,590	0.1	14,584	
6.3	Commercial Mortgage-Backed Securities.....	201,465	1,066,064	489,740			XXX	1,757,269	3.2	3,487,016	6.0	1,757,269	
6.4	Other Loan-Backed and Structured Securities.....	155,621	1,689,761				XXX	1,845,382	3.4	4,486,797	7.7	1,845,382	
6.5	Totals.....	2,069,458	12,453,136	3,903,508	139,639	0	XXX	18,565,741	34.0	34,333,086	58.8	18,565,741	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

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0.0	.XXX.	.XXX.	.0	.0
9.2 Bond Mutual Funds Identified by the SVO.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0.0	.XXX.	.XXX.	.0	.0
9.3 Totals.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0.0	.XXX.	.XXX.	.0	.0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	17,542,563	12,550,199	10,259,546	139,639	.0	.XXX.	40,491,948	74.1	.XXX.	.XXX.	40,491,948	.0
10.2 Residential Mortgage-Backed Securities.....	1,367,291	3,984,627	2,743,418	1,919,918	411,067	.XXX.	10,426,320	19.1	.XXX.	.XXX.	10,426,320	.0
10.3 Commercial Mortgage-Backed Securities.....	201,465	1,066,064	489,740	.0	101,120	.XXX.	1,858,389	3.4	.XXX.	.XXX.	1,858,389	.0
10.4 Other Loan-Backed and Structured Securities.....	155,621	1,689,761	.0	.0	.0	.XXX.	1,845,382	3.4	.XXX.	.XXX.	1,845,382	.0
10.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0.0	.XXX.	.XXX.	.0	.0
10.6 Totals.....	19,266,940	19,290,651	13,492,704	2,059,557	512,187	.0	54,622,039	100.0	.XXX.	.XXX.	54,622,039	.0
10.7 Line 10.6 as a % of Col. 7.....	35.3	35.3	24.7	3.8	.9	.0.0	100.0	.XXX.	.XXX.	.XXX.	100.0	.0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	16,659,795	15,021,590	8,123,254	.0	.0	.XXX.	.XXX.	.XXX.	39,804,639	68.2	39,804,639	.0
11.2 Residential Mortgage-Backed Securities.....	2,015,821	6,522,075	1,965,134	.0	.0	.XXX.	.XXX.	.XXX.	10,503,029	18.0	10,503,029	.0
11.3 Commercial Mortgage-Backed Securities.....	1,288,276	1,724,507	512,527	38,293	24,571	.XXX.	.XXX.	.XXX.	3,588,173	6.1	3,588,173	.0
11.4 Other Loan-Backed and Structured Securities.....	2,995,662	1,491,135	.0	.0	.0	.XXX.	.XXX.	.XXX.	4,486,797	7.7	4,486,797	.0
11.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.
11.6 Totals.....	22,959,554	24,759,306	10,600,915	38,293	24,571	.XXX.	.XXX.	.XXX.	58,382,639	100.0	58,382,639	.0
11.7 Line 11.6 as a % of Col. 9.....	39.3	42.4	18.2	0.1	0.0	.XXX.	.XXX.	.XXX.	100.0	.XXX.	100.0	.0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	17,542,563	12,550,199	10,259,546	139,639	.0	.XXX.	40,491,948	74.1	39,804,639	68.2	40,491,948	.XXX.
12.2 Residential Mortgage-Backed Securities.....	1,367,291	3,984,627	2,743,418	1,919,918	411,067	.XXX.	10,426,320	19.1	10,503,029	18.0	10,426,320	.XXX.
12.3 Commercial Mortgage-Backed Securities.....	201,465	1,066,064	489,740	.0	101,120	.XXX.	1,858,389	3.4	3,588,173	6.1	1,858,389	.XXX.
12.4 Other Loan-Backed and Structured Securities.....	155,621	1,689,761	.0	.0	.0	.XXX.	1,845,382	3.4	4,486,797	7.7	1,845,382	.XXX.
12.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0.0	.XXX.	.XXX.	.0	.XXX.
12.6 Totals.....	19,266,940	19,290,651	13,492,704	2,059,557	512,187	.0	54,622,039	100.0	58,382,639	100.0	54,622,039	.XXX.
12.7 Line 12.6 as a % of Col. 7.....	35.3	35.3	24.7	3.8	.9	.0.0	100.0	.XXX.	.XXX.	.XXX.	100.0	.XXX.
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	35.3	35.3	24.7	3.8	.9	.0.0	100.0	.XXX.	.XXX.	.XXX.	100.0	.XXX.
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.XXX.	.0
13.2 Residential Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.XXX.	.0
13.3 Commercial Mortgage-Backed Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.XXX.	.0
13.4 Other Loan-Backed and Structured Securities.....	.0	.0	.0	.0	.0	.XXX.	.0	.0.0	.0	.0.0	.XXX.	.0
13.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0.0	.XXX.	.XXX.	.XXX.	.0
13.6 Totals.....	.0	.0	.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	.0.0	.0.0	.0.0	.0.0	.XXX.	.XXX.	.XXX.	.XXX.	.0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	.0.0	.0.0	.0.0	.0.0	.0.0	.0.0	.0.0	.XXX.	.XXX.	.XXX.	.XXX.	.0.0

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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.....	14,800,969	14,499,345		301,624	
2. Cost of short-term investments acquired.....	83,074,319	46,239,007		36,835,312	
3. Accrual of discount.....	.0				
4. Unrealized valuation increase (decrease).....	(10,689,217)	(10,689,217)			
5. Total gain (loss) on disposals.....	.0				
6. Deduct consideration received on disposals.....	71,040,410	34,209,820		36,830,590	
7. Deduct amortization of premium.....	.196	.196			
8. Total foreign exchange change in book/adjusted carrying value.....	.0				
9. Deduct current year's other-than-temporary impairment recognized.....	.0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,145,464	15,839,119	.0	306,345	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	16,145,464	15,839,119	.0	306,345	.0

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

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

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

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

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

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

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

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Commercial Mortgages - All Other														
THIG 12011.....		Gainesville.....	FL.....	S.....	08/23/2010.	.....5.000	.....999,451	.....	.....	.....	.....	.....	.....2,475,000	06/17/2015
THIG 120112.....		Lexington.....	KY.....	S.....	12/01/2016.	.....4.000	.....833,625	.....	.....	.....	.....	.....	.....1,111,500	11/16/2016
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							.....1,833,076	.....0	.....0	.....0	.....0	.....0	.....3,586,500	XXX
0899999. Total - Mortgages in Good Standing.....							.....1,833,076	.....0	.....0	.....0	.....0	.....0	.....3,586,500	XXX
3399999. Totals.....							.....1,833,076	.....0	.....0	.....0	.....0	.....0	.....3,586,500	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....3,874 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								
THIG 120112.....	Lexington.....	KY.....	S.....	12/01/2016.....	4.000	833,625		1,111,500
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						833,625	0	1,111,500
0899999. Total - Mortgages in Good Standing.....						833,625	0	1,111,500
3399999. Totals.....						833,625	0	1,111,500

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																
THIG 12011.....	Gainesville.....	FL.....		08/23/2010.....		89,917	0	0	0	0	0	0	89,917	89,917	0	0
0299999. Total - Mortgages With Partial Repayments.....						89,917	0	0	0	0	0	0	89,917	89,917	0	0
0599999. Total Mortgages.....						89,917	0	0	0	0	0	0	89,917	89,917	0	0

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

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

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

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	or	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	R7	7	UNITED STATES TREASURY.....				1	353,459	97.993	342,976	350,000	353,087		(372)			1.375	1.169	MN.....	423	2,406	06/13/2016	05/31/2021
0199999			U.S. Government - Issuer Obligations.....					353,459	XXX	342,976	350,000	353,087	0	(372)	0	0	XXX	XXX	XXX	423	2,406	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36178N	FJ	3	GN AB2869 - RMBS.....			4	1	277,331	100.998	272,106	269,417	276,649		(543)			3.000	2.583	MON..	674	8,117	05/04/2015	09/15/2042
36179Q	BG	5	G2 MA1839 - RMBS.....			4	1	160,074	105.679	161,205	152,542	161,611		1,516			4.000	2.608	MON..	508	6,264	04/03/2014	04/20/2044
36179R	TA	7	G2 MA3245 - RMBS.....			4	1	99,262	105.682	97,990	92,721	100,245		983			4.000	2.162	MON..	309	2,891	02/25/2016	11/20/2045
36179S	EJ	2	G2 MA3737 - RMBS.....			4	1	195,471	105.778	192,228	181,728	195,433		(38)			4.000	2.321	MON..	606	3,693	06/21/2016	06/20/2046
36179S	JT	5	G2 MA3874 - RMBS.....			4	1	134,223	103.925	130,939	125,994	134,061		(162)			3.500	2.400	MON..	367	1,481	08/08/2016	08/20/2046
36179S	LS	4	G2 MA3937 - RMBS.....			4	1	287,188	103.902	280,183	269,660	286,878		(310)			3.500	2.412	MON..	787	2,375	09/16/2016	09/20/2046
0299999			U.S. Government - Residential Mortgage-Backed Securities.....					1,153,550	XXX	1,134,650	1,092,062	1,154,878	0	1,446	0	0	XXX	XXX	XXX	3,251	24,822	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																							
38378B	ZZ	5	GNR 1295 C - CMBS.....			4	1	101,281	97.087	97,087	100,000	101,120		(37)			2.725	2.748	MON..	227	2,782	08/03/2012	02/16/2053
0399999			U.S. Government - Commercial Mortgage-Backed Securities.....					101,281	XXX	97,087	100,000	101,120	0	(37)	0	0	XXX	XXX	XXX	227	2,782	XXX	XXX
0599999			Total - U.S. Government.....					1,608,290	XXX	1,574,713	1,542,062	1,609,084	0	1,037	0	0	XXX	XXX	XXX	3,901	30,011	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
041042	ZC	9	ARKANSAS ST.....				1FE	12,317	119.320	11,932	10,000	11,844		(232)			5.000	2.231	AO.....	125	500	11/17/2014	04/01/2024
13062P	HG	0	CALIFORNIA ST ECONOMIC RECOVERY.....				1FE	25,070	118.109	23,622	20,000	24,778		(291)			5.250	1.170	FA.....	438		08/09/2016	02/01/2023
13063B	QD	7	CALIFORNIA ST.....				1FE	37,496	117.739	35,322	30,000	37,047		(449)			5.250	1.030	AO.....	394	788	08/11/2016	10/01/2022
246381	FW	2	DELAWARE ST.....				1FE	38,221	119.833	35,950	30,000	37,825		(396)			5.000	1.190	MS.....	500	688	08/11/2016	03/01/2024
574193	MS	4	MARYLAND ST.....				1FE	38,458	120.302	36,091	30,000	38,064		(394)			5.000	1.200	JD.....	125	663	08/10/2016	06/01/2024
574193	MU	9	MARYLAND ST.....			2	1FE	25,343	119.454	23,891	20,000	25,086		(257)			5.000	1.380	JD.....	83	442	08/04/2016	06/01/2026
57582P	AD	2	MASSACHUSETTS ST.....				1FE	252,270	119.551	239,102	200,000	242,160		(5,900)			5.250	1.870	MS.....	3,500	10,500	04/07/2015	09/01/2023
57582R	DT	0	MASSACHUSETTS ST.....				1FE	38,928	120.831	36,249	30,000	38,571		(357)			5.000	1.420	JJ.....	750		08/10/2016	07/01/2025
57582R	JT	4	MASSACHUSETTS ST.....				1FE	38,165	119.383	35,815	30,000	37,785		(380)			5.000	1.350	JJ.....	725		08/09/2016	07/01/2024
604129	G8	3	MINNESOTA ST.....				1FE	34,942	111.931	33,579	30,000	34,466		(476)			5.000	0.780	FA.....	625		08/08/2016	08/01/2020
60412A	EM	1	MINNESOTA ST.....			2	1FE	182,190	116.353	180,347	155,000	178,936		(2,417)			5.000	2.950	FA.....	3,229	7,363	08/19/2015	08/01/2035
60412A	HC	0	MINNESOTA ST.....				1FE	39,095	121.936	36,581	30,000	38,734		(361)			5.000	1.390	FA.....	583		08/10/2016	08/01/2025
64966M	AS	8	NEW YORK N Y.....				1FE	38,091	118.478	35,543	30,000	37,720		(371)			5.000	1.410	FA.....	625		08/09/2016	08/01/2024
64966M	EU	9	NEW YORK N Y.....				1FE	25,728	119.736	23,947	20,000	25,507		(221)			5.000	1.560	FA.....	369		08/04/2016	08/01/2025
677522	CB	8	OHIO ST.....				1FE	244,368	120.696	241,392	200,000	238,410		(3,965)			5.000	2.500	FA.....	4,167	10,000	06/23/2015	08/01/2025
68609B	NC	7	OREGON ST.....			2	1FE	239,900	120.157	240,314	200,000	234,535		(3,523)			5.000	2.730	FA.....	4,167	11,194	06/04/2015	08/01/2027
70914P	D4	1	PENNSYLVANIA ST.....				1FE	23,011	110.738	22,148	20,000	22,743		(269)			5.000	1.200	MS.....	367		08/09/2016	09/15/2020
70914P	VP	4	PENNSYLVANIA ST.....				1FE	79,143	116.182	75,518	65,000	75,795		(1,300)			5.000	2.540	JD.....	144	3,250	05/09/2014	08/15/2024
924258	M5	2	VERMONT ST.....			2	1FE	6,036	118.755	5,938	5,000	5,836		(98)			5.000	2.570	FA.....	94	250	11/19/2014	08/15/2028
924258	M6	0	VERMONT ST.....			2	1FE	6,021	118.189	5,909	5,000	5,825		(97)			5.000	2.600	FA.....	94	250	11/19/2014	08/15/2029
924258	M7	8	VERMONT ST.....			2	1FE	5,998	117.863	5,893	5,000	5,806		(94)			5.000	2.650	FA.....	94	250	11/19/2014	08/15/2030
924258	M8	6	VERMONT ST.....			2	1FE	5,974	117.483	5,874	5,000	5,788		(92)			5.000	2.700	FA.....	94	250	11/19/2014	08/15/2031
928109	L2	1	VIRGINIA ST.....				1FE	109,459	104.116	104,116	100,000	104,391		(3,073)			4.000	0.870	JD.....	333	4,000	04/23/2015	06/01/2018
97705L	7X	9	WISCONSIN ST.....			2	1FE	240,308	116.775	233,550	200,000	232,558		(4,742)			5.000	2.229	MN.....	1,667	10,000	05/04/2015	05/01/2024
1199999			U.S. States, Territories & Possessions - Issuer Obligations.....					1,786,531	XXX	1,728,623	1,470,000	1,740,209	0	(29,754)	0	0	XXX	XXX	XXX	23,294	60,386	XXX	XXX
1799999			Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					1,786,531	XXX	1,728,623	1,470,000	1,740,209	0	(29,754)	0	0	XXX	XXX	XXX	23,294	60,386	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	or g n	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
015302 2R 2	ALEXANDRIA VA.....		..	..	..	1FE	119,906	.114.342	114,342	100,000	118,484		(1,422)		5.000	0.840	JJ	1,972		08/18/2016	07/15/2021	
015302 2U 5	ALEXANDRIA VA.....		..	..	..	1FE	25,630	.120.528	24,106	20,000	25,362		(268)		5.000	1.260	JJ	394		08/04/2016	07/15/2024	
047772 ZP 6	ATLANTA GA.....		..	..	2	1FE	234,802	.118.049	236,098	200,000	229,809		(3,310)		5.000	2.880	JD	833	10,000	06/10/2015	12/01/2027	
164231 LQ 3	CHEROKEE CNTY GA SCH SYS.....		..	..	..	1FE	240,674	.114.109	228,218	200,000	230,035		(6,268)		5.000	1.590	FA	4,167	10,000	04/13/2015	08/01/2021	
251130 EK 2	DETROIT MICH CITY SCH DIST.....		..	..	..	1FE	218,844	.104.321	208,642	200,000	208,731		(6,439)		5.000	1.670	MN	1,667	10,000	06/02/2015	05/01/2018	
438670 Y3 9	HONOLULU HAWAII CITY & CNTY.....		..	..	..	1FE	244,592	.119.323	238,646	200,000	237,492		(4,372)		5.000	2.340	AO	2,500	10,000	05/07/2015	10/01/2024	
49474F GJ 3	KING CNTY WASH.....		..	..	..	1FE	37,769	.118.283	35,485	30,000	37,385		(384)		5.000	1.270	JD	125	750	08/11/2016	12/01/2023	
54589T EZ 1	LOUDOUN CNTY VA.....		..	..	..	1FE	37,936	.119.371	35,811	30,000	37,543		(393)		5.000	1.200	JD	125	725	08/11/2016	12/01/2023	
566795 LU 2	MARICOPA CNTY ARIZ CMNTY COLLEGE DIST.....		..	..	..	1FE	116,139	.111.827	111,827	100,000	114,690		(1,449)		5.000	0.741	JJ	1,750		08/18/2016	07/01/2020	
736679 UR 0	PORTLAND ORE.....		..	..	..	1FE	66,614	.118.097	64,953	55,000	63,433		(1,194)		5.000	2.419	JD	122	2,750	04/08/2014	06/15/2023	
763631 L7 1	RICHLAND CNTY S C.....		..	..	..	1FE	79,570	.117.448	76,341	65,000	75,513		(1,580)		5.000	2.181	MS	1,083	3,250	05/09/2014	03/01/2023	
812626 3X 5	SEATTLE WASH.....		..	..	..	1FE	38,964	.121.213	36,364	30,000	38,599		(365)		5.000	1.380	JD	125	750	08/10/2016	06/01/2025	
864813 Q4 5	SUFFOLK VA.....		..	..	..	1FE	39,412	.122.612	36,784	30,000	39,063		(349)		5.000	1.440	FA	642		08/11/2016	02/01/2026	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						1,500,851	XXX	1,447,617	1,260,000	1,456,139		(27,792)		XXX	XXX	XXX	15,506	48,225	XXX	XXX	
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						1,500,851	XXX	1,447,617	1,260,000	1,456,139		(27,792)		XXX	XXX	XXX	15,506	48,225	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
E10.1	010685	KF 1	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH.....		..	..	2	1FE	27,132	106.169	26,542	25,000	26,754		(185)	5.000	3.959	JD	104	1,250	11/21/2014	12/01/2044
	010685	KG 9	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH.....		..	..	2	1FE	16,516	108.493	16,274	15,000	16,243		(132)	5.000	3.779	JD	63	750	11/17/2014	12/01/2034
	072024	TY 8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV.....		..	..	2	1FE	38,705	109.818	38,436	35,000	38,037		(333)	5.000	3.701	AO	438	1,750	12/10/2014	10/01/2054
	160429	UA 2	CHARLESTON S C WTRWKS & SWR REV.....		..	..	2	1FE	177,931	113.375	175,731	155,000	175,015		(2,167)	5.000	3.161	JJ	3,875	7,147	08/19/2015	01/01/2045
	18085P	QN 7	CLARK CNTY NEV ARPT REV.....		..	..	2	1FE	222,020	105.381	210,762	200,000	210,864		(7,124)	5.000	1.330	JJ	5,000	10,000	06/02/2015	07/01/2018
	235036	XM 7	DALLAS FORT WORTH TEX INTL ARPT REV.....		..	..	2	1FE	21,252	106.937	21,387	20,000	20,906		(167)	5.000	3.960	MN	167	1,000	11/17/2014	11/01/2042
	3130A8	QS 5	FEDERAL HOME LOAN BANKS.....		..	..	2	1FE	129,224	96.400	125,320	130,000	129,285		61	1.125	1.250	JJ	678		08/05/2016	07/14/2021
	3130A8	Y7 2	FEDERAL HOME LOAN BANKS.....		..	..	2	1FE	24,943	98.645	24,661	25,000	24,950		7	0.875	0.954	FA	89		08/18/2016	08/05/2019
	3133EG	BZ 7	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		..	..	2	1FE	149,807	98.290	147,435	150,000	149,829		22	1.660	1.687	MN	249	1,245	06/01/2016	05/25/2021
	3135G0	K3 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		..	..	2	1FE	281,983	94.530	259,958	275,000	281,714		(269)	2.125	1.838	AO	1,088	2,889	08/03/2016	04/24/2026
	3135G0	N8 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		..	..	2	1FE	298,785	96.710	290,130	300,000	298,872		87	1.250	1.334	FA	1,375		08/17/2016	08/17/2021
	3135G0	ZR 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		..	..	2	1FE	294,739	101.040	277,860	275,000	293,797		(942)	2.625	1.672	MS	2,306	3,609	08/03/2016	09/06/2024
	3136G3	D5 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		..	..	2	1FE	330,000	99.385	327,971	330,000	330,000			1.250	1.250	JJ	1,776		08/05/2016	07/26/2019
	3137EA	DB 2	FEDERAL HOME LOAN MORTGAGE CORP.....		..	..	2	1FE	137,283	101.655	132,152	130,000	136,767		(516)	2.375	1.303	JJ	1,441		08/05/2016	01/13/2022
	392329	CG 1	GREATER RICHMOND CONVENTION CTR AUTH VA.....		..	..	2	1FE	230,226	110.488	220,976	200,000	221,334		(5,937)	5.000	1.800	JD	444	10,000	06/26/2015	06/15/2020
	451295	WT 2	IDAHO HEALTH FACS AUTH REV.....		..	..	2	1FE	10,768	106.431	10,643	10,000	10,618		(73)	5.000	4.000	MS	167	500	11/17/2014	03/01/2044
	452024	HS 4	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV.....		..	..	2	1FE	240,322	115.513	231,026	200,000	233,252		(4,252)	5.000	2.431	FA	4,167	10,000	04/08/2015	02/01/2024
	499815	QH 4	KNOXVILLE TENN WASTE WTR SYS REV.....		..	..	2	1FE	242,080	116.829	233,658	200,000	233,911		(5,038)	5.000	2.090	AO	2,500	10,000	05/11/2015	04/01/2023
	542690	3C 4	LONG ISLAND PWR AUTH N Y ELEC SYS REV.....		..	..	2	1FE	22,207	109.586	21,917	20,000	21,803		(201)	5.000	3.641	MS	333	1,000	12/05/2014	09/01/2044
	544435	2D 1	LOS ANGELES CALIF DEPT ARPTS ARPT REV.....		..	..	2	1FE	76,763	114.744	74,584	65,000	73,613		(1,224)	5.000	2.720	MN	415	3,250	05/09/2014	05/15/2024
	57430Y	BG 9	MARYLAND WTR QUALITY FING ADMIN BAY REST.....		..	..	2	1FE	79,169	115.328	74,963	65,000	74,620		(1,757)	5.000	1.971	MS	1,083	3,250	05/08/2014	03/01/2022
	576051	KS 4	MASSACHUSETTS ST WTR RES AUTH.....		..	..	2	1FE	12,322	119.959	11,996	10,000	11,861		(222)	5.000	2.311	FA	208	500	11/20/2014	08/01/2024
	576051	NZ 5	MASSACHUSETTS ST WTR RES AUTH.....		..	..	2	1FE	38,343	119.959	35,988	30,000	37,967		(376)	5.000	1.310	FA	625		08/10/2016	08/01/2024
	576051	QC 3	MASSACHUSETTS ST WTR RES AUTH.....		..	..	2	1FE	39,561	122.794	36,838	30,000	39,246		(315)	5.000	1.530	FA	529		08/09/2016	08/01/2026
	592030	D4 9	METROPOLITAN GOVT NASHVILLE & DAVIDSON C.....		..	..	2	1FE	245,752	117.261	234,522	200,000	237,029		(5,423)	5.000	1.900	MN	1,278	10,000	04/22/2015	05/15/2023
	59335K	AG 2	MIAMI-DADE CNTY FLA SEAPORT REV.....		..	..	2	1FE	62,889	113.892	62,641	55,000	60,859		(767)	5.000	3.230	AO	688	2,750	04/08/2014	10/01/2023
	606341	HB 4	MISSOURI ST BRD PUB BLDGS SPL OBLG.....		..	..	2	1FE	246,654	118.045	236,090	200,000	237,970		(5,218)	5.000	1.980	AO	2,500	10,000	04/23/2015	10/01/2023

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	or	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64579F	6U	2	..	..	2	1FE	5,403	108.654	5,433	5,000	5,328		(37)		5.000	3.981	JJ	125	250	11/18/2014	07/01/2044
646136	E3	1	..	..	2	1FE	15,852	100.077	15,012	15,000	15,606		(122)		5.000	4.000	JD	33	750	12/09/2014	06/15/2042
64990B	HT	3	..	..	2	1FE	237,036	118.162	236,324	200,000	231,770		(3,255)		5.000	2.880	JJ	5,000	11,361	05/01/2015	07/01/2027
64990E	PZ	4	..	..	1	1FE	24,249	115.215	23,043	20,000	23,955		(294)		5.000	1.080	MS	294	500	08/04/2016	03/15/2022
650035	B8	0	..	..	2	1FE	76,226	118.197	76,828	65,000	73,088		(1,181)		5.000	2.800	MS	957	3,250	04/08/2014	03/15/2024
650035	W6	1	..	..	1	1FE	37,149	117.213	35,164	30,000	36,753		(396)		5.000	1.220	MS	442	742	08/11/2016	03/15/2023
650035	W9	5	..	..	1	1FE	65,340	120.940	60,470	50,000	64,838		(502)		5.000	1.530	MS	736	1,236	08/30/2016	03/15/2026
65829Q	BS	2	..	..	1	1FE	79,852	119.189	77,473	65,000	76,320		(1,379)		5.000	2.420	JD	271	3,250	05/09/2014	06/01/2024
67756D	JK	3	..	..	1	1FE	5,991	114.979	5,749	5,000	5,978		(14)		5.000	1.530	JD	22		10/26/2016	12/01/2022
677587	CX	3	..	..	1	1FE	240,982	117.890	235,780	200,000	234,787		(3,820)		5.000	2.600	FA	4,167	10,000	05/07/2015	02/01/2025
71884A	YN	3	..	..	1	1FE	238,684	113.133	226,266	200,000	228,758		(6,104)		5.000	1.670	JJ	5,000	11,361	04/22/2015	07/01/2021
786009	BW	9	..	..	1	1FE	242,348	115.956	231,912	200,000	233,371		(5,722)		5.000	1.800	JJ	5,000	10,778	04/23/2015	07/01/2022
79730A	JB	5	..	..	1	1FE	183,098	120.994	181,491	150,000	179,154		(3,109)		5.000	2.421	MN	958	7,500	08/28/2015	05/15/2025
837151	ME	6	..	..	2	1FE	245,300	117.599	235,198	200,000	238,392		(4,061)		5.000	2.460	JD	833	10,000	04/09/2015	12/01/2025
83755V	XF	6	..	..	2	1FE	16,426	107.151	16,073	15,000	16,167		(126)		5.000	3.840	MN	125	750	11/19/2014	11/01/2044
870000	LJ	3	..	..	1	1FE	39,591	122.984	36,895	30,000	39,256		(335)		5.000	1.560	MS	563		08/09/2016	09/15/2026
89546R	MQ	4	..	..	1	1FE	38,460	120.387	36,116	30,000	38,070		(390)		5.000	1.300	MS	500	458	08/09/2016	09/01/2024
914378	GX	6	..	..	1	1FE	241,424	115.143	230,286	200,000	231,794		(5,734)		5.000	1.810	AO	2,500	10,000	04/20/2015	04/01/2022
914455	PP	9	..	..	1	1FE	6,302	120.689	6,034	5,000	6,278		(24)		5.000	1.670	AO	63		10/28/2016	04/01/2025
91514A	DY	8	..	..	1	1FE	38,274	119.508	35,852	30,000	37,906		(368)		5.000	1.350	FA	750		08/11/2016	08/15/2024
91514A	GB	5	..	..	1	1FE	5,860	114.067	5,703	5,000	5,844		(15)		5.000	1.231	FA	22		10/26/2016	08/15/2021
917567	AY	5	..	..	2	1FE	231,918	114.120	228,240	200,000	228,068		(2,864)		5.000	3.100	JD	444	10,000	08/19/2015	06/15/2038
91802R	AN	9	..	..	2	1FE	11,655	115.323	11,532	10,000	11,307		(167)		5.000	2.910	JD	22	500	11/17/2014	12/15/2034
92778U	AQ	3	..	..	1	1FE	6,166	118.594	5,930	5,000	6,144		(22)		5.000	1.621	MS	36		10/26/2016	03/15/2024
928172	B7	9	..	..	1	1FE	12,126	117.733	11,773	10,000	11,647		(229)		5.000	2.290	FA	208	500	11/17/2014	08/01/2023
92817L	PE	7	..	..	1	1FE	36,126	114.756	34,427	30,000	35,672		(454)		5.000	0.920	AO	375	750	08/09/2016	10/01/2021
92817T	GD	2	..	..	1	1FE	38,447	120.373	36,112	30,000	38,068		(379)		5.000	1.269	FA	1,017		08/10/2016	08/01/2024
958638	VA	3	..	..	1	1FE	179,424	114.853	172,280	150,000	173,455		(3,713)		5.000	2.150	MN	958	7,500	04/15/2015	11/15/2022
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations			6,297,082	XXX	6,073,856	5,505,000	6,154,888	0	(87,276)	0	0	XXX	XXX	XXX	65,006	192,327	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

3128CU	LV	6	..	..	4	1	30,475	113.123	32,046	28,329	30,381		(31)		6.000	3.548	MON	142	1,730	04/28/2010	08/01/2027
3128M9	TQ	5	..	..	4	1	202,178	102.297	197,443	193,010	202,567		334		3.500	2.726	MON	563	6,856	04/30/2015	08/01/2043
3128M9	XG	2	..	..	4	1	184,273	105.580	185,291	175,498	183,483		23		4.000	3.106	MON	585	7,103	02/10/2014	08/01/2043
3128MB	SS	7	..	..	4	1	26,243	104.219	25,621	24,583	26,144		(185)		5.000	2.011	MON	102	1,261	04/27/2011	12/01/2023
3128MJ	SP	0	..	..	4	1	212,678	98.767	220,278	223,028	213,090		(102)		3.000	3.680	MON	558	6,765	12/12/2013	04/01/2043
3128MJ	V2	3	..	..	4	1	196,601	102.207	191,714	187,574	196,958		806		3.500	2.711	MON	547	6,694	03/19/2015	03/01/2045
3128MJ	VZ	0	..	..	4	1	208,744	98.702	201,801	204,455	208,682		147		3.000	2.708	MON	511	6,218	03/20/2015	03/01/2045
3128MJ	YT	1	..	..	4	1	255,243	98.702	242,569	245,758	255,060		(183)		3.000	2.510	MON	614	2,468	08/15/2016	09/01/2046
3128MJ	YY	0	..	..	4	1	256,572	98.702	244,272	247,485	256,415		(157)		3.000	2.534	MON	619	1,862	09/14/2016	10/01/2046
3128MM	R4	7	..	..	4	1	169,097	104.486	167,373	160,187	167,945		44		3.500	2.164	MON	467	5,711	05/29/2014	03/01/2029
3128P7	J8	7	..	..	4	1	30,554	110.899	31,916	28,780	31,006		(42)		5.500	3.081	MON	132	1,614	04/25/2011	06/01/2028
31292L	HZ	1	..	..	4	1	63,437	105.055	62,394	59,391	64,162		314		4.000	1.634	MON	198	2,464	06/29/2012	04/01/2042

E10.2

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	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	Contractual Maturity Date
31307F	TN	1	FH	J26857 - RMBS	4	1	186,773	102.846	185,846	180,703	185,531	(302)	3.000	2.302	MON	452	5,485	05/12/2014	01/01/2029		
3132GS	SF	7	FH	Q07418 - RMBS	4	1	148,001	103.294	149,102	144,347	148,537	175	3.500	3.031	MON	421	5,142	05/08/2014	04/01/2042		
3132HM	ZQ	7	FH	Q11651 - RMBS	4	1	190,332	98.863	177,465	179,506	188,838	(167)	3.000	2.267	MON	449	5,432	09/26/2012	10/01/2042		
3132JA	SR	7	FH	Q19127 - RMBS	4	1	198,950	103.419	200,276	193,655	198,622	(207)	3.500	3.092	MON	565	6,825	07/18/2014	06/01/2043		
3132JN	QF	7	FH	Q21354 - RMBS	4	1	331,139	105.595	337,333	319,459	329,895	20	4.000	3.356	MON	1,065	12,935	04/02/2014	08/01/2043		
3132L5	FG	3	FH	V80167 - RMBS	4	1	287,349	98.984	287,484	290,435	287,345	(31)	3.000	3.158	MON	726	8,797	05/15/2014	07/01/2043		
3132M3	T6	4	FH	Q23573 - RMBS	4	1	169,148	103.226	170,242	164,922	168,727	(94)	3.500	3.139	MON	481	5,821	05/08/2014	12/01/2043		
31335H	UM	3	FH	C90588 - RMBS	4	1	19,926	110.851	20,679	18,655	19,705	(151)	5.500	2.643	MON	86	1,051	04/22/2010	11/01/2022		
31368H	NW	9	FN	190405 - RMBS	4	1	279,708	105.357	274,651	260,686	281,437	1,729	4.000	2.472	MON	869	6,241	05/24/2016	10/01/2040		
31371L	K2	4	FN	255113 - RMBS	4	1	23,413	108.953	24,223	22,232	23,172	(88)	5.000	3.084	MON	93	1,135	04/19/2010	02/01/2024		
31371M	HK	6	FN	255934 - RMBS	4	1	47,853	113.219	49,184	43,441	48,635	12	6.000	2.804	MON	217	2,653	05/11/2011	11/01/2035		
31371M	NT	0	FN	256102 - RMBS	4	1	15,286	113.219	16,182	14,292	15,533	12	6.000	3.179	MON	71	876	04/16/2010	02/01/2036		
3137A4	JM	0	FHR	3777L WA - CMO/RMBS	4	1	143,313	105.145	139,282	132,467	141,184	(474)	4.000	2.418	MON	442	5,382	05/10/2012	12/15/2040		
3138A2	U7	2	FN	AH1505 - RMBS	4	1	187,529	106.268	188,643	177,516	186,912	242	4.000	2.951	MON	592	7,202	10/28/2013	12/01/2040		
3138AX	FV	8	FN	AJ5579 - RMBS	4	1	80,622	102.773	79,983	77,825	80,174	(100)	3.000	2.087	MON	195	2,382	10/02/2013	01/01/2027		
3138EJ	RA	8	FN	AL2280 - RMBS	4	1	127,146	107.969	127,998	118,551	128,264	981	4.500	2.836	MON	445	5,471	11/05/2013	09/01/2042		
3138EK	L3	7	FN	AL3045 - RMBS	4	1	131,172	107.969	131,706	121,985	132,063	889	4.500	2.813	MON	457	5,619	10/28/2013	10/01/2042		
3138EL	GL	1	FN	AL3802 - RMBS	4	1	139,521	102.557	139,620	136,139	138,951	(130)	3.000	2.380	MON	340	4,166	12/04/2013	02/01/2028		
3138EL	N4	1	FN	AL4010 - RMBS	4	1	183,232	103.285	186,770	180,830	182,958	(44)	3.500	3.295	MON	527	6,399	11/25/2013	07/01/2043		
3138EL	VB	6	FN	AL4209 - RMBS	4	1	60,181	104.389	59,231	56,741	59,987	37	4.000	1.595	MON	189	2,353	01/02/2014	01/01/2027		
3138EN	Y8	6	FN	AL6134 - RMBS	4	1	224,297	99.067	218,718	220,778	224,327	30	3.000	2.759	MON	552	5,585	01/21/2016	09/01/2043		
3138WE	3W	7	FN	AS5312 - RMBS	4	1	127,199	102.473	123,769	120,783	126,968	(231)	3.500	2.689	MON	352	3,196	02/25/2016	07/01/2045		
3138WG	AM	6	FN	AS6311 - RMBS	4	1	233,326	102.254	227,190	222,182	233,643	317	3.500	2.702	MON	648	4,606	05/05/2016	12/01/2045		
3138WH	BN	1	FN	AS7244 - RMBS	4	1	649,041	102.265	632,817	618,802	648,742	(299)	3.500	2.753	MON	1,805	12,751	05/18/2016	05/01/2046		
3138WQ	AW	2	FN	AT2720 - RMBS	4	1	95,503	99.255	92,862	93,559	95,499	3	3.000	2.693	MON	234	2,838	03/16/2015	05/01/2043		
3138WQ	RK	0	FN	AT3189 - RMBS	4	1	126,495	100.470	127,809	127,211	126,544	(2)	2.500	2.605	MON	265	3,226	12/05/2013	05/01/2028		
3138WT	RT	5	FN	AT5897 - RMBS	4	1	188,829	99.067	189,405	191,189	188,750	(84)	3.000	3.176	MON	478	5,802	07/29/2014	06/01/2043		
3138X3	FA	5	FN	AU3760 - RMBS	4	1	93,552	105.369	93,895	89,111	93,304	117	4.000	3.062	MON	297	3,618	10/02/2013	08/01/2043		
3138XC	4K	5	FN	AV1725 - RMBS	4	1	126,571	102.799	127,318	123,852	125,869	(113)	3.000	2.541	MON	310	3,766	01/02/2014	11/01/2028		
3138XQ	DH	1	FN	AW1003 - RMBS	4	1	439,025	102.880	440,451	428,121	437,663	35	3.500	3.091	MON	1,249	15,176	05/14/2014	05/01/2044		
3138Y3	XN	6	FN	AX2484 - RMBS	4	1	145,467	103.329	144,626	139,967	145,048	(43)	3.500	2.858	MON	408	4,954	11/20/2014	10/01/2044		
3138YK	X7	3	FN	AY6101 - RMBS	4	1	229,826	102.463	229,464	223,948	229,304	(182)	3.500	3.102	MON	653	7,899	06/10/2015	06/01/2045		
31392J	YP	8	FNW	03W3B 2A4 - CMO/RMBS	4	1	86,248	111.995	88,365	78,900	83,106	(502)	5.750	4.330	MON	378	4,583	03/16/2011	06/25/2042		
31392W	JR	2	FHR	2509G ZG - CMO/RMBS	4	1	43,045	107.848	42,997	39,868	44,104	68	5.500	2.624	MON	183	2,226	04/29/2011	10/15/2032		
31393T	CC	8	FNR	0392D MB - CMO/RMBS	4	1	47,163	106.135	46,135	43,468	46,492	(105)	5.000	2.108	MON	181	2,225	04/28/2011	09/25/2023		
31394A	YY	6	FNR	0468B CB - CMO/RMBS	4	1	52,053	104.840	51,332	48,962	51,299	(101)	4.500	2.359	MON	184	2,255	04/26/2011	09/25/2024		
31394C	PA	4	FNR	0516A PE - CMO/RMBS	4	1	4,042	100.255	3,802	3,792	3,803	(25)	5.000	2.740	MON	16	215	05/21/2010	03/25/2034		
31394K	U9	3	FHR	2692E AY - CMO/RMBS	4	1	35,246	106.681	35,391	33,175	34,691	(207)	5.000	3.072	MON	138	1,696	04/19/2010	10/15/2023		
31395H	J4	3	FHR	2877E AL - CMO/RMBS	4	1	41,452	106.787	40,547	37,970	40,375	(25)	5.000	2.430	MON	158	1,944	09/20/2010	10/15/2024		
3140EU	E3	9	FN	BC0153 - RMBS	4	1	243,269	105.125	237,999	226,396	243,125	(145)	4.000	2.702	MON	755	4,580	06/09/2016	01/01/2046		
3140F3	5W	4	FN	BC8060 - RMBS	4	1	12,950	105.318	12,732	12,089	12,942	(8)	4.000	2.798	MON	40	285	05/24/2016	05/01/2046		
3140FA	YA	4	FN	BD3404 - RMBS	4	1	280,672	99.507	268,023	269,351	280,460	(212)	3.000	2.457	MON	673	2,708	08/08/2016	08/01/2046		
31410L	PZ	9	FN	890640 - RMBS	4	1	83,890	99.519	80,688	81,078	83,845	(16)	3.000	2.506	MON	203	2,457	01/28/2015	07/01/2043		

E10.3

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					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	Contractual Maturity Date	
31417E VQ 1	FN	AB7822	RMBS			4	1	521,507	100.455	504,413	502,128	521,434		(74)		2.500	1.512	MON	1,046	4,261	08/11/2016	02/01/2028		
31419H XQ 0	FN	AE6986	RMBS			4	1	240,771	105.326	235,184	223,292	242,591		1,819		4.000	2.368	MON	744	3,093	08/11/2016	10/01/2040		
31419K KV 6	FN	AE8407	RMBS			4	1	109,923	105.316	108,114	102,657	110,569		646		4.000	2.526	MON	342	3,164	02/25/2016	11/01/2040		
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities							9,268,052	XXX	9,152,662	8,915,091	9,256,859	0	3,934	0	XXX	XXX	XXX	26,011	261,222	XXX	XXX		
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							15,565,134	XXX	15,226,518	14,420,091	15,411,746	0	(83,342)	0	XXX	XXX	XXX	91,017	453,549	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
E10.4	00287Y	AT	6	ABBVIE INC		1,2	2FE	239,254	100.103	240,247	240,000	239,487		144		2.500	2.567	MN	783	6,000	05/05/2015	05/14/2020		
	00440E	AT	4	CHUBB INA HOLDINGS INC		1,2	1FE	150,176	99.543	149,315	150,000	150,136		(35)		2.300	2.275	MN	556	3,450	10/28/2015	11/03/2020		
	02079K	AC	1	ALPHABET INC		1,2	1FE	132,191	91.937	124,115	135,000	132,290		100		1.998	2.231	FA	1,064		08/02/2016	08/15/2026		
	023135	AN	6	AMAZON.COM INC		1,2	1FE	128,056	104.558	125,470	120,000	127,723		(349)		3.800	2.842	JD	329	3,230	08/08/2016	12/05/2024		
	025816	BG	3	AMERICAN EXPRESS CO			1FE	149,852	100.075	150,113	150,000	149,934		47		1.550	1.582	MN	252	2,325	03/26/2015	05/22/2018		
	0258M0	DX	4	AMERICAN EXPRESS CREDIT CORP			1FE	114,909	100.637	115,733	115,000	114,932		17		2.600	2.617	MS	889	2,990	09/09/2015	09/14/2020		
	02665W	BF	7	AMERICAN HONDA FINANCE CORP		C	1	149,831	96.295	144,443	150,000	149,843		13		1.650	1.674	JJ	1,162		08/17/2016	07/12/2021		
	03523T	BE	7	ANHEUSER-BUSCH INBEV NV		C	1	179,994	111.414	161,550	145,000	160,574		(7,379)		7.750	2.323	JJ	5,182	11,238	04/22/2014	01/15/2019		
	035242	AE	6	ANHEUSER-BUSCH INBEV FINANCE INC		C	1	149,703	100.703	151,055	150,000	149,873		59		2.150	2.192	FA	1,344	3,225	01/22/2014	02/01/2019		
	035242	AP	1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	53,370	101.543	50,772	50,000	53,254		(115)		3.650	2.813	FA	760		08/17/2016	02/01/2026		
	037833	AJ	9	APPLE INC			1FE	223,641	99.635	224,179	225,000	224,387		453		1.000	1.206	MN	363	2,250	05/01/2015	05/03/2018		
	037833	BS	8	APPLE INC			1FE	126,883	100.018	125,023	125,000	126,595		(288)		2.250	1.922	FA	1,000	1,406	03/17/2016	02/23/2021		
	05531F	AN	3	BB&T CORP			1FE	111,487	100.466	110,513	110,000	110,684		(489)		2.050	1.590	JD	75	2,255	05/04/2015	06/19/2018		
	05567L	7E	1	BNP PARIBAS SA		C		153,467	100.481	150,722	150,000	150,687		(972)		2.375	1.712	MS	1,059	3,563	01/30/2014	09/14/2017		
	059165	EG	1	BALTIMORE GAS AND ELECTRIC CO			1FE	24,925	93.297	23,324	25,000	24,927		2		2.400	2.434	FA	222		08/15/2016	08/15/2026		
	06051G	FD	6	BANK OF AMERICA CORP			2FE	114,968	101.125	116,294	115,000	114,985		6		2.650	2.656	AO	762	3,048	03/27/2014	04/01/2019		
	06051G	FN	4	BANK OF AMERICA CORP			2FE	70,715	98.974	69,282	70,000	70,646		(69)		2.250	1.960	AO	306	788	08/16/2016	04/21/2020		
	06051G	FT	1	BANK OF AMERICA CORP			2FE	101,812	98.854	98,854	100,000	101,722		(90)		2.625	2.150	AO	525	1,313	10/13/2016	10/19/2020		
	06051G	FW	4	BANK OF AMERICA CORP			2FE	76,489	99.233	74,425	75,000	76,377		(112)		2.625	2.175	AO	394	984	08/16/2016	04/19/2021		
	06366R	HA	6	BANK OF MONTREAL			1FE	69,892	99.858	69,901	70,000	69,985		22		1.400	1.432	MS	299	980	09/04/2012	09/11/2017		
	06406F	AD	5	BANK OF NEW YORK MELLON CORP			2	174,696	95.251	166,689	175,000	174,711		15		2.200	2.227	FA	1,444		08/09/2016	08/16/2023		
	07330N	AD	7	BRANCH BANKING AND TRUST CO			2	152,582	100.692	151,038	150,000	150,931		(533)		2.300	1.928	AO	728	3,450	10/28/2013	10/15/2018		
	09247X	AH	4	BLACKROCK INC			1FE	106,445	107.658	107,658	100,000	103,919		(817)		4.250	3.285	MN	437	4,250	10/10/2013	05/24/2021		
	12200B	AA	6	BNSF RAILWAY CO			1FE	19,409	104.791	18,931	18,065	18,648		(142)		4.575	2.543	JJ	381	928	07/07/2010	01/15/2021		
	125509	BU	2	CIGNA CORP			2FE	99,938	97.122	97,122	100,000	99,949		5		3.250	3.257	AO	686	3,250	03/11/2015	04/15/2025		
	140420	NG	1	CAPITAL ONE BANK USA NA			2FE	249,898	99.911	249,778	250,000	249,996		34		1.200	1.214	FA	1,150	3,000	02/10/2014	02/13/2017		
	14916R	AC	8	CATHOLIC HEALTH INITIATIVES			1FE	49,867	96.885	48,443	50,000	49,915		13		2.950	2.982	MN	246	1,475	10/25/2012	11/01/2022		
	14916R	AE	4	CATHOLIC HEALTH INITIATIVES			1FE	49,979	100.939	50,470	50,000	49,995		4		2.600	2.611	FA	542	1,300	10/23/2013	08/01/2018		
	166764	AN	0	CHEVRON CORP			1FE	25,000	101.024	25,256	25,000	25,000				2.193	2.193	MN	70	548	11/10/2014	11/15/2019		
	172967	JJ	1	CITIGROUP INC			2FE	156,178	99.684	154,510	155,000	155,774		(236)		2.400	2.234	FA	1,374	3,720	04/01/2015	02/18/2020		
	191216	BW	9	COCA-COLA CO			1FE	72,043	95.575	66,903	70,000	71,971		(72)		2.550	2.217	JD	149	897	08/08/2016	06/01/2026		
	20030N	BW	0	COMCAST CORP			1FE	139,626	92.203	129,084	140,000	139,639		13		2.350	2.379	JJ	1,481		08/04/2016	01/15/2027		
	20826F	AD	8	CONOCOPHILLIPS CO			1FE	155,493	99.279	148,919	150,000	154,578		(529)		3.350	2.901	MN	642	5,025	03/25/2015	11/15/2024		
	20826F	AD	5	CONOCOPHILLIPS CO			1FE	173,454	98.986	171,246	173,000	173,309		(90)		2.200	2.143	MN	486	3,806	05/18/2015	05/15/2020		
	21686C	AD	2	COOPERATIVE RABOBANK UA		C		16,985	100.102	17,017	17,000	17,000		3		3.375	3.394	JJ	258	574	01/11/2012	01/19/2017		
	22546Q	AR	8	CREDIT SUISSE AG (NEW YORK BRANCH)		C		127,898	100.558	125,698	125,000	127,167		(417)		3.000	2.615	AO	646	3,750	03/18/2015	10/29/2021		
	24422E	TJ	8	JOHN DEERE CAPITAL CORP			1FE	149,697	98.200	147,300	150,000	149,728		31		1.250	1.317	AO	583		09/06/2016	10/09/2019		

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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				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	
250847	EJ	5	DTE ELECTRIC CO.....	1.2	1FE	19,969	100.457	20,091	20,000	19,982		3			2.650	2.668	JD	24	530	06/19/2012.	06/15/2022.		
25468P	DM	5	WALT DISNEY CO.....	1	1FE	140,602	89.619	129,948	145,000	140,761		158			1.850	2.190	JJ	1,259		08/04/2016.	07/30/2026.		
26441C	AN	5	DUKE ENERGY CORP.....	1.2	2FE	9,994	103.028	10,303	10,000	9,996		1			3.750	3.757	AO	79	375	04/01/2014.	04/15/2024.		
26441C	AR	6	DUKE ENERGY CORP.....	1.2	2FE	59,994	96.011	57,607	60,000	59,995		1			1.800	1.802	MS	417		08/09/2016.	09/01/2021.		
26884A	BD	4	ERP OPERATING LP.....	1.2	1FE	49,725	98.913	49,457	50,000	49,764		24			3.375	3.440	JD	141	1,688	05/11/2015.	06/01/2025.		
278642	AK	9	EBAY INC.....	1.2	2FE	198,878	99.726	199,452	200,000	199,149		171			2.875	2.975	FA	2,396	5,750	06/02/2015.	08/01/2021.		
345397	VP	5	FORD MOTOR CREDIT CO LLC.....		2FE	138,719	103.081	123,697	120,000	123,559		(5,639)			6.625	1.808	FA	3,003	7,950	04/03/2014.	08/15/2017.		
369550	AV	0	GENERAL DYNAMICS CORP.....	1	1FE	100,026	99.891	99,891	100,000	100,011		(13)			1.000	0.987	MN	128	1,000	10/26/2015.	11/15/2017.		
369550	AW	8	GENERAL DYNAMICS CORP.....	1.2	1FE	94,350	94.832	90,090	95,000	94,384		34			1.875	1.980	FA	688		08/09/2016.	08/15/2023.		
36962G	3H	5	GENERAL ELECTRIC CO.....		1FE	172,362	102.889	154,334	150,000	154,133		(5,822)			5.625	1.656	MS	2,484	8,438	10/18/2013.	09/15/2017.		
375558	BC	6	GILEAD SCIENCES INC.....	1.2	1FE	69,397	101.834	66,192	65,000	69,140		(257)			3.250	2.020	MS	704	1,056	08/17/2016.	09/01/2022.		
38141G	VU	5	GOLDMAN SACHS GROUP INC.....	2	1FE	101,836	99.351	99,351	100,000	101,696		(140)			2.625	2.203	AO	481	1,313	08/16/2016.	04/25/2021.		
38143U	8H	7	GOLDMAN SACHS GROUP INC.....	2	1FE	84,537	100.263	80,210	80,000	84,369		(167)			3.750	3.045	FA	1,050	1,500	08/04/2016.	02/25/2026.		
38148L	AA	4	GOLDMAN SACHS GROUP INC.....	2	1FE	90,290	100.107	90,096	90,000	90,192		(56)			2.600	2.531	AO	442	2,340	03/25/2015.	04/23/2020.		
38148L	AC	0	GOLDMAN SACHS GROUP INC.....	2	1FE	77,637	98.649	73,987	75,000	77,526		(111)			3.500	3.013	JJ	1,152		08/08/2016.	01/23/2025.		
40428H	PR	7	HSBC USA INC.....	C	1FE	198,574	98.953	197,906	200,000	199,030		291			2.350	2.510	MS	1,514	4,700	06/03/2015.	03/05/2020.		
437076	BB	7	HOME DEPOT INC.....	1.2	1FE	231,899	101.306	227,939	225,000	228,431		(2,106)			2.250	1.287	MS	1,561	5,063	05/01/2015.	09/10/2018.		
437076	BG	6	HOME DEPOT INC.....	1.2	1FE	199,717	100.099	200,198	200,000	199,776		38			2.625	2.647	JD	438	5,250	06/01/2015.	06/01/2022.		
437076	BK	7	HOME DEPOT INC.....	1.2	1FE	82,403	102.514	76,886	75,000	82,099		(304)			3.350	2.121	MS	740	1,256	08/04/2016.	09/15/2025.		
438516	BM	7	HONEYWELL INTERNATIONAL INC.....	1.2	1FE	149,993	97.964	146,946	150,000	149,990		(2)			1.850	1.852	MN	470		10/24/2016.	11/01/2021.		
46623E	JY	6	JPMORGAN CHASE & CO.....		1FE	135,335	99.987	134,982	135,000	135,014		(116)			1.350	1.263	FA	689	1,823	03/11/2014.	02/15/2017.		
46625H	GY	0	JPMORGAN CHASE & CO.....		1FE	172,472	104.277	156,416	150,000	155,701		(5,368)			6.000	2.274	JJ	4,150	9,000	10/15/2013.	01/15/2018.		
46625H	LW	8	JPMORGAN CHASE & CO.....	2	1FE	74,871	100.661	75,496	75,000	74,908		25			2.750	2.787	JD	46	2,063	06/18/2015.	06/23/2020.		
46625H	QJ	2	JPMORGAN CHASE & CO.....	2	1FE	74,944	99.430	74,573	75,000	74,953		9			2.550	2.566	MS	638	956	02/25/2016.	03/01/2021.		
46625H	RL	6	JPMORGAN CHASE & CO.....	2	1FE	75,875	97.783	73,337	75,000	75,829		(46)			2.700	2.507	MN	242	1,013	08/08/2016.	05/18/2023.		
46625H	RV	4	JPMORGAN CHASE & CO.....	1.2	1FE	140,832	95.206	133,288	140,000	140,808		(24)			2.950	2.880	AO	1,033	803	08/04/2016.	10/01/2026.		
478160	BR	4	JOHNSON & JOHNSON.....	1	1FE	44,995	99.213	44,646	45,000	44,996		1			1.125	1.129	MS	169	253	02/25/2016.	03/01/2019.		
49327M	2H	6	KEYBANK NA.....		1FE	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	1FE	28,557	98.965	28,700	29,000	28,759		43			2.400	2.573	MS	232	696	02/06/2012.	03/01/2022.		
494368	BP	7	KIMBERLY-CLARK CORP.....	1	1FE	14,991	99.678	14,952	15,000	14,994		2			1.850	1.863	MS	93	278	02/24/2015.	03/01/2020.		
534187	AX	7	LINCOLN NATIONAL CORP.....	1	2FE	181,586	114.927	160,898	140,000	160,754		(7,935)			8.750	2.588	JJ	6,125	12,250	04/22/2014.	07/01/2019.		
585055	AS	5	MEDTRONIC INC.....	C	1FE	328,446	106.690	320,070	300,000	319,614		(5,846)			4.450	2.319	MS	3,931	13,350	06/19/2015.	03/15/2020.		
585055	AX	4	MEDTRONIC INC.....	C	1FE	106,420	101.699	101,699	100,000	106,002		(418)			3.125	1.851	MS	920	1,563	08/17/2016.	03/15/2022.		
585055	BR	6	MEDTRONIC INC.....	C	1FE	53,067	101.853	50,927	50,000	52,802		(265)			3.150	2.010	MS	464	788	06/21/2016.	03/15/2022.		
58933Y	AS	4	MERCK & CO INC.....	1	1FE	14,997	100.225	15,034	15,000	14,998		1			1.850	1.854	FA	109	278	02/05/2015.	02/10/2020.		
59156R	AT	5	METLIFE INC.....	1	1FE	181,156	111.799	162,109	145,000	161,440		(7,486)			7.717	2.217	FA	4,227	11,190	04/22/2014.	02/15/2019.		
594918	AV	6	MICROSOFT CORP.....	1	1FE	49,712	100.590	50,295	50,000	49,886		58			1.625	1.746	JD	56	813	12/03/2013.	12/06/2018.		
617446	7U	7	MORGAN STANLEY.....		1FE	45,026	100.688	45,310	45,000	45,009		(6)			2.125	2.110	AO	175	956	04/03/2014.	04/25/2018.		
617446	C2	3	MORGAN STANLEY.....	1	1FE	111,537	100.090	100,090	100,000	100,081		(3,722)			5.450	1.680	JJ	2,604	5,450	11/07/2013.	01/09/2017.		
61746B	DR	4	MORGAN STANLEY.....		1FE	126,951	100.272	125,340	125,000	126,630		(322)			2.375	1.851	JJ	1,303	1,484	06/21/2016.	07/23/2019.		
61746B	DZ	6	MORGAN STANLEY.....	1	1FE	132,974	101.144	126,430	125,000	132,689		(284)			3.875	3.092	JJ	2,072		08/08/2016.	01/27/2026.		
61746B	EA	0	MORGAN STANLEY.....		1FE	81,239	98.449	78,759	80,000	81,145		(95)			2.500	2.150	AO	389	1,000	08/11/2016.	04/21/2021.		
61761J	B3	2	MORGAN STANLEY.....		1FE	99,880	100.773	100,773	100,000	99,915		23			2.800	2.826	JD	117	2,800	06/11/2015.	06/16/2020.		

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	or Reg Char	Bond Designation	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
68389X	BB	0			1.2	1FE	448,416	99.034	445,653	450,000	448,766		212		2.500	2.555	MN	1,438	11,250	04/28/2015	05/15/2022	
68389X	BK	0			1.2	1FE	140,787	97.689	136,765	140,000	140,729		(58)		1.900	1.782	MS	1,286		08/04/2016	09/15/2021	
693476	BL	6				1FE	163,680	107.064	160,596	150,000	157,612		(1,973)		4.375	2.885	FA	2,552	6,563	10/23/2013	08/11/2020	
69353R	EW	4			2	1FE	255,338	98.429	246,073	250,000	254,898		(440)		2.150	1.670	AO	926	2,688	08/04/2016	04/29/2021	
69371R	M5	2				1FE	199,736	99.938	199,876	200,000	199,877		88		1.400	1.445	MN	334	2,800	05/11/2015	05/18/2018	
713448	BY	3			1	1FE	132,314	100.987	126,234	125,000	131,836		(478)		2.750	1.643	MS	1,108	1,719	08/11/2016	03/05/2022	
718172	BU	2			1.2	1FE	75,358	94.938	71,204	75,000	75,339		(18)		2.125	2.047	MN	226	797	08/11/2016	05/10/2023	
74005P	AZ	7			1	1FE	206,244	101.989	203,978	200,000	204,766		(955)		3.000	2.456	MS	2,000	6,000	06/04/2015	09/01/2021	
740189	AL	9			1.2	1FE	199,980	100.175	200,350	200,000	199,986		4		2.250	2.252	JD	200	4,500	06/01/2015	06/15/2020	
742718	EQ	8			1	1FE	59,877	98.635	59,181	60,000	59,881		4		1.700	1.743	MN	164		10/31/2016	11/03/2021	
747525	AG	8			1	1FE	124,833	100.061	125,076	125,000	124,922		56		1.400	1.446	MN	199	1,750	05/13/2015	05/18/2018	
761713	BE	5			1	2FE	299,946	102.347	307,041	300,000	299,962		10		3.250	3.254	JD	515	9,750	06/09/2015	06/12/2020	
780082	AE	3			5	1FE	199,860	99.534	199,068	200,000	199,881		21		2.300	2.315	MS	1,265	2,300	03/14/2016	03/22/2022	
822582	BG	6			C	1FE	129,724	99.612	129,496	130,000	129,812		54		2.125	2.170	MN	384	2,763	05/06/2015	05/11/2020	
828807	CJ	4			1.2	1FE	152,942	100.439	150,659	150,000	150,374		(820)		2.150	1.594	MS	950	3,225	10/18/2013	09/15/2017	
828807	CU	9			1.2	1FE	74,957	100.572	75,429	75,000	74,969		8		2.500	2.512	MS	625	1,948	08/10/2015	09/01/2020	
857477	AW	3				1FE	76,525	94.749	71,062	75,000	76,472		(53)		2.650	2.415	MN	232	994	08/08/2016	05/19/2026	
867914	BF	9			2	2FE	150,212	100.830	151,245	150,000	150,078		(43)		2.350	2.319	MN	588	3,525	10/23/2013	11/01/2018	
87612E	BB	1			1	1FE	128,808	101.615	127,019	125,000	128,156		(651)		2.300	1.264	JD	40	2,875	06/21/2016	06/26/2019	
882508	AX	2			1	1FE	89,822	99.990	89,991	90,000	89,988		60		0.875	0.942	MS	238	788	03/05/2014	03/12/2017	
883556	BF	8			1.2	2FE	24,933	103.916	25,979	25,000	24,951		6		4.150	4.182	FA	432	1,038	12/04/2013	02/01/2024	
89114Q	AM	0				1FE	154,688	101.579	152,369	150,000	151,683		(973)		2.625	1.946	MS	1,214	3,938	10/29/2013	09/10/2018	
89114Q	BL	1				1FE	124,994	96.827	121,034	125,000	124,995		1		1.800	1.801	JJ	1,050		08/11/2016	07/13/2021	
89153V	AC	3			C	1FE	50,905	100.086	51,044	51,000	50,990		20		1.550	1.589	JD	7	791	06/21/2012	06/28/2017	
89153V	AJ	8			C	1FE	174,615	99.991	174,984	175,000	174,997		130		1.000	1.075	JJ	831	1,750	01/08/2014	01/10/2017	
893526	DK	6			1	1FE	159,051	104.134	156,201	150,000	155,116		(1,279)		3.800	2.834	AO	1,425	5,700	10/23/2013	10/01/2020	
893830	AS	8			C	4FE	168,794	102.000	153,000	150,000	153,000	25,411	(5,161)		6.000	2.401	MS	2,650	9,000	07/15/2014	03/15/2018	
90331H	MY	6			2	1FE	249,305	98.700	246,750	250,000	249,461		156		1.400	1.495	AO	632	1,750	04/21/2016	04/26/2019	
907818	EE	4			1.2	1FE	199,840	100.111	200,222	200,000	199,887		31		2.250	2.267	JD	150	4,500	06/16/2015	06/19/2020	
90783T	AA	8				1FE	28,832	107.188	28,151	26,263	27,547		(174)		5.404	3.470	JJ	706	1,563	08/02/2010	07/02/2025	
91159H	HE	3			2	1FE	149,910	100.837	151,256	150,000	149,965		18		1.950	1.962	MN	374	2,925	11/04/2013	11/15/2018	
913017	CG	2			1.2	1FE	74,833	98.095	73,571	75,000	74,838		5		1.950	1.997	MN	244		10/27/2016	11/01/2021	
92343V	BF	0			1	2FE	112,845	99.722	114,680	115,000	114,520		570		1.100	1.608	MN	211	1,265	01/02/2014	11/01/2017	
92343V	BP	8			1	2FE	91,119	103.203	87,723	85,000	87,418		(1,390)		3.650	1.939	MS	922	3,103	04/11/2014	09/14/2018	
92343V	DD	3			1	2FE	139,656	91.780	128,492	140,000	139,669		13		2.625	2.653	FA	1,531		08/04/2016	08/15/2026	
92826C	AD	4			1.2	1FE	80,117	100.038	75,029	75,000	79,917		(200)		3.150	2.314	JD	112	1,181	08/04/2016	12/14/2025	
931142	CJ	0				1FE	11,578	105.048	10,505	10,000	10,288		(248)		5.800	3.169	FA	219	580	05/25/2011	02/15/2018	
931142	DP	5			1.2	1FE	82,330	102.589	76,942	75,000	81,965		(365)		3.300	1.888	AO	474	1,238	08/04/2016	04/22/2024	
949746	RW	3				1FE	138,503	95.324	128,687	135,000	138,380		(124)		3.000	2.694	AO	776	2,025	08/04/2016	04/22/2026	
94974B	FV	7			9	1FE	150,376	99.829	149,744	150,000	150,177		(77)		1.342	1.306	JAJO	386	1,579	06/02/2014	04/22/2019	
94974B	GA	2				1FE	68,624	98.492	64,020	65,000	68,471		(154)		3.300	2.531	MS	667	1,073	08/11/2016	09/09/2024	
961214	CF	8			C	1FE	149,796	100.469	150,704	150,000	149,914		41		2.250	2.279	JJ	1,538	3,375	01/13/2014	01/17/2019	

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

1	2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	Code	or e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value					Fair Value	Par Value										Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					15,132,287	XXX	14,767,005	14,739,328	14,948,506	25,411	(71,457)	0	0	XXX	XXX	XXX	109,753	320,882	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																								
57643M	GV 0 MASTR 0410 1A1 - CMO/RMBS			4	1FM	6,904	99.624	6,743	6,769	6,540		63		4,500	3,366	MON	25	324	11/14/2011	10/25/2019				
929227	6Y 7 WAMU 03S6 2A3 - CMO/RMBS			4	1FM	4,227	99.313	4,131	4,159	4,169		(12)		4,750	4,152	MON	16	211	08/25/2011	07/25/2018				
92922F	DE 5 WAMU 03S8 A2 - CMO/RMBS			4	1FM	3,928	99.715	3,854	3,865	3,875		(10)		5,000	4,334	MON	16	207	08/25/2011	09/25/2018				
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					15,059	XXX	14,728	14,793	14,584	0	41	0	XXX	XXX	XXX	57	742	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
12591V	AE 1 COMM 14CR16 A4 - CMBS			4	1FM	80,336	106.298	82,912	78,000	79,752		(220)		4,051	3,707	MON	263	3,160	03/28/2014	04/12/2047				
12592X	AZ 9 COMM 15CC22 A2 - CMBS			4	1FM	41,199	102.053	40,821	40,000	40,753		(333)		2,856	2,180	MON	95	1,142	03/18/2015	03/12/2048				
12593A	BA 2 COMM 15CC23 A4 - CMBS			4	1FM	308,975	102.516	307,548	300,000	307,631		(1,642)		3,497	3,155	MON	874	10,491	05/06/2015	05/12/2048				
12630B	AX 6 COMM 13CC13 A2 - CMBS			4	1FM	102,999	101.970	101,970	100,000	101,140		(762)		3,039	2,387	MON	253	3,039	12/13/2013	11/12/2046				
12631D	AX 1 COMM 14RE17 A2 - CMBS			4	1FM	102,999	102.232	102,232	100,000	101,373		(800)		3,012	2,354	MON	251	3,012	04/29/2014	05/10/2047				
20047R	AE 3 COMM 07C9 A4 - CMBS			4	1FM	109,006	100.785	97,277	96,519	98,327		(3,656)		5,812	0,917	MON	467	6,416	01/23/2014	12/10/2049				
36252R	AF 6 GSMS 14GC18 A2 - CMBS			4	1FM	178,139	101.663	175,833	172,956	174,855		(1,506)		2,924	2,228	MON	421	5,062	01/24/2014	01/11/2047				
36252W	AX 6 GSMS 14GC20 A5 - CMBS			4	1FM	103,000	105.346	105,346	100,000	102,243		(549)		3,998	3,651	MON	333	3,998	03/27/2014	04/12/2047				
46629Y	AC 3 JPMCC 07CB18 A4 - CMBS			4	1FM	15,854	99.960	14,405	14,411	14,411		(494)		5,440	1,467	MON	65	974	01/28/2014	06/12/2047				
46641W	AT 4 JPMBB 14C19 A2 - CMBS			4	1FM	180,250	102.253	178,943	175,000	177,380		(1,404)		3,046	2,377	MON	444	5,330	04/29/2014	04/17/2047				
61690Q	AB 5 MSBAM 15C23 A2 - CMBS			4	1FM	77,247	102.457	76,843	75,000	76,539		(463)		2,982	2,320	MON	186	2,237	06/05/2015	07/15/2050				
92890K	AX 3 WFRBS 14C22 A2 - CMBS			4	1FM	258,008	102.245	255,613	250,000	255,318		(2,693)		2,976	2,087	MON	620	7,440	09/16/2015	09/17/2057				
96221Q	AB 9 WFRBS 13C18 A2 - CMBS			4	1FM	231,744	102.053	229,619	225,000	227,546		(1,401)		3,027	2,372	MON	568	6,811	12/23/2013	12/17/2046				
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					1,789,756	XXX	1,769,361	1,726,886	1,757,269	0	(15,925)	0	XXX	XXX	XXX	4,843	59,111	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
12618S	AC 1 CNHI 13D A3 - ABS			4	1FE	12,246	99.946	12,240	12,246	12,246		0		0.770	0.773	MON	4	110	11/14/2013	10/15/2018				
14041N	EY 3 COMET 155 A - ABS			4	1FE	499,976	100.357	501,785	500,000	499,987		8		1,600	1,607	MON	356	8,000	07/16/2015	05/17/2021				
14313P	AC 1 CARMX 134 A3 - ABS			4	1FE	6,887	99.995	6,887	6,888	6,888		0		0.800	0.806	MON	2	65	10/30/2013	07/16/2018				
15200M	AB 3 CNP 3 A2 - ABS			4	1FE	142,334	105.925	132,406	125,000	132,204		(3,025)		5,234	1,626	FA	2,726	6,543	01/30/2014	02/01/2023				
254683	BP 9 DCENT 152 A - ABS			4	1FE	524,841	100.016	525,084	525,000	524,653		(209)		1,900	1,914	MON	443	9,975	04/22/2015	10/17/2022				
34530H	AC 4 FORDO 14A A3 - ABS			4	1FE	15,763	99.991	15,764	15,765	15,765		1		0.790	0.800	MON	6	150	01/14/2014	05/15/2018				
36159J	DL 2 GEMNT 127 A - ABS			4	1FE	199,890	100.033	200,066	200,000	199,955		16		1,760	1,775	MON	156	3,520	10/10/2012	09/15/2022				
65477M	AC 2 NAROT 13C A3 - ABS			4	1FE	24,568	99.967	24,565	24,573	24,573		1		0.670	0.681	MON	7	187	12/04/2013	08/15/2018				
87165L	AP 6 GEMNT 153 A - ABS			4	1FE	149,980	100.161	150,242	150,000	149,887		(95)		1,740	1,751	MON	116	2,610	09/25/2015	09/15/2021				
981464	CW 8 WFRNT 12A A - ABS			4	1FE	285,227	103.022	283,311	275,000	279,224		(2,143)		3,140	2,379	MON	384	8,635	01/30/2014	01/17/2023				
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					1,861,710	XXX	1,852,349	1,834,472	1,845,382	0	(5,446)	0	XXX	XXX	XXX	4,201	39,795	XXX	XXX				
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					18,798,812	XXX	18,403,443	18,315,479	18,565,741	25,411	(92,787)	0	XXX	XXX	XXX	118,853	420,530	XXX	XXX				
Totals																								
7799999	Total - Issuer Obligations					25,070,209	XXX	24,360,077	23,324,328	24,652,829	25,411	(216,651)	0	XXX	XXX	XXX	213,982	624,226	XXX	XXX				
7899999	Total - Residential Mortgage-Backed Securities					10,436,660	XXX	10,302,040	10,021,946	10,426,320	0	5,421	0	XXX	XXX	XXX	29,319	286,786	XXX	XXX				
7999999	Total - Commercial Mortgage-Backed Securities					1,891,038	XXX	1,866,448	1,826,886	1,858,389	0	(15,962)	0	XXX	XXX	XXX	5,070	61,894	XXX	XXX				
8099999	Total - Other Loan-Backed and Structured Securities					1,861,710	XXX	1,852,349	1,834,472	1,845,382	0	(5,446)	0	XXX	XXX	XXX	4,201	39,795	XXX	XXX				
8399999	Grand Total - Bonds					39,259,618	XXX	38,380,914	37,007,633	38,782,920	25,411	(232,638)	0	XXX	XXX	XXX	252,571	1,012,700	XXX	XXX				

E10.7

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		1,687,000	71,748	42.530	71,748	56,253		2,853		12,679		12,679		L	12/01/2016.
02209S	10	3	ALTRIA GROUP ORD		1,025,000	69,311	67.620	69,311	44,088	625	2,078		8,808		8,808		L	12/01/2016.
031162	10	0	AMGEN ORD		452,000	66,087	146.210	66,087	64,567				1,520		1,520		L	12/01/2016.
039483	10	2	ARCHER DANIELS MIDLAND ORD		1,497,000	68,338	45.650	68,338	65,721		1,652		12,617		12,617		L	12/01/2016.
053015	10	3	AUTOMATIC DATA PROCESSING ORD		676,000	69,479	102.780	69,479	48,831	385	1,367		11,988		11,988		L	09/01/2016.
09247X	10	1	BLACKROCK ORD		174,000	66,214	380.540	66,214	56,634		1,498		9,580		9,580		L	12/01/2016.
097023	10	5	BOEING ORD		431,000	67,098	155.680	67,098	55,580		1,733		7,068		7,068		L	09/01/2016.
110122	10	8	BRISTOL MYERS SQUIBB ORD		1,160,000	67,790	58.440	67,790	65,862		411		1,928		1,928		L	12/01/2016.
17275R	10	2	CISCO SYSTEMS ORD		2,190,000	66,182	30.220	66,182	60,958		1,943		6,170		6,170		L	12/01/2016.
191216	10	0	COCA-COLA ORD		1,613,000	66,875	41.460	66,875	63,905		1,899		(1,999)		(1,999)		L	12/01/2016.
231021	10	6	CUMMINS ORD		457,000	62,458	136.670	62,458	56,632		1,828		22,238		22,238		L	12/01/2015.
260543	10	3	DOW CHEMICAL ORD		1,159,000	66,318	57.220	66,318	58,585	533	2,056		6,633		6,633		L	12/01/2016.
291011	10	4	EMERSON ELECTRIC ORD		1,145,000	63,834	55.750	63,834	67,475		2,094		8,760		8,760		L	09/01/2016.
30231G	10	2	EXXON MOBIL ORD		739,000	66,702	90.260	66,702	66,726		2,004		8,367		8,367		L	12/01/2016.
369604	10	3	GENERAL ELECTRIC ORD		2,111,000	66,708	31.600	66,708	63,159	507	904		3,549		3,549		L	12/01/2016.
370334	10	4	GENERAL MILLS ORD		1,072,000	66,217	61.770	66,217	56,450		1,635		3,830		3,830		L	12/01/2016.
438516	10	6	HONEYWELL INTERNATIONAL ORD		574,000	66,498	115.850	66,498	65,229				1,269		1,269		L	12/01/2016.
458140	10	0	INTEL ORD		1,861,000	67,498	36.270	67,498	52,406		1,730		4,334		4,334		L	12/01/2016.
459200	10	1	INTERNATIONAL BUSINESS MACHINES ORD		402,000	66,728	165.990	66,728	67,165		2,109		11,044		11,044		L	12/01/2016.
460146	10	3	INTERNATIONAL PAPER ORD		1,325,000	70,305	53.060	70,305	62,990		2,185		19,876		19,876		L	12/01/2016.
478160	10	4	JOHNSON & JOHNSON ORD		583,000	67,167	115.210	67,167	55,908		1,626		6,651		6,651		L	12/01/2016.
494368	10	3	KIMBERLY CLARK ORD		566,000	64,592	114.120	64,592	63,910	521	1,612		(6,393)		(6,393)		L	12/01/2016.
539830	10	9	LOCKHEED MARTIN ORD		245,000	61,235	249.940	61,235	42,062		1,614		7,801		7,801		L	09/01/2016.
580135	10	1	MCDONALD'S ORD		548,000	66,703	121.720	66,703	53,675		1,761		2,087		2,087		L	12/01/2016.
58933Y	10	5	MERCK & CO ORD		1,061,000	62,461	58.870	62,461	59,581	499	1,805		5,873		5,873		L	12/01/2016.
594918	10	4	MICROSOFT ORD		1,083,000	67,298	62.140	67,298	43,760		1,544		7,390		7,390		L	12/01/2016.
681919	10	6	OMNICOM GROUP ORD		749,000	63,747	85.110	63,747	54,593	412	1,475		6,489		6,489		L	12/01/2016.
713448	10	8	PEPSICO ORD		652,000	68,219	104.630	68,219	55,464	437	1,629		3,056		3,056		L	12/01/2016.
717081	10	3	PFIZER ORD		2,020,000	65,610	32.480	65,610	64,398		2,006		508		508		L	12/01/2016.
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD		740,000	67,703	91.490	67,703	64,450	770	2,445		2,292		2,292		L	12/01/2016.
74005P	10	4	PRAXAIR ORD		536,000	62,814	117.190	62,814	65,652		782		(2,838)		(2,838)		L	12/01/2016.
74251V	10	2	PRINCIPAL FINANCIAL GROUP ORD		1,125,000	65,093	57.860	65,093	54,482		1,811		16,459		16,459		L	03/01/2016.
742718	10	9	PROCTER & GAMBLE ORD		790,000	66,423	84.080	66,423	62,193		1,838		3,424		3,424		L	12/01/2016.
747525	10	3	QUALCOMM ORD		961,000	62,657	65.200	62,657	60,047		1,985		14,602		14,602		L	06/01/2016.
773903	10	9	ROCKWELL AUTOMAT ORD		480,000	64,512	134.400	64,512	54,388		1,344		14,857		14,857		L	09/01/2016.
87612E	10	6	TARGET ORD		838,000	60,529	72.230	60,529	54,500		1,709		449		449		L	09/01/2016.
882508	10	4	TEXAS INSTRUMENTS ORD		881,000	64,287	72.970	64,287	41,813		1,419		16,057		16,057		L	03/01/2016.
88579Y	10	1	3M ORD		378,000	67,499	178.570	67,499	52,921		1,530		9,843		9,843		L	12/01/2016.
89417E	10	9	TRAVELERS COMPANIES ORD		568,000	69,535	122.420	69,535	65,522		381		4,012		4,012		L	12/01/2016.
907818	10	8	UNION PACIFIC ORD		639,000	66,252	103.680	66,252	53,800		1,417		16,169		16,169		L	06/01/2016.
911312	10	6	UNITED PARCEL SERVICE CL B ORD		559,000	64,084	114.640	64,084	54,526		1,715		10,198		10,198		L	06/01/2016.
913017	10	9	UNITED TECHNOLOGIES ORD		602,000	65,991	109.620	65,991	66,211		1,516		7,899		7,899		L	12/01/2016.

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description		Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
			3 Code	4 F or ei g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
918204 10 8	VF	ORD	.....	.....	1,179,000	62,900	53.350	62,900	74,743	.....	1,522	.....	(9,318)	.....	(9,318)	.....	L	12/01/2016.
91913Y 10 0	VALERO ENERGY	ORD	.....	.....	1,066,000	72,829	68.320	72,829	63,709	.....	1,744	.....	9,120	.....	9,120	.....	L	09/01/2016.
92343V 10 4	VERIZON COMMUNICATIONS	ORD	.....	.....	1,307,000	69,768	53.380	69,768	62,662	.....	2,539	.....	8,320	.....	8,320	.....	L	12/01/2016.
931142 10 3	WAL MART STORES	ORD	.....	.....	923,000	63,798	69.120	63,798	66,035	.....	1,628	.....	6,171	.....	6,171	.....	L	12/01/2016.
983919 10 1	XILINX	ORD	.....	.....	1,207,000	72,867	60.370	72,867	64,598	.....	.....	.....	8,269	.....	8,269	.....	L	12/01/2016.
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					3,118,958	XXX	3,118,958	2,774,818	5,150	74,373	0	329,705	0	329,705	0	XXX	XXX
9799999	Total - Common Stock					3,118,958	XXX	3,118,958	2,774,818	5,150	74,373	0	329,705	0	329,705	0	XXX	XXX
9899999	Total Common and Preferred Stock					3,118,958	XXX	3,118,958	2,774,818	5,150	74,373	0	329,705	0	329,705	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
36179R TA 7	RMBS - G2 MA3245.....		03/01/2016.....	CITIGROUP GLOBAL MARKETS INC.....		136,843	127,825	
36179S EJ 2	RMBS - G2 MA3737.....		06/21/2016.....	CREDIT SUISSE SECURITIES (USA).....		215,125	200,000	511
36179S JT 5	G2 MA3874 - RMBS.....		08/08/2016.....	WELLS FARGO SECURITIES LLC.....		138,491	130,000	215
36179S LS 4	G2 MA3937 - RMBS.....		09/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		292,875	275,000	535
912828 R7 7	UNITED STATES TREASURY.....		06/13/2016.....	VARIOUS.....		554,631	550,000	227
0599999	Total - Bonds - U.S. Government.....					1,337,964	1,282,825	1,488
Bonds - U.S. States, Territories and Possessions								
13062P HG 0	CALIFORNIA ST ECONOMIC RECOVERY.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		25,070	20,000	32
13063B QD 7	CALIFORNIA ST ECONOMIC RECOVERY.....		08/11/2016.....	MERRILL LYNCH FENNER & SMITH.....		37,496	30,000	591
246381 FW 2	DELAWARE ST.....		08/11/2016.....	Goldman Sachs.....		38,221	30,000	625
574193 MS 4	MARYLAND ST.....		08/10/2016.....	MERRILL LYNCH FENNER & SMITH.....		38,458	30,000	221
574193 MU 9	MARYLAND ST.....		08/04/2016.....	Goldman Sachs.....		25,343	20,000	131
57582R DT 0	MASSACHUSETTS ST.....		08/10/2016.....	MESIROW FINANCIAL INC.....		38,928	30,000	183
57582R JT 4	MASSACHUSETTS ST.....		08/09/2016.....	MESIROW FINANCIAL INC.....		38,165	30,000	146
604129 G8 3	MINNESOTA ST.....		08/08/2016.....	Morgan Stanley.....		34,942	30,000	42
60412A HC 0	MINNESOTA ST.....		08/10/2016.....	FUNB-FUNDS II.....		39,095	30,000	17
64966M AS 8	NEW YORK N Y.....		08/09/2016.....	FUNB-FUNDS II.....		38,091	30,000	46
64966M EU 9	NEW YORK N Y.....		08/04/2016.....	Goldman Sachs.....		25,728	20,000	
70914P D4 1	PENNSYLVANIA ST.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		23,011	20,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					402,547	320,000	2,032
Bonds - U.S. Political Subdivisions of States								
015302 2R 2	ALEXANDRIA VA.....		08/18/2016.....	THE HUNTINGTON INVESTMENT COMPANY.....		119,906	100,000	194
015302 2U 5	ALEXANDRIA VA.....		08/04/2016.....	BLAIR WILLIAM AND COMPANY.....		25,630	20,000	
49474F GJ 3	KING CNTY WASH.....		08/11/2016.....	HILLTOP SECURITIES INC.....		37,769	30,000	313
54589T EZ 1	LOUDOUN CNTY VA.....		08/11/2016.....	Morgan Stanley.....		37,936	30,000	288
566795 LU 2	MARICOPA CNTY ARIZ CMNTY COLLEGE DIST.....		08/18/2016.....	FUNB-FUNDS II.....		116,139	100,000	
812626 3X 5	SEATTLE WASH.....		08/10/2016.....	Morgan Stanley.....		38,964	30,000	308
864813 Q4 5	SUFFOLK VA.....		08/11/2016.....	Citigroup Global Markets, Inc.....		39,412	30,000	79
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					415,756	340,000	1,182
Bonds - U.S. Special Revenue and Special Assessment								
3128MJ YT 1	FH G08721 - RMBS.....		08/15/2016.....	RBC Dain Rauscher (US).....		259,648	250,000	354
3128MJ YY 0	FH G08726 - RMBS.....		09/14/2016.....	WELLS FARGO SECURITIES LLC.....		259,180	250,000	375
3130A8 QS 5	FEDERAL HOME LOAN BANKS.....		08/05/2016.....	NOMURA SECURITIES INTL INC.....		129,224	130,000	98
3130A8 Y7 2	FEDERAL HOME LOAN BANKS.....		08/18/2016.....	WELLS FARGO SECURITIES LLC.....		24,943	25,000	9
3133EG BZ 7	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		06/01/2016.....	VARIOUS.....		149,807	150,000	48
3135G0 K3 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/03/2016.....	Morgan Stanley.....		281,983	275,000	1,591
3135G0 N8 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/17/2016.....	CITIGROUP GLOBAL MARKETS INC.....		298,785	300,000	
3135G0 ZR 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/03/2016.....	Morgan Stanley.....		294,739	275,000	2,968
31368H NW 9	RMBS - FN 190405.....		05/24/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		334,806	312,037	901
3136G3 D5 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/05/2016.....	JPM/INTL FCSTONE FINANCIAL INC.....		330,000	330,000	138
3137EA DB 2	FREDDIE MAC.....		08/05/2016.....	Morgan Stanley.....		137,283	130,000	214
3138EN Y8 6	RMBS - FN AL6134.....		02/01/2016.....	VARIOUS.....		252,599	248,636	207
3138WE 3W 7	RMBS - FN AS5312.....		04/01/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		135,965	129,106	
3138WG AM 6	RMBS - FN AS6311.....		05/05/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		259,813	247,404	265
3138WH BN 1	RMBS - FN AS7244.....		05/18/2016.....	WELLS FARGO SECURITIES LLC.....		692,404	660,144	1,412
3140EU E3 9	RMBS - FN BC0153.....		06/09/2016.....	WELLS FARGO SECURITIES LLC.....		260,496	242,428	323

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3140F3 5W 4	RMBS - FN BC8060.....		05/24/2016.....	DAIWA SECURITIES AMERICA INC.....		13,926	13,000	38
3140FA YA 4	FN BD3404 - RMBS.....		08/08/2016.....	PIERPONT SECURITIES.....		286,559	275,000	229
31417E VQ 1	FN AB7822 - RMBS.....		08/11/2016.....	MERRILL LYNCH FENNER & SMITH.....		560,871	540,029	563
31419H XQ 0	FN AE6986 - RMBS.....		08/11/2016.....	VARIOUS.....		280,473	260,111	434
31419K KV 6	RMBS - FN AE8407.....		03/01/2016.....	CITIGROUP GLOBAL MARKETS INC.....		137,288	128,213	
576051 NZ 5	MASSACHUSETTS ST WTR RES AUTH.....		08/10/2016.....	JANNEY MONTGOMERY SCOTT INC.....		38,343	30,000	58
576051 QC 3	MASSACHUSETTS ST WTR RES AUTH.....		08/09/2016.....	JEFFERIES & COMPANY, INC.....		39,561	30,000	
64990E PZ 4	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....		08/04/2016.....	FIDELITY CAP MKTS(DIV OF NFSC).....		24,249	20,000	400
650035 W6 1	NEW YORK ST URBAN DEV CORP REV.....		08/11/2016.....	FIDELITY CAP MKTS(DIV OF NFSC).....		37,149	30,000	621
650035 W9 5	NEW YORK ST URBAN DEV CORP REV.....		08/30/2016.....	MESIROW FINANCIAL INC.....		65,340	50,000	1,146
67756D JK 3	OHIO ST HIGHER EDL FAC COMMN REV.....		11/01/2016.....	VARIOUS.....		5,991	5,000	
870000 LJ 3	SWARTHMORE BORO AUTH PA COLLEGE REV.....		08/09/2016.....	Citigroup Global Markets, Inc.....		39,591	30,000	
89546R MQ 4	TRI-CNTY MET TRANSN DIST ORE REV.....		08/09/2016.....	J.V.B. Financial Group, LLC.....		38,460	30,000	379
914455 PP 9	UNIVERSITY MICH UNIV REVS.....		10/28/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		6,302	5,000	22
91514A DY 8	UNIVERSITY TEX UNIV REVS.....		08/11/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		38,274	30,000	188
91514A GB 5	UNIVERSITY TEX UNIV REVS.....		11/01/2016.....	VARIOUS.....		5,860	5,000	
92778U AQ 3	VIRGINIA COMMLTH TRANSN BRD FED TRANSN G.....		11/01/2016.....	VARIOUS.....		6,166	5,000	
92817L PE 7	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.....		08/09/2016.....	Piper Jaffray Co.....		36,126	30,000	546
92817T GD 2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC.....		08/10/2016.....	Citigroup Global Markets, Inc.....		38,447	30,000	450
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					5,800,651	5,501,109	13,975

E13.1

Bonds - Industrial and Miscellaneous

02079K AC 1	ALPHABET INC.....		08/02/2016.....	Morgan Stanley.....		269,277	275,000	
023135 AN 6	AMAZON.COM INC.....		08/08/2016.....	US BANCORP INVESTMENTS INC.....		78,237	70,000	488
02665W BF 7	AMERICAN HONDA FINANCE CORP.....	C.....	08/17/2016.....	PERSHING LLC.....		149,831	150,000	275
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC.....	C.....	08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		53,370	50,000	106
037833 BS 8	APPLE INC.....		03/17/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		126,883	125,000	242
059165 EG 1	BALTIMORE GAS AND ELECTRIC CO.....		08/15/2016.....	MERRILL LYNCH FENNER & SMITH.....		24,925	25,000	
06051G FN 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		70,715	70,000	516
06051G FT 1	BANK OF AMERICA CORP.....		10/13/2016.....	MARKETAXESS CORPORATION.....		101,812	100,000	1,305
06051G FW 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		76,489	75,000	656
06406F AD 5	BANK OF NEW YORK MELLON CORP.....		08/09/2016.....	Goldman Sachs.....		174,696	175,000	
191216 BW 9	COCA-COLA CO.....		08/08/2016.....	US BANCORP INVESTMENTS INC.....		72,043	70,000	352
20030N BW 0	COMCAST CORP.....		08/04/2016.....	CITIGROUP GLOBAL MARKETS INC.....		139,626	140,000	183
24422E TJ 8	JOHN DEERE CAPITAL CORP.....		09/06/2016.....	DEUTSCHE BANK SECURITIES, INC.....		149,697	150,000	
25468P DM 5	WALT DISNEY CO.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		140,602	145,000	201
26441C AR 6	DUKE ENERGY CORP.....		08/09/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		59,994	60,000	
369550 AW 8	GENERAL DYNAMICS CORP.....		08/09/2016.....	JP MORGAN SECURITIES INC.....		94,350	95,000	
375558 BC 6	GILEAD SCIENCES INC.....		08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		69,397	65,000	1,003
38141G VU 5	GOLDMAN SACHS GROUP INC.....		08/16/2016.....	JEFFERIES & COMPANY, INC.....		101,836	100,000	831
38143U 8H 7	GOLDMAN SACHS GROUP INC.....		08/04/2016.....	HSBC SECURITIES INC.....		84,537	80,000	1,367
38148L AC 0	GOLDMAN SACHS GROUP INC.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		77,637	75,000	131
437076 BK 7	HOME DEPOT INC.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		82,403	75,000	1,005
438516 BM 7	HONEYWELL INTERNATIONAL INC.....		10/24/2016.....	DEUTSCHE BANK SECURITIES, INC.....		149,993	150,000	
46625H QJ 2	JPMORGAN CHASE & CO.....		02/25/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		74,944	75,000	
46625H RL 6	JPMORGAN CHASE & CO.....		08/08/2016.....	HSBC SECURITIES INC.....		75,875	75,000	467
46625H RV 4	JPMORGAN CHASE & CO.....		08/04/2016.....	HSBC SECURITIES INC.....		140,832	140,000	207

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
478160 BR 4	JOHNSON & JOHNSON.....		02/25/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		44,995	45,000	
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.....		53,067	50,000	433
61746B DR 4	MORGAN STANLEY.....		06/21/2016.....	Morgan Stanley.....		126,951	125,000	1,245
61746B DZ 6	MORGAN STANLEY.....		08/08/2016.....	MERRILL LYNCH FENNER & SMITH.....		132,974	125,000	188
61746B EA 0	MORGAN STANLEY.....		08/11/2016.....	NOMURA SECURITIES/FIXED INCOME.....		81,239	80,000	639
68389X BK 0	ORACLE CORP.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		140,787	140,000	236
69353R EW 4	PNC BANK NA.....		08/04/2016.....	BNY/SUNTRUST CAPITAL MARKETS.....		255,338	250,000	1,493
713448 BY 3	PEPSICO INC.....		08/11/2016.....	JP MORGAN SECURITIES INC.....		132,314	125,000	1,537
718172 BU 2	PHILIP MORRIS INTERNATIONAL INC.....		08/11/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		75,358	75,000	425
742718 EQ 8	PROCTER & GAMBLE CO.....		10/31/2016.....	Morgan Stanley.....		59,877	60,000	
780082 AE 3	ROYAL BANK OF CANADA.....		03/14/2016.....	RBC CAPITAL MARKETS.....		199,860	200,000	
857477 AW 3	STATE STREET CORP.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		76,525	75,000	453
87612E BB 1	TARGET CORP.....		06/21/2016.....	PERSHING LLC.....		128,808	125,000	1,422
89114Q BL 1	TORONTO-DOMINION BANK.....		08/11/2016.....	BONY/TORONTO DOMINION SECURITI.....		124,994	125,000	206
90331H MY 6	U.S. BANK NATIONAL ASSOCIATION (CINCINNA.....		04/21/2016.....	US BANCORP INVESTMENTS INC.....		249,305	250,000	
913017 CG 2	UNITED TECHNOLOGIES CORP.....		10/27/2016.....	Goldman Sachs.....		74,833	75,000	
92343V DD 3	VERIZON COMMUNICATIONS INC.....		08/04/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		139,656	140,000	82
92826C AD 4	VISA INC.....		08/04/2016.....	US BANCORP INVESTMENTS INC.....		80,117	75,000	361
931142 DP 5	WAL-MART STORES INC.....		08/04/2016.....	HSBC SECURITIES INC.....		82,330	75,000	736
949746 RW 3	WELLS FARGO & CO.....		08/04/2016.....	NOMURA SECURITIES/FIXED INCOME.....		138,503	135,000	1,204
94974B GA 2	WELLS FARGO & CO.....		08/11/2016.....	WELLS FARGO SECURITIES LLC.....		68,624	65,000	935
3899999	Total - Bonds - Industrial and Miscellaneous.....					5,212,871	5,125,000	22,294
8399997	Total - Bonds - Part 3.....					13,169,789	12,568,934	40,971
8399998	Total - Bonds - Summary Item from Part 5.....					4,511,724	4,490,000	4,849
8399999	Total - Bonds.....					17,681,513	17,058,934	45,821
Common Stocks - Industrial and Miscellaneous								
00206R 10 2	AT&T ORD.....		12/01/2016.....	VARIOUS.....		224.000	8.727	XXX
02209S 10 3	ALTRIA GROUP ORD.....		12/01/2016.....	VARIOUS.....		147.000	9.394	XXX
031162 10 0	AMGEN ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....		452.000	64.567	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		12/01/2016.....	VARIOUS.....		162.000	6.754	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....		50.000	4.456	XXX
09247X 10 1	BLACKROCK ORD.....		12/01/2016.....	VARIOUS.....		187.000	60.808	XXX
097023 10 5	BOEING ORD.....		09/01/2016.....	VARIOUS.....		100.000	12.171	XXX
110122 10 8	BRISTOL MYERS SQUIBB ORD.....		12/01/2016.....	VARIOUS.....		1,160.000	65.862	XXX
17275R 10 2	CISCO SYSTEMS ORD.....		12/01/2016.....	VARIOUS.....		233.000	6.869	XXX
191216 10 0	COCA-COLA ORD.....		12/01/2016.....	VARIOUS.....		354.000	14.787	XXX
260543 10 3	DOW CHEMICAL ORD.....		12/01/2016.....	VARIOUS.....		85.000	4.396	XXX
291011 10 4	EMERSON ELECTRIC ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....		68.000	3.561	XXX
30231G 10 2	EXXON MOBIL ORD.....		12/01/2016.....	VARIOUS.....		81.000	7.044	XXX
369604 10 3	GENERAL ELECTRIC ORD.....		12/01/2016.....	VARIOUS.....		2,111.000	63.159	XXX
370334 10 4	GENERAL MILLS ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....		196.000	11.878	XXX
438516 10 6	HONEYWELL INTERNATIONAL ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....		574.000	65.229	XXX
458140 10 0	INTEL ORD.....		12/01/2016.....	VARIOUS.....		368.000	11.730	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.....		12/01/2016.....	VARIOUS.....		27.000	4.076	XXX
460146 10 3	INTERNATIONAL PAPER ORD.....		12/01/2016.....	VARIOUS.....		228.000	9.072	XXX

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
478160 10 4	JOHNSON & JOHNSON ORD.....		12/01/2016.....	VARIOUS.....	69.000	7,719	XXX	
494368 10 3	KIMBERLY CLARK ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	151.000	18,156	XXX	
539830 10 9	LOCKHEED MARTIN ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	9.000	2,187	XXX	
580135 10 1	MCDONALD'S ORD.....		12/01/2016.....	VARIOUS.....	87.000	10,153	XXX	
58933Y 10 5	MERCK & CO ORD.....		12/01/2016.....	VARIOUS.....	104.000	6,040	XXX	
594918 10 4	MICROSOFT ORD.....		12/01/2016.....	VARIOUS.....	76.000	4,039	XXX	
681919 10 6	OMNICOM GROUP ORD.....		12/01/2016.....	VARIOUS.....	55.000	4,750	XXX	
713448 10 8	PEPSICO ORD.....		12/01/2016.....	VARIOUS.....	98.000	9,807	XXX	
717081 10 3	PFIZER ORD.....		12/01/2016.....	VARIOUS.....	467.000	14,970	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		12/01/2016.....	VARIOUS.....	152.000	13,719	XXX	
74005P 10 4	PRAXAIR ORD.....		12/01/2016.....	VARIOUS.....	536.000	65,652	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.....		03/01/2016.....	INSTINET.....	340.000	13,324	XXX	
742718 10 9	PROCTER & GAMBLE ORD.....		12/01/2016.....	VARIOUS.....	123.000	10,033	XXX	
747525 10 3	QUALCOMM ORD.....		06/01/2016.....	BARCLAYS CAPITAL INC./LE.....	4.000	219	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	30.000	3,481	XXX	
87612E 10 6	TARGET ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	195.000	13,392	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD.....		03/01/2016.....	INSTINET.....	67.000	3,614	XXX	
88579Y 10 1	3M ORD.....		12/01/2016.....	VARIOUS.....	34.000	5,836	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD.....		12/01/2016.....	INSTINET.....	568.000	65,522	XXX	
907818 10 8	UNION PACIFIC ORD.....		06/01/2016.....	VARIOUS.....	28.000	2,302	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD.....		06/01/2016.....	VARIOUS.....	28.000	2,788	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.....		12/01/2016.....	VARIOUS.....	25.000	2,660	XXX	
918204 10 8	VF ORD.....		12/01/2016.....	VARIOUS.....	348.000	20,487	XXX	
91913Y 10 0	VALERO ENERGY ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	1,124.000	67,243	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		12/01/2016.....	VARIOUS.....	242.000	12,224	XXX	
931142 10 3	WAL MART STORES ORD.....		12/01/2016.....	VARIOUS.....	107.000	7,606	XXX	
983919 10 1	XILINX ORD.....		12/01/2016.....	INSTINET.....	1,207.000	64,598	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					887,061	XXX	0
9799997	Total - Common Stocks - Part 3.....					887,061	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					256,335	XXX	
9799999	Total - Common Stocks.....					1,143,396	XXX	0
9899999	Total - Preferred and Common Stocks.....					1,143,396	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					18,824,909	XXX	45,821

E13.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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																				
36178G	HM 9	10/01/2016	VARIOUS	RMBS - GN AA8336	274,888	264,181	273,097	273,493		(1,071)		(1,071)		272,423		2,465	2,465	4,864	10/15/2042	
36178N	FJ 3	12/01/2016	VARIOUS	RMBS - GN AB2869	13,962	13,962	14,372	14,365		(403)		(403)		13,962		0	0	246	09/15/2042	
36179Q	BG 5	12/01/2016	VARIOUS	RMBS - G2 MA1839	56,420	56,420	59,205	59,213		(2,794)		(2,794)		56,420		0	0	1,061	04/20/2044	
36179R	TA 7	12/01/2016	VARIOUS	RMBS - G2 MA3245	35,104	35,104	37,581			(2,476)		(2,476)		35,104		(0)	(0)	511	11/20/2045	
36179S	EJ 2	12/01/2016	VARIOUS	RMBS - G2 MA3737	18,272	18,272	19,654			(1,382)		(1,382)		18,272		0	0	199	06/20/2046	
36179S	JT 5	12/01/2016	VARIOUS	G2 MA3874 - RMBS	4,006	4,006	4,268			(262)		(262)		4,006		0	0	25	08/20/2046	
36179S	LS 4	12/01/2016	VARIOUS	G2 MA3937 - RMBS	5,340	5,340	5,687			(347)		(347)		5,340		0	0	22	09/20/2046	
912828	C8 1	05/02/2016	Maturity	UNITED STATES TREASURY	150,000	150,000	149,772	149,958		42		42		150,000		0	0	281	04/30/2016	
912828	F5 4	05/18/2016		THE BANK OF NEW YORK MELLON/SOC GEN BANK	175,239	175,000	174,836	174,902		21		21		174,923		316	316	908	10/15/2017	
912828	J5 0	05/23/2016	MERRILL LYNCH FENNER & SMITH	UNITED STATES TREASURY	311,792	310,000	308,971	309,129		80		80		309,209		2,583	2,583	3,116	02/29/2020	
912828	J6 8	05/18/2016	JP MORGAN CHASE BANK/HSBCSI	UNITED STATES TREASURY	310,823	310,000	310,291	310,216		(37)		(37)		310,179		644	644	2,098	03/15/2018	
912828	J9 2	07/20/2016	Goldman Sachs	UNITED STATES TREASURY	49,998	50,000	49,920	49,928		32		32		49,960		38	38	202	03/31/2017	
912828	R7 7	08/19/2016	RBC Dain Rauscher (US)	UNITED STATES TREASURY	202,086	200,000	201,172			(48)		(48)		201,124		961	961	624	05/31/2021	
912828	VR 8	08/15/2016	Maturity	UNITED STATES TREASURY	100,000	100,000	100,383	100,152		(152)		(152)		100,000		0	0	625	08/15/2016	
0599999	Total - Bonds - U.S. Government				1,707,929	1,692,284	1,709,209	1,441,357	0	(8,797)	0	(8,797)	0	1,700,921	0	7,008	7,008	14,781	XXX	
Bonds - All Other Government																				
00828E	BC 2	08/04/2016	BONY/TORONTO DOMINION SECURITI	AFRICAN DEVELOPMENT BANK	91,093	91,000	90,878	90,947		23		23		90,970		123	123	584	05/15/2017	
298785	GV 2	08/04/2016	BARCLAYS BANK PLC	EUROPEAN INVESTMENT BANK	270,232	268,000	266,467	266,666		176		176		266,842		3,391	3,391	2,395	06/15/2020	
500769	GE 8	07/18/2016	Maturity	KFW	90,000	90,000	89,973	89,993		7		7		90,000		0	0	450	07/15/2016	
500769	GP 3	08/04/2016	SG AMERICAS SECURITIES, LLC	KFW	329,742	325,000	323,742	323,924		147		147		324,070		5,671	5,671	3,914	04/20/2020	
1099999	Total - Bonds - All Other Government				781,067	774,000	771,060	771,529	0	353	0	353	0	771,882	0	9,185	9,185	7,343	XXX	
Bonds - U.S. States, Territories and Possessions																				
646039	VC 8	05/23/2016	PERSHING LLC	NEW JERSEY ST	35,762	30,000	36,055	35,459		(233)		(233)		35,226		536	536	729	06/01/2024	
1799999	Total - Bonds - U.S. States, Territories & Possessions				35,762	30,000	36,055	35,459	0	(233)	0	(233)	0	35,226	0	536	536	729	XXX	
Bonds - U.S. Political Subdivisions of States																				
30382A	CF 7	05/23/2016	OPPENHEIMER & CO. INC	FAIRFAX CNTY VA	18,860	15,000	18,501	18,095		(147)		(147)		17,948		912	912	490	10/01/2023	
2499999	Total - Bonds - U.S. Political Subdivisions of States				18,860	15,000	18,501	18,095	0	(147)	0	(147)	0	17,948	0	912	912	490	XXX	
Bonds - U.S. Special Revenue and Special Assessment																				
3128CU	LV 6	12/01/2016	VARIOUS	RMBS - FH G30340	6,644	6,644	7,147	7,133		(489)		(489)		6,644		0	0	186	08/01/2027	
3128M9	TQ 5	12/01/2016	VARIOUS	RMBS - FH G07459	37,348	37,348	39,122	39,132		(1,785)		(1,785)		37,348		0	0	675	08/01/2043	
3128M9	XG 2	12/01/2016	VARIOUS	RMBS - FH G07579	26,550	26,550	27,878	27,755		(1,205)		(1,205)		26,550		0	0	574	08/01/2043	
3128MB	6P 7	12/01/2016	VARIOUS	RMBS - FH G13378	8,833	8,833	9,430	9,461		(627)		(627)		8,833		0	0	203	12/01/2023	
3128MJ	SS 0	12/01/2016	VARIOUS	RMBS - FH G08528	31,373	31,373	29,917	29,990		1,383		1,383		31,373		0	0	487	04/01/2043	
3128MJ	UM 0	12/01/2016	VARIOUS	RMBS - FH G08587	296,347	275,863	297,760	299,842		(6,624)		(6,624)		293,218		3,130	3,130	8,787	05/01/2044	
3128MJ	VZ 3	12/01/2016	VARIOUS	RMBS - FH G08632	49,020	49,020	51,379	51,262		(2,242)		(2,242)		49,020		0	0	943	03/01/2045	
3128MJ	V2 0	12/01/2016	VARIOUS	RMBS - FH G08631	36,221	36,221	36,981	36,944		(723)		(723)		36,221		(0)	(0)	626	03/01/2045	
3128MJ	YT 1	12/01/2016	VARIOUS	FH G08721 - RMBS	4,242	4,242	4,405			(164)		(164)		4,242		0	0	18	09/01/2046	
3128MJ	YY 0	12/01/2016	VARIOUS	FH G08726 - RMBS	2,515	2,515	2,608			(92)		(92)		2,515		0	0	7	10/01/2046	
3128MM	R4 7	12/01/2016	VARIOUS	RMBS - FH G18506	39,813	39,813	42,028	41,730		(1,917)		(1,917)		39,813		0	0	664	03/01/2029	
3128P7	J8 7	12/01/2016	VARIOUS	RMBS - FH C91187	7,565	7,565	8,032	8,161		(596)		(596)		7,565		(0)	(0)	191	06/01/2028	

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	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	
31292L	HZ	1	RMBS - FH C03848	12/01/2016	VARIOUS		32,490	32,490	34,703				(2,438)		32,490			0	551	04/01/2042	
31307F	TN	1	RMBS - FH J26857	12/01/2016	VARIOUS		27,325	27,325	28,243				(776)		27,325			(0)	442	01/01/2029	
3130A0	C6	5	FEDERAL HOME LOAN BANKS	12/28/2016	Maturity @ 100.0		250,000	250,000	249,285				229		250,000			0	1,563	12/28/2016	
3132GS	SF	7	RMBS - FH Q07418	12/01/2016	VARIOUS		33,612	33,612	34,463				(935)		33,612			0	681	04/01/2042	
3132HM	ZQ	7	RMBS - FH Q11651	12/01/2016	VARIOUS		19,781	19,781	20,974				(1,047)		19,781			0	324	10/01/2042	
3132JA	SR	7	RMBS - FH Q19127	12/01/2016	VARIOUS		16,839	16,839	17,300				(450)		16,839			0	380	06/01/2043	
3132JN	QF	7	RMBS - FH Q21354	12/01/2016	VARIOUS		49,928	49,928	51,754				(1,628)		49,928			0	1,198	08/01/2043	
3132L5	FG	3	RMBS - FH V80167	12/01/2016	VARIOUS		35,188	35,188	34,814				371		35,188			0	549	07/01/2043	
3132M3	T6	4	RMBS - FH Q23573	12/01/2016	VARIOUS		17,414	17,414	17,860				(412)		17,414			(0)	325	12/01/2043	
31335H	UM	3	RMBS - FH C90588	12/01/2016	VARIOUS		6,128	6,128	6,546				(395)		6,128			(0)	152	11/01/2022	
313371	PV	2	FEDERAL HOME LOAN BANKS	07/20/2016	NESBITT BURNS SECS INC		90,385	90,000	91,640				(459)		90,321		64	64	902	12/09/2016	
3134G6	XC	2	FEDERAL HOME LOAN MORTGAGE CORP	05/18/2016	Redemption		300,000	300,000	300,000				0		300,000			0	1,275	05/18/2017	
31368H	NW	9	RMBS - FN 190405	12/01/2016	VARIOUS		51,351	51,351	55,098				(3,747)		51,351			0	533	10/01/2040	
3136G0	T6	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/05/2016	NESBITT BURNS SECS INC		251,213	250,000	242,175				1,041		245,680		5,533	5,533	3,159	10/24/2019	
31371L	K2	4	RMBS - FN 255113	12/01/2016	VARIOUS		6,414	6,414	6,755				(297)		6,414			(0)	151	02/01/2024	
31371M	HK	6	RMBS - FN 255934	12/01/2016	VARIOUS		10,367	10,367	11,420				(1,237)		10,367			(0)	334	11/01/2035	
31371M	NT	0	RMBS - FN 256102	12/01/2016	VARIOUS		4,265	4,265	4,562				(367)		4,265			0	111	02/01/2036	
3137A4	JM	0	CMO/RMBS - FH 3777L-WA	12/01/2016	VARIOUS		27,168	27,168	29,392				(1,885)		27,168			0	509	12/15/2040	
3137EA	DC	0	FREDDIE MAC	08/16/2016	WELLS FARGO SECURITIES LLC		175,432	175,000	175,730				(179)		175,162		271	271	1,648	03/08/2017	
3138A2	U7	2	RMBS - FN AH1505	12/01/2016	VARIOUS		32,802	32,802	34,652				(1,692)		32,802			(0)	610	12/01/2040	
3138AS	YN	6	RMBS - FN AJ1616	10/25/2016	VARIOUS		295,479	282,023	297,138				(3,216)		293,512		1,967	1,967	8,036	10/01/2041	
3138AX	FV	8	RMBS - FN AJ5579	12/01/2016	VARIOUS		21,094	21,094	21,853				(664)		21,094			0	258	01/01/2027	
3138EJ	RA	8	RMBS - FN AL2280	12/01/2016	VARIOUS		41,682	41,682	44,704				(3,070)		41,682			(0)	883	09/01/2042	
3138EK	L3	7	RMBS - FN AL3045	12/01/2016	VARIOUS		39,227	39,227	42,181				(2,955)		39,227			0	852	10/01/2042	
3138EL	GL	1	RMBS - FN AL3802	12/01/2016	VARIOUS		36,381	36,381	37,285				(786)		36,381			(0)	531	02/01/2028	
3138EL	N4	1	RMBS - FN AL4010	12/01/2016	VARIOUS		25,543	25,543	25,882				(307)		25,543			0	446	07/01/2043	
3138EL	VB	6	RMBS - FN AL4209	12/01/2016	VARIOUS		30,598	30,598	32,453				(1,730)		30,598			(0)	571	01/01/2027	
3138EN	Y8	6	RMBS - FN AL6134	12/01/2016	VARIOUS		27,858	27,858	28,302				(444)		27,858			0	351	09/01/2043	
3138W9	GM	6	RMBS - FN AS0203	11/01/2016	VARIOUS		498,402	482,460	492,487				(1,256)		490,995		7,407	7,407	9,774	08/01/2043	
3138WC	J6	1	RMBS - FN AS2984	10/25/2016	VARIOUS		298,310	285,371	297,677				(2,654)		294,847		3,464	3,464	6,976	08/01/2029	
3138WE	3W	7	RMBS - FN AS5312	12/01/2016	VARIOUS		8,324	8,324	8,766				(442)		8,324			(0)	107	07/01/2045	
3138WE	H6	9	RMBS - FN AS4752	10/01/2016	VARIOUS		730,099	704,328	722,156				(2,671)		718,513		11,586	11,586	11,739	04/01/2030	
3138WG	AM	6	RMBS - FN AS6311	12/01/2016	VARIOUS		25,222	25,222	26,487				(1,265)		25,222			0	246	12/01/2045	
3138WH	BN	1	RMBS - FN AS7244	12/01/2016	VARIOUS		41,343	41,343	43,363				(2,020)		41,343			(0)	462	05/01/2046	
3138WQ	AW	2	RMBS - FN AT2720	12/01/2016	VARIOUS		13,379	13,379	13,657				(277)		13,379			0	194	05/01/2043	
3138WQ	RK	0	RMBS - FN AT3189	12/01/2016	VARIOUS		23,507	23,507	23,375				123		23,507			0	302	05/01/2028	
3138WT	RT	5	RMBS - FN AT5897	12/01/2016	VARIOUS		28,416	28,416	28,066				350		28,416			0	425	06/01/2043	
3138X3	FA	5	RMBS - FN AU3760	12/01/2016	VARIOUS		17,258	17,258	18,118				(790)		17,258			0	410	08/01/2043	
3138X6	PX	7	RMBS - FN AU6737	10/01/2016	VARIOUS		432,248	406,384	430,196				(2,890)		426,769		5,479	5,479	8,833	10/01/2043	
3138XB	V9	2	RMBS - FN AV0639	10/25/2016	VARIOUS		124,792	119,534	125,155				(1,388)		123,081		1,710	1,710	3,292	11/01/2028	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
3138XC 4K 5	RMBS - FN AV1725		12/01/2016	VARIOUS		21,752	21,752	22,230	22,126			(374)	(374)		21,752			.0	.320	11/01/2028.
3138XQ DH 1	RMBS - FN AW1003		12/01/2016	VARIOUS		70,278	70,278	72,068	71,839		(1,561)		(1,561)		70,278			.0	1,273	05/01/2044.
3138Y3 XN 6	RMBS - FN AX2484		12/01/2016	VARIOUS		20,110	20,110	20,901	20,847		(736)		(736)		20,110			.0	.362	10/01/2044.
3138YK X7 3	RMBS - FN AY6101		12/01/2016	VARIOUS		21,774	21,774	22,346	22,312		(538)		(538)		21,774			.0	.303	06/01/2045.
31392J YP 8	CMO/RMBS - FN-03W3B-2A4		12/01/2016	VARIOUS		10,242	10,242	11,196	10,853		(611)		(611)		10,242			.0	.224	06/25/2042.
31392W JR 2	CMO/RMBS - FH-2509G-ZG		12/01/2016	VARIOUS		7,970	7,970	8,605	8,803		(833)		(833)		7,970			.0	.185	10/15/2032.
31393T CC 8	CMO/RMBS - FN-0392D-MB		12/01/2016	VARIOUS		14,144	14,144	15,346	15,162		(1,018)		(1,018)		14,144			.0	.328	09/25/2023.
31394A YY 6	CMO/RMBS - FN-0468B-CB		12/01/2016	VARIOUS		15,682	15,682	16,672	16,463		(781)		(781)		15,682		(0)	(0)	.328	09/25/2024.
31394C PA 4	CMO/RMBS - FN-0516A-PE		12/01/2016	VARIOUS		12,880	12,880	13,730	13,003		(123)		(123)		12,880			.0	.302	03/25/2034.
31394C VD 1	CMO/RMBS - FN-0515B-EC		12/01/2016	VARIOUS		10,655	10,655	11,303	10,655				.0		10,655			.0	.119	10/25/2033.
31394K U9 3	CMO/RMBS - FH-2692E-AY		12/01/2016	VARIOUS		10,067	10,067	10,695	10,590		(523)		(523)		10,067			.0	.220	10/15/2023.
31394R JX 8	CMO/RMBS - FH-2754A-PD		11/01/2016	Direct		3,233	3,233	3,464	3,244		(10)		(10)		3,233		(0)	(0)	.29	11/15/2032.
31395H J4 3	CMO/RMBS - FH-2877E-AL		12/01/2016	VARIOUS		12,366	12,366	13,500	13,157		(791)		(791)		12,366			.0	.280	10/15/2024.
31395M CD 9	CMO/RMBS - FH-2934B-CL		10/01/2016	Direct		8,463	8,463	9,013	8,503		(40)		(40)		8,463			.0	.162	01/15/2034.
31398M VQ 6	CMO/RMBS - FN-1019A-VB		10/01/2016	Direct		76,102	76,102	82,856	76,107		(5)		(5)		76,102			.0	1,419	02/25/2021.
3140EU E3 9	RMBS - FN BC0153		12/01/2016	VARIOUS		16,032	16,032	17,227			(1,195)		(1,195)		16,032			.0	.164	01/01/2046.
3140F3 5W 4	RMBS - FN BC8060		12/01/2016	VARIOUS		.911	.911	.976			(65)		(65)		.911			.0	.12	05/01/2046.
3140FA YA 4	FN BD3404 - RMBS		12/01/2016	VARIOUS		5,649	5,649	5,887			(237)		(237)		5,649		(0)	(0)	.34	08/01/2046.
31410L PZ 9	RMBS - FN 890640		12/01/2016	VARIOUS		10,319	10,319	10,677	10,673		(354)		(354)		10,319		(0)	(0)	.148	07/01/2043.
31417E VQ 1	FN AB7822 - RMBS		12/01/2016	VARIOUS		37,901	37,901	39,364			(1,463)		(1,463)		37,901			.0	.112	02/01/2028.
31419H XQ 0	FN AE6986 - RMBS		12/01/2016	VARIOUS		36,819	36,819	39,702			(2,882)		(2,882)		36,819			.0	.195	10/01/2040.
31419K KV 6	RMBS - FN AE8407		12/01/2016	VARIOUS		25,556	25,556	27,365			(1,809)		(1,809)		25,556			.0	.367	11/01/2040.
60636W RG 2	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		05/23/2016	FIRST CLEARING CORPORATION		78,978	65,000	79,520	76,795		(703)		(703)		76,092		2,886	2,886	1,851	05/01/2022.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					5,271,618	5,135,897	5,317,991	5,004,962	0	(76,389)	0	(76,389)	0	5,228,123	0	43,496	43,496	92,182	XXX
Bonds - Industrial and Miscellaneous																				
02006M AC 5	ABS - ALLYAR-132-A3		10/17/2016	Direct		72,487	72,487	72,485	72,487		.1		.1		72,487			.0	.247	01/16/2018.
02079K AC 1	ALPHABET INC		10/06/2016	PERSHING LLC		136,584	140,000	137,087			.46		.46		137,132		(548)	(548)	.490	08/15/2026.
03524B AD 8	ANHEUSER-BUSCH INBEV FINANCE INC		08/10/2016	WELLS FARGO SECURITIES LLC		175,018	175,000	175,000	175,000				.0		175,000		.18	.18	1,038	01/27/2017.
05522R CQ 9	BACCT 141 A - ABS		08/04/2016	MERRILL LYNCH FENNER & SMITH		200,188	200,000	200,000	200,000				.0		200,000		.188	.188	1,064	06/15/2021.
05531F AN 3	BB&T CORP		10/06/2016	PERSHING LLC		116,040	115,000	116,555	116,226		(398)		(398)		115,828		.211	.211	1,919	06/19/2018.
05574L TX 6	BNP PARIBAS SA		05/25/2016	JP MORGAN SECS INC., - FIXED INCOME		101,607	100,000	99,766	99,859		.19		.19		99,878		1,729	1,729	1,127	12/12/2018.
05579T ED 4	BNP PARIBAS SA		05/23/2016	BNP PARIBAS SECURITIES BOND		201,702	200,000	199,476	199,537		.40		.40		199,577		2,125	2,125	2,441	05/21/2020.
06051G ES 4	BANK OF AMERICA CORP		01/11/2016	Maturity		90,000	90,000	90,589	90,009		(9)		(9)		90,000			.0	.563	01/11/2016.
06406H CU 1	BANK OF NEW YORK MELLON CORP		07/20/2016	MERRILL LYNCH PIERCE FENNER		102,121	100,000	99,806	99,868		.21		.21		99,889		2,232	2,232	1,503	05/15/2019.
06739F HT 1	BARCLAYS BANK PLC		05/23/2016	PERSHING LLC		201,814	200,000	199,990	199,994		.1		.1		199,994		1,820	1,820	3,833	02/20/2019.
12200B AA 6	BURLINGTON NORTHERN AND SANTA FE RAILWAY		11/01/2016	Direct		4,421	4,421	4,750	4,595		(161)		(161)		4,421			.0	.0	01/15/2021.
12591B AC 9	ABS - CNHET-14A-A3		10/01/2016	VARIOUS		89,779	89,842	89,841	89,812		.14		.14		89,826		(47)	(47)	.358	05/15/2019.
12592X BD 7	COMM 15CC22 A5 - CMBS		08/12/2016	PIERPONT SECURITIES		323,063	300,000	308,976	309,097		(1,264)		(1,264)		307,833		15,230	15,230	6,839	03/12/2048.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ig 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
12618S AC 1	ABS - CNHET-13D-A3		12/15/2016	VARIOUS		60,615	60,615	60,613	60,614				1		60,615		0	0	269	10/15/2018
12634N AT 5	CSAIL 15C2 A4 - CMBS		08/22/2016	DEUTSCHE BANK SECURITIES, INC.		326,766	300,000	308,999	309,299		(1,368)		(1,368)		307,931		18,835	18,835	7,709	06/15/2057
126650 CA 6	CVS CAREMARK CORP		10/05/2016	JP MORGAN SECURITIES INC.		150,054	150,000	150,265	150,083		(69)		(69)		150,013		41	41	1,530	12/05/2016
14041N EP 2	COMET 142A A - ABS		08/16/2016	BARCLAYS CAPITAL INC FIXED INC.		175,267	175,000	174,992	174,911		2		2		174,913		354	354	1,495	01/15/2020
14313P AC 1	ABS - CARMAX-134-A3		12/15/2016	VARIOUS		43,951	43,951	43,947	43,950		1		1		43,951			0	171	07/16/2018
14313Q AC 9	ABS - CARMAX-141-A3		11/01/2016	VARIOUS		130,301	130,363	130,345	130,357		4		4		130,361		(60)	(60)	528	10/15/2018
14912L 6D 8	CATERPILLAR FINANCIAL SERVICES CORP		10/05/2016	WELLS FARGO SECURITIES LLC		150,138	150,000	150,163	150,089		(42)		(42)		150,047		91	91	2,151	08/18/2017
172967 FW 6	CITIGROUP INC.		08/10/2016	MIZUHO SECURITIES USA INC.		86,104	85,000	82,139	87,706		(1,640)		(1,640)		86,066		38	38	4,150	01/10/2017
172967 HG 9	CITIGROUP INC.		10/05/2016	CITIGROUP GLOBAL MARKETS INC.		100,021	100,000	99,900	99,971		26		26		99,997		24	24	1,177	11/15/2016
172967 HL 8	CITIGROUP INC.		08/10/2016	DEUTSCHE BANK SECURITIES, INC.		100,079	100,000	100,000	100,000				0		100,000		79	79	779	03/10/2017
172967 JP 7	CITIGROUP INC.		08/22/2016	PERSHING LLC		67,354	65,000	64,879	64,886		7		7		64,893		2,461	2,461	1,776	04/27/2025
17305E FP 5	ABS - CCCIT 14A3 A3		05/09/2016	Direct		100,000	100,000	100,000	100,000				0		100,000			0	254	05/09/2018
17322M AT 3	CMBS - CGCMT 14GC21 A2		07/20/2016	CITIGROUP GLOBAL MARKETS INC.		129,692	125,000	128,745	127,536		(426)		(426)		127,110		2,583	2,583	2,319	05/10/2047
20047R AE 3	CMBS - CMT-07C9-A4		12/01/2016	VARIOUS		28,415	28,415	32,091	30,024		(1,609)		(1,609)		28,415		0	0	1,044	01/10/2049
20173Q AE 1	CMBS - GCCFC-07GG9-A4		11/14/2016	Direct		147,692	147,692	162,986	153,289		(5,598)		(5,598)		147,692			0	6,669	03/10/2039
22546Q AV 9	CREDIT SUISSE AG (NEW YORK BRANCH)	C	10/06/2016	Stifel Nicolaus & Co.		249,720	250,000	249,503	249,610		129		129		249,739		(19)	(19)	4,073	04/27/2018
263534 BQ 1	E I DU PONT DE NEMOURS AND CO.		10/05/2016	Morgan Stanley		151,037	150,000	169,514	155,984		(4,867)		(4,867)		151,117		(81)	(81)	6,475	12/15/2016
34528Q DE 1	FORDF 141 A1 - ABS		08/16/2016	BARCLAYS CAPITAL INC FIXED INC.		275,054	275,000	274,976	274,991		5		5		274,996		58	58	2,237	02/15/2019
34528Q DF 8	FORDF 141 A2 - ABS		08/15/2016	HSBC SECURITIES INC.		100,035	100,000	100,152	100,094		1		1		100,095		(59)	(59)	561	02/15/2019
34530H AC 4	ABS - FCAOT-14A-A3		12/15/2016	VARIOUS		123,444	123,444	123,426	123,439		5		5		123,444			0	470	05/15/2018
36252R AF 6	GSMS 14GC18 A2 - CMBS		12/01/2016	VARIOUS		2,044	2,044	2,105	2,084		(40)		(40)		2,044			0	53	01/11/2047
38141E B7 3	GOLDMAN SACHS GROUP INC.		10/06/2016	DEUTSCHE BANK SECURITIES, INC.		125,959	125,000	126,658	126,071		(291)		(291)		125,780		179	179	1,935	11/15/2018
38141G ER 1	GOLDMAN SACHS GROUP INC.		10/03/2016	Maturity		115,000	115,000	127,694	118,817		(3,817)		(3,817)		115,000			0	6,613	10/01/2016
40414L AC 3	HCP INC.		02/01/2016	Maturity		100,000	100,000	105,351	100,206		(206)		(206)		100,000			0	1,875	02/01/2016
43813J AD 7	HAROT 141 A4 - ABS		08/08/2016	JP MORGAN SECURITIES INC.		299,930	300,000	299,203	299,418		95		95		299,513		417	417	1,993	02/21/2020
448055 AK 9	HUSKY ENERGY INC.		06/10/2016	PERSHING LLC		20,201	20,000	19,958	19,965		2		2		19,967		234	234	533	04/15/2024
458140 AL 4	INTEL CORP.		10/05/2016	BARCLAYS CAPITAL INC FIXED INC.		150,425	150,000	149,571	149,795		81		81		149,876		549	549	1,665	12/15/2017
46623E KD 0	JPMORGAN CHASE & CO.		10/06/2016	PERSHING LLC		300,729	300,000	302,148	301,600		(592)		(592)		301,008		(279)	(279)	5,681	03/01/2018
46625H HX 1	JPMORGAN CHASE & CO.		03/01/2016	Maturity		115,000	115,000	120,490	115,471		(471)		(471)		115,000			0	1,984	03/01/2016
46629Y AC 3	CMBS - JPMCMS-07CB18-A4		12/01/2016	VARIOUS		98,284	98,284	108,127	101,650		(3,367)		(3,367)		98,284		0	0	4,269	06/12/2047
46629Y AC 2	CMBS - JPMCMS-07CB18-A1A		10/18/2016	VARIOUS		129,052	128,892	141,711	134,022		(4,222)		(4,222)		129,800		(748)	(748)	5,515	06/12/2047
49327M AD 1	KEYBANK NATIONAL ASSOCIATION		11/25/2016	Maturity		250,000	250,000	250,338	250,188		(188)		(188)		250,000			0	2,750	11/25/2016
548661 CS 4	LOWES CO INC.		04/15/2016	Maturity		70,000	70,000	69,965	69,998		2		2		70,000			0	744	04/15/2016
57643M GV 0	CMO/RMBS - MASTRA-0410-1A1		12/01/2016	VARIOUS		7,375	7,375	7,523	7,338		(220)		(220)		7,375		0	0	144	10/25/2019
58933Y AC 9	MERCK & CO INC.		10/05/2016	MILLENNIUM ADVISORS, LLC		150,003	150,000	147,999	149,010		366		366		149,376		627	627	1,975	01/31/2018
60688C AE 6	CMBS - MLCFC-079-A4		11/01/2016	VARIOUS		124,473	121,514	135,834	127,997		(3,522)		(3,522)		124,475		(2)	(2)	5,877	09/12/2049
61690G AB 7	CMBS - MSBAM 14C14 A2		05/23/2016	BARCLAYS CAPITAL INC FIXED INC.		102,883	100,000	102,999	102,014		(413)		(413)		101,601		1,282	1,282	1,418	02/15/2047
61747Y DD 4	MORGAN STANLEY		04/29/2016	Maturity		115,000	115,000	121,207	115,973		(973)		(973)		115,000			0	2,185	04/29/2016
61751X AE 0	CMBS - MSC-07TP25-A3		11/14/2016	Direct		59,813	59,813	66,402	61,996		(2,183)		(2,183)		59,813			0	2,294	11/12/2049
63946B AC 4	NBC UNIVERSAL INC.		04/01/2016	Maturity		100,000	100,000	104,909	100,509		(509)		(509)		100,000			0	1,438	04/01/2016
65474V AG 6	ABS - NMOTR-13A-A		02/17/2016	Direct		175,000	175,000	175,253	175,017		(17)		(17)		175,000			0	208	02/15/2018
65477M AC 2	ABS - NART-13C-A3		12/15/2016	VARIOUS		87,204	87,204	87,186	87,199		5		5		87,204		(0)	(0)	269	08/15/2018

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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
68389X BB 0	ORACLE CORP.....		10/06/2016	MERRILL LYNCH FENNER & SMITH.....		102,175	100,000	99,648	99,679		37		37		99,715		2,460	2,460	2,271	05/15/2022.
69353R EP 9	PNC BANK NA.....		07/20/2016	UBS SECURITIES LLC.....		255,793	250,000	249,425	249,489		61		61		249,550		6,243	6,243	3,674	06/01/2020.
69371R M5 2	PACCAR FINANCIAL CORP.....		10/06/2016	Morgan Stanley.....		100,357	100,000	99,868	99,895		34		34		99,929		428	428	1,260	05/18/2018.
717081 DL 4	PFIZER INC.....		10/05/2016	HILLTOP SECURITIES INC.....		203,734	200,000	200,958	200,831		(186)		(186)		200,644		3,090	3,090	3,803	05/15/2019.
76720A AM 8	RIO TINTO FINANCE (USA) PLC.....	C	06/15/2016	CORPORATE REORGANIZATIONS.....		153,654	150,000	150,461	150,270		(41)		(41)		150,229		3,425	3,425	1,688	12/14/2018.
78010U SN 8	ROYAL BANK OF CANADA.....		05/25/2016	PERSHING LLC.....		101,291	100,000	99,962	99,975		3		3		99,978		1,313	1,313	1,529	03/15/2019.
80283N AD 1	ABS - SDART-141-A3.....		10/01/2016	Direct.....		23,589	23,589	23,587	23,584		4		4		23,589				17	01/16/2018.
80283W AD 1	ABS - SDART-142-A3.....		10/01/2016	Direct.....		60,396	60,396	60,389	60,385		11		11		60,396				98	04/16/2018.
882508 AV 6	TEXAS INSTRUMENTS INC.....		10/05/2016	CLEARVIEW CORRESPONDENT SRVS,LLC.....		149,564	150,000	147,174	148,270		568		568		148,839		725	725	1,417	05/01/2018.
89236R AD 1	ABS - TAOT 13A A4.....		10/01/2016	VARIOUS.....		299,894	300,000	299,344	299,659		241		241		299,899		(5)	(5)	1,191	11/15/2018.
89236V AD 2	TAOT 13B A4 - ABS.....		08/15/2016	HSBC SECURITIES INC.....		300,668	300,000	302,156	301,230		(821)		(821)		300,408		260	260	2,920	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.....		5,453	5,453	5,986	5,756		(304)		(304)		5,453			0	22	07/02/2025.
92867R AB 5	ABS - VALET-141-A2.....		10/01/2016	Direct.....		18,824	18,824	18,824	18,824		(0)		(0)		18,824			0	8	03/20/2017.
92890F AR 7	CMBS - WFRBS 14C20 A2.....		05/23/2016	Goldman Sachs.....		155,068	150,000	154,496	152,993		(376)		(376)		152,617		2,451	2,451	2,214	05/17/2047.
929227 6Y 7	CMO/RMBS - WAMU-03S6-2A3.....		12/01/2016	VARIOUS.....		5,237	5,237	5,322	5,263		(27)		(27)		5,237		0	0	108	07/25/2018.
92922F DE 5	CMO/RMBS - WAMU-03S8-A2.....		12/01/2016	VARIOUS.....		5,161	5,161	5,244	5,188		(28)		(28)		5,161		0	0	128	09/25/2018.
94707V AC 4	WEATHERFORD INTERNATIONAL LTD (BERMUDA).....	C	08/02/2016	JP MORGAN SECURITIES INC.....		140,438	175,000	184,730	126,882	55,963	(696)		55,267		182,149		(41,712)	(41,712)	6,344	04/15/2022.
94973V AX 5	WELLPOINT INC.....		05/23/2016	PERSHING LLC.....		65,693	65,000	64,667	64,777		13		13		64,789		903	903	1,078	05/15/2022.
94974B FD 7	WELLS FARGO & CO.....		10/05/2016	Morgan Stanley.....		150,621	150,000	154,518	151,758		(1,005)		(1,005)		150,753		(132)	(132)	2,914	05/08/2017.
94974B FL 9	WELLS FARGO & CO.....		07/20/2016	Maturity.....		90,000	90,000	90,878	90,208		(208)		(208)		90,000			0	1,125	07/20/2016.
94974B GM 6	WELLS FARGO & CO.....		05/23/2016	UBS SECURITIES LLC.....		122,388	120,000	119,933	119,938		5		5		119,944		2,444	2,444	2,635	07/22/2020.
96221T AB 3	WFRBS 14LC14 A2 - CMBS.....		10/17/2016	MERRILL LYNCH FENNER & SMITH.....		102,836	100,000	102,998	101,820		(452)		(452)		101,368		1,468	1,468	2,480	03/15/2047.
984121 CG 6	XEROX CORP.....		06/10/2016	PERSHING LLC.....		49,502	50,000	49,958	49,973		4		4		49,976		(475)	(475)	1,031	03/15/2019.
984121 CH 4	XEROX CORP.....		11/04/2016	MILLENNIUM ADVISORS, LLC.....		150,000	150,000	150,006	150,004		(1)		(1)		150,004		(4)	(4)	4,130	05/15/2020.
8399999	Total - Bonds - Industrial and Miscellaneous.....					10,271,267	10,205,015	10,375,076	10,086,291	55,963	(40,761)	0	15,202	0	10,238,826	0	32,442	32,442	166,652	XXX
8399997	Total - Bonds - Part 4.....					18,086,504	17,852,197	18,227,892	17,357,694	55,963	(125,974)	0	(70,011)	0	17,992,925	0	93,578	93,578	282,177	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					4,513,851	4,490,000	4,511,724			(1,033)		(1,033)		4,510,692		3,160	3,160	18,783	XXX
8399999	Total - Bonds.....					22,600,355	22,342,197	22,739,616	17,357,694	55,963	(127,007)	0	(71,043)	0	22,503,617	0	96,738	96,738	300,959	XXX
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T ORD.....		10/01/2016	INSTINET.....		200,000		7,455	6,815		(67)		(67)		6,815		640	640	96	XXX
00287Y 10 9	ABBVIE ORD.....		11/01/2016	BARCLAYS CAPITAL INC./LE.....		982,000		62,587	52,829		(5,345)		(5,345)		52,829		9,758	9,758	1,637	XXX
02209S 10 3	ALTRIA GROUP ORD.....		10/01/2016	INSTINET.....		98,000		6,054	3,573		(2,132)		(2,132)		3,573		2,481	2,481	55	XXX
032654 10 5	ANALOG DEVICES ORD.....		12/13/2016	BARCLAYS CAPITAL INC./LE.....		903,000		62,836	46,989		(2,965)		(2,965)		46,989		15,847	15,847	1,497	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....		190,000		8,111	9,081		2,112		2,112		9,081		(970)	(970)	114	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		12/01/2016	VARIOUS.....		16,000		1,469	1,104		(251)		(251)		1,104		365	365	24	XXX
09247X 10 1	BLACKROCK ORD.....		06/01/2016	BARCLAYS CAPITAL INC./LE.....		13,000		4,741	4,174		0		0		4,174		567	567	30	XXX
097023 10 5	BOEING ORD.....		12/02/2016	BTIG LLC.....		48,000		7,266	6,155		(785)		(785)		6,155		1,111	1,111	209	XXX

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12572Q	10 5		11/01/2016	BARCLAYS CAPITAL INC./LE	572,000	56,002	XXX	43,707	51,823	(8,116)			(8,116)		43,707		12,295	12,295	2,002	XXX
166764	10 0		11/01/2016	BARCLAYS CAPITAL INC./LE	611,000	52,323	XXX	64,409	54,966	9,443			9,443		64,409		(12,085)	(12,085)	654	XXX
17275R	10 2		10/01/2016	BARCLAYS CAPITAL INC./LE	99,000	2,988	XXX	2,747	2,688	59			59		2,747		240	240	59	XXX
189054	10 9		10/01/2016	BARCLAYS CAPITAL INC./LE	446,000	55,994	XXX	39,726	56,566	(16,840)			(16,840)		39,726		16,268	16,268	343	XXX
191216	10 0		10/01/2016	INSTINET	51,000	2,218	XXX	2,045	2,191	(146)			(146)		2,045		173	173		XXX
231021	10 6		12/01/2016	VARIOUS	130,000	15,562	XXX	18,639	11,441	7,197			7,197		18,639		(3,076)	(3,076)	319	XXX
291011	10 4		12/09/2016	VARIOUS	40,000	2,205	XXX	2,671	1,913	758			758		2,671		(466)	(466)	60	XXX
30231G	10 2		10/01/2016	VARIOUS	29,000	2,488	XXX	2,712	2,261	452			452		2,712		(224)	(224)	34	XXX
370334	10 4		10/01/2016	VARIOUS	82,000	5,328	XXX	4,107	4,728	(621)			(621)		4,107		1,221	1,221	77	XXX
458140	10 0		10/01/2016	BARCLAYS CAPITAL INC./LE	117,000	4,196	XXX	2,867	4,031	(1,164)			(1,164)		2,867		1,329	1,329	91	XXX
459200	10 1		06/10/2016	BARCLAYS CAPITAL INC./LE	26,000	3,963	XXX	4,615	3,578	1,037			1,037		4,615		(652)	(652)	70	XXX
460146	10 3		09/15/2016	BARCLAYS CAPITAL INC./LE	243,000	11,015	XXX	12,599	9,161	3,438			3,438		12,599		(1,584)	(1,584)	268	XXX
478160	10 4		10/01/2016	INSTINET	39,000	4,164	XXX	3,677	4,006	(329)			(329)		3,677		486	486	29	XXX
494368	10 3		10/01/2016	INSTINET	52,000	6,838	XXX	5,773	6,620	(847)			(847)		5,773		1,065	1,065	46	XXX
539830	10 9		12/30/2016	VARIOUS	17,000	4,225	XXX	2,423	3,692	(1,269)			(1,269)		2,423		1,803	1,803	82	XXX
580135	10 1		03/15/2016	INSTINET	29,000	3,443	XXX	2,782	3,426	(645)			(645)		2,782		661	661	26	XXX
58933Y	10 5		10/01/2016	BARCLAYS CAPITAL INC./LE	94,000	5,595	XXX	4,718	4,965	(247)			(247)		4,718		877	877	108	XXX
594918	10 4		10/01/2016	BARCLAYS CAPITAL INC./LE	26,000	1,496	XXX	982	1,442	(460)			(460)		982		513	513	28	XXX
674599	10 5		10/01/2016	VARIOUS	746,000	63,261	XXX	63,261	50,437	12,824			12,824		63,261		0	0	560	XXX
681919	10 6		10/01/2016	INSTINET	60,000	4,737	XXX	4,294	4,540	(246)			(246)		4,294		444	444	30	XXX
713448	10 8		10/01/2016	INSTINET	3,000	296	XXX	251	300	(49)			(49)		251		45	45	2	XXX
717081	10 3		10/01/2016	BARCLAYS CAPITAL INC./LE	158,000	5,501	XXX	5,037	5,100	(63)			(63)		5,037		464	464	95	XXX
718172	10 9		09/01/2016	VARIOUS	56,000	5,177	XXX	4,949	4,923	26			26		4,949		229	229	65	XXX
74251V	10 2		12/27/2016	VARIOUS	298,000	15,329	XXX	15,377	13,404	1,973			1,973		15,377		(49)	(49)	330	XXX
742718	10 9		10/01/2016	VARIOUS	76,000	6,208	XXX	6,335	6,035	299			299		6,335		(126)	(126)	58	XXX
747525	10 3		12/16/2016	VARIOUS	191,000	11,085	XXX	13,260	9,547	3,713			3,713		13,260		(2,175)	(2,175)	210	XXX
755111	50 7		12/01/2016	VARIOUS	448,000	66,338	XXX	44,220	55,789	(11,569)			(11,569)		44,220		22,118	22,118	1,247	XXX
773903	10 9		12/12/2016	VARIOUS	77,000	10,004	XXX	8,880	7,901	979			979		8,880		1,124	1,124	185	XXX
871829	10 7		10/01/2016	VARIOUS	1,360,000	69,440	XXX	49,336	55,760	(6,424)			(6,424)		49,336		20,104	20,104	1,170	XXX
87612E	10 6		12/12/2016	VARIOUS	127,000	10,108	XXX	7,870	9,221	(1,351)			(1,351)		7,870		2,237	2,237	145	XXX
882508	10 4		12/01/2016	VARIOUS	144,000	9,457	XXX	6,417	7,893	(1,476)			(1,476)		6,417		3,040	3,040	143	XXX
88579Y	10 1		10/01/2016	INSTINET	14,000	2,230	XXX	1,851	2,109	(258)			(258)		1,851		379	379	16	XXX
907818	10 8		12/29/2016	VARIOUS	60,000	5,782	XXX	5,057	4,692	365			365		5,057		725	725	104	XXX
911312	10 6		12/01/2016	VARIOUS	9,000	1,018	XXX	921	866	55			55		921		97	97	25	XXX
913017	10 9		10/01/2016	BARCLAYS CAPITAL INC./LE	3,000	319	XXX	331	288	43			43		331		(12)	(12)	6	XXX
918204	10 8		03/01/2016	INSTINET	31,000	2,060	XXX	2,024	1,930	94			94		2,024		36	36		XXX
91913Y	10 0		12/15/2016	BTIG LLC	58,000	3,575	XXX	3,534					0		3,534		41	41	104	XXX
92343V	10 4		10/01/2016	INSTINET	168,000	8,614	XXX	8,268	7,765	503			503		8,268		346	346	95	XXX
93114Z	10 3		10/01/2016	INSTINET	134,000	8,891	XXX	10,535	8,214	2,320			2,320		10,535		(1,643)	(1,643)	66	XXX
94106L	10 9		12/16/2016	VARIOUS	1,035,000	70,662	XXX	51,132	55,238	(4,106)			(4,106)		51,132		19,531	19,531	1,578	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous					780,652	XXX	665,055	677,430	(20,082)	0	0	(20,082)	0	665,055	0	115,597	115,597	14,195	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
9799997	Total - Common Stocks - Part 4.....					780,652	XXX	665,055	677,430	(20,082)	0	0	(20,082)	0	665,055	0	115,597	115,597	14,195	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					280,597	XXX	256,335					0		256,335		24,262	24,262	2,327	XXX
9799999	Total - Common Stocks.....					1,061,249	XXX	921,390	677,430	(20,082)	0	0	(20,082)	0	921,390	0	139,859	139,859	16,522	XXX
9899999	Total - Preferred and Common Stocks.....					1,061,249	XXX	921,390	677,430	(20,082)	0	0	(20,082)	0	921,390	0	139,859	139,859	16,522	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					23,661,604	XXX	23,661,007	18,035,124	35,881	(127,007)	0	(91,126)	0	23,425,007	0	236,597	236,597	317,481	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	2B 5		08/29/2016	HSBC SECURITIES INC.....	10/06/2016	BARCLAYS CAPITAL INC FIXED INC.....	300,000	298,489	298,125	298,541			52	52			(416)	(416)	324	92	
912828	N2 2		01/05/2016	RBC CAPITAL MARKETS.....	05/18/2016	Morgan Stanley.....	100,000	99,856	100,765	99,873			18	18			892	892	533	79	
912828	N8 9		02/18/2016	BARCLAYS CAPITAL INC FIXED INC.....	10/05/2016	CITIGROUP GLOBAL MARKETS INC.....	250,000	251,582	251,582	251,386			(196)	(196)			196	196	2,345	179	
912828	P2 0		02/09/2016	MERRILL LYNCH FENNER & SMITH.....	08/04/2016	JP MORGAN SECURITIES INC.....	275,000	275,387	275,504	275,291			(96)	(96)			213	213	1,082	68	
						JP MORGAN SECS INC., - FIXED															
912828	Q5 2		05/03/2016	MERRILL LYNCH FENNER & SMITH.....	06/21/2016	INCOME	275,000	274,807	275,161	274,816			9	9			345	345	447	125	
912828	R3 6		08/03/2016	NOMURA SECURITIES/FIXED INCOME	08/10/2016	RBC Dain Rauscher (US).....	275,000	276,612	277,567	276,609			(3)	(3)			958	958	1,069	984	
912828	R5 1		05/26/2016	Goldman Sachs.....	07/20/2016	Goldman Sachs.....	275,000	274,925	275,773	274,930			5	5			843	843	335		
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.....	275,000	272,691	272,582	272,701			10	10			(119)	(119)	149	37	
912828	WH 9		02/04/2016	DEUTSCHE BANK SECURITIES, INC.....	07/20/2016	DEUTSCHE BANK SECURITIES, INC.....	250,000	250,713	250,635	250,459			(255)	(255)			176	176	1,492	493	
0599999	Total - Bonds - U.S. Government.....							2,525,000	2,525,443	2,527,812	2,524,966	0	(477)	0	(477)	0	0	2,845	2,845	8,152	2,056
Bonds - U.S. Special Revenue and Special Assessment																					
3133EF	7L 5		05/05/2016	FEDERAL FARM CREDIT BANKS FUNDING CORP.....	10/06/2016	CANTOR FITZGERALD & CO. INC.....	275,000	275,000	274,266	275,000			0	0			(734)	(734)	1,260		
3135G0	K6 9		05/18/2016	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....	08/04/2016	JP MORGAN SECS INC., - FIXED INCOME	225,000	222,686	226,130	222,781			95	95			3,348	3,348	617	23	
3137EA	EC 9		08/12/2016	FREDDIE MAC.....	10/06/2016	JEFFERIES & COMPANY, INC.....	300,000	298,649	295,818	298,686			38	38			(2,868)	(2,868)	516	28	
3140F4	KF 2		05/23/2016	RMBS - FN BC8393.....	10/01/2016	VARIOUS.....	375,000	384,141	388,650	383,892			(248)	(248)			4,758	4,758	2,486	781	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							1,175,000	1,180,475	1,184,863	1,180,360	0	(115)	0	(115)	0	0	4,503	4,503	4,879	833
Bonds - Industrial and Miscellaneous																					
06406F	AB 9		04/25/2016	BANK OF NEW YORK MELLON CORP.....	10/06/2016	PERSHING LLC.....	90,000	89,958	90,203	89,961			4	4			242	242	820		
17275R	AN 2		08/04/2016	CISCO SYSTEMS INC.....	10/06/2016	MERRILL LYNCH FENNER & SMITH.....	125,000	139,900	136,664	139,581			(319)	(319)			(2,917)	(2,917)	2,744	1,951	
594918	BR 4		08/04/2016	MICROSOFT CORP.....	10/06/2016	SUMRIDGE PARTNERS LLC.....	140,000	140,974	139,475	140,959			(16)	(16)			(1,484)	(1,484)	597	9	
65478U	AB 5		02/02/2016	ABS - NART-16A-A2A.....	08/04/2016	Cantor Fitzgerald.....	275,000	274,991	275,097	274,882			(110)	(110)			215	215	1,449		
87165L	BJ 9		09/14/2016	GEMNT 163 A - ABS.....	10/06/2016	INTL FCSStone Financial Inc.....	160,000	159,982	159,738	159,983			0	0			(245)	(245)	140		
3899999	Total - Bonds - Industrial and Miscellaneous.....							790,000	805,806	801,176	805,365	0	(441)	0	(441)	0	0	(4,189)	(4,189)	5,751	1,960
8399998	Total - Bonds.....							4,490,000	4,511,724	4,513,851	4,510,692	0	(1,033)	0	(1,033)	0	0	3,160	3,160	18,783	4,849
Common Stocks - Industrial and Miscellaneous																					
00287Y	10 9		03/01/2016	ABBVIE ORD.....	10/01/2016	BARCLAYS CAPITAL INC./LE.....	16,000	894	1,021	894			0	0			127	127	18		
03076C	10 6		09/01/2016	AMERIPRISE FINANCE ORD.....	12/01/2016	BARCLAYS CAPITAL INC./LE.....	611,000	62,363	70,412	62,363			0	0			8,049	8,049	893		
031162	10 0		03/01/2016	AMGEN ORD.....	09/08/2016	BARCLAYS CAPITAL INC./LE.....	381,000	55,826	64,420	55,826			0	0			8,594	8,594	749		
032654	10 5		03/01/2016	ANALOG DEVICES ORD.....	12/13/2016	BARCLAYS CAPITAL INC./LE.....	112,000	6,093	7,829	6,093			0	0			1,736	1,736	141		
12572Q	10 5		03/01/2016	CME GROUP CL A ORD.....	06/01/2016	BARCLAYS CAPITAL INC./LE.....	30,000	2,757	2,937	2,757			0	0			180	180	18		
13057Q	10 7		03/01/2016	CALIFORNIA RESOURCES ORD.....	11/01/2016	VARIOUS.....	69,839	27	83	27			0	0			55	55			
670346	10 5		09/01/2016	NUCOR ORD.....	12/01/2016	INSTINET.....	1,269,000	62,408	78,633	62,408			0	0			16,225	16,225	476		
674599	10 5		03/01/2016	OCCIDENTAL PETROLEUM ORD.....	03/01/2016	BARCLAYS CAPITAL INC./LE.....	746,000	63,233	52,197	63,233			0	0			(11,036)	(11,036)			
755111	50 7		06/01/2016	RAYTHEON ORD.....	12/01/2016	INSTINET.....	15,000	1,966	2,235	1,966			0	0			269	269	22		
94106L	10 9		09/01/2016	WASTE MANAGEMENT ORD.....	12/16/2016	BARCLAYS CAPITAL INC./LE.....	12,000	768	830	768			0	0			62	62	10		

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							.....256,335	.....280,597	.....256,335	.....0	.....0	.....0	.....0	.....0	.....0	.....24,262	.....24,262	.....2,327	.....0
9799998.	Total - Common Stocks.....							.....256,335	.....280,597	.....256,335	.....0	.....0	.....0	.....0	.....0	.....0	.....24,262	.....24,262	.....2,327	.....0
9899999.	Total - Preferred and Common Stocks.....							.....256,335	.....280,597	.....256,335	.....0	.....0	.....0	.....0	.....0	.....0	.....24,262	.....24,262	.....2,327	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....							.....4,768,059	.....4,794,449	.....4,767,027	.....0	.....(1,033)	.....0	.....(1,033)	.....0	.....0	.....27,422	.....27,422	.....21,109	.....4,849

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

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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	500,106		(67)			500,000	500,173	475		0.630	0.564	JAJO..	502	421	
0199999	U.S. Government Bonds - Issuer Obligations.....						500,106	0	(67)	0	0	500,000	500,173	475	0	XXX	XXX	XXX	502	421	
0599999	Total - U.S. Government Bonds.....						500,106	0	(67)	0	0	500,000	500,173	475	0	XXX	XXX	XXX	502	421	
Total Bonds																					
7799999	Subtotals - Issuer Obligations.....						500,106	0	(67)	0	0	500,000	500,173	475	0	XXX	XXX	XXX	502	421	
8399999	Subtotals - Bonds.....						500,106	0	(67)	0	0	500,000	500,173	475	0	XXX	XXX	XXX	502	421	
Exempt Money Market Mutual Funds as Identified by the SVO																					
09248U	70 0 BLACKROCK LIQUIDITY FEDCL INS MMF.....			12/01/2016	Direct.....		2,902,774						2,902,774	991		0.440		N/A...	1,039		
31607A	70 3 FIDELITY IMM-GOVT;INSTL.....			12/16/2016	Direct.....		1,200,000						1,200,000	249		0.450		N/A...			
4812C0	67 0 JPMORGAN-US GVT MM;CAP.....			12/01/2016	Direct.....		1,100,750						1,100,750	388		0.450		N/A...	297		
52470G	79 1 WA INST GOVT RSV;I.....			12/30/2016	Direct.....		8,800,000						8,800,000	564		0.470		N/A...			
60934N	10 4 FEDR GOV OBLIGATIONS CL IS MMF.....			12/30/2016	Direct.....		1,335,490						1,335,490	254		0.450		N/A...	97		
8899999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						15,339,014	0	0	0	0	XXX	15,339,014	2,447	0	XXX	XXX	XXX	1,433	0	
Other Short-Term Invested Assets																					
	FLORIDA STATE TREASURY DEPOSIT.....	SD		10/03/2016	Direct.....		306,346					306,346	306,346	1,408		2.813		N/A...	4,722		
9099999	Total - Other Short-Term Invested Assets.....						306,346	0	0	0	0	XXX	306,346	1,408	0	XXX	XXX	XXX	4,722	0	
9199999	Total - Short-Term Investments.....						16,145,465	0	(67)	0	0	XXX	16,145,533	4,331	0	XXX	XXX	XXX	6,657	421	

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**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 Select 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.....					1,906,106	XXX
Bank of America-Claims..... Jacksonville, FL.....					(6,180,884)	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see instructions) - Open Depositories.....	XXX	XXX			5,000	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(4,269,778)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(4,269,778)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(4,269,778)	XXX

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

1. January.....	(2,674,351)	4. April.....	1,732,647	7. July.....	(748,873)	10. October.....	(3,885,025)
2. February.....	(2,865,584)	5. May.....	2,098,395	8. August.....	(2,912,504)	11. November.....	(2,049,934)
3. March.....	2,648,409	6. June.....	2,888,153	9. September.....	4,270,007	12. December.....	(4,269,778)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....	AL					
2. Alaska.....	AK					
3. Arizona.....	AZ					
4. Arkansas.....	AR					
5. California.....	CA					
6. Colorado.....	CO					
7. Connecticut.....	CT					
8. Delaware.....	DE					
9. District of Columbia.....	DC					
10. Florida.....	FL	Regulatory Statutory Deposit - Property & Casualty.....	306,346	306,346		
11. Georgia.....	GA					
12. Hawaii.....	HI					
13. Idaho.....	ID					
14. Illinois.....	IL					
15. Indiana.....	IN					
16. Iowa.....	IA					
17. Kansas.....	KS					
18. Kentucky.....	KY					
19. Louisiana.....	LA					
20. Maine.....	ME					
21. Maryland.....	MD					
22. Massachusetts.....	MA					
23. Michigan.....	MI					
24. Minnesota.....	MN					
25. Mississippi.....	MS					
26. Missouri.....	MO					
27. Montana.....	MT					
28. Nebraska.....	NE					
29. Nevada.....	NV					
30. New Hampshire.....	NH					
31. New Jersey.....	NJ					
32. New Mexico.....	NM					
33. New York.....	NY					
34. North Carolina.....	NC					
35. North Dakota.....	ND					
36. Ohio.....	OH					
37. Oklahoma.....	OK					
38. Oregon.....	OR					
39. Pennsylvania.....	PA					
40. Rhode Island.....	RI					
41. South Carolina.....	SC					
42. South Dakota.....	SD					
43. Tennessee.....	TN					
44. Texas.....	TX					
45. Utah.....	UT					
46. Vermont.....	VT					
47. Virginia.....	VA					
48. Washington.....	WA					
49. West Virginia.....	WV					
50. Wisconsin.....	WI					
51. Wyoming.....	WY					
52. American Samoa.....	AS					
53. Guam.....	GU					
54. Puerto Rico.....	PR					
55. US Virgin Islands.....	VI					
56. Northern Mariana Islands.....	MP					
57. Canada.....	CAN					
58. Aggregate Alien and Other.....	OT	XXX	0	0	0	0
59. Total.....	XXX	XXX	306,346	306,346	0	0

DETAILS OF WRITE-INS

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

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