



ANNUAL STATEMENT

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

Tower Hill Signature Insurance Company

NAIC Group Code.....3484, 3484 (Current Period) (Prior Period)	NAIC Company Code..... 12538	Employer's ID Number..... 02-0772872
Organized under the Laws of FL	State of Domicile or Port of Entry FL	Country of Domicile US
Incorporated/Organized..... March 30, 2006	Commenced Business..... April 1, 2006	
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	Donald Carl Matz Jr.	James Nicholas Smith	George Gregory King
Scott Kevin Billings #			

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

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

_____ (Signature) Donald Carl Matz Jr.	_____ (Signature) Scott Parker Rowe	_____ (Signature) Benjamin Lane Bussey III
1. (Printed Name) President	2. (Printed Name) Secretary/Chief Compliance Officer	3. (Printed Name) Chief Financial Officer/Treasurer
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2017	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,551,689	2.4	2,551,689		2,551,689	2.4
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.....	6,214,089	5.9	6,214,089		6,214,089	5.9
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.....	1,877,078	1.8	1,877,078		1,877,078	1.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	1,594,365	1.5	1,594,365		1,594,365	1.5
1.43 Revenue and assessment obligations.....	3,708,248	3.5	3,708,248		3,708,248	3.5
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.....	1,743,729	1.7	1,743,729		1,743,729	1.7
1.512 Issued or guaranteed by FNMA and FHLMC.....	21,139,325	20.2	21,139,325		21,139,325	20.2
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,408,455	1.3	1,408,455		1,408,455	1.3
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	5,248,279	5.0	5,248,279		5,248,279	5.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	27,406,631	26.2	27,406,631		27,406,631	26.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	6,803,699	6.5	6,803,699		6,803,699	6.5
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.....	5,347,945	5.1	5,347,945		5,347,945	5.1
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.....	2,516,850	2.4	2,516,850		2,516,850	2.4
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
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.....	17,051,903	16.3	17,051,903		17,051,903	16.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	104,612,285	100.0	104,612,285	0	104,612,285	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.....	_____	_____
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7).....	2,516,850	_____
2.2 Additional investment made after acquisition (Part 2, Column 8).....	_____	2,516,850
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.....	_____	_____
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	_____	_____
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13.....	_____	_____
9.2 Totals, Part 3, Column 13.....	_____	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11.....	_____	_____
10.2 Totals, Part 3, Column 10.....	_____	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	_____	2,516,850
12. Total valuation allowance.....	_____	_____
13. Subtotal (Line 11 plus Line 12).....	_____	2,516,850
14. Deduct total nonadmitted amounts.....	_____	_____
15. Statement value at end of current period (Line 13 minus Line 14).....	_____	2,516,850

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.....		81,478,067
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		42,076,168
3.	Accrual of discount.....		27,945
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	59,293	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	565,222	
4.4	Part 4, Column 11.....	19,398	643,913
5.	Total gain (loss) on disposals, Part 4, Column 19.....		422,837
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		38,998,836
7.	Deduct amortization of premium.....		606,561
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).....		85,043,533
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		85,043,533

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.....	4,584,795	4,483,533	4,590,663	4,467,926
Governments (Including all obligations guaranteed by governments)				
2. Canada.....				
3. Other Countries.....				
4. Totals.....	4,584,795	4,483,533	4,590,663	4,467,926
U.S. States, Territories and Possessions (Direct and guaranteed)				
5. Totals.....	1,877,078	1,852,756	1,915,713	1,565,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)				
6. Totals.....	1,594,365	1,575,068	1,637,210	1,370,000
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.....	32,180,741	31,817,104	32,293,014	30,848,922
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)				
8. United States.....	32,654,910	32,319,114	33,054,372	32,216,891
9. Canada.....	1,301,564	1,290,322	1,316,716	1,295,000
10. Other Countries.....	5,502,135	5,459,913	5,603,113	5,399,000
11. Totals.....	39,458,608	39,069,349	39,974,202	38,910,891
Parent, Subsidiaries and Affiliates				
12. Totals.....				
13. Total Bonds.....	79,695,587	78,797,810	80,410,802	77,162,739
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.....	5,347,945	5,347,945	4,608,887	
21. Canada.....				
22. Other Countries.....				
23. Totals.....	5,347,945	5,347,945	4,608,887	
Parent, Subsidiaries and Affiliates				
24. Totals.....				
25. Total Common Stocks.....	5,347,945	5,347,945	4,608,887	
26. Total Stocks.....	5,347,945	5,347,945	4,608,887	
27. Total Bonds and Stocks.....	85,043,532	84,145,755	85,019,688	

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.....	3,982,054	2,404,188	971,522	239,642	185,565	XXX	7,782,971	9.4	6,783,025	7.1	7,782,971	
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.....	3,982,054	2,404,188	971,522	239,642	185,565	XXX	7,782,971	9.4	6,783,025	7.1	7,782,971	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0	2,321,850	2.4		
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	2,321,850	2.4	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		108,672	1,768,406			XXX	1,877,078	2.3	1,236,809	1.3	1,877,078	
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	108,672	1,768,406	0	0	XXX	1,877,078	2.3	1,236,809	1.3	1,877,078	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		675,078	919,288			XXX	1,594,365	1.9	856,701	0.9	1,594,365	
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	675,078	919,288	0	0	XXX	1,594,365	1.9	856,701	0.9	1,594,365	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	4,185,249	12,980,876	10,188,325	3,957,430	868,861	XXX	32,180,741	38.8	26,061,949	27.2	32,180,741	
5.2 NAIC 2.....						XXX	0	0.0	162,466	0.2		
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.....	4,185,249	12,980,876	10,188,325	3,957,430	868,861	XXX	32,180,741	38.8	26,224,416	27.3	32,180,741	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.....	5,730,232	19,081,261	7,483,379	269,305		XXX	32,564,177	39.3	51,636,289	53.9	32,564,177	
6.2 NAIC 2.....	1,442,656	3,802,865	1,291,910			XXX	6,537,432	7.9	6,197,728	6.5	6,537,432	
6.3 NAIC 3.....						XXX	0	0.0	628,768	0.7		
6.4 NAIC 4.....		357,000				XXX	357,000	0.4		0.0	357,000	
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	7,172,888	23,241,127	8,775,289	269,305	0	XXX	39,458,608	47.6	58,462,784	61.0	39,458,608	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).....13,897,535	.....35,250,075	.....21,330,919	.....4,466,376	.....1,054,426	.....0	.....75,999,332	.....91.7	.....XXX	.....XXX	.....75,999,332	.....0
10.2 NAIC 2.....	(d).....1,442,656	.....3,802,865	.....1,291,910	.....0	.....0	.....0	.....6,537,432	.....7.9	.....XXX	.....XXX	.....6,537,432	.....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	.....357,000	.....0	.....0	.....0	.....0	.....357,000	.....0.4	.....XXX	.....XXX	.....357,000	.....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.....	.....15,340,191	.....39,409,941	.....22,622,829	.....4,466,376	.....1,054,426	.....0	(b).....82,893,763	.....100.0	.....XXX	.....XXX	.....82,893,763	.....0
10.8 Line 10.7 as a % of Col. 7.....	.....18.5	.....47.5	.....27.3	.....5.4	.....1.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....0.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....37,432,285	.....41,095,363	.....10,274,679	.....57,439	.....36,857	.....XXX	.....XXX	.....XXX	.....88,896,623	.....92.7	.....88,896,623	.....0
11.2 NAIC 2.....	.....904,906	.....4,073,255	.....1,382,032	.....0	.....0	.....XXX	.....XXX	.....XXX	.....6,360,194	.....6.6	.....6,360,194	.....0
11.3 NAIC 3.....	.....0	.....309,750	.....319,018	.....0	.....0	.....XXX	.....XXX	.....XXX	.....628,768	.....0.7	.....628,768	.....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.....	.....38,337,192	.....45,478,368	.....11,975,729	.....57,439	.....36,857	.....XXX	.....XXX	.....XXX	(b).....95,885,585	.....100.0	.....95,885,585	.....0
11.8 Line 11.7 as a % of Col. 9.....	.....40.0	.....47.4	.....12.5	.....0.1	.....0.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....13,897,535	.....35,250,075	.....21,330,919	.....4,466,376	.....1,054,426	.....0	.....75,999,332	.....91.7	.....88,896,623	.....92.7	.....75,999,332	.....XXX
12.2 NAIC 2.....	.....1,442,656	.....3,802,865	.....1,291,910	.....0	.....0	.....0	.....6,537,432	.....7.9	.....6,360,194	.....6.6	.....6,537,432	.....XXX
12.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....628,768	.....0.7	.....0	.....XXX
12.4 NAIC 4.....	.....0	.....357,000	.....0	.....0	.....0	.....0	.....357,000	.....0.4	.....0	.....0.0	.....357,000	.....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.....	.....15,340,191	.....39,409,941	.....22,622,829	.....4,466,376	.....1,054,426	.....0	.....82,893,763	.....100.0	.....95,885,585	.....100.0	.....82,893,763	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....18.5	.....47.5	.....27.3	.....5.4	.....1.3	.....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.....	.....18.5	.....47.5	.....27.3	.....5.4	.....1.3	.....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.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....XXX	.....XXX	.....0.0

S107

- (a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....3,198,176; 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.....	3,697,231	1,554,934	497,700			XXX	5,749,865	6.9	5,144,845	5.4	5,749,865		
1.2 Residential Mortgage-Backed Securities.....	284,824	849,253	473,822	239,642		XXX	1,881,426	2.3	1,486,444	1.6	1,881,426		
1.3 Commercial Mortgage-Backed Securities.....						XXX	151,680	0.2	151,736	0.2	151,680		
1.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	0		
1.5 Totals.....	3,982,054	2,404,188	971,522	239,642		XXX	7,782,971	9.4	6,783,025	7.1	7,782,971		0
2. All Other Governments													
2.1 Issuer Obligations.....						XXX	0	0.0	2,321,850	2.4			
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	2,321,850	2.4	0		0
3. U.S. States, Territories and Possessions, Guaranteed													
3.1 Issuer Obligations.....		108,672	1,768,406			XXX	1,877,078	2.3	1,236,809	1.3	1,877,078		
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	108,672	1,768,406	0	0	XXX	1,877,078	2.3	1,236,809	1.3	1,877,078		0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed													
4.1 Issuer Obligations.....		675,078	919,288			XXX	1,594,365	1.9	856,701	0.9	1,594,365		
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	675,078	919,288	0	0	XXX	1,594,365	1.9	856,701	0.9	1,594,365		0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed													
5.1 Issuer Obligations.....	999,386	4,510,870	4,412,081			XXX	9,922,337	12.0	6,072,084	6.3	9,922,337		
5.2 Residential Mortgage-Backed Securities.....	3,185,863	8,470,006	5,776,243	3,957,430	868,861	XXX	22,258,404	26.9	20,152,332	21.0	22,258,404		
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.....	4,185,249	12,980,876	10,188,325	3,957,430	868,861	XXX	32,180,741	38.8	26,224,416	27.3	32,180,741		0
6. Industrial and Miscellaneous (unaffiliated)													
6.1 Issuer Obligations.....	5,839,339	16,513,164	8,345,578	269,305		XXX	30,967,386	37.4	44,024,046	45.9	30,967,386		
6.2 Residential Mortgage-Backed Securities.....	16,481	10,443				XXX	26,924	0.0	60,195	0.1	26,924		
6.3 Commercial Mortgage-Backed Securities.....	1,012,451	3,779,193	429,711			XXX	5,221,354	6.3	7,158,916	7.5	5,221,354		
6.4 Other Loan-Backed and Structured Securities.....	304,617	2,938,327				XXX	3,242,944	3.9	7,219,628	7.5	3,242,944		
6.5 Totals.....	7,172,888	23,241,127	8,775,289	269,305	0	XXX	39,458,608	47.6	58,462,784	61.0	39,458,608		0
7. Hybrid Securities													
7.1 Issuer Obligations.....						XXX	0	0.0	0	0.0			
7.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0			
7.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0			
7.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0			
7.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0		0
8. Parent, Subsidiaries and Affiliates													
8.1 Issuer Obligations.....						XXX	0	0.0	0	0.0			
8.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0			
8.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0			
8.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0			
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0		0

801S

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.		.0	.0	.XXX.	.XXX.		
9.2 Bond Mutual Funds Identified by the SVO.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.		.0	.0	.XXX.	.XXX.		
9.3 Totals.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0	.XXX.	.XXX.	.0	.0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	10,535,955	23,362,718	15,943,053	269,305	.0	.XXX.	50,111,031	60.5	.XXX.	.XXX.	50,111,031	.0
10.2 Residential Mortgage-Backed Securities.....	3,487,168	9,329,703	6,250,065	4,197,072	902,747	.XXX.	24,166,754	29.2	.XXX.	.XXX.	24,166,754	.0
10.3 Commercial Mortgage-Backed Securities.....	1,012,451	3,779,193	429,711	.0	151,680	.XXX.	5,373,034	6.5	.XXX.	.XXX.	5,373,034	.0
10.4 Other Loan-Backed and Structured Securities.....	304,617	2,938,327	.0	.0	.0	.XXX.	3,242,944	3.9	.XXX.	.XXX.	3,242,944	.0
10.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0	.XXX.	.XXX.	.0	.0
10.6 Totals.....	15,340,191	39,409,941	22,622,829	4,466,376	1,054,426	.0	82,893,763	100.0	.XXX.	.XXX.	82,893,763	.0
10.7 Line 10.6 as a % of Col. 7.....	18.5	47.5	27.3	5.4	1.3	.0	100.0	.XXX.	.XXX.	.XXX.	100.0	.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	25,629,450	26,149,908	7,876,977			.XXX.	.XXX.	.XXX.	59,656,335	62.2	59,656,335	
11.2 Residential Mortgage-Backed Securities.....	4,373,465	13,421,220	3,904,286			.XXX.	.XXX.	.XXX.	21,698,971	22.6	21,698,971	
11.3 Commercial Mortgage-Backed Securities.....	3,353,148	3,668,741	194,466	57,439	36,857	.XXX.	.XXX.	.XXX.	7,310,651	7.6	7,310,651	
11.4 Other Loan-Backed and Structured Securities.....	4,981,129	2,238,499				.XXX.	.XXX.	.XXX.	7,219,628	7.5	7,219,628	
11.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.
11.6 Totals.....	38,337,192	45,478,368	11,975,729	57,439	36,857	.XXX.	.XXX.	.XXX.	95,885,585	100.0	95,885,585	.0
11.7 Line 11.6 as a % of Col. 9.....	40.0	47.4	12.5	0.1	0.0	.XXX.	.XXX.	.XXX.	100.0	.XXX.	100.0	.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	10,535,955	23,362,718	15,943,053	269,305	.0	.XXX.	50,111,031	60.5	59,656,335	62.2	50,111,031	.XXX.
12.2 Residential Mortgage-Backed Securities.....	3,487,168	9,329,703	6,250,065	4,197,072	902,747	.XXX.	24,166,754	29.2	21,698,971	22.6	24,166,754	.XXX.
12.3 Commercial Mortgage-Backed Securities.....	1,012,451	3,779,193	429,711	.0	151,680	.XXX.	5,373,034	6.5	7,310,651	7.6	5,373,034	.XXX.
12.4 Other Loan-Backed and Structured Securities.....	304,617	2,938,327	.0	.0	.0	.XXX.	3,242,944	3.9	7,219,628	7.5	3,242,944	.XXX.
12.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0	.XXX.	.XXX.	.0	.XXX.
12.6 Totals.....	15,340,191	39,409,941	22,622,829	4,466,376	1,054,426	.0	82,893,763	100.0	95,885,585	100.0	82,893,763	.XXX.
12.7 Line 12.6 as a % of Col. 7.....	18.5	47.5	27.3	5.4	1.3	.0	100.0	.XXX.	.XXX.	.XXX.	100.0	.XXX.
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	18.5	47.5	27.3	5.4	1.3	.0	100.0	.XXX.	.XXX.	.XXX.	100.0	.XXX.
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....						.XXX.	.0	.0	.0	.0	.XXX.	.0
13.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	.0	.0	.0	.XXX.	.0
13.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	.0	.0	.0	.XXX.	.0
13.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	.0	.0	.0	.XXX.	.0
13.5 SVO Identified Funds.....	.XXX.	.XXX.	.XXX.	.XXX.	.XXX.	.0	.0	.0	.XXX.	.XXX.	.XXX.	.0
13.6 Totals.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.XXX.	.0
13.7 Line 13.6 as a % of Col. 7.....	.0	.0	.0	.0	.0	.0	.0	.XXX.	.XXX.	.XXX.	.XXX.	.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	.0	.0	.0	.0	.0	.0	.0	.XXX.	.XXX.	.XXX.	.XXX.	.0

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	21,237,688	18,842,527		2,395,161	
2. Cost of short-term investments acquired.....	122,809,117	20,308,569		102,500,547	
3. Accrual of discount.....	377	377			
4. Unrealized valuation increase (decrease).....	(17,293,329)	(17,293,329)			
5. Total gain (loss) on disposals.....	667	667			
6. Deduct consideration received on disposals.....	103,142,052	18,660,461		84,481,591	
7. Deduct amortization of premium.....	173	173			
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).....	23,612,295	3,198,177	0	20,414,118	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	23,612,295	3,198,177	0	20,414,118	0

S10

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

**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.....	299,964	299,964	
3. Accrual of discount.....	36	36	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	300,000	300,000	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0

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

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

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

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

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Residential Mortgages - All Other														
THIG12538		Lexington	KY	S	12/01/2016	4.000	2,516,850						3,355,800	11/17/2016
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							2,516,850	0	0	0	0	0	3,355,800	XXX
0899999. Total - Mortgages in Good Standing							2,516,850	0	0	0	0	0	3,355,800	XXX
3399999. Totals							2,516,850	0	0	0	0	0	3,355,800	XXX

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....8,390 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								
THIG12538.....	Lexington.....	KY.....	S.....	12/01/2016.....	4.000.....	2,516,850.....	.....	3,355,800.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						2,516,850.....	0.....	3,355,800.....
0899999. Total - Mortgages in Good Standing.....						2,516,850.....	0.....	3,355,800.....
3399999. Totals.....						2,516,850.....	0.....	3,355,800.....

**Sch. B - Pt. 3
NONE**

**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	2A	7	UNITED STATES TREASURY.....				1	497,617	91.883	459,415	500,000	497,700		83			1.500	1.552	FA.....	2,833		08/15/2016	08/15/2026
912828	2B	5	UNITED STATES TREASURY.....				1	447,733	98.485	443,183	450,000	447,989		255			0.750	0.923	FA.....	1,275		08/29/2016	08/15/2019
912828	R7	7	UNITED STATES TREASURY.....				1	857,668	97.993	832,941	850,000	856,840		(829)			1.375	1.187	MN.....	1,027	5,844	06/13/2016	05/31/2021
912828	UE	8	UNITED STATES TREASURY.....				1	499,044	99.844	499,220	500,000	499,054		10			0.750	0.941	JD.....	1,885		12/27/2016	12/31/2017
912828	UJ	7	UNITED STATES TREASURY.....				1	250,195	99.930	249,825	250,000	250,106		(89)			0.875	0.835	JJ.....	915	1,094	02/01/2016	01/31/2018
0199999	U.S. Government - Issuer Obligations.....							2,552,258	XXX	2,484,583	2,550,000	2,551,689		0	(569)	0	XXX	XXX	XXX	7,936	6,938	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
36176W	GR	6	G2 778108 - RMBS.....				4	173,815	104.549	168,261	160,939	171,967		(482)			3.500	1.554	MON..	469	5,768	11/09/2012	12/20/2026
36179Q	BG	5	G2 MA1839 - RMBS.....				4	400,184	105.679	403,012	381,355	404,027		3,790			4.000	2.608	MON..	1,271	15,660	04/03/2014	04/20/2044
36179R	TA	7	G2 MA3245 - RMBS.....				4	191,005	105.682	188,556	178,418	192,896		1,891			4.000	2.162	MON..	595	5,564	02/25/2016	11/20/2045
36179S	EJ	2	G2 MA3737 - RMBS.....				4	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	258,121	103.925	251,806	242,296	257,810		(311)			3.500	2.400	MON..	707	2,849	08/08/2016	08/20/2046
36179S	LS	4	G2 MA3937 - RMBS.....				4	522,161	103.902	509,423	490,292	521,597		(564)			3.500	2.412	MON..	1,430	4,318	09/16/2016	09/20/2046
38376P	EU	0	GNR 09120A V - CMO/RMBS.....				4	128,716	106.060	124,247	117,148	121,892		(1,231)			5.000	2.879	MON..	488	5,956	05/18/2011	12/20/2020
38377F	QZ	7	GNR 1057M NQ - CMO/RMBS.....				4	17,011	100.234	15,788	15,751	15,804		(270)			4.500	1.211	MON..	59	831	10/19/2012	11/16/2038
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							1,886,483	XXX	1,853,320	1,767,926	1,881,426		0	2,785	0	XXX	XXX	XXX	5,625	44,639	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																							
38378B	ZZ	5	GNR 1295 C - CMBS.....				4	151,922	97.087	145,631	150,000	151,680		(56)			2.725	2.748	MON..	341	4,174	08/03/2012	02/16/2053
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....							151,922	XXX	145,631	150,000	151,680		0	(56)	0	XXX	XXX	XXX	341	4,174	XXX	XXX
0599999	Total - U.S. Government.....							4,590,663	XXX	4,483,533	4,467,926	4,584,795		0	2,160	0	XXX	XXX	XXX	13,902	55,750	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
041042	ZC	9	ARKANSAS ST.....				1FE	36,951	119.320	35,796	30,000	35,531		(697)			5.000	2.231	AO.....	375	1,500	11/17/2014	04/01/2024
13062P	HG	0	CALIFORNIA ST ECONOMIC RECOVERY.....				1FE	50,140	118.109	47,244	40,000	49,557		(583)			5.250	1.170	FA.....	875		08/09/2016	02/01/2023
13063B	QD	7	CALIFORNIA ST.....				1FE	68,742	117.739	64,756	55,000	67,919		(823)			5.250	1.030	AO.....	722	1,444	08/11/2016	10/01/2022
246381	FW	2	DELAWARE ST.....				1FE	70,072	119.833	65,908	55,000	69,346		(725)			5.000	1.190	MS.....	917	1,260	08/11/2016	03/01/2024
574193	MS	4	MARYLAND ST.....				1FE	70,506	120.302	66,166	55,000	69,784		(722)			5.000	1.200	JD.....	229	1,215	08/10/2016	06/01/2024
574193	MU	9	MARYLAND ST.....				2	50,686	119.454	47,782	40,000	50,171		(515)			5.000	1.380	JD.....	167	883	08/04/2016	06/01/2026
57582R	DT	0	MASSACHUSETTS ST.....				1FE	71,368	120.831	66,457	55,000	70,713		(655)			5.000	1.420	JJ.....	1,375		08/10/2016	07/01/2025
57582R	JT	4	MASSACHUSETTS ST.....				1FE	69,969	119.383	65,661	55,000	69,273		(696)			5.000	1.350	JJ.....	1,329		08/09/2016	07/01/2024
604129	G8	3	MINNESOTA ST.....				1FE	64,060	111.931	61,562	55,000	63,187		(873)			5.000	0.780	FA.....	1,146		08/08/2016	08/01/2020
60412A	EM	1	MINNESOTA ST.....				2	299,732	116.353	296,700	255,000	294,379		(3,976)			5.000	2.950	FA.....	5,313	12,113	08/19/2015	08/01/2035
60412A	HC	0	MINNESOTA ST.....				1FE	71,674	121.936	67,065	55,000	71,013		(661)			5.000	1.390	FA.....	1,069		08/10/2016	08/01/2025
64966M	AS	8	NEW YORK N Y.....				1FE	69,834	118.478	65,163	55,000	69,154		(680)			5.000	1.410	FA.....	1,146		08/09/2016	08/01/2024
64966M	EU	9	NEW YORK N Y.....				1FE	51,455	119.736	47,894	40,000	51,014		(442)			5.000	1.560	FA.....	739		08/04/2016	08/01/2025
677522	CB	8	OHIO ST.....				1FE	305,460	120.696	301,740	250,000	298,013		(4,956)			5.000	2.500	FA.....	5,208	12,500	06/23/2015	08/01/2025
68609B	NC	7	OREGON ST.....				2	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	46,023	110.738	44,295	40,000	45,485		(538)			5.000	1.200	MS.....	733		08/09/2016	09/15/2020
70914P	VP	4	PENNSYLVANIA ST.....				1FE	213,078	116.182	203,319	175,000	204,064		(3,501)			5.000	2.540	JD.....	389	8,750	05/09/2014	06/15/2024
924258	M5	2	VERMONT ST.....				2	18,107	118.755	17,813	15,000	17,509		(294)			5.000	2.570	FA.....	283	750	11/19/2014	08/15/2028
924258	M6	0	VERMONT ST.....				2	12,043	118.189	11,819	10,000	11,650		(193)			5.000	2.600	FA.....	189	500	11/19/2014	08/15/2029
924258	M7	8	VERMONT ST.....				2	17,993	117.863	17,679	15,000	17,419		(283)			5.000	2.650	FA.....	283	750	11/19/2014	08/15/2030
924258	M8	6	VERMONT ST.....				2	17,922	117.483	17,622	15,000	17,363		(276)			5.000	2.700	FA.....	283	750	11/19/2014	08/15/2031

E10

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	or	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1199999	U.S. States, Territories & Possessions - Issuer Obligations						1,915,713	XXX	1,852,756	1,565,000	1,877,078	0	(25,612)	0	0	XXX	XXX	XXX	26,937	53,609	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						1,915,713	XXX	1,852,756	1,565,000	1,877,078	0	(25,612)	0	0	XXX	XXX	XXX	26,937	53,609	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
015302	2R	2	ALEXANDRIA VA			1FE	239,812	114.342	228,684	200,000	236,967		(2,845)			5.000	0.840	JJ	3,944		08/18/2016	07/15/2021
015302	2U	5	ALEXANDRIA VA			1FE	51,260	120.528	48,211	40,000	50,725		(535)			5.000	1.260	JJ	789		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
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
49474F	GJ	3	KING CNTY WASH			1FE	69,243	118.283	65,056	55,000	68,539		(704)			5.000	1.270	JD	229	1,375	08/11/2016	12/01/2023
54589T	EZ	1	LOUDOUN CNTY VA			1FE	69,549	119.371	65,654	55,000	68,828		(721)			5.000	1.200	JD	229	1,329	08/11/2016	12/01/2023
566795	LU	2	MARICOPA CNTY ARIZ CMNTY COLLEGE DIST			1FE	232,278	111.827	223,654	200,000	229,380		(2,898)			5.000	0.741	JJ	3,500		08/18/2016	07/01/2020
736679	UR	0	PORTLAND ORE			1FE	163,507	118.097	159,431	135,000	155,700		(2,931)			5.000	2.419	JD	300	6,750	04/08/2014	06/15/2023
763631	L7	1	RICHLAND CNTY S C			1FE	214,226	117.448	205,534	175,000	203,305		(4,255)			5.000	2.181	MS	2,917	8,750	05/09/2014	03/01/2023
812626	3X	5	SEATTLE WASH			1FE	71,434	121.213	66,667	55,000	70,766		(668)			5.000	1.380	JD	229	1,375	08/10/2016	06/01/2025
864813	Q4	5	SUFFOLK VA			1FE	72,255	122.612	67,437	55,000	71,616		(639)			5.000	1.440	FA	1,176		08/11/2016	02/01/2026
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						1,637,210	XXX	1,575,068	1,370,000	1,594,365	0	(25,945)	0	0	XXX	XXX	XXX	15,814	39,579	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions						1,637,210	XXX	1,575,068	1,370,000	1,594,365	0	(25,945)	0	0	XXX	XXX	XXX	15,814	39,579	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																						
010685	KF	1	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH			2 1FE	65,117	106.169	63,701	60,000	64,209		(445)			5.000	3.959	JD	250	3,000	11/21/2014	12/01/2044
010685	KG	9	ALACHUA CNTY FLA HEALTH FACS AUTH HEALTH			2 1FE	44,042	108.493	43,397	40,000	43,314		(353)			5.000	3.779	JD	167	2,000	11/17/2014	12/01/2034
072024	TY	8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			2 1FE	93,998	109.818	93,345	85,000	92,375		(809)			5.000	3.701	AO	1,063	4,250	12/10/2014	10/01/2054
13068L	YR	0	CALIFORNIA ST PUB WKS BRD LEASE REV			1FE	6,262	118.545	5,927	5,000	6,230		(32)			5.000	1.640	MN	54		10/06/2016	11/01/2024
160429	UA	2	CHARLESTON S C WTRWKS & SWR REV			2 1FE	292,725	113.375	289,106	255,000	287,928		(3,565)			5.000	3.161	JJ	6,375	11,758	08/19/2015	01/01/2045
18085P	QN	7	CLARK CNTY NEV ARPT REV			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	58,443	106.937	58,815	55,000	57,492		(460)			5.000	3.960	MN	458	2,750	11/17/2014	11/01/2042
3130A8	QS	5	FEDERAL HOME LOAN BANKS			1FE	248,508	96.400	241,000	250,000	248,625		117			1.125	1.250	JJ	1,305		08/05/2016	07/14/2021
3130A8	Y7	2	FEDERAL HOME LOAN BANKS			1FE	149,655	98.645	147,968	150,000	149,697		42			0.875	0.954	FA	536		08/18/2016	08/05/2019
3133EF	7L	5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2 1	575,000	99.430	571,723	575,000	575,000					1.170	1.170	MN	841	3,364	05/05/2016	05/16/2019
3133EG	BZ	7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2 1FE	274,647	98.290	270,298	275,000	274,687		40			1.660	1.687	MN	457	2,283	06/01/2016	05/25/2021
3135G0	A7	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	503,490	100.350	501,750	500,000	502,241		(712)			1.625	1.474	JJ	3,611	8,125	03/24/2015	01/21/2020
3135G0	K3	6	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	538,330	94.530	496,283	525,000	537,818		(513)			2.125	1.838	AO	2,076	5,516	08/03/2016	04/24/2026
3135G0	MZ	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	497,345	100.060	500,300	500,000	499,423		871			0.875	1.052	FA	1,495	4,375	08/05/2014	08/28/2017
3135G0	N8	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	542,793	96.710	527,070	545,000	542,950		157			1.250	1.334	FA	2,498		08/17/2016	08/17/2021
3135G0	ZR	7	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1FE	562,683	101.640	530,460	525,000	560,885		(1,798)			2.625	1.672	MS	4,402	6,891	08/03/2016	09/06/2024
3136G0	T6	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			9 1	484,350	99.620	498,100	500,000	492,019		2,742			1.330	1.916	AO	1,238	6,650	02/26/2014	10/24/2019
3136G3	D5	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION			2 1FE	535,000	99.385	531,710	535,000	535,000					1.250	1.250	JJ	2,879		08/05/2016	07/26/2019
3137EA	DB	2	FEDERAL HOME LOAN MORTGAGE CORP			1FE	264,007	101.655	254,138	250,000	263,014		(992)			2.375	1.303	JJ	2,771		08/05/2016	01/13/2022
3137EA	DT	3	FREDDIE MAC			1FE	499,195	100.045	500,225	500,000	499,963		263			0.875	0.928	FA	1,568	4,375	01/17/2014	02/22/2017
3137EA	EC	9	FEDERAL HOME LOAN MORTGAGE CORP			1FE	532,590	96.300	515,205	535,000	532,767		177			1.125	1.218	FA	2,324		08/12/2016	08/12/2021
39081J	AL	2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2 1FE	292,633	112.640	281,600	250,000	291,943		(689)			5.000	2.961	JJ	2,222		10/14/2016	07/01/2031
392329	CG	1	GREATER RICHMOND CONVENTION CTR AUTH VA			1FE	287,783	110.488	276,220	250,000	276,667		(7,421)			5.000	1.800	JD	556	12,500	06/26/2015	06/15/2020
451295	WT	2	IDAHO HEALTH FACS AUTH REV			2 1FE	32,305	106.431	31,929	30,000	31,853		(220)			5.000	4.000	MS	500	1,500	11/17/2014	03/01/2044
542690	3C	4	LONG ISLAND PWR AUTH N Y ELEC SYS REV			2 1FE	49,965	109.586	49,314	45,000	49,056		(452)			5.000	3.641	MS	750	2,250	12/05/2014	09/01/2044
544435	2D	1	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2 1FE	206,670	114.744	200,802	175,000	198,189		(3,294)			5.000	2.720	MN	1,118	8,750	05/09/2014	05/15/2024

E10.1

SCHEDULE D - PART 1

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

1	2			Codes			6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	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
57430Y	BG	9	MARYLAND WTR QUALITY FING ADMIN BAY REST.....			1FE	213,147	..115.328	201,824	175,000	200,900		(4,729)		5.000	1.971	MS	2,917	8,750	05/08/2014	03/01/2022	
57584X	XT	3	MASSACHUSETTS ST DEV FIN AGY REV.....			1FE	6,437	..121.878	6,094	5,000	6,407		(31)		5.000	1.481	JJ	49		10/06/2016	07/15/2025	
576051	KS	4	MASSACHUSETTS ST WTR RES AUTH.....			1FE	24,643	..119.959	23,992	20,000	23,722		(444)		5.000	2.311	FA	417	1,000	11/20/2014	08/01/2024	
576051	NZ	5	MASSACHUSETTS ST WTR RES AUTH.....			1FE	70,295	..119.959	65,977	55,000	69,606		(689)		5.000	1.310	FA	1,146		08/10/2016	08/01/2024	
576051	QC	3	MASSACHUSETTS ST WTR RES AUTH.....			1FE	72,529	..122.794	67,537	55,000	71,951		(578)		5.000	1.530	FA	970		08/09/2016	08/01/2026	
59335K	AG	2	MIAMI-DADE CNTY FLA SEAPORT REV.....			1FE	165,797	..113.892	165,143	145,000	160,445		(2,021)		5.000	3.230	AO	1,813	7,250	04/08/2014	10/01/2023	
64579F	6U	2	NEW JERSEY HEALTH CARE FACS FING AUTH R.....			1FE	21,611	..108.654	21,731	20,000	21,311		(147)		5.000	3.981	JJ	500	1,000	11/18/2014	07/01/2044	
646136	E3	1	NEW JERSEY ST TRANSN TR FD AUTH.....			1FE	42,272	..100.077	40,031	40,000	41,617		(326)		5.000	4.000	JD	89	2,000	12/09/2014	06/15/2042	
64990E	PZ	4	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....			1FE	48,498	..115.215	46,086	40,000	47,910		(588)		5.000	1.080	MS	589	1,000	08/04/2016	03/15/2022	
650035	B8	0	NEW YORK ST URBAN DEV CORP REV.....			1FE	205,223	..118.197	206,845	175,000	196,776		(3,179)		5.000	2.800	MS	2,576	8,750	04/08/2014	03/15/2024	
650035	W6	1	NEW YORK ST URBAN DEV CORP REV.....			1FE	68,107	..117.213	64,467	55,000	67,380		(727)		5.000	1.220	MS	810	1,360	08/11/2016	03/15/2023	
650035	W9	5	NEW YORK ST URBAN DEV CORP REV.....			1FE	130,680	..120.940	120,940	100,000	129,677		(1,003)		5.000	1.530	MS	1,472	2,472	08/30/2016	03/15/2026	
65829Q	BS	2	NORTH CAROLINA ST LTD OBLIG.....			1FE	214,986	..119.189	208,581	175,000	205,477		(3,712)		5.000	2.420	JD	729	8,750	05/09/2014	06/01/2024	
67756D	JK	3	OHIO ST HIGHER EDL FAC COMMN REV.....			1FE	5,991	..114.979	5,749	5,000	5,978		(14)		5.000	1.530	JD	22		10/26/2016	12/01/2022	
762232	AL	0	RHODE ISLAND ST COMM CORP REV.....			1FE	6,274	..117.707	5,885	5,000	6,252		(22)		5.000	2.070	JD	45		10/06/2016	06/15/2026	
79642B	3N	1	SAN ANTONIO TEX WTR REV.....			1FE	6,219	..118.305	5,915	5,000	6,193		(26)		5.000	1.560	MN	42		10/06/2016	05/15/2024	
79765R	L9	8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....			1FE	6,197	..118.900	5,945	5,000	6,165		(33)		5.000	1.410	MN	49		10/07/2016	11/01/2023	
83755V	XF	6	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R.....			1FE	38,326	..107.151	37,503	35,000	37,723		(293)		5.000	3.840	MN	292	1,750	11/19/2014	11/01/2044	
870000	LJ	3	SWARTHMORE BORO AUTH PA COLLEGE REV.....			1FE	72,584	..122.984	67,641	55,000	71,970		(614)		5.000	1.560	MS	1,031		08/09/2016	09/15/2026	
89546R	MQ	4	TRI-CNTY MET TRANSN DIST ORE REV.....			1FE	70,511	..120.387	66,213	55,000	69,796		(715)		5.000	1.300	MS	917	840	08/09/2016	09/01/2024	
914455	PP	9	UNIVERSITY MICH UNIV REVS.....			1FE	6,302	..120.689	6,034	5,000	6,278		(24)		5.000	1.670	AO	63		10/28/2016	04/01/2025	
91514A	DY	8	UNIVERSITY TEX UNIV REVS.....			1FE	70,170	..119.508	65,729	55,000	69,495		(674)		5.000	1.350	FA	1,375		08/11/2016	08/15/2024	
91514A	GB	5	UNIVERSITY TEX UNIV REVS.....			1FE	5,860	..114.067	5,703	5,000	5,844		(15)		5.000	1.231	FA	22		10/26/2016	08/15/2021	
917567	AY	5	UTAH TRAN AUTH SALES TAX REV.....			1FE	388,463	..114.120	382,302	335,000	382,013		(4,797)		5.000	3.100	JD	744	16,750	08/19/2015	06/15/2038	
91802R	AN	9	UTILITY DEBT SECURITIZATION AUTH N Y.....			1FE	23,310	..115.323	23,065	20,000	22,615		(335)		5.000	2.910	JD	44	1,000	11/17/2014	12/15/2034	
92778U	AQ	3	VIRGINIA COMMLTH TRANSN BRD FED TRANSN G.....			1FE	6,166	..118.594	5,930	5,000	6,144		(22)		5.000	1.621	MS	36		10/26/2016	03/15/2024	
928172	B7	9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV.....			1FE	24,251	..117.733	23,547	20,000	23,295		(459)		5.000	2.290	FA	417	1,000	11/17/2014	08/01/2023	
92817L	PE	7	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.....			1FE	66,231	..114.756	63,116	55,000	65,399		(832)		5.000	0.920	AO	688	1,375	08/09/2016	10/01/2021	
92817T	GD	2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC.....			1FE	70,486	..120.373	66,205	55,000	69,791		(696)		5.000	1.269	FA	1,864		08/10/2016	08/01/2024	
2599999	U.S.		Special Revenue & Assessment Obligations - Issuer Obligations.....				10,011,118	XXX	9,766,877	9,395,000	9,922,337		0	(52,214)	0	XXX	XXX	XXX	68,238	165,384	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	N5	1	FH G30412 - RMBS.....			4	99,825	..113.127	102,985	91,035	100,039		(105)		6.000	2.760	MON	455	5,589	05/16/2011	03/01/2028	
3128M9	K2	7	FH G07213 - RMBS.....			4	351,928	..103.232	359,928	348,660	351,745		35		3.500	3.358	MON	1,017	12,386	03/12/2014	11/01/2042	
3128M9	XG	2	FH G07579 - RMBS.....			4	368,546	..105.580	370,581	350,996	366,966		46		4.000	3.106	MON	1,170	14,206	02/10/2014	08/01/2043	
3128MB	6P	7	FH G13378 - RMBS.....			4	49,722	..104.219	48,543	46,578	49,535		(350)		5.000	2.011	MON	194		04/27/2011	12/01/2023	
3128MJ	SS	0	FH G08528 - RMBS.....			4	513,891	..98.767	532,254	538,899	514,888		(247)		3.000	3.680	MON	1,347	16,345	12/12/2013	04/01/2043	
3128MJ	UM	0	FH G08587 - RMBS.....			4	269,960	..107.502	268,871	250,108	274,216		2,368		4.500	2.459	MON	938	11,556	05/08/2014	05/01/2044	
3128MJ	V2	3	FH G08632 - RMBS.....			4	393,202	..102.207	383,427	375,148	393,916		1,611		3.500	2.711	MON	1,094	13,387	03/19/2015	03/01/2045	
3128MJ	VZ	0	FH G08631 - RMBS.....			4	417,488	..98.702	403,603	408,910	417,365		294		3.000	2.708	MON	1,022	12,436	03/20/2015	03/01/2045	
3128MJ	YT	1	FH G08721 - RMBS.....			4	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	
3128MM	R4	7	FH G18506 - RMBS.....			4	338,195	..104.486	334,746	320,374	335,889		89		3.500	2.164	MON	934		05/29/2014	03/01/2029	
3128P7	J8	7	FH C91187 - RMBS.....			4	58,439	..110.899	60,286	54,362	59,296		(96)		5.500	2.694	MON	249	3,049	04/25/2011	06/01/2028	
31292L	HZ	1	FH C03848 - RMBS.....			4	107,267	..105.055	105,502	100,425	108,491		531		4.000	1.634	MON	335	4,167	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		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 ign CHAR	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31294L	7K	3	FH	E02698	-	RMBS	.....4	.....1	.....150,962	..105.909	.....151,367	.....142,922	.....150,262	.....(497)	.....	....4.500	....2.500	MON..	.....536	.....6,602	05/16/2011.	06/01/2025.
31307F	TN	1	FH	J26857	-	RMBS	.....4	.....1	.....373,547	..102.846	.....371,692	.....361,406	.....371,062	.....(604)	.....	....3.000	....2.302	MON..	.....904	.....10,970	05/12/2014.	01/01/2029.
3132GS	SF	7	FH	Q07418	-	RMBS	.....4	.....1	.....373,291	..103.294	.....376,068	.....364,075	.....374,643	.....440	.....	....3.500	....3.031	MON..	.....1,062	.....12,969	05/08/2014.	04/01/2042.
3132JN	QF	7	FH	Q21354	-	RMBS	.....4	.....1	.....829,708	..105.595	.....845,227	.....800,442	.....826,590	.....50	.....	....4.000	....3.356	MON..	.....2,668	.....32,410	04/02/2014.	08/01/2043.
3132L5	FG	3	FH	V80167	-	RMBS	.....4	.....1	.....727,951	..98.984	.....728,293	.....735,768	.....727,941	.....(79)	.....	....3.000	....3.158	MON..	.....1,839	.....22,285	05/15/2014.	07/01/2043.
3132M3	T6	4	FH	Q23573	-	RMBS	.....4	.....1	.....426,628	..103.226	.....429,388	.....415,969	.....425,566	.....(237)	.....	....3.500	....3.139	MON..	.....1,213	.....14,682	05/08/2014.	12/01/2043.
31368H	NW	9	FN	190405	-	RMBS	.....4	.....1	.....537,768	..105.357	.....528,046	.....501,197	.....541,093	.....3,325	.....	....4.000	....2.472	MON..	.....1,671	.....11,999	05/24/2016.	10/01/2040.
31371M	HK	6	FN	255934	-	RMBS	.....4	.....1	.....118,494	..113.219	.....121,788	.....107,569	.....120,430	.....30	.....	....6.000	....2.804	MON..	.....538	.....6,571	05/11/2011.	11/01/2035.
31374A	JM	0	FHR	3777L	WA -	CMO/RMBS	.....4	.....1	.....239,678	..105.145	.....232,938	.....221,540	.....236,118	.....(793)	.....	....4.000	....2.418	MON..	.....738	.....9,000	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.
3138AS	YN	6	FN	AJ1616	-	RMBS	.....4	.....1	.....387,888	..102.376	.....376,904	.....368,157	.....388,936	.....1,583	.....	....3.500	....2.573	MON..	.....1,074	.....13,152	04/20/2015.	10/01/2041.
3138AX	FV	8	FN	AJ5579	-	RMBS	.....4	.....1	.....134,369	..102.773	.....133,304	.....129,707	.....133,622	.....(167)	.....	....3.000	....2.087	MON..	.....324	.....3,970	10/02/2013.	01/01/2027.
3138EJ	RA	8	FN	AL2280	-	RMBS	.....4	.....1	.....254,292	..107.969	.....255,997	.....237,102	.....256,528	.....1,962	.....	....4.500	....2.836	MON..	.....889	.....10,941	11/05/2013.	09/01/2042.
3138EK	L3	7	FN	AL3045	-	RMBS	.....4	.....1	.....261,440	..107.969	.....262,505	.....243,130	.....263,216	.....1,771	.....	....4.500	....2.813	MON..	.....912	.....11,199	10/28/2013.	10/01/2042.
3138EL	GL	1	FN	AL3802	-	RMBS	.....4	.....1	.....279,042	..102.557	.....279,239	.....272,277	.....277,902	.....(259)	.....	....3.000	....2.380	MON..	.....681	.....8,331	12/04/2013.	02/01/2028.
3138EL	N4	1	FN	AL4010	-	RMBS	.....4	.....1	.....359,416	..103.285	.....366,357	.....354,705	.....358,880	.....(86)	.....	....3.500	....3.295	MON..	.....1,035	.....12,552	11/25/2013.	07/01/2043.
3138EL	VB	6	FN	AL4209	-	RMBS	.....4	.....1	.....150,453	..104.389	.....148,079	.....141,853	.....149,967	.....94	.....	....4.000	....1.595	MON..	.....473	.....5,882	01/02/2014.	01/01/2027.
3138EN	Y8	6	FN	AL6134	-	RMBS	.....4	.....1	.....448,593	..99.067	.....437,436	.....441,556	.....448,654	.....61	.....	....3.000	....2.759	MON..	.....1,104	.....11,171	01/21/2016.	09/01/2043.
3138W9	GM	6	FN	AS0203	-	RMBS	.....4	.....1	.....180,264	..99.255	.....175,279	.....176,594	.....180,167	.....(10)	.....	....3.000	....2.702	MON..	.....441	.....5,354	03/16/2015.	08/01/2043.
3138WB	GU	3	FN	AS2010	-	RMBS	.....4	.....1	.....338,211	..105.682	.....341,067	.....322,730	.....337,576	.....1,077	.....	....4.000	....3.059	MON..	.....1,076	.....13,154	04/10/2014.	03/01/2044.
3138WC	J6	1	FN	AS2984	-	RMBS	.....4	.....1	.....421,143	..103.518	.....417,935	.....403,732	.....419,783	.....(1,111)	.....	....3.000	....1.974	MON..	.....1,009	.....12,268	08/20/2015.	08/01/2029.
3138WE	3W	7	FN	AS5312	-	RMBS	.....4	.....1	.....491,563	..102.473	.....478,452	.....466,906	.....490,794	.....(769)	.....	....3.500	....2.689	MON..	.....1,362	.....11,663	04/06/2016.	07/01/2045.
3138WE	ZJ	1	FN	AS5244	-	RMBS	.....4	.....1	.....231,042	..102.463	.....227,730	.....222,256	.....230,436	.....(299)	.....	....3.500	....2.903	MON..	.....648	.....7,838	07/31/2015.	06/01/2045.
3138WF	ZZ	8	FN	AS6191	-	RMBS	.....4	.....1	.....466,296	..102.254	.....460,300	.....450,154	.....465,716	.....(482)	.....	....3.500	....2.952	MON..	.....1,313	.....15,886	11/24/2015.	11/01/2045.
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	.....1,238,366	..102.265	.....1,207,412	.....1,180,670	.....1,237,796	.....(570)	.....	....3.500	....2.753	MON..	.....3,444	.....24,329	05/18/2016.	05/01/2046.
3138WQ	AW	2	FN	AT2720	-	RMBS	.....4	.....1	.....79,586	..99.255	.....77,385	.....77,966	.....79,583	.....2	.....	....3.000	....2.693	MON..	.....195	.....2,365	03/16/2015.	05/01/2043.
3138WQ	RK	0	FN	AT3189	-	RMBS	.....4	.....1	.....317,947	..100.470	.....321,248	.....319,745	.....318,071	.....(6)	.....	....2.500	....2.605	MON..	.....666	.....8,108	12/05/2013.	05/01/2028.
3138WT	RT	5	FN	AT5897	-	RMBS	.....4	.....1	.....377,657	..99.067	.....378,809	.....382,377	.....377,499	.....(168)	.....	....3.000	....3.176	MON..	.....956	.....11,605	07/29/2014.	06/01/2043.
3138X3	FA	5	FN	AU3760	-	RMBS	.....4	.....1	.....155,921	..105.369	.....156,492	.....148,518	.....155,507	.....195	.....	....4.000	....3.062	MON..	.....495	.....6,030	10/02/2013.	08/01/2043.
3138XB	V9	2	FN	AV0639	-	RMBS	.....4	.....1	.....237,560	..104.237	.....236,503	.....226,890	.....236,585	.....327	.....	....3.500	....2.273	MON..	.....662	.....8,126	01/02/2014.	11/01/2028.
3138XC	4K	5	FN	AV1725	-	RMBS	.....4	.....1	.....316,434	..102.799	.....318,303	.....309,636	.....314,679	.....(283)	.....	....3.000	....2.541	MON..	.....774	.....9,415	01/02/2014.	11/01/2028.
3138XQ	DH	1	FN	AW1003	-	RMBS	.....4	.....1	.....1,037,695	..102.880	.....1,041,066	.....1,011,922	.....1,034,475	.....82	.....	....3.500	....3.091	MON..	.....2,951	.....35,870	05/14/2014.	05/01/2044.
3138Y3	XN	6	FN	AX2484	-	RMBS	.....4	.....1	.....374,057	..103.329	.....371,895	.....359,914	.....372,980	.....(109)	.....	....3.500	....2.858	MON..	.....1,050	.....12,739	11/20/2014.	10/01/2044.
3138YH	U6	5	FN	AY4204	-	RMBS	.....4	.....1	.....463,379	..102.452	.....459,659	.....448,658	.....462,951	.....(268)	.....	....3.500	....2.979	MON..	.....1,309	.....15,855	11/09/2015.	05/01/2045.
31392W	JR	2	FHR	2509G	ZG -	CMO/RMBS	.....4	.....1	.....80,841	..107.848	.....80,750	.....74,874	.....82,830	.....128	.....	....5.500	....2.624	MON..	.....343	.....4,181	04/29/2011.	10/15/2032.
31393T	CC	8	FNR	0392D	MB -	CMO/RMBS	.....4	.....1	.....89,610	..106.135	.....87,657	.....82,590	.....88,335	.....(200)	.....	....5.000	....2.108	MON..	.....344	.....4,228	04/28/2011.	09/25/2023.
31394A	YY	6	FNR	0468B	CB -	CMO/RMBS	.....4	.....1	.....98,213	..104.840	.....96,852	.....92,381	.....96,790	.....(191)	.....	....4.500	....2.359	MON..	.....346	.....4,255	04/26/2011.	09/25/2024.
31394K	3M	4	FHR	2688B	DG -	CMO/RMBS	.....4	.....1	.....158,460	..104.829	.....155,177	.....148,029	.....155,326	.....(1,069)	.....	....4.500	....2.449	MON..	.....555	.....6,823	05/13/2011.	10/15/2023.
31394T	X8	3	FHR	2764K	UE -	CMO/RMBS	.....4	.....1	.....140,964	..101.515	.....131,059	.....129,103	.....131,746	.....(1,455)	.....	....5.000	....2.489	MON..	.....538	.....6,778	05/11/2011.	10/15/2032.
31394Y	XS	8	FHR	2811C	DT -	CMO/RMBS	.....4	.....1	.....226,292	..105.835	.....219,595	.....207,488	.....221,455	.....(1,978)	.....	....5.000	....2.304	MON..	.....865	.....10,626	05/18/2011.	06/15/2024.
31396W	BV	7	FNR	0756D	EP -	CMO/RMBS	.....4	.....1	.....105,964	..107.217	.....105,440	.....98,342	.....106,478	.....(128)	.....	....5.500	....2.698	MON..	.....451	.....5,543	05/10/2011.	06/25/2027.

E10.3

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	or Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
31402R K7 3	FN 735718 - RMBS	4	1	178,189	113.219	183,143	161,760	180,348	53	6.000	3.157	MON	809	9,865	05/11/2011	07/01/2035						
3140EU 3B 3	FN BC0793 - RMBS	4	1	506,870	102.262	503,086	491,958	506,982	112	3.500	3.015	MON	1,435	1,456	11/28/2016	04/01/2046						
3140EU E3 9	FN BC0153 - RMBS	4	1	462,212	105.125	452,197	430,152	461,937	(275)	4.000	2.702	MON	1,434	8,702	06/09/2016	01/01/2046						
3140F0 HF 4	FN BC4729 - RMBS	4	1	513,859	98.973	492,201	497,308	513,636	(223)	3.000	2.566	MON	1,243	2,493	10/17/2016	10/01/2046						
3140F3 5W 4	FN BC8060 - RMBS	4	1	25,018	105.318	24,596	23,354	25,003	(15)	4.000	2.798	MON	78	551	05/24/2016	05/01/2046						
3140F3 Z7 6	FN BC7965 - RMBS	4	1	515,225	98.973	498,789	503,965	514,855	(370)	3.000	2.701	MON	1,260	7,594	05/18/2016	05/01/2046						
3140FA YA 4	FN BD3404 - RMBS	4	1	535,828	99.507	511,680	514,215	535,423	(405)	3.000	2.457	MON	1,286	5,169	08/08/2016	08/01/2046						
31410L PZ 9	FN 890640 - RMBS	4	1	188,752	99.519	181,546	182,424	188,649	(36)	3.000	2.506	MON	456	5,528	01/28/2015	07/01/2043						
31417E VQ 1	FN AB7822 - RMBS	4	1	994,602	100.455	962,001	957,643	994,461	(141)	2.500	1.512	MON	1,995	8,127	08/11/2016	02/01/2028						
31417G H9 0	FN AB9255 - RMBS	4	1	365,943	102.434	365,429	356,746	365,617	(12)	3.500	3.089	MON	1,041	12,639	06/20/2014	05/01/2043						
31419H XQ 0	FN AE6986 - RMBS	4	1	458,193	105.326	447,561	424,929	461,656	3,462	4.000	2.368	MON	1,416	5,887	08/11/2016	10/01/2040						
31419K KV 6	FN AE8407 - RMBS	4	1	211,662	105.316	208,179	197,671	212,906	1,244	4.000	2.526	MON	659	6,092	02/25/2016	11/01/2040						
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities			22,281,895	XXX	22,050,228	21,453,922	22,258,404	0	7,251	0	0	XXX	XXX	XXX	63,174	643,036	XXX	XXX			
3199999	Total - U.S. Special Revenue & Special Assessment Obligations			32,293,014	XXX	31,817,104	30,848,922	32,180,741	0	(44,963)	0	0	XXX	XXX	XXX	131,412	808,419	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
E10.4	00206R DB 5	AT&T INC	1	2FE	468,657	102.395	471,017	460,000	467,625	(1,032)	3.800	3.449	MS	5,147	8,740	03/21/2016	03/15/2022					
	00440E AT 4	CHUBB INA HOLDINGS INC	C	1FE	250,640	99.543	248,858	250,000	250,495	(125)	2.300	2.245	MN	926	5,750	10/28/2015	11/03/2020					
	020002 BD 2	ALLSTATE CORP	1	2FE	250,150	100.448	251,120	250,000	250,149	(1)	3.280	3.273	JD	524	12/02/2016	12/15/2026						
	02079K AC 1	ALPHABET INC	1	1FE	514,075	91.937	482,669	525,000	514,462	387	1.998	2.231	FA	4,138	08/02/2016	08/15/2026						
	023135 AN 6	AMAZON.COM INC	1	1FE	269,845	104.558	266,623	255,000	269,247	(639)	3.800	2.961	JD	700	08/08/2016	12/05/2024						
	0258M0 DK 2	AMERICAN EXPRESS CREDIT CORP	1	1FE	250,290	100.279	250,698	250,000	250,177	(77)	2.125	2.092	MS	1,520	5,313	06/23/2015	03/18/2019					
	0258M0 DX 4	AMERICAN EXPRESS CREDIT CORP	2	1FE	189,850	100.637	191,210	190,000	189,887	29	2.600	2.617	MS	1,468	4,940	09/09/2015	09/14/2020					
	02665W BF 7	AMERICAN HONDA FINANCE CORP	C	1FE	274,689	96.295	264,811	275,000	274,713	23	1.650	1.674	JJ	2,130	08/17/2016	07/12/2021						
	03040W AN 5	AMERICAN WATER CAPITAL CORP	1	1FE	475,438	97.935	465,191	475,000	475,434	(4)	3.000	2.989	JD	1,742	11/15/2016	12/01/2026						
	03523T BE 7	ANHEUSER-BUSCH INBEV NV	C	2FE	453,089	111.414	406,661	365,000	404,204	(18,574)	7.750	2.323	JJ	13,044	28,288	04/22/2014	01/15/2019					
	035242 AE 6	ANHEUSER-BUSCH INBEV FINANCE INC	C	1FE	299,406	100.703	302,109	300,000	299,745	118	2.150	2.192	FA	2,688	6,450	01/22/2014	02/01/2019					
	035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC	C	1FE	160,109	101.543	152,315	150,000	159,763	(345)	3.650	2.813	FA	2,281	08/17/2016	02/01/2026						
	037833 AN 0	APPLE INC	1	1FE	250,000	100.220	250,550	250,000	250,000	0	0.951	0.949	FMAN	370	1,689	04/29/2014	05/05/2017					
	037833 BS 8	APPLE INC	1	1FE	304,518	100.018	300,054	300,000	303,827	(691)	2.250	1.922	FA	2,400	3,375	03/17/2016	02/23/2021					
	05567L 7E 1	BNP PARIBAS SA	C	1FE	358,089	100.481	351,684	350,000	351,604	(2,267)	2.375	1.712	MS	2,471	8,313	01/30/2014	09/14/2017					
	059165 EG 1	BALTIMORE GAS AND ELECTRIC CO	1	1FE	39,880	93.297	37,319	40,000	39,884	4	2.400	2.434	FA	355	08/15/2016	08/15/2026						
	06051G FD 6	BANK OF AMERICA CORP	2	2FE	274,923	101.125	278,094	275,000	274,964	15	2.650	2.656	AO	1,822	7,288	03/27/2014	04/01/2019					
	06051G FN 4	BANK OF AMERICA CORP	2	2FE	131,327	98.974	128,666	130,000	131,199	(128)	2.250	1.960	AO	569	1,463	08/16/2016	04/21/2020					
	06051G FT 1	BANK OF AMERICA CORP	2	2FE	203,624	98.854	197,708	200,000	203,444	(180)	2.625	2.150	AO	1,050	2,625	10/13/2016	10/19/2020					
	06051G FW 4	BANK OF AMERICA CORP	1	2FE	158,077	99.233	153,811	155,000	157,846	(231)	2.625	2.175	AO	814	2,034	08/16/2016	04/19/2021					
	06366R HA 6	BANK OF MONTREAL	1	1FE	119,815	99.858	119,830	120,000	119,974	38	1.400	1.432	MS	513	1,680	09/04/2012	09/11/2017					
	06366R JJ 5	BANK OF MONTREAL	1	1FE	224,723	98.313	221,204	225,000	224,830	27	2.550	2.564	MN	877	5,738	11/01/2012	11/06/2022					
	06406F AB 9	BANK OF NEW YORK MELLON CORP	2	1FE	144,932	98.097	142,241	145,000	144,941	9	2.050	2.060	MN	479	1,495	04/25/2016	05/03/2021					
	06406F AD 5	BANK OF NEW YORK MELLON CORP	2	1FE	324,435	95.251	309,566	325,000	324,463	28	2.200	2.227	FA	2,681	08/09/2016	08/16/2023						
	06406H CZ 0	BANK OF NEW YORK MELLON CORP	2	1FE	253,273	99.591	248,978	250,000	252,143	(673)	2.150	1.861	FA	1,896	5,375	04/17/2015	02/24/2020					
	064159 AM 8	BANK OF NOVA SCOTIA	1	1FE	260,298	100.047	250,118	250,000	250,098	(3,264)	2.550	1.232	JJ	2,993	6,375	10/29/2013	01/12/2017					
	06738E AD 7	BARCLAYS PLC	C	2FE	304,461	99.739	299,217	300,000	302,810	(942)	2.750	2.408	MN	1,215	8,250	03/18/2015	11/08/2019					
	07330N AD 7	BRANCH BANKING AND TRUST CO	2	1FE	254,303	100.692	251,730	250,000	251,551	(888)	2.300	1.928	AO	1,214	5,750	10/28/2013	10/15/2018					

SCHEDULE D - PART 1

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

1	2			Codes			6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Corr	Bond CHAR	NAIC Designation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09247X AH 4	BLACKROCK INC.....	1	1FE	266,113	107,658	269,145	250,000	259,797	(2,041)	4.250	3.285	MN	1,092	10,625	10/10/2013	05/24/2021						
125509 BU 2	CIGNA CORP.....	1.2	2FE	224,861	97,122	218,525	225,000	224,886	12	3.250	3.257	AO	1,544	7,313	03/11/2015	04/15/2025						
140420 NG 1	CAPITAL ONE BANK USA NA.....	2	2FE	599,902	99,911	599,466	600,000	599,996	33	1.200	1.206	FA	2,760	7,200	02/10/2014	02/13/2017						
14912L 6D 8	CATERPILLAR FINANCIAL SERVICES CORP.....	1	1FE	350,301	100,047	350,165	350,000	350,064	(101)	1.250	1.221	FA	1,616	4,375	08/14/2014	08/18/2017						
14916R AC 8	CATHOLIC HEALTH INITIATIVES.....	1	1FE	49,867	96,885	48,443	50,000	49,915	13	2.950	2.982	MN	246	1,475	10/25/2012	11/01/2022						
14916R AE 4	CATHOLIC HEALTH INITIATIVES.....	1	1FE	49,979	100,939	50,470	50,000	49,995	4	2.600	2.611	FA	542	1,300	10/23/2013	08/01/2018						
166764 AN 0	CHEVRON CORP.....	1.2	1FE	50,000	101,024	50,512	50,000	50,000		2.193	2.193	MN	140	1,097	11/10/2014	11/15/2019						
166764 BL 3	CHEVRON CORP.....	1.2	1FE	261,825	97,979	244,948	250,000	261,416	(409)	2.954	2.394	MN	923	3,693	08/15/2016	05/16/2026						
17275R AN 2	CISCO SYSTEMS INC.....	1	1FE	263,012	104,698	246,040	235,000	261,638	(1,374)	3.625	1.925	MS	2,769	4,259	08/04/2016	03/04/2024						
17275R AT 9	CISCO SYSTEMS INC.....	1	1FE	249,985	99,984	249,960	250,000	249,999	5	1.100	1.102	MS	901	2,750	02/24/2014	03/03/2017						
172967 JJ 1	CITIGROUP INC.....	2	2FE	256,938	99,684	254,194	255,000	256,273	(388)	2.400	2.234	FA	2,261	6,120	04/01/2015	02/18/2020						
191216 BW 9	COCA-COLA CO.....	1	1FE	133,795	95,575	124,248	130,000	133,661	(134)	2.550	2.217	JD	276	1,667	08/08/2016	06/01/2026						
20030N BW 0	COMCAST CORP.....	1.2	1FE	269,279	92,203	248,948	270,000	269,305	25	2.350	2.379	JJ	2,855		08/04/2016	01/15/2027						
20826F AD 8	CONOCOPHILLIPS CO.....	1.2	1FE	259,155	99,279	248,198	250,000	257,630	(882)	3.350	2.901	MN	1,070	8,375	03/25/2015	11/15/2024						
21686C AD 2	COOPERATIVE RABOBANK UA.....	C	1FE	26,977	100,102	27,028	27,000	27,000	5	3.375	3.394	JJ	410	911	01/11/2012	01/19/2017						
22546Q AM 9	CREDIT SUISSE AG (NEW YORK BRANCH).....	C	1FE	350,634	100,119	350,417	350,000	350,085	(214)	1.427	1.369	FMAN	472	4,013	06/02/2014	05/26/2017						
22546Q AR 8	CREDIT SUISSE AG (NEW YORK BRANCH).....	C	1FE	255,795	100,558	251,395	250,000	254,334	(833)	3.000	2.615	AO	1,292	7,500	03/18/2015	10/29/2021						
24422E TJ 8	JOHN DEERE CAPITAL CORP.....	1	1FE	49,899	98,200	49,100	50,000	49,909	10	1.250	1.317	AO	194		09/06/2016	10/09/2019						
250847 EJ 5	DTE ELECTRIC CO.....	1.2	1FE	32,949	100,457	33,151	33,000	32,970	5	2.650	2.668	JD	39	875	06/19/2012	06/15/2022						
25152R VS 9	DEUTSCHE BANK AG (LONDON BRANCH).....	C	2FE	349,836	99,030	346,605	350,000	349,928	33	2.500	2.510	FA	3,354	8,750	02/06/2014	02/13/2019						
25468P DM 5	WALT DISNEY CO.....	1	1FE	266,659	89,619	246,452	275,000	266,960	300	1.850	2.190	JJ	2,388		08/04/2016	07/30/2026						
26441C AN 5	DUKE ENERGY CORP.....	1.2	2FE	29,982	103,028	30,908	30,000	29,987	2	3.750	3.757	AO	238	1,125	04/01/2014	04/15/2024						
26441C AR 6	DUKE ENERGY CORP.....	1.2	2FE	104,990	96,011	100,812	105,000	104,991	1	1.800	1.802	MS	730		08/09/2016	09/01/2021						
26875P AL 5	EOG RESOURCES INC.....	1.2	2FE	350,103	99,610	348,635	350,000	350,057	(18)	2.450	2.444	AO	2,144	8,575	03/19/2014	04/01/2020						
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						
31677Q BG 3	FIFTH THIRD BANK (OHIO).....	2	1FE	249,813	98,931	247,328	250,000	249,832	20	2.250	2.266	JD	266	2,813	06/09/2016	06/14/2021						
345397 VP 5	FORD MOTOR CREDIT CO LLC.....	2	2FE	346,797	103,081	309,243	300,000	308,896	(14,099)	6.625	1.808	FA	7,508	19,875	04/03/2014	08/15/2017						
369550 AV 0	GENERAL DYNAMICS CORP.....	1	1FE	259,353	99,891	259,717	260,000	259,895	119	1.000	1.047	MN	332	2,600	10/26/2015	11/15/2017						
369550 AW 8	GENERAL DYNAMICS CORP.....	1.2	1FE	173,803	94,832	165,956	175,000	173,865	62	1.875	1.980	FA	1,267		08/09/2016	08/15/2023						
375558 BC 6	GILEAD SCIENCES INC.....	1.2	1FE	184,764	101,834	178,210	175,000	184,258	(506)	3.250	2.220	MS	1,896	2,031	12/07/2016	09/01/2022						
38141E B7 3	GOLDMAN SACHS GROUP INC.....	9	1FE	329,310	101,238	329,024	325,000	326,813	(971)	2.006	1.729	FMAN	851	5,620	06/02/2014	11/15/2018						
38141G VU 5	GOLDMAN SACHS GROUP INC.....	2	1FE	229,131	99,351	223,540	225,000	228,817	(314)	2.625	2.203	AO	1,083	2,953	08/16/2016	04/25/2021						
38143U 8H 7	GOLDMAN SACHS GROUP INC.....	2	1FE	158,507	100,263	150,395	150,000	158,193	(314)	3.750	3.045	FA	1,969	2,813	08/04/2016	02/25/2026						
38148L AA 4	GOLDMAN SACHS GROUP INC.....	2	1FE	145,467	100,107	145,155	145,000	145,309	(91)	2.600	2.531	AO	712	3,770	03/25/2015	04/23/2020						
38148L AC 0	GOLDMAN SACHS GROUP INC.....	2	1FE	129,395	98,649	123,311	125,000	129,211	(184)	3.500	3.013	JJ	1,920		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 BK 7	HOME DEPOT INC.....	1.2	1FE	137,338	102,514	128,143	125,000	136,831	(506)	3.350	2.121	MS	1,233	2,094	08/04/2016	09/15/2025						
438516 BM 7	HONEYWELL INTERNATIONAL INC.....	1.2	1FE	274,986	97,964	269,401	275,000	274,982	(4)	1.850	1.852	MN	862		10/24/2016	11/01/2021						
458140 AL 4	INTEL CORP.....	1	1FE	249,285	100,185	250,463	250,000	249,832	174	1.350	1.421	JD	150	3,375	10/18/2013	12/15/2017						
46623E JY 6	JPMORGAN CHASE & CO.....	1	1FE	325,806	99,987	324,968	325,000	325,034	(279)	1.350	1.263	FA	1,658	4,388	03/11/2014	02/15/2017						
46625H GY 0	JPMORGAN CHASE & CO.....	1	1FE	287,453	104,277	260,693	250,000	259,501	(8,946)	6.000	2.274	JJ	6,917	15,000	10/15/2013	01/15/2018						
46625H LW 8	JPMORGAN CHASE & CO.....	2	1FE	149,742	100,661	150,992	150,000	149,817	50	2.750	2.787	JD	92	4,125	06/18/2015	06/23/2020						
46625H MN 7	JPMORGAN CHASE & CO.....	2	1FE	124,530	103,106	128,883	125,000	124,587	40	3.900	3.946	JJ	2,248	4,794	07/14/2015	07/15/2025						

E10.5

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	or g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amorization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46625H	QJ	2			2	1FE	149,888	99.430	149,145	150,000	149,905		18		2.550	2.566	MS	1,275	1,913	02/25/2016	03/01/2021	
46625H	RL	6			2	1FE	126,459	97.783	122,229	125,000	126,381		(77)		2.700	2.507	MN	403	1,688	08/08/2016	05/18/2023	
46625H	RV	4			1,2	1FE	266,574	95.206	252,296	265,000	266,529		(45)		2.950	2.880	AO	1,954	1,520	08/04/2016	10/01/2026	
478160	BR	4			1	1FE	84,990	99.213	84,331	85,000	84,993		3		1.125	1.129	MS	319	478	02/25/2016	03/01/2019	
494368	BH	5			1	1FE	48,252	98.965	48,493	49,000	48,593		73		2.400	2.573	MS	392	1,176	02/06/2012	03/01/2022	
494368	BP	7			1	1FE	39,975	99.678	39,871	40,000	39,984		5		1.850	1.863	MS	247	740	02/24/2015	03/01/2020	
534187	AX	7			1	2FE	453,964	114.927	402,245	350,000	401,886		(19,838)		8.750	2.588	JJ	15,313	30,625	04/22/2014	07/01/2019	
57636Q	AA	2			1	1FE	249,412	100.914	252,285	250,000	249,722		120		2.000	2.051	AO	1,250	5,000	03/26/2014	04/01/2019	
585055	AS	5			C	1FE	218,964	106.690	213,380	200,000	213,076		(3,897)		4.450	2.319	MS	2,621	8,900	06/19/2015	03/15/2020	
585055	AX	4			C	1,2	425,680	101.699	406,796	400,000	424,009		(1,671)		3.125	1.851	MS	3,681	6,250	08/17/2016	03/15/2022	
585055	BR	6			C	1	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	AC	9			1	1FE	246,665	99.791	249,478	250,000	249,137		787		1.100	1.423	JJ	1,153	2,750	10/18/2013	01/31/2018	
58933Y	AS	4			1	1FE	39,992	100.225	40,090	40,000	39,995		1		1.850	1.854	FA	290	740	02/05/2015	02/10/2020	
59156R	AT	5			1	1FE	456,013	111.799	408,066	365,000	406,384		(18,843)		7.717	2.217	FA	10,641	28,167	04/22/2014	02/15/2019	
594918	AV	6			1	1FE	149,135	100.590	150,885	150,000	149,657		173		1.625	1.746	JD	169	2,438	12/03/2013	12/06/2018	
594918	BR	4			1,2	1FE	266,844	94.734	251,045	265,000	266,778		(67)		2.400	2.320	FA	2,526		08/04/2016	08/08/2026	
617446	7U	7			1	1FE	115,066	100.688	115,791	115,000	115,022		(16)		2.125	2.110	AO	448	2,444	04/03/2014	04/25/2018	
61746B	DM	5			1	1FE	252,270	100.552	251,380	250,000	252,203		(67)		2.500	2.061	JJ	2,726		12/05/2016	01/24/2019	
61746B	DR	4			1	1FE	253,903	100.272	250,680	250,000	253,259		(643)		2.375	1.851	JJ	2,606	2,969	06/21/2016	07/23/2019	
61746B	DZ	6			1	1FE	265,948	101.144	252,860	250,000	265,379		(569)		3.875	3.092	JJ	4,144		08/08/2016	01/27/2026	
61746B	EA	0			1	1FE	157,401	98.449	152,596	155,000	157,218		(183)		2.500	2.150	AO	753	1,938	08/11/2016	04/21/2021	
651229	AR	7			1	2FE	199,994	100.640	201,280	200,000	199,996		2		2.150	2.151	AO	908	4,252	10/14/2015	10/15/2018	
68389X	BB	0			1,2	1FE	398,592	99.034	396,136	400,000	398,903		188		2.500	2.555	MN	1,278	10,000	04/28/2015	05/15/2022	
68389X	BK	0			1,2	1FE	266,489	97.689	258,876	265,000	266,380		(109)		1.900	1.782	MS	2,434		08/04/2016	09/15/2021	
693476	BL	6			1	1FE	218,240	107.064	214,128	200,000	210,150		(2,630)		4.375	2.885	FA	3,403	8,750	10/23/2013	08/11/2020	
69353R	EW	4			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	
69353R	EY	0			2	1FE	249,628	99.937	249,843	250,000	249,632		4		2.550	2.582	JD	390		12/06/2016	12/09/2021	
713448	BY	3			1	1FE	264,628	100.987	252,468	250,000	263,672		(956)		2.750	1.643	MS	2,215	3,438	08/11/2016	03/05/2022	
717081	DL	4			1	1FE	301,437	101.031	303,093	300,000	300,885		(361)		2.100	1.972	MN	805	6,300	06/11/2015	05/15/2019	
717081	DZ	3			1	1FE	139,583	99.431	139,203	140,000	139,587		4		2.200	2.263	MN	342		12/07/2016	12/15/2021	
718172	BU	2			1,2	1FE	130,620	94.938	123,419	130,000	130,588		(32)		2.125	2.047	MN	391	1,381	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	
780082	AE	3			5	1FE	249,825	99.534	248,835	250,000	249,851		26		2.300	2.315	MS	1,581	2,875	03/14/2016	03/22/2022	
828807	CJ	4			1,2	1FE	254,903	100.439	251,098	250,000	250,624		(1,367)		2.150	1.594	MS	1,583	5,375	10/18/2013	09/15/2017	
828807	CU	9			1,2	1FE	149,915	100.572	150,858	150,000	149,938		16		2.500	2.512	MS	1,250	3,896	08/10/2015	09/01/2020	
842400	FR	9			1,2	1FE	97,435	105.755	103,640	98,000	97,725		56		3.875	3.945	JD	316	3,798	05/12/2011	06/01/2021	
857477	AW	3			1	1FE	127,541	94.749	118,436	125,000	127,453		(88)		2.650	2.415	MN	386	1,656	08/08/2016	05/19/2026	
87612E	BB	1			1	1FE	231,854	101.615	228,634	225,000	230,682		(1,172)		2.300	1.264	JD	72	5,175	06/21/2016	06/26/2019	
882508	AV	6			1	1FE	343,406	99.610	348,635	350,000	347,679		1,715		1.000	1.505	MN	583	3,500	06/19/2014	05/01/2018	
882508	AX	2			1	1FE	229,545	99.990	229,977	230,000	229,970		153		0.875	0.942	MS	609	2,013	03/05/2014	03/12/2017	
883556	BF	8			1,2	2FE	49,865	103.916	51,958	50,000	49,903		12		4.150	4.182	FA	865	2,075	12/04/2013	02/01/2024	
89114Q	BL	1			1	1FE	249,988	96.827	242,068	250,000	249,990		2		1.800	1.801	JJ	2,100		08/11/2016	07/13/2021	

E10.6

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	or	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
89153V AC 3	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE		81,847	100.086	82,071	82,000	81,984		31		1.550	1.589	JD	11	1,271	06/21/2012	06/28/2017	
89153V AJ 8	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE		449,010	99.991	449,960	450,000	449,992		335		1.000	1.075	JJ	2,138	4,500	01/08/2014	01/10/2017	
893526 DK 6	TRANSCANADA PIPELINES LTD		C	1	1FE		212,068	104.134	208,268	200,000	206,822		(1,705)		3.800	2.834	AO	1,900	7,600	10/23/2013	10/01/2020	
893830 AS 8	TRANSOCEAN INC		C	1	4FE		393,852	102.000	357,000	350,000	357,000	59,293	(12,043)		6.000	2.401	MS	6,183	21,000	07/15/2014	03/15/2018	
90261X HC 9	UBS AG (STAMFORD BRANCH)		C		1FE		348,873	99.753	349,136	350,000	349,763		378		1.375	1.485	FA	1,831	4,813	08/11/2014	08/14/2017	
90331H MS 9	US BANK NA			2	1FE		259,790	97.416	243,540	250,000	259,390		(400)		2.800	2.283	JJ	2,994		08/11/2016	01/27/2025	
90331H MY 6	U.S. BANK NATIONAL ASSOCIATION (CINCINNA			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	UNION PACIFIC CORP			1,2	1FE		249,800	100.111	250,278	250,000	249,859		39		2.250	2.267	JD	188	5,625	06/16/2015	06/19/2020	
91159H HE 3	U.S. BANCORP			2	1FE		349,785	100.837	352,930	350,000	349,917		42		1.950	1.963	MN	872	6,825	11/04/2013	11/15/2018	
913017 CG 2	UNITED TECHNOLOGIES CORP			1,2	1FE		144,677	98.095	142,238	145,000	144,687		10		1.950	1.997	MN	471		10/27/2016	11/01/2021	
92277G AC 1	VENTAS REALTY LP			1	2FE		249,538	99.915	249,788	250,000	249,954		156		1.250	1.313	AO	642	3,125	04/10/2014	04/17/2017	
92343V BF 0	VERIZON COMMUNICATIONS INC			1	2FE		279,659	99.722	284,208	285,000	283,809		1,413		1.100	1.608	MN	523	3,135	01/02/2014	11/01/2017	
92343V BP 8	VERIZON COMMUNICATIONS INC			1	2FE		225,118	103.203	216,726	210,000	215,974		(3,433)		3.650	1.939	MS	2,278	7,665	04/11/2014	09/14/2018	
92343V DD 3	VERIZON COMMUNICATIONS INC			1	2FE		269,336	91.780	247,806	270,000	269,361		25		2.625	2.653	FA	2,953		08/04/2016	08/15/2026	
92826C AD 4	VISA INC			1,2	1FE		133,529	100.038	125,048	125,000	133,195		(334)		3.150	2.314	JD	186	1,969	08/04/2016	12/14/2025	
931142 DP 5	WAL-MART STORES INC			1,2	1FE		137,216	102.589	128,236	125,000	136,608		(608)		3.300	1.888	AO	791	2,063	08/04/2016	04/22/2024	
931427 AM 0	WALGREENS BOOTS ALLIANCE INC			1	2FE		250,203	100.214	250,535	250,000	250,144		(59)		1.750	1.708	MN	377	2,175	05/26/2016	05/30/2018	
949746 RW 3	WELLS FARGO & CO				1FE		266,747	95.324	247,842	260,000	266,509		(238)		3.000	2.694	AO	1,495	3,900	08/04/2016	04/22/2026	
94974B FD 7	WELLS FARGO & CO				1FE		257,530	100.209	250,523	250,000	250,765		(2,165)		2.100	1.223	MN	773	5,250	10/29/2013	05/08/2017	
94974B FV 7	WELLS FARGO & CO				1FE		350,877	99.829	349,402	350,000	350,414		(180)		1.342	1.306	JAJO	900	3,685	06/02/2014	04/22/2019	
94974B GA 2	WELLS FARGO & CO				1FE		131,970	98.492	123,115	125,000	131,674		(296)		3.300	2.531	MS	1,283	2,063	08/11/2016	09/09/2024	
961214 CF 8	WESTPAC BANKING CORP		C		1FE		349,524	100.469	351,642	350,000	349,799		95		2.250	2.279	JJ	3,588	7,875	01/13/2014	01/17/2019	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						31,294,454	XXX	30,539,115	30,519,000	30,967,386	59,293	(130,332)	0	0	XXX	XXX	XXX	233,972	576,823	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
57643M GV 0	MASTR 0410 1A1 - CMO/RMBS				4	1FM	12,768	99.624	12,470	12,517	12,095		117		4.500	3.366	MON	47	598	11/14/2011	10/25/2019	
929227 6Y 7	WAMU 03S6 2A3 - CMO/RMBS				4	1FM	7,780	99.313	7,603	7,655	7,692		(31)		4.750	3.851	MON	30	388	08/25/2011	07/25/2018	
92922F DE 5	WAMU 03S8 A2 - CMO/RMBS				4	1FM	7,221	99.715	7,085	7,105	7,137		(24)		5.000	4.119	MON	30	381	08/25/2011	09/25/2018	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						27,768	XXX	27,158	27,278	26,924	0	62	0	XXX	XXX	XXX	107	1,368	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
12591T AB 2	COMM 14LC15 A2 - CMBS				4	1FM	411,992	101.899	407,596	400,000	405,208		(3,074)		2.840	2.189	MON	947	11,360	03/14/2014	04/12/2047	
12591V AE 1	COMM 14CR16 A4 - CMBS				4	1FM	200,841	106.298	207,281	195,000	199,380		(551)		4.051	3.707	MON	658	7,899	03/28/2014	04/12/2047	
12592X AZ 9	COMM 15CC22 A2 - CMBS				4	1FM	87,549	102.053	86,745	85,000	86,600		(708)		2.856	2.180	MON	202	2,428	03/18/2015	03/12/2048	
12626G AB 9	COMM 13LC13 A2 - CMBS				4	1FM	521,289	101.619	508,095	500,000	508,373		(5,723)		3.009	1.976	MON	1,254	15,045	05/09/2014	08/10/2046	
12630B AX 6	COMM 13CC13 A2 - CMBS				4	1FM	257,498	101.970	254,925	250,000	252,849		(1,905)		3.039	2.387	MON	633	7,598	12/13/2013	11/12/2046	
12631D AX 1	COMM 14RE17 A2 - CMBS				4	1FM	231,749	102.232	230,022	225,000	228,089		(1,801)		3.012	2.354	MON	565	6,777	04/29/2014	05/10/2047	
17324T AA 7	CGCMT 16GC36 A1 - CMBS				4	1FM	277,463	99.246	275,374	277,466	277,432		(32)		1.613	1.606	MON	373	3,765	02/03/2016	02/12/2049	
20047R AE 3	COMM 07C9 A4 - CMBS				4	1FM	305,217	100.785	272,374	270,253	275,316		(10,237)		5.812	0.917	MON	1,309	17,964	01/23/2014	12/10/2049	
36248G AB 6	GSMS 13GC16 A2 - CMBS				4	1FM	521,172	101.639	508,195	500,000	508,201		(5,875)		3.033	1.996	MON	1,264	15,165	05/09/2014	11/13/2046	
36252R AF 6	GSMS 14GC18 A2 - CMBS				4	1FM	458,071	101.663	452,141	444,745	449,626		(3,874)		2.924	2.228	MON	1,084	13,017	01/24/2014	01/11/2047	
36252W AX 6	GSMS 14GC20 A5 - CMBS				4	1FM	231,749	105.346	237,029	225,000	230,048		(1,236)		3.998	3.651	MON	750	8,996	03/27/2014	04/12/2047	
46629Y AC 3	JPMCC 07CB18 A4 - CMBS				4	1FM	44,392	99.960	40,335	40,351	40,351		(1,382)		5.440	1.467	MON	183	2,727	01/28/2014	06/12/2047	
46629Y AD 1	JPMCC 07CB18 A1A - CMBS				4	1FM	90,414	99.920	82,170	82,236	82,491		(3,018)		5.431	1.244	MON	372	5,055	05/13/2014	06/12/2047	
46641W AT 4	JPMBB 14C19 A2 - CMBS				4	1FM	679,799	102.253	674,870	660,000	668,977		(5,296)		3.046	2.377	MON	1,675	20,101	04/29/2014	04/17/2047	

E10.7

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		NAIC Designation	Actual Cost	8	9			Unrealized Valuation Increase (Decrease)	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value					Par Value	Book/Adjusted Carrying Value												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
60688C	AE	6	MLCFC 079 A4 - CMBS	4	1FM	301,680	101.835	274,827	269,875	275,048	(9,225)		5.700	2.010	MON	1,282	15,852	01/23/2014	09/12/2049					
96221Q	AB	9	WFRBS 13C18 A2 - CMBS	4	1FM	514,987	102.053	510,265	500,000	505,659	(3,112)		3.027	2.372	MON	1,261	15,135	12/23/2013	12/17/2046					
96221T	AB	3	WFRBS 14LC14 A2 - CMBS	4	1FM	231,746	101.854	229,172	225,000	227,708	(1,388)		2.862	2.199	MON	537	6,440	02/04/2014	03/15/2047					
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					5,367,607	XXX	5,251,415	5,149,925	5,221,354	0	(58,437)	0	0	XXX	XXX	XXX	14,348	175,322	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
12594B	AD	4	CNHI 16A A3 - ABS	4	1FE	299,925	99.720	299,160	300,000	299,948	23		1.480	1.494	MON	197	3,675	02/10/2016	04/15/2021					
14313P	AC	1	CARMX 134 A3 - ABS	4	1FE	14,692	99.995	14,693	14,694	14,694	0		0.800	0.806	MON	5	139	10/30/2013	07/16/2018					
15200M	AB	3	CNP 3 A2 - ABS	4	1FE	370,068	105.925	344,256	325,000	343,730	(7,865)		5.234	1.626	FA	7,088	17,011	01/30/2014	02/01/2023					
254683	BP	9	DCENT 152 A - ABS	4	1FE	924,720	100.016	925,148	925,000	924,423	(333)		1.900	1.914	MON	781	17,575	04/22/2015	10/17/2022					
34530H	AC	4	FORDO 14A A3 - ABS	4	1FE	31,526	99.991	31,528	31,531	31,530	1		0.790	0.800	MON	11	300	01/14/2014	05/15/2018					
65477M	AC	2	NAROT 13C A3 - ABS	4	1FE	48,453	99.967	48,447	48,463	48,463	2		0.670	0.681	MON	14	369	12/04/2013	08/15/2018					
87165L	AP	6	GEMNT 153 A - ABS	4	1FE	584,921	100.161	585,942	585,000	584,819	(109)		1.740	1.751	MON	452	10,179	09/25/2015	09/15/2021					
87165L	BJ	9	GEMNT 163 A - ABS	4	1FE	309,966	99.061	307,089	310,000	309,969	3		1.580	1.589	MON	218	1,129	09/14/2016	09/15/2022					
981464	CW	8	WFNMT 12A A - ABS	4	1FE	700,102	103.022	695,399	675,000	685,369	(5,261)		3.140	2.379	MON	942	21,195	01/30/2014	01/17/2023					
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					3,284,373	XXX	3,251,662	3,214,688	3,242,944	0	(13,538)	0	0	XXX	XXX	XXX	9,709	71,572	XXX	XXX			
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					39,974,202	XXX	39,069,349	38,910,891	39,458,608	59,293	(202,245)	0	0	XXX	XXX	XXX	258,136	825,086	XXX	XXX			
Totals																								
7799999	Total - Issuer Obligations					47,410,753	XXX	46,218,397	45,399,000	46,912,855	59,293	(234,672)	0	0	XXX	XXX	XXX	352,897	842,332	XXX	XXX			
7899999	Total - Residential Mortgage-Backed Securities					24,196,147	XXX	23,930,706	23,249,126	24,166,754	0	10,098	0	0	XXX	XXX	XXX	68,906	689,043	XXX	XXX			
7999999	Total - Commercial Mortgage-Backed Securities					5,519,529	XXX	5,397,045	5,299,925	5,373,034	0	(58,493)	0	0	XXX	XXX	XXX	14,688	179,496	XXX	XXX			
8099999	Total - Other Loan-Backed and Structured Securities					3,284,373	XXX	3,251,662	3,214,688	3,242,944	0	(13,538)	0	0	XXX	XXX	XXX	9,709	71,572	XXX	XXX			
8399999	Grand Total - Bonds					80,410,802	XXX	78,797,810	77,162,739	79,695,587	59,293	(296,605)	0	0	XXX	XXX	XXX	446,201	1,782,443	XXX	XXX			

E10.8

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	.....	2,892,000	122,997	42.530	122,997	98,309		4,890		21,737		21,737		L	12/01/2016.
02209S	10	3	ALTRIA GROUP ORD	.....	1,757,000	118,808	67.620	118,808	72,291	1,072	3,564		15,104		15,104		L	12/01/2016.
031162	10	0	AMGEN ORD	.....	776,000	113,459	146.210	113,459	110,850				2,609		2,609		L	12/01/2016.
039483	10	2	ARCHER DANIELS MIDLAND ORD	.....	2,567,000	117,184	45.650	117,184	112,285		2,832		21,627		21,627		L	12/01/2016.
053015	10	3	AUTOMATIC DATA PROCESSING ORD	.....	1,160,000	119,225	102.780	119,225	73,088	661	2,346		20,569		20,569		L	09/01/2016.
09247X	10	1	BLACKROCK ORD	.....	299,000	113,781	380.540	113,781	97,361		2,567		16,420		16,420		L	12/01/2016.
097023	10	5	BOEING ORD	.....	739,000	115,048	155.680	115,048	96,674		2,972		12,106		12,106		L	09/01/2016.
110122	10	8	BRISTOL MYERS SQUIBB ORD	.....	1,990,000	116,296	58.440	116,296	112,987		705		3,308		3,308		L	12/01/2016.
17275R	10	2	CISCO SYSTEMS ORD	.....	3,754,000	113,446	30.220	113,446	104,751		3,332		10,580		10,580		L	12/01/2016.
191216	10	0	COCA-COLA ORD	.....	2,765,000	114,637	41.460	114,637	106,538		3,257		(3,428)		(3,428)		L	12/01/2016.
231021	10	6	CUMMINS ORD	.....	784,000	107,149	136.670	107,149	96,867		3,136		38,149		38,149		L	12/01/2015.
260543	10	3	DOW CHEMICAL ORD	.....	1,987,000	113,696	57.220	113,696	100,429	914	3,524		11,369		11,369		L	12/01/2016.
291011	10	4	EMERSON ELECTRIC ORD	.....	1,962,000	109,382	55.750	109,382	107,494		3,588		15,008		15,008		L	09/01/2016.
30231G	10	2	EXXON MOBIL ORD	.....	1,267,000	114,359	90.260	114,359	108,751		3,435		14,344		14,344		L	12/01/2016.
369604	10	3	GENERAL ELECTRIC ORD	.....	3,619,000	114,360	31.600	114,360	108,276	869	1,550		6,084		6,084		L	12/01/2016.
370334	10	4	GENERAL MILLS ORD	.....	1,838,000	113,533	61.770	113,533	89,708		2,802		6,556		6,556		L	12/01/2016.
438516	10	6	HONEYWELL INTERNATIONAL ORD	.....	984,000	113,996	115.850	113,996	111,821				2,176		2,176		L	12/01/2016.
458140	10	0	INTEL ORD	.....	3,190,000	115,701	36.270	115,701	87,840		2,967		7,431		7,431		L	12/01/2016.
459200	10	1	INTERNATIONAL BUSINESS MACHINES ORD	.....	689,000	114,367	165.990	114,367	112,301		3,614		18,924		18,924		L	12/01/2016.
460146	10	3	INTERNATIONAL PAPER ORD	.....	2,271,000	120,499	53.060	120,499	107,969		3,746		34,074		34,074		L	12/01/2016.
478160	10	4	JOHNSON & JOHNSON ORD	.....	1,000,000	115,210	115.210	115,210	82,598		2,788		11,405		11,405		L	12/01/2016.
494368	10	3	KIMBERLY CLARK ORD	.....	971,000	110,811	114.120	110,811	109,153	893	2,763		(10,964)		(10,964)		L	12/01/2016.
539830	10	9	LOCKHEED MARTIN ORD	.....	420,000	104,975	249.940	104,975	51,728		2,764		13,358		13,358		L	09/01/2016.
580135	10	1	MCDONALD'S ORD	.....	939,000	114,295	121.720	114,295	89,563		3,020		3,576		3,576		L	12/01/2016.
58933Y	10	5	MERCK & CO ORD	.....	1,819,000	107,085	58.870	107,085	87,813	855	3,095		10,072		10,072		L	12/01/2016.
594918	10	4	MICROSOFT ORD	.....	1,857,000	115,394	62.140	115,394	66,978		2,646		12,667		12,667		L	12/01/2016.
681919	10	6	OMNICOM GROUP ORD	.....	1,284,000	109,281	85.110	109,281	94,136	706	2,529		11,123		11,123		L	12/01/2016.
713448	10	8	PEPSICO ORD	.....	1,118,000	116,976	104.630	116,976	90,140	749	2,792		5,238		5,238		L	12/01/2016.
717081	10	3	PFIZER ORD	.....	3,463,000	112,478	32.480	112,478	110,716		3,439		874		874		L	12/01/2016.
718172	10	9	PHILIP MORRIS INTERNATIONAL ORD	.....	1,269,000	116,101	91.490	116,101	109,639	1,320	4,195		3,939		3,939		L	12/01/2016.
74005P	10	4	PRAXAIR ORD	.....	920,000	107,815	117.190	107,815	112,685		1,341		(4,870)		(4,870)		L	12/01/2016.
74251V	10	2	PRINCIPAL FINANCIAL GROUP ORD	.....	1,928,000	111,554	57.860	111,554	93,353		3,104		28,215		28,215		L	03/01/2016.
742718	10	9	PROCTER & GAMBLE ORD	.....	1,354,000	113,844	84.080	113,844	100,467		3,151		5,868		5,868		L	12/01/2016.
747525	10	3	QUALCOMM ORD	.....	1,648,000	107,450	65.200	107,450	102,944		3,403		25,035		25,035		L	06/01/2016.
773903	10	9	ROCKWELL AUTOMAT ORD	.....	823,000	110,611	134.400	110,611	92,916		2,307		25,493		25,493		L	09/01/2016.
87612E	10	6	TARGET ORD	.....	1,437,000	103,795	72.230	103,795	94,146		2,932		770		770		L	09/01/2016.
882508	10	4	TEXAS INSTRUMENTS ORD	.....	1,511,000	110,258	72.970	110,258	65,996		2,435		27,539		27,539		L	03/01/2016.
88579Y	10	1	3M ORD	.....	648,000	115,713	178.570	115,713	92,251		2,620		16,860		16,860		L	12/01/2016.
89417E	10	9	TRAVELERS COMPANIES ORD	.....	974,000	119,237	122.420	119,237	112,357		653		6,880		6,880		L	12/01/2016.
907818	10	8	UNION PACIFIC ORD	.....	1,095,000	113,530	103.680	113,530	92,194		2,429		27,706		27,706		L	06/01/2016.
911312	10	6	UNITED PARCEL SERVICE CL B ORD	.....	958,000	109,825	114.640	109,825	82,482		2,940		17,479		17,479		L	06/01/2016.
913017	10	9	UNITED TECHNOLOGIES ORD	.....	1,032,000	113,128	109.620	113,128	99,254		2,596		13,536		13,536		L	12/01/2016.

E12

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description		Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
			3 Code	4 F or ei g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared but Unpaid	13 Unrealized Valuation Increase (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
918204 10 8	VF ORD				2,022,000	107,874	53.350	107,874	128,180		2,610		(15,975)		(15,975)		L	12/01/2016.
91913Y 10 0	VALERO ENERGY ORD				1,828,000	124,889	68.320	124,889	109,247		2,990		15,642		15,642		L	09/01/2016.
92343V 10 4	VERIZON COMMUNICATIONS ORD				2,240,000	119,571	53.380	119,571	102,199		4,352		14,255		14,255		L	12/01/2016.
931142 10 3	WAL MART STORES ORD				1,583,000	109,417	69.120	109,417	108,430		792		10,577		10,577		L	12/01/2016.
983919 10 1	XILINX ORD				2,069,000	124,906	60.370	124,906	110,731				14,174		14,174		L	12/01/2016.
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					5,347,945	XXX	5,347,945	4,608,887	8,831	127,509	0	565,222	0	565,222	0	XXX	XXX
9799999	Total - Common Stock					5,347,945	XXX	5,347,945	4,608,887	8,831	127,509	0	565,222	0	565,222	0	XXX	XXX
9899999	Total Common and Preferred Stock					5,347,945	XXX	5,347,945	4,608,887	8,831	127,509	0	565,222	0	565,222	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.....		05/01/2016.....	CITIGROUP GLOBAL MARKETS INC.....		263,319	245,967	
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.....		266,328	250,000	413
36179S LS 4	G2 MA3937 - RMBS.....		09/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		532,500	500,000	972
912828 2A 7	UNITED STATES TREASURY.....		08/15/2016.....	CITIGROUP GLOBAL MARKETS INC.....		497,617	500,000	20
912828 2B 5	UNITED STATES TREASURY.....		08/29/2016.....	HSBC SECURITIES INC.....		447,733	450,000	138
912828 R7 7	UNITED STATES TREASURY.....		06/13/2016.....	VARIOUS.....		1,058,841	1,050,000	434
912828 UE 8	UNITED STATES TREASURY.....		12/27/2016.....	DEUTSCHE BANK SECURITIES, INC.....		499,044	500,000	1,844
912828 UJ 7	UNITED STATES TREASURY.....		02/01/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		250,195	250,000	12
0599999	Total - Bonds - U.S. Government.....					4,030,702	3,945,967	4,345
Bonds - U.S. States, Territories and Possessions								
13062P HG 0	CALIFORNIA ST ECONOMIC RECOVERY.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		50,140	40,000	64
13063B QD 7	CALIFORNIA ST ECONOMIC RECOVERY.....		08/11/2016.....	MERRILL LYNCH FENNER & SMITH.....		68,742	55,000	1,083
246381 FW 2	DELAWARE ST.....		08/11/2016.....	Goldman Sachs.....		70,072	55,000	1,146
574193 MS 4	MARYLAND ST.....		08/10/2016.....	MERRILL LYNCH FENNER & SMITH.....		70,506	55,000	405
574193 MU 9	MARYLAND ST.....		08/04/2016.....	Goldman Sachs.....		50,686	40,000	261
57582R DT 0	MASSACHUSETTS ST.....		08/10/2016.....	MESIROW FINANCIAL INC.....		71,368	55,000	336
57582R JT 4	MASSACHUSETTS ST.....		08/09/2016.....	MESIROW FINANCIAL INC.....		69,969	55,000	267
604129 G8 3	MINNESOTA ST.....		08/08/2016.....	Morgan Stanley.....		64,060	55,000	76
60412A HC 0	MINNESOTA ST.....		08/10/2016.....	FUNB-FUNDS II.....		71,674	55,000	31
64966M AS 8	NEW YORK N Y.....		08/09/2016.....	FUNB-FUNDS II.....		69,834	55,000	84
64966M EU 9	NEW YORK N Y.....		08/04/2016.....	Goldman Sachs.....		51,455	40,000	
70914P D4 1	PENNSYLVANIA ST.....		08/09/2016.....	MERRILL LYNCH FENNER & SMITH.....		46,023	40,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					754,528	600,000	3,753
Bonds - U.S. Political Subdivisions of States								
015302 2R 2	ALEXANDRIA VA.....		08/18/2016.....	THE HUNTINGTON INVESTMENT COMPANY.....		239,812	200,000	389
015302 2U 5	ALEXANDRIA VA.....		08/04/2016.....	BLAIR WILLIAM AND COMPANY.....		51,260	40,000	
49474F GJ 3	KING CNTY WASH.....		08/11/2016.....	HILLTOP SECURITIES INC.....		69,243	55,000	573
54589T EZ 1	LOUDOUN CNTY VA.....		08/11/2016.....	Morgan Stanley.....		69,549	55,000	527
566795 LU 2	MARICOPA CNTY ARIZ CMNTY COLLEGE DIST.....		08/18/2016.....	FUNB-FUNDS II.....		232,278	200,000	
812626 3X 5	SEATTLE WASH.....		08/10/2016.....	Morgan Stanley.....		71,434	55,000	565
864813 Q4 5	SUFFOLK VA.....		08/11/2016.....	Citigroup Global Markets, Inc.....		72,255	55,000	145
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					805,831	660,000	2,199
Bonds - U.S. Special Revenue and Special Assessment								
13068L YR 0	CALIFORNIA ST PUB WKS BRD LEASE REV.....		10/06/2016.....	LOOP CAPITAL MARKETS LLC.....		6,262	5,000	
3128MJ YT 1	FH G08721 - RMBS.....		08/15/2016.....	RBC Dain Rauscher (US).....		259,648	250,000	354
3130A8 QS 5	FEDERAL HOME LOAN BANKS.....		08/05/2016.....	NOMURA SECURITIES INTL INC.....		248,508	250,000	188
3130A8 Y7 2	FEDERAL HOME LOAN BANKS.....		08/18/2016.....	WELLS FARGO SECURITIES LLC.....		149,655	150,000	55
3133EF 7L 5	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		05/05/2016.....	CANTOR FITZGERALD & CO. INC.....		575,000	575,000	
3133EG BZ 7	FEDERAL FARM CREDIT BANKS FUNDING CORP.....		06/01/2016.....	VARIOUS.....		274,647	275,000	89
3135G0 K3 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/03/2016.....	Morgan Stanley.....		538,330	525,000	3,037
3135G0 N8 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/17/2016.....	CITIGROUP GLOBAL MARKETS INC.....		542,793	545,000	
3135G0 ZR 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/03/2016.....	Morgan Stanley.....		562,683	525,000	5,666
31368H NW 9	RMBS - FN 190405.....		05/24/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		643,700	599,924	1,733
3136G3 D5 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/05/2016.....	JPM/INTL FCSTONE FINANCIAL INC.....		535,000	535,000	223
3137EA DB 2	FREDDIE MAC.....		08/05/2016.....	Morgan Stanley.....		264,007	250,000	412

E13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3137EA EC 9	FREDDIE MAC.....		08/12/2016.....	JP MORGAN SECURITIES INC.....		532,590	535,000	50
3138EN Y8 6	RMBS - FN AL6134.....		02/01/2016.....	VARIOUS.....		505,198	497,273	414
3138WE 3W 7	RMBS - FN AS5312.....		04/06/2016.....	VARIOUS.....		524,088	497,798	291
3138WG AM 6	RMBS - FN AS6311.....		05/05/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		259,813	247,404	265
3138WH BN 1	RMBS - FN AS7244.....		05/18/2016.....	WELLS FARGO SECURITIES LLC.....		1,321,102	1,259,552	2,694
3140EU 3B 3	FN BC0793 - RMBS.....		11/28/2016.....	JP MORGAN SECURITIES INC.....		514,202	499,074	1,407
3140EU E3 9	RMBS - FN BC0153.....		06/09/2016.....	WELLS FARGO SECURITIES LLC.....		494,943	460,613	614
3140F0 HF 4	FN BC4729 - RMBS.....		10/17/2016.....	WELLS FARGO SECURITIES LLC.....		516,641	500,000	792
3140F3 5W 4	RMBS - FN BC8060.....		05/24/2016.....	DAIWA SECURITIES AMERICA INC.....		26,903	25,114	73
3140F3 Z7 6	RMBS - FN BC7965.....		06/01/2016.....	VARIOUS.....		529,294	517,726	518
3140FA YA 4	FN BD3404 - RMBS.....		08/08/2016.....	PIERPONT SECURITIES.....		547,066	525,000	438
31417E VQ 1	FN AB7822 - RMBS.....		08/11/2016.....	MERRILL LYNCH FENNER & SMITH.....		1,069,675	1,029,927	1,073
31419H XQ 0	FN AE6986 - RMBS.....		08/11/2016.....	VARIOUS.....		533,746	494,997	825
31419K KV 6	RMBS - FN AE8407.....		05/01/2016.....	CITIGROUP GLOBAL MARKETS INC.....		264,356	246,881	
39081J AL 2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS.....		10/14/2016.....	Citigroup Global Markets, Inc.....		292,633	250,000	
57584X XT 3	MASSACHUSETTS ST DEV FIN AGY REV.....		10/06/2016.....	Goldman Sachs.....		6,437	5,000	
576051 NZ 5	MASSACHUSETTS ST WTR RES AUTH.....		08/10/2016.....	JANNEY MONTGOMERY SCOTT INC.....		70,295	55,000	107
576051 QC 3	MASSACHUSETTS ST WTR RES AUTH.....		08/09/2016.....	JEFFERIES & COMPANY, INC.....		72,529	55,000	
64990E PZ 4	NEW YORK ST DORM AUTH ST PERS INCOME TAX.....		08/04/2016.....	FIDELITY CAP MKTS(DIV OF NFSC).....		48,498	40,000	800
650035 W6 1	NEW YORK ST URBAN DEV CORP REV.....		08/11/2016.....	FIDELITY CAP MKTS(DIV OF NFSC).....		68,107	55,000	1,138
650035 W9 5	NEW YORK ST URBAN DEV CORP REV.....		08/30/2016.....	MESIROW FINANCIAL INC.....		130,680	100,000	2,292
67756D JK 3	OHIO ST HIGHER EDL FAC COMMN REV.....		11/01/2016.....	VARIOUS.....		5,991	5,000	
762232 AL 0	RHODE ISLAND ST COMM CORP REV.....		10/06/2016.....	JP MORGAN SECURITIES INC.....		6,274	5,000	
79642B 3N 1	SAN ANTONIO TEX WTR REV.....		10/06/2016.....	Citigroup Global Markets, Inc.....		6,219	5,000	
79765R L9 8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL.....		10/07/2016.....	JP MORGAN SECURITIES INC.....		6,197	5,000	
870000 LJ 3	SWARTHMORE BORO AUTH PA COLLEGE REV.....		08/09/2016.....	Citigroup Global Markets, Inc.....		72,584	55,000	
89546R MQ 4	TRI-CNTY MET TRANSN DIST ORE REV.....		08/09/2016.....	J.V.B. Financial Group, LLC.....		70,511	55,000	695
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.....		70,170	55,000	344
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.....		66,231	55,000	1,001
92817T GD 2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC.....		08/10/2016.....	Citigroup Global Markets, Inc.....		70,486	55,000	825
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					13,322,019	12,691,282	28,431
Bonds - Industrial and Miscellaneous								
00206R DB 5	AT&T INC.....		03/21/2016.....	CORPORATE REORGANIZATIONS.....		468,657	460,000	291
020002 BD 2	ALLSTATE CORP.....		12/02/2016.....	VARIOUS.....		250,150	250,000	
02079K AC 1	ALPHABET INC.....		08/02/2016.....	Morgan Stanley.....		514,075	525,000	
023135 AN 6	AMAZON.COM INC.....		08/08/2016.....	US BANCORP INVESTMENTS INC.....		145,297	130,000	906
02665W BF 7	AMERICAN HONDA FINANCE CORP.....	C.....	08/17/2016.....	PERSHING LLC.....		274,689	275,000	504
03040W AN 5	AMERICAN WATER CAPITAL CORP.....		11/15/2016.....	VARIOUS.....		475,438	475,000	21
035242 AP 1	ANHEUSER-BUSCH INBEV FINANCE INC.....	C.....	08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		160,109	150,000	319
037833 BS 8	APPLE INC.....		03/17/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		304,518	300,000	581
059165 EG 1	BALTIMORE GAS AND ELECTRIC CO.....		08/15/2016.....	MERRILL LYNCH FENNER & SMITH.....		39,880	40,000	
06051G FN 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		131,327	130,000	959
06051G FT 1	BANK OF AMERICA CORP.....		10/13/2016.....	PERSHING LLC.....		203,624	200,000	2,610

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
06051G FW 4	BANK OF AMERICA CORP.....		08/16/2016.....	CITIGROUP GLOBAL MARKETS INC.....		158,077	155,000	1,356
06406F AB 9	BANK OF NEW YORK MELLON CORP.....		04/25/2016.....	MERRILL LYNCH FENNER & SMITH.....		144,932	145,000	
06406F AD 5	BANK OF NEW YORK MELLON CORP.....		08/09/2016.....	Goldman Sachs.....		324,435	325,000	
12594B AD 4	ABS - CNHET-16A-A3.....		02/10/2016.....	CITIGROUP GLOBAL MARKETS INC.....		299,925	300,000	
166764 BL 3	CHEVRON CORP.....		08/15/2016.....	Goldman Sachs.....		261,825	250,000	1,887
17275R AN 2	CISCO SYSTEMS INC.....		08/04/2016.....	Morgan Stanley.....		263,012	235,000	3,668
17324T AA 7	CMBS - CGCMT-16GC36-A1.....		02/03/2016.....	CITIGROUP GLOBAL MARKETS INC.....		304,997	305,000	219
191216 BW 9	COCA-COLA CO.....		08/08/2016.....	US BANCORP INVESTMENTS INC.....		133,795	130,000	654
20030N BW 0	COMCAST CORP.....		08/04/2016.....	CITIGROUP GLOBAL MARKETS INC.....		269,279	270,000	353
24422E TJ 8	JOHN DEERE CAPITAL CORP.....		09/06/2016.....	DEUTSCHE BANK SECURITIES, INC.....		49,899	50,000	
25468P DM 5	WALT DISNEY CO.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		266,659	275,000	382
26441C AR 6	DUKE ENERGY CORP.....		08/09/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		104,990	105,000	
31677Q BG 3	FIFTH THIRD BANK (OHIO).....		06/09/2016.....	DEUTSCHE BANK SECURITIES, INC.....		249,813	250,000	
369550 AW 8	GENERAL DYNAMICS CORP.....		08/09/2016.....	JP MORGAN SECURITIES INC.....		173,803	175,000	
375558 BC 6	GILEAD SCIENCES INC.....		12/07/2016.....	VARIOUS.....		184,764	175,000	2,386
38141G VU 5	GOLDMAN SACHS GROUP INC.....		08/16/2016.....	JEFFERIES & COMPANY, INC.....		229,131	225,000	1,870
38143U 8H 7	GOLDMAN SACHS GROUP INC.....		08/04/2016.....	HSBC SECURITIES INC.....		158,507	150,000	2,563
38148L AC 0	GOLDMAN SACHS GROUP INC.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		129,395	125,000	219
437076 BK 7	HOME DEPOT INC.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		137,338	125,000	1,675
438516 BM 7	HONEYWELL INTERNATIONAL INC.....		10/24/2016.....	DEUTSCHE BANK SECURITIES, INC.....		274,986	275,000	
46625H QJ 2	JPMORGAN CHASE & CO.....		02/25/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		149,888	150,000	
46625H RL 6	JPMORGAN CHASE & CO.....		08/08/2016.....	HSBC SECURITIES INC.....		126,459	125,000	778
46625H RV 4	JPMORGAN CHASE & CO.....		08/04/2016.....	HSBC SECURITIES INC.....		266,574	265,000	391
478160 BR 4	JOHNSON & JOHNSON.....		02/25/2016.....	JP MORGAN SECS INC., - FIXED INCOME.....		84,990	85,000	
585055 AX 4	MEDTRONIC INC.....	C.....	08/17/2016.....	MERRILL LYNCH FENNER & SMITH.....		425,680	400,000	5,451
585055 BR 6	MEDTRONIC INC.....	C.....	06/21/2016.....	US BANCORP INVESTMENTS INC.....		53,067	50,000	433
594918 BR 4	MICROSOFT CORP.....		08/04/2016.....	NETSCOUT SYSTEMS INC.....		266,844	265,000	18
61746B DM 5	MORGAN STANLEY.....		12/05/2016.....	Morgan Stanley.....		252,270	250,000	2,326
61746B DR 4	MORGAN STANLEY.....		06/21/2016.....	Morgan Stanley.....		253,903	250,000	2,490
61746B DZ 6	MORGAN STANLEY.....		08/08/2016.....	MERRILL LYNCH FENNER & SMITH.....		265,948	250,000	377
61746B EA 0	MORGAN STANLEY.....		08/11/2016.....	NOMURA SECURITIES/FIXED INCOME.....		157,401	155,000	1,238
68389X BK 0	ORACLE CORP.....		08/04/2016.....	JP MORGAN SECURITIES INC.....		266,489	265,000	448
69353R EW 4	PNC BANK NA.....		08/04/2016.....	SunTrust Robinson-Humphrey.....		255,338	250,000	1,493
69353R EY 0	PNC BANK NA.....		12/06/2016.....	Morgan Stanley.....		249,628	250,000	
713448 BY 3	PEPSICO INC.....		08/11/2016.....	JP MORGAN SECURITIES INC.....		264,628	250,000	3,075
717081 DZ 3	PFIZER INC.....		12/07/2016.....	Credit Suisse First Boston.....		139,583	140,000	180
718172 BU 2	PHILIP MORRIS INTERNATIONAL INC.....		08/11/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		130,620	130,000	737
780082 AE 3	ROYAL BANK OF CANADA.....		03/14/2016.....	RBC CAPITAL MARKETS.....		249,825	250,000	
857477 AW 3	STATE STREET CORP.....		08/08/2016.....	CITIGROUP GLOBAL MARKETS INC.....		127,541	125,000	755
87165L BJ 9	GEMNT 163 A - ABS.....		09/14/2016.....	CITIGROUP GLOBAL MARKETS INC.....		309,966	310,000	
87612E BB 1	TARGET CORP.....		06/21/2016.....	PERSHING LLC.....		231,854	225,000	2,559
89114Q BL 1	TORONTO-DOMINION BANK.....		08/11/2016.....	BONYTORONTO DOMINION SECURITI.....		249,988	250,000	413
90331H MS 9	US BANK NA.....		08/11/2016.....	US BANCORP INVESTMENTS INC.....		259,790	250,000	369
90331H MY 6	U.S. BANK NATIONAL ASSOCIATION (CINCINNA.....		04/21/2016.....	US BANCORP INVESTMENTS INC.....		249,305	250,000	
913017 CG 2	UNITED TECHNOLOGIES CORP.....		10/27/2016.....	Goldman Sachs.....		144,677	145,000	
92343V DD 3	VERIZON COMMUNICATIONS INC.....		08/04/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		269,336	270,000	158

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
92826C AD 4	VISA INC.....		08/04/2016.....	US BANCORP INVESTMENTS INC.....		133,529	125,000	602
931142 DP 5	WAL-MART STORES INC.....		08/04/2016.....	HSBC SECURITIES INC.....		137,216	125,000	1,226
931427 AM 0	WALGREENS BOOTS ALLIANCE INC.....		05/26/2016.....	VARIOUS.....		250,203	250,000	
949746 RW 3	WELLS FARGO & CO.....		08/04/2016.....	NOMURA SECURITIES/FIXED INCOME.....		266,747	260,000	2,318
94974B GA 2	WELLS FARGO & CO.....		08/11/2016.....	WELLS FARGO SECURITIES LLC.....		131,970	125,000	1,799
3899999	Total - Bonds - Industrial and Miscellaneous.....					13,708,575	13,470,000	53,054
8399997	Total - Bonds - Part 3.....					32,621,655	31,367,249	91,782
8399998	Total - Bonds - Summary Item from Part 5.....					7,504,087	7,448,799	7,120
8399999	Total - Bonds.....					40,125,741	38,816,048	98,903
Common Stocks - Industrial and Miscellaneous								
00206R 10 2	AT&T ORD.....		12/01/2016.....	VARIOUS.....	384.000	14,959	XXX	
02209S 10 3	ALTRIA GROUP ORD.....		12/01/2016.....	VARIOUS.....	251.000	16,040	XXX	
031162 10 0	AMGEN ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	776.000	110,850	XXX	
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		12/01/2016.....	VARIOUS.....	279.000	11,633	XXX	
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	86.000	7,666	XXX	
09247X 10 1	BLACKROCK ORD.....		12/01/2016.....	VARIOUS.....	321.000	104,424	XXX	
097023 10 5	BOEING ORD.....		09/01/2016.....	VARIOUS.....	171.000	20,815	XXX	
110122 10 8	BRISTOL MYERS SQUIBB ORD.....		12/01/2016.....	VARIOUS.....	1,990.000	112,987	XXX	
17275R 10 2	CISCO SYSTEMS ORD.....		12/01/2016.....	VARIOUS.....	398.000	11,733	XXX	
191216 10 0	COCA-COLA ORD.....		12/01/2016.....	VARIOUS.....	606.000	25,314	XXX	
260543 10 3	DOW CHEMICAL ORD.....		12/01/2016.....	VARIOUS.....	146.000	7,553	XXX	
291011 10 4	EMERSON ELECTRIC ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	117.000	6,127	XXX	
30231G 10 2	EXXON MOBIL ORD.....		12/01/2016.....	VARIOUS.....	139.000	12,088	XXX	
369604 10 3	GENERAL ELECTRIC ORD.....		12/01/2016.....	VARIOUS.....	3,619.000	108,276	XXX	
370334 10 4	GENERAL MILLS ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	338.000	20,487	XXX	
438516 10 6	HONEYWELL INTERNATIONAL ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	984.000	111,821	XXX	
458140 10 0	INTEL ORD.....		12/01/2016.....	VARIOUS.....	630.000	20,078	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.....		12/01/2016.....	VARIOUS.....	46.000	6,953	XXX	
460146 10 3	INTERNATIONAL PAPER ORD.....		12/01/2016.....	VARIOUS.....	390.000	15,511	XXX	
478160 10 4	JOHNSON & JOHNSON ORD.....		12/01/2016.....	VARIOUS.....	118.000	13,206	XXX	
494368 10 3	KIMBERLY CLARK ORD.....		12/01/2016.....	BARCLAYS CAPITAL INC./LE.....	260.000	31,264	XXX	
539830 10 9	LOCKHEED MARTIN ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	16.000	3,888	XXX	
580135 10 1	MCDONALD'S ORD.....		12/01/2016.....	VARIOUS.....	148.000	17,270	XXX	
58933Y 10 5	MERCK & CO ORD.....		12/01/2016.....	VARIOUS.....	178.000	10,335	XXX	
594918 10 4	MICROSOFT ORD.....		12/01/2016.....	VARIOUS.....	131.000	6,969	XXX	
681919 10 6	OMNICOM GROUP ORD.....		12/01/2016.....	VARIOUS.....	95.000	8,198	XXX	
713448 10 8	PEPSICO ORD.....		12/01/2016.....	VARIOUS.....	168.000	16,814	XXX	
717081 10 3	PFIZER ORD.....		12/01/2016.....	VARIOUS.....	801.000	25,675	XXX	
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		12/01/2016.....	VARIOUS.....	260.000	23,461	XXX	
74005P 10 4	PRAXAIR ORD.....		12/01/2016.....	VARIOUS.....	920.000	112,685	XXX	
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.....		03/01/2016.....	INSTINET.....	584.000	22,886	XXX	
742718 10 9	PROCTER & GAMBLE ORD.....		12/01/2016.....	VARIOUS.....	211.000	17,211	XXX	
747525 10 3	QUALCOMM ORD.....		06/01/2016.....	BARCLAYS CAPITAL INC./LE.....	8.000	439	XXX	
773903 10 9	ROCKWELL AUTOMAT ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	50.000	5,801	XXX	
87612E 10 6	TARGET ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	334.000	22,935	XXX	
882508 10 4	TEXAS INSTRUMENTS ORD.....		03/01/2016.....	INSTINET.....	114.000	6,150	XXX	

E13.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
88579Y 10 1	3M ORD.....		12/01/2016.....	VARIOUS.....	59.000	10,126	XXX	
89417E 10 9	TRAVELERS COMPANIES ORD.....		12/01/2016.....	INSTINET.....	974.000	112,357	XXX	
907818 10 8	UNION PACIFIC ORD.....		06/01/2016.....	VARIOUS.....	48.000	3,948	XXX	
911312 10 6	UNITED PARCEL SERVICE CL B ORD.....		06/01/2016.....	VARIOUS.....	48.000	4,777	XXX	
913017 10 9	UNITED TECHNOLOGIES ORD.....		12/01/2016.....	VARIOUS.....	45.000	4,771	XXX	
918204 10 8	VF ORD.....		12/01/2016.....	VARIOUS.....	597.000	35,142	XXX	
91913Y 10 0	VALERO ENERGY ORD.....		09/01/2016.....	BARCLAYS CAPITAL INC./LE.....	1,927.000	115,279	XXX	
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		12/01/2016.....	VARIOUS.....	415.000	20,965	XXX	
931142 10 3	WAL MART STORES ORD.....		12/01/2016.....	VARIOUS.....	184.000	13,081	XXX	
983919 10 1	XILINX ORD.....		12/01/2016.....	INSTINET.....	2,069.000	110,731	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					1,521,680	XXX	0
9799997	Total - Common Stocks - Part 3.....					1,521,680	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					428,746	XXX	
9799999	Total - Common Stocks.....					1,950,426	XXX	0
9899999	Total - Preferred and Common Stocks.....					1,950,426	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					42,076,168	XXX	98,903

E13.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36176W GR 6	RMBS - G2 778108.....		12/01/2016.	VARIOUS.....		52,678	52,678	56,892	56,445		(3,767)		(3,767)		52,678			0	969	12/20/2026.
36178G HM 9	RMBS - GN AA8336.....		10/01/2016.	VARIOUS.....		458,147	440,301	455,162	455,822		(1,784)		(1,784)		454,038		4,109	4,109	8,107	10/15/2042.
36179Q BG 5	RMBS - G2 MA1839.....		12/01/2016.	VARIOUS.....		141,049	141,049	148,013	148,033		(6,984)		(6,984)		141,049		0	0	2,653	04/20/2044.
36179R TA 7	RMBS - G2 MA3245.....		12/01/2016.	VARIOUS.....		67,549	67,549	72,314			(4,765)		(4,765)		67,549		0	0	984	11/20/2045.
36179S EJ 2	RMBS - G2 MA3737.....		12/01/2016.	VARIOUS.....		18,272	18,272	19,654			(1,382)		(1,382)		18,272		0	0	199	06/20/2046.
36179S JT 5	G2 MA3874 - RMBS.....		12/01/2016.	VARIOUS.....		7,704	7,704	8,207			(503)		(503)		7,704		0	0	48	08/20/2046.
36179S LS 4	G2 MA3937 - RMBS.....		12/01/2016.	VARIOUS.....		9,708	9,708	10,339			(631)		(631)		9,708		0	0	40	09/20/2046.
38376P EU 0	CMO/RMBS - GN-09120A-V.....		12/01/2016.	VARIOUS.....		26,062	26,062	28,635	27,391		(1,329)		(1,329)		26,062		(0)	(0)	612	12/20/2020.
38377F QZ 7	CMO/RMBS - GN-1057M-NQ.....		12/01/2016.	VARIOUS.....		85,120	85,120	91,930	86,869		(1,749)		(1,749)		85,120		0	0	1,966	11/16/2038.
912828 C8 1	UNITED STATES TREASURY.....		05/02/2016.	Maturity.....		475,000	475,000	474,277	474,868		132		132		475,000		0	0	891	04/30/2016.
				THE BANK OF NEW YORK MELLON/SOC GEN BANK.....		450,614	450,000	449,579	449,748		53		53		449,801		813	813	2,335	10/15/2017.
912828 H2 9	UNITED STATES TREASURY.....		05/18/2016.	BKNS NY/RATES DESK.....		500,390	500,000	499,102	499,153		324		324		499,477		913	913	1,202	12/31/2016.
912828 J5 0	UNITED STATES TREASURY.....		05/23/2016.	MERRILL LYNCH FENNER & SMITH.....		517,977	515,000	513,291	513,553		133		133		513,686		4,292	4,292	5,176	02/29/2020.
912828 J6 8	UNITED STATES TREASURY.....		05/18/2016.	JP MORGAN CHASE BANK/HSBCSI.....		516,367	515,000	515,484	515,359		(61)		(61)		515,298		1,069	1,069	3,485	03/15/2018.
912828 J9 2	UNITED STATES TREASURY.....		07/20/2016.	Goldman Sachs.....		249,990	250,000	249,600	249,642		159		159		249,800		190	190	1,008	03/31/2017.
912828 M9 8	UNITED STATES TREASURY.....		06/01/2016.	CITIGROUP GLOBAL MARKETS INC.....		526,256	520,000	517,726	517,755		184		184		517,939		8,317	8,317	4,271	11/30/2020.
912828 R7 7	UNITED STATES TREASURY.....		08/19/2016.	RBC Dain Rauscher (US).....		202,086	200,000	201,172			(48)		(48)		201,124		961	961	624	05/31/2021.
912828 VR 8	UNITED STATES TREASURY.....		08/15/2016.	Maturity.....		375,000	375,000	376,436	375,570		(570)		(570)		375,000		0	0	2,344	08/15/2016.
0599999.	Total - Bonds - U.S. Government.....					4,679,970	4,648,443	4,687,814	4,370,208	0	(22,590)	0	(22,590)	0	4,659,305	0	20,665	20,665	36,911	XXX
Bonds - All Other Government																				
00828E BC 2	AFRICAN DEVELOPMENT BANK.....	C	08/04/2016.	BONY/TORONTO DOMINION SECURITI.....		234,239	234,000	233,686	233,863		60		60		233,923		315	315	1,503	05/15/2017.
298785 GC 4	EUROPEAN INVESTMENT BANK.....	C	08/10/2016.	Goldman Sachs.....		425,684	425,000	417,635	420,306		1,171		1,171		421,477		4,207	4,207	2,833	06/15/2018.
298785 GV 2	EUROPEAN INVESTMENT BANK.....	C	08/04/2016.	BARCLAYS BANK PLC.....		449,715	446,000	443,449	443,779		293		293		444,072		5,643	5,643	3,986	06/15/2020.
500769 GE 8	KFW.....	C	07/18/2016.	Maturity.....		226,000	226,000	225,932	225,983		17		17		226,000		0	0	1,130	07/15/2016.
500769 GN 8	KFW.....	C	09/15/2016.	Maturity.....		475,000	475,000	474,264	474,657		343		343		475,000		0	0	2,375	09/15/2016.
500769 GP 3	KFW.....	C	08/04/2016.	SG AMERICAS SECURITIES, LLC.....		532,660	525,000	522,968	523,261		237		237		523,498		9,161	9,161	6,322	04/20/2020.
1099999.	Total - Bonds - All Other Government.....					2,343,298	2,331,000	2,317,934	2,321,850	0	2,121	0	2,121	0	2,323,971	0	19,327	19,327	18,149	XXX
Bonds - U.S. States, Territories and Possessions																				
646039 VC 8	NEW JERSEY ST.....		05/23/2016.	PERSHING LLC.....		89,405	75,000	90,137	88,648		(582)		(582)		88,066		1,340	1,340	1,823	06/01/2024.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					89,405	75,000	90,137	88,648	0	(582)	0	(582)	0	88,066	0	1,340	1,340	1,823	XXX
Bonds - U.S. Political Subdivisions of States																				
30382A CF 7	FAIRFAX CNTY VA.....		05/23/2016.	OPPENHEIMER & CO. INC.....		44,006	35,000	43,169	42,222		(344)		(344)		41,878		2,128	2,128	1,142	10/01/2023.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....					44,006	35,000	43,169	42,222	0	(344)	0	(344)	0	41,878	0	2,128	2,128	1,142	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128CU N5 1	RMBS - FH G30412.....		12/01/2016.	VARIOUS.....		28,894	28,894	31,684	31,785		(2,891)		(2,891)		28,894		0	0	752	03/01/2028.
3128M9 K2 7	RMBS - FH G07213.....		12/01/2016.	VARIOUS.....		67,900	67,899	68,536	68,494		(594)		(594)		67,899		0	0	1,238	11/01/2042.
3128M9 XG 2	RMBS - FH G07579.....		12/01/2016.	VARIOUS.....		53,101	53,101	55,756	55,510		(2,409)		(2,409)		53,101		(0)	(0)	1,148	08/01/2043.
3128MB 6P 7	RMBS - FH G13378.....		12/01/2016.	VARIOUS.....		16,736	16,736	17,866	17,925		(1,189)		(1,189)		16,736		0	0	384	12/01/2023.
3128MJ SS 0	RMBS - FH G08528.....		12/01/2016.	VARIOUS.....		75,807	75,807	72,289	72,464		3,343		3,343		75,807		0	0	1,176	04/01/2043.
3128MJ UM 0	RMBS - FH G08587.....		12/01/2016.	VARIOUS.....		465,416	439,551	474,440	477,757		(15,417)		(15,417)		462,340		3,076	3,076	11,950	05/01/2044.

E14

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		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	
3128MJ V2 3	RMBS - FH G08632	12/01/2016	VARIOUS		98,039	98,039	102,758	102,523			(4,484)		(4,484)		98,039				1,886	03/01/2045.	
3128MJ VZ 0	RMBS - FH G08631	12/01/2016	VARIOUS		72,442	72,442	73,962	73,888			(1,446)		(1,446)		72,442				1,252	03/01/2045.	
3128MJ YT 1	FH G08721 - RMBS	12/01/2016	VARIOUS		4,242	4,242	4,405				(164)		(164)		4,242				18	09/01/2046.	
3128MM R4 7	RMBS - FH G18506	12/01/2016	VARIOUS		79,627	79,627	84,056	83,461			(3,834)		(3,834)		79,627		(0)	(0)	1,328	03/01/2029.	
3128P7 J8 7	RMBS - FH C91187	12/01/2016	VARIOUS		14,290	14,290	15,362	15,612			(1,322)		(1,322)		14,290				361	06/01/2028.	
3129ZL HZ 1	RMBS - FH C03848	12/01/2016	VARIOUS		54,937	54,937	58,680	59,060			(4,122)		(4,122)		54,937				931	04/01/2042.	
31294L 7K 3	RMBS - FH E02698	12/01/2016	VARIOUS		52,651	52,651	55,613	55,538			(2,887)		(2,887)		52,651				1,063	06/01/2025.	
31307F TN 1	RMBS - FH J26857	12/01/2016	VARIOUS		54,649	54,649	56,485	56,201			(1,551)		(1,551)		54,649				883	01/01/2029.	
3130A0 C6 5	FEDERAL HOME LOAN BANKS	12/28/2016	Maturity @ 100.0		500,000	500,000	498,570	499,543			457		457		500,000				3,125	12/28/2016.	
3132GS SF 7	RMBS - FH Q07418	12/01/2016	VARIOUS		84,778	84,778	86,923	87,136			(2,358)		(2,358)		84,778				1,717	04/01/2042.	
3132HR D9 8	RMBS - FH Q14628	12/15/2016	VARIOUS		993,155	999,136	970,255	970,210			5,372		5,372		975,582		17,573	17,573	29,527	01/01/2043.	
3132JN QF 7	RMBS - FH Q21354	12/01/2016	VARIOUS		125,101	125,101	129,675	129,179			(4,079)		(4,079)		125,101		(0)	(0)	3,002	08/01/2043.	
3132L5 FG 3	RMBS - FH V00167	12/01/2016	VARIOUS		89,142	89,142	88,195	88,204			939		939		89,142				1,391	07/01/2043.	
3132M3 T6 4	RMBS - FH Q23573	12/01/2016	VARIOUS		43,921	43,921	44,959	44,959			(1,038)		(1,038)		43,921				819	12/01/2043.	
313371 PV 2	FEDERAL HOME LOAN BANKS	07/20/2016	NESBITT BURNS SECS INC		225,963	225,000	229,101	226,950			(1,147)		(1,147)		225,803		160	160	2,255	12/09/2016.	
31368H NW 9	RMBS - FN 190405	12/01/2016	VARIOUS		98,728	98,728	105,932				(7,204)		(7,204)		98,728				1,025	10/01/2040.	
31371M HK 6	RMBS - FN 255934	12/01/2016	VARIOUS		25,671	25,671	28,278	28,733			(3,062)		(3,062)		25,671		(0)	(0)	828	11/01/2035.	
3137A4 JM 0	CMO/RMBS - FH 3777L-WA	12/01/2016	VARIOUS		45,436	45,436	49,156	48,588			(3,153)		(3,153)		45,436				852	12/15/2040.	
3137EA DC 0	FREDDIE MAC	08/16/2016	WELLS FARGO SECURITIES LLC		476,173	475,000	476,981	475,926			(487)		(487)		475,439		734	734	4,473	03/08/2017.	
3138A2 U7 2	RMBS - FN AH1505	12/01/2016	VARIOUS		32,802	32,802	34,652	34,493			(1,692)		(1,692)		32,802		(0)	(0)	610	12/01/2040.	
3138AS YN 6	RMBS - FN AJ1616	12/01/2016	VARIOUS		101,883	101,883	107,343	107,195			(5,312)		(5,312)		101,883				2,036	10/01/2041.	
3138AX FV 8	RMBS - FN AJ5579	12/01/2016	VARIOUS		35,157	35,157	36,420	36,263			(1,106)		(1,106)		35,157				430	01/01/2027.	
3138EJ RA 8	RMBS - FN AL2280	12/01/2016	VARIOUS		83,364	83,364	89,408	89,505			(6,140)		(6,140)		83,364				1,766	09/01/2042.	
3138EK L3 7	RMBS - FN AL3045	12/01/2016	VARIOUS		78,183	78,183	84,071	84,073			(5,890)		(5,890)		78,183				1,699	10/01/2042.	
3138EL GL 1	RMBS - FN AL3802	12/01/2016	VARIOUS		72,762	72,762	74,569	74,334			(1,572)		(1,572)		72,762				1,062	02/01/2028.	
3138EL N4 1	RMBS - FN AL4010	12/01/2016	VARIOUS		50,104	50,104	50,769	50,706			(602)		(602)		50,104				876	07/01/2043.	
3138EL VB 6	RMBS - FN AL4209	12/01/2016	VARIOUS		76,495	76,495	81,132	80,820			(4,325)		(4,325)		76,495		(0)	(0)	1,428	01/01/2027.	
3138EN Y8 6	RMBS - FN AL6134	12/01/2016	VARIOUS		55,717	55,717	56,605				(888)		(888)		55,717		(0)	(0)	703	09/01/2043.	
3138W9 GM 6	RMBS - FN AS0203	12/01/2016	VARIOUS		231,878	225,456	230,142	230,031			(883)		(883)		229,148		2,730	2,730	3,490	08/01/2043.	
3138WB GU 3	RMBS - FN AS2010	12/01/2016	VARIOUS		81,615	81,615	85,530	85,097			(3,482)		(3,482)		81,615				1,672	03/01/2044.	
3138WC J6 1	RMBS - FN AS2984	12/01/2016	VARIOUS		67,104	67,104	69,998	69,957			(2,852)		(2,852)		67,104				910	08/01/2029.	
3138WE 3W 7	RMBS - FN AS5312	12/01/2016	VARIOUS		30,892	30,892	32,524				(1,632)		(1,632)		30,892				372	07/01/2045.	
3138WE ZJ 1	RMBS - FN AS5244	12/01/2016	VARIOUS		20,919	20,919	21,746	21,717			(798)		(798)		20,919				391	06/01/2045.	
3138WF 2Z 8	RMBS - FN AS6191	12/01/2016	VARIOUS		46,873	46,873	48,554	48,543			(1,671)		(1,671)		46,873				995	11/01/2045.	
3138WG AM 6	RMBS - FN AS6311	12/01/2016	VARIOUS		25,222	25,222	26,487				(1,265)		(1,265)		25,222				246	12/01/2045.	
3138WH BN 1	RMBS - FN AS7244	12/01/2016	VARIOUS		78,882	78,882	82,737				(3,855)		(3,855)		78,882		(0)	(0)	881	05/01/2046.	
3138WQ AW 2	RMBS - FN AT2720	12/01/2016	VARIOUS		11,149	11,149	11,381	11,380			(231)		(231)		11,149				162	05/01/2043.	
3138WQ RK 0	RMBS - FN AT3189	12/01/2016	VARIOUS		59,086	59,086	58,753	58,778			308		308		59,086				760	05/01/2028.	
3138WT RT 5	RMBS - FN AT5897	12/01/2016	VARIOUS		56,831	56,831	56,130	56,131			700		700		56,831				849	06/01/2043.	
3138X3 FA 5	RMBS - FN AU3760	12/01/2016	VARIOUS		28,764	28,764	30,197	30,080			(1,316)		(1,316)		28,764				683	08/01/2043.	
3138X6 PX 7	RMBS - FN AU6737	10/01/2016	VARIOUS		722,050	678,846	718,622	717,727			(4,828)		(4,828)		712,898		9,152	9,152	14,756	10/01/2043.	
3138XB V9 2	RMBS - FN AV0639	12/01/2016	VARIOUS		71,951	71,951	75,335	74,922			(2,971)		(2,971)		71,951		(0)	(0)	1,226	11/01/2028.	

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138XC 4K 5	RMBS - FN AV1725		12/01/2016	VARIOUS		54,381	54,381	55,575	55,317			(935)	(935)		54,381			.0	.801	11/01/2028.
3138XQ DH 1	RMBS - FN AW1003		12/01/2016	VARIOUS		166,112	166,112	170,343	169,801		(3,689)		(3,689)		166,112			.0	3,010	05/01/2044.
3138Y3 XN 6	RMBS - FN AX2484		12/01/2016	VARIOUS		51,712	51,712	53,744	53,605		(1,893)		(1,893)		51,712			.0	.931	10/01/2044.
3138YH U6 5	RMBS - FN AY4204		12/01/2016	VARIOUS		55,099	55,099	56,907	56,887		(1,788)		(1,788)		55,099			.0	1,036	05/01/2045.
31392W JR 2	CMO/RMBS - FH-2509G-ZG		12/01/2016	VARIOUS		14,967	14,967	16,160	16,532		(1,565)		(1,565)		14,967			.0	.348	10/15/2032.
31393T CC 8	CMO/RMBS - FN-0392D-MB		12/01/2016	VARIOUS		26,873	26,873	29,157	28,807		(1,935)		(1,935)		26,873			.0	.624	09/25/2023.
31394A YY 6	CMO/RMBS - FN-0468B-CB		12/01/2016	VARIOUS		29,589	29,589	31,457	31,063		(1,473)		(1,473)		29,589			.0	.619	09/25/2024.
31394K 3M 4	CMO/RMBS - FH-2688B-DG		12/01/2016	VARIOUS		49,312	49,312	52,787	52,099		(2,787)		(2,787)		49,312			.0	1,026	10/15/2023.
31394T X8 3	CMO/RMBS - FH-2764K-UE		12/01/2016	VARIOUS		102,590	102,590	112,015	105,847		(3,257)		(3,257)		102,590			.0	2,350	10/15/2032.
31394Y XS 8	CMO/RMBS - FH-2811C-DT		12/01/2016	VARIOUS		69,158	69,158	75,426	74,473		(5,315)		(5,315)		69,158			.0	1,567	06/15/2024.
31396W BV 7	CMO/RMBS - FN-0756D-EP		12/01/2016	VARIOUS		33,364	33,364	35,950	36,168		(2,804)		(2,804)		33,364		(0)	(0)	.897	06/25/2027.
31402R K7 3	RMBS - FN 735718		12/01/2016	VARIOUS		34,585	34,585	38,098	38,548		(3,963)		(3,963)		34,585			.0	.685	07/01/2035.
3140EU 3B 3	FN BC0793 - RMBS		12/01/2016	Paydown		7,116	7,116	7,332			(216)		(216)		7,116			.0		04/01/2046.
3140EU E3 9	RMBS - FN BC0153		12/01/2016	VARIOUS		30,461	30,461	32,731			(2,270)		(2,270)		30,461			.0	.312	01/01/2046.
3140F0 HF 4	FN BC4729 - RMBS		12/01/2016	VARIOUS		2,692	2,692	2,781			(90)		(90)		2,692			.0	.4	10/01/2046.
3140F3 5W 4	RMBS - FN BC8060		12/01/2016	VARIOUS		1,760	1,760	1,885			(125)		(125)		1,760			.0	.23	05/01/2046.
3140F3 Z7 6	RMBS - FN BC7965		12/01/2016	VARIOUS		13,762	13,762	14,069			(307)		(307)		13,762			.0	.139	05/01/2046.
3140FA YA 4	FN BD3404 - RMBS		12/01/2016	VARIOUS		10,785	10,785	11,238			(453)		(453)		10,785		(0)	(0)	.65	08/01/2046.
31410L PZ 9	RMBS - FN 890640		12/01/2016	VARIOUS		23,217	23,217	24,023	24,014		(797)		(797)		23,217			.0	.332	07/01/2043.
31417E VQ 1	FN AB7822 - RMBS		12/01/2016	VARIOUS		72,283	72,283	75,073			(2,790)		(2,790)		72,283			.0	.214	02/01/2028.
31417G H9 0	RMBS - FN AB9255		12/01/2016	VARIOUS		55,976	55,976	57,419			(1,394)		(1,394)		55,976		(0)	(0)	1,101	05/01/2043.
31419H XQ 0	FN AE6986 - RMBS		12/01/2016	VARIOUS		70,068	70,068	75,553			(5,485)		(5,485)		70,068			.0	.372	10/01/2040.
31419K KV 6	RMBS - FN AE8407		12/01/2016	VARIOUS		49,210	49,210	52,694			(3,483)		(3,483)		49,210		(0)	(0)	.706	11/01/2040.
60636W RG 2	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		05/23/2016	FIRST CLEARING CORPORATION		212,632	175,000	214,093	206,757		(1,894)		(1,894)		204,863		7,769	7,769	4,983	05/01/2022.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					7,204,187	7,094,907	7,339,619	6,738,685	.0	(157,739)	.0	(157,739)	.0	7,162,992	.0	41,195	41,195	133,534	XXX

E14.2

Bonds - Industrial and Miscellaneous

02665W AA 9	AMERICAN HONDA FINANCE CORP	C	10/11/2016	Maturity		250,000	250,000	250,589	250,151		(151)		(151)		250,000			.0	2,683	10/07/2016.
03524B AD 8	ANHEUSER-BUSCH INBEV FINANCE INC	C	08/10/2016	WELLS FARGO SECURITIES LLC		450,046	450,000	450,000	450,000				.0		450,000		46	46	2,669	01/27/2017.
05348E AV 1	AVALONBAY COMMUNITIES INC		05/23/2016	WELLS FARGO SECURITIES LLC		62,384	60,000	59,893	59,900		4		4		59,903		2,481	2,481	1,006	06/01/2025.
05522R CQ 9	BACCT 141 A - ABS		08/04/2016	MERRILL LYNCH FENNER & SMITH		525,492	525,000	525,000	525,000				.0		525,000		492	492	2,793	06/15/2021.
05574L TX 6	BNP PARIBAS SA	C	05/25/2016	JP MORGAN SECS INC., - FIXED INCOME		228,616	225,000	224,474	224,682		43		43		224,725		3,890	3,890	2,535	12/12/2018.
06050T LR 1	BANK OF AMERICA NA		11/14/2016	Maturity		300,000	300,000	299,778	299,935		65		65		300,000			.0	3,375	11/14/2016.
06051G EA 3	BANK OF AMERICA CORP		08/01/2016	Maturity		410,000	410,000	458,626	422,656		(12,656)		(12,656)		410,000			.0	26,650	08/01/2016.
06051G ES 4	BANK OF AMERICA CORP		01/11/2016	Maturity		230,000	230,000	231,504	230,023		(23)		(23)		230,000			.0	1,438	01/11/2016.
06406H CU 1	BANK OF NEW YORK MELLON CORP		07/20/2016	MERRILL LYNCH PIERCE FENNER		229,772	225,000	224,564	224,702		47		47		224,750		5,023	5,023	3,383	05/15/2019.
06739F HT 1	BARCLAYS BANK PLC	C	05/23/2016	PERSHING LLC		242,177	240,000	239,988	239,992		1		1		239,993		2,184	2,184	4,600	02/20/2019.
12591B AC 9	ABS - CNHET-14A-A3		10/01/2016	VARIOUS		202,002	202,144	202,141	202,077		31		31		202,108		(106)	(106)	.805	05/15/2019.
14041N EP 2	COMET 142A A - ABS		08/16/2016	BARCLAYS CAPITAL INC FIXED INC		450,686	450,000	449,978	449,770		5		5		449,775		910	910	3,843	01/15/2020.
14313P AC 1	ABS - CARMAX-134-A3		12/15/2016	VARIOUS		93,762	93,762	93,753	93,759		3		3		93,762			.0	.366	07/16/2018.
14313Q AC 9	ABS - CARMAX-141-A3		10/01/2016	VARIOUS		304,035	304,181	304,139	304,166		8		8		304,175		(139)	(139)	1,233	10/15/2018.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
172967 FW 6	CITIGROUP INC.		08/10/2016	MIZUHO SECURITIES USA INC.		212,728	210,000	227,638	216,686		(4,052)		(4,052)		212,634		94	94	10,254	01/10/2017.
172967 HL 8	CITIGROUP INC.		08/10/2016	DEUTSCHE BANK SECURITIES, INC.		225,179	225,000	225,000	225,000				0		225,000		179	179	1,754	03/10/2017.
172967 JP 7	CITIGROUP INC.		08/22/2016	PERSHING LLC.		36,267	35,000	34,935	34,939		4		4		34,942		1,325	1,325	956	04/27/2025.
17305E FP 5	ABS - CCCIT 14A3 A3		05/09/2016	Direct		350,000	350,000	350,000	350,000				0		350,000		0	0	888	05/09/2018.
17322M AT 3	CMBS - CGCMT 14GC21 A2		07/20/2016	CITIGROUP GLOBAL MARKETS INC.		363,139	350,000	360,487	357,100		(1,193)		(1,193)		355,907		7,232	7,232	6,494	05/10/2047.
17324T AA 7	CMBS - CGCMT-16GC36-A1		12/01/2016	VARIOUS		27,534	27,534	27,533			0		0		27,534		0	0	169	02/12/2049.
20047R AE 3	CMBS - CMT-07C9-A4		12/01/2016	VARIOUS		79,562	79,562	89,856	84,067		(4,504)		(4,504)		79,562		(0)	(0)	2,923	12/10/2049.
20173Q AE 1	CMBS - GCCFC-07GG9-A4		11/14/2016	Direct		358,680	358,680	395,823	372,274		(13,594)		(13,594)		358,680		0	0	16,195	03/10/2039.
235851 AL 6	DANAHER CORP.		06/23/2016	Maturity		75,000	75,000	74,880	74,988		12		12		75,000		0	0	863	06/23/2016.
25459H BF 1	DIRECTV HOLDINGS LLC.		03/21/2016	CORPORATE REORGANIZATIONS		469,117	460,000	459,333	459,471		17		17		459,488		9,630	9,630	9,031	03/15/2022.
263534 BQ 1	E I DU PONT DE NEMOURS AND CO.		12/15/2016	Maturity @ 100.0		250,000	250,000	282,523	259,974		(9,974)		(9,974)		250,000		0	0	13,125	12/15/2016.
34528Q DE 1	FORDF 141 A1 - ABS		08/16/2016	BARCLAYS CAPITAL INC FIXED INC.		675,132	675,000	674,941	674,978		13		13		674,990		142	142	5,490	02/15/2019.
34528Q DF 8	FORDF 141 A2 - ABS		08/15/2016	HSBC SECURITIES INC.		150,053	150,000	150,229	150,141		1		1		150,142		(89)	(89)	841	02/15/2019.
34530H AC 4	ABS - FCAOT-14A-A3		12/15/2016	VARIOUS		246,889	246,889	246,852	246,879		10		10		246,889		(0)	(0)	940	05/15/2018.
36252R AF 6	GSMS 14GC18 A2 - CMBS		12/01/2016	VARIOUS		5,255	5,255	5,413	5,359		(103)		(103)		5,255		0	0	137	01/11/2047.
38141G ER 1	GOLDMAN SACHS GROUP INC.		10/03/2016	Maturity		285,000	285,000	316,458	294,459		(9,459)		(9,459)		285,000		0	0	16,388	10/01/2016.
448055 AK 9	HUSKY ENERGY INC.		06/10/2016	PERSHING LLC.		50,502	50,000	49,896	49,913		4		4		49,917		585	585	1,333	04/15/2024.
46625H HX 1	JPMORGAN CHASE & CO.		03/01/2016	Maturity		285,000	285,000	298,606	286,168		(1,168)		(1,168)		285,000		0	0	4,916	03/01/2016.
46629Y AC 3	CMBS - JPMCMS-07CB18-A4		12/01/2016	VARIOUS		275,194	275,194	302,756	284,621		(9,426)		(9,426)		275,194		0	0	11,952	06/12/2047.
46629Y AD 3	CMBS - JPMCMS-07CB18-A1A		12/01/2016	VARIOUS		218,513	218,513	240,245	227,210		(8,697)		(8,697)		218,513		0	0	8,629	06/12/2047.
57643M GV 0	CMO/RMBS - MASTRA-0410-1A1		12/01/2016	VARIOUS		13,639	13,639	13,912	13,570		(407)		(407)		13,639		0	0	266	10/25/2019.
59156R AU 2	METLIFE INC.		06/01/2016	Maturity		250,000	250,000	286,303	255,813		(5,813)		(5,813)		250,000		(0)	(0)	8,438	06/01/2016.
605417 BX 1	MISSISSIPPI POWER CO.		10/17/2016	Maturity		250,000	250,000	258,340	252,228		(2,228)		(2,228)		250,000		0	0	5,875	10/15/2016.
60688C AE 6	CMBS - MLCFC-079-A4		12/01/2016	VARIOUS		70,363	70,363	78,656	74,117		(3,754)		(3,754)		70,363		(0)	(0)	2,910	09/12/2049.
61690G AB 7	CMBS - MSBAM 14C14 A2		05/23/2016	BARCLAYS CAPITAL INC FIXED INC.		231,486	225,000	231,748	229,531		(929)		(929)		228,603		2,884	2,884	3,189	02/15/2047.
61747Y DD 4	MORGAN STANLEY		04/29/2016	Maturity		250,000	250,000	263,493	252,115		(2,115)		(2,115)		250,000		0	0	4,750	04/29/2016.
61751X AE 0	CMBS - MSC1-07TP25-A3		11/14/2016	Direct		159,501	159,501	177,071	165,323		(5,822)		(5,822)		159,501		(0)	(0)	6,118	11/12/2049.
63946B AC 4	NBC UNIVERSAL INC.		04/01/2016	Maturity		200,000	200,000	209,818	201,018		(1,018)		(1,018)		200,000		0	0	2,875	04/01/2016.
65474V AG 6	ABS - NMOTR-13A-A		02/17/2016	Direct		450,000	450,000	450,650	450,044		(44)		(44)		450,000		0	0	535	02/15/2018.
65477M AC 2	ABS - NART-13C-A3		12/15/2016	VARIOUS		171,985	171,985	171,949	171,975		10		10		171,985		(0)	(0)	530	08/15/2018.
69353R EP 9	PNC BANK NA		07/20/2016	UBS SECURITIES LLC		266,024	260,000	259,402	259,468		64		64		259,532		6,492	6,492	3,821	06/01/2020.
76720A AM 8	RIO TINTO FINANCE (USA) PLC		06/15/2016	CORPORATE REORGANIZATIONS		358,526	350,000	351,075	350,631		(96)		(96)		350,535		7,991	7,991	3,938	12/14/2018.
78010U SN 8	ROYAL BANK OF CANADA		05/25/2016	PERSHING LLC.		227,905	225,000	224,915	224,944		7		7		224,951		2,953	2,953	3,440	03/15/2019.
80283N AD 1	ABS - SDART-141-A3		12/01/2016	VARIOUS		66,049	66,049	66,044	66,036		12		12		66,049		0	0	48	01/16/2018.
80283W AD 1	ABS - SDART-142-A3		10/01/2016	Direct		150,991	150,991	150,973	150,963		28		28		150,991		(0)	(0)	246	04/16/2018.
822582 AZ 5	SHELL INTERNATIONAL FINANCE BV		11/15/2016	Maturity		350,000	350,000	349,566	349,873		127		127		350,000		0	0	3,150	11/15/2016.
89236T AK 1	TOYOTA MOTOR CREDIT CORP.		05/17/2016	Maturity		350,000	350,000	351,474	350,269		(269)		(269)		350,000		0	0	1,379	05/17/2016.
90331H MC 4	US BANK NA		12/30/2016	Call @ 100.0		350,000	350,000	349,948	349,981		18		18		349,999		1	1	5,454	01/30/2017.
92867R AB 5	ABS - VALET-141-A2		10/01/2016	Direct		37,248	37,248	37,247	37,248		(0)		(0)		37,248		(0)	(0)	17	03/20/2017.
92890F AR 7	CMBS - WFRBS 14C20 A2		05/23/2016	Goldman Sachs		361,826	350,000	360,490	356,985		(878)		(878)		356,107		5,719	5,719	5,165	05/17/2047.
929227 6Y 7	CMO/RMBS - WAMU-03S6-2A3		12/01/2016	VARIOUS		9,638	9,638	9,795	9,724		(86)		(86)		9,638		0	0	198	07/25/2018.
92922F DE 5	CMO/RMBS - WAMU-03S8-A2		12/01/2016	VARIOUS		9,487	9,487	9,641	9,562		(75)		(75)		9,487		0	0	234	09/25/2018.

E14.3

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										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94707V AC 4	WEATHERFORD INTERNATIONAL LTD (BERMUDA)	C	08/02/2016	JP MORGAN SECURITIES INC.....	.....	353,100	440,000	464,464	319,018	140,708	(1,750)	.....	138,958	.....	457,976	.....	(104,876)	(104,876)	15,950	04/15/2022
94973V AX 5	WELLPOINT INC.....		05/23/2016	PERSHING LLC.....	.....	113,194	112,000	111,427	111,615	.....	22	.....	22	.....	111,637	.....	1,557	1,557	1,857	05/15/2022
94974B FL 9	WELLS FARGO & CO.....		07/20/2016	Maturity.....	.....	230,000	230,000	232,243	230,530	.....	(530)	.....	(530)	.....	230,000	.....	0	0	2,875	07/20/2016
94974B GM 6	WELLS FARGO & CO.....		05/23/2016	UBS SECURITIES LLC.....	.....	178,483	175,000	174,902	174,910	.....	7	.....	7	.....	174,918	.....	3,565	3,565	3,842	07/22/2020
981464 EC 0	ABS - WFNCT-14A-A.....		02/17/2016	Direct.....	.....	700,000	700,000	700,000	700,000	.....	.....	.....	0	.....	700,000	.....	0	0	929	12/16/2019
984121 CG 6	XEROX CORP.....		06/10/2016	PERSHING LLC.....	.....	148,505	150,000	149,873	149,918	.....	11	.....	11	.....	149,929	.....	(1,425)	(1,425)	3,094	03/15/2019
984121 CH 4	XEROX CORP.....		11/04/2016	MILLENNIUM ADVISORS, LLC.....	.....	350,000	350,000	350,013	350,010	.....	(2)	.....	(2)	.....	350,009	.....	(9)	(9)	9,637	05/15/2020
8399999	Total - Bonds - Industrial and Miscellaneous.....					15,275,666	15,282,615	15,673,259	15,248,460	140,708	(100,243)	0	40,464	0	15,316,934	0	(41,267)	(41,267)	271,414	XXX
8399997	Total - Bonds - Part 4.....					29,636,531	29,466,966	30,151,933	28,810,072	140,708	(279,377)	0	(138,670)	0	29,593,145	0	43,387	43,387	462,973	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					7,554,267	7,448,799	7,504,087	.....	.....	(2,634)	.....	(2,634)	.....	7,501,452	.....	52,815	52,815	32,231	XXX
8399999	Total - Bonds.....					37,190,798	36,915,765	37,656,019	28,810,072	140,708	(282,011)	0	(141,304)	0	37,094,597	0	96,201	96,201	495,204	XXX

Common Stocks - Industrial and Miscellaneous

00206R 10 2	AT&T ORD.....		10/01/2016	INSTINET.....	.....	341,000	.....	12,710	XXX	10,701	11,734	(1,033)	.....	(1,033)	10,701	.....	2,010	2,010	164	XXX
00287Y 10 9	ABBVIE ORD.....		11/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	1,684,000	.....	107,328	XXX	81,113	99,760	(18,647)	.....	(18,647)	81,113	.....	26,215	26,215	2,807	XXX
02209S 10 3	ALTRIA GROUP ORD.....		10/01/2016	INSTINET.....	.....	167,000	.....	10,317	XXX	4,452	9,721	(5,269)	.....	(5,269)	4,452	.....	5,865	5,865	94	XXX
032654 10 5	ANALOG DEVICES ORD.....		12/13/2016	BARCLAYS CAPITAL INC./LE.....	.....	1,548,000	.....	107,716	XXX	79,720	85,635	(5,916)	.....	(5,916)	79,720	.....	27,996	27,996	2,566	XXX
039483 10 2	ARCHER DANIELS MIDLAND ORD.....		06/08/2016	BARCLAYS CAPITAL INC./LE.....	.....	325,000	.....	13,875	XXX	15,533	11,921	3,612	.....	3,612	15,533	.....	(1,659)	(1,659)	195	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD.....		12/01/2016	VARIOUS.....	.....	27,000	.....	2,480	XXX	1,220	2,287	(1,067)	.....	(1,067)	1,220	.....	1,260	1,260	41	XXX
09247X 10 1	BLACKROCK ORD.....		06/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	22,000	.....	8,022	XXX	7,063	.....	0	.....	0	7,063	.....	959	959	50	XXX
097023 10 5	BOEING ORD.....		12/02/2016	BTIG LLC.....	.....	82,000	.....	12,413	XXX	10,515	11,856	(1,342)	.....	(1,342)	10,515	.....	1,899	1,899	358	XXX
12572Q 10 5	CME GROUP CL A ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	980,000	.....	95,947	XXX	65,503	88,788	(23,285)	.....	(23,285)	65,503	.....	30,445	30,445	3,430	XXX
166764 10 0	CHEVRON ORD.....		11/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	1,047,000	.....	89,660	XXX	106,895	94,188	12,707	.....	12,707	106,895	.....	(17,235)	(17,235)	1,120	XXX
17275R 10 2	CISCO SYSTEMS ORD.....		09/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	168,000	.....	5,069	XXX	4,662	4,562	100	.....	100	4,662	.....	407	407	100	XXX
189054 10 9	CLOROX ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	765,000	.....	96,043	XXX	69,813	97,025	(27,212)	.....	(27,212)	69,813	.....	26,230	26,230	589	XXX
191216 10 0	COCA-COLA ORD.....		10/01/2016	INSTINET.....	.....	86,000	.....	3,740	XXX	2,899	3,695	(796)	.....	(796)	2,899	.....	841	841	.....	XXX
231021 10 6	CUMMINS ORD.....		12/01/2016	VARIOUS.....	.....	222,000	.....	26,590	XXX	31,829	19,538	12,291	.....	12,291	31,829	.....	(5,239)	(5,239)	545	XXX
291011 10 4	EMERSON ELECTRIC ORD.....		12/09/2016	VARIOUS.....	.....	70,000	.....	3,853	XXX	4,204	3,348	856	.....	856	4,204	.....	(352)	(352)	105	XXX
30231G 10 2	EXXON MOBIL ORD.....		10/01/2016	VARIOUS.....	.....	50,000	.....	4,288	XXX	4,368	3,898	470	.....	470	4,368	.....	(80)	(80)	58	XXX
370334 10 4	GENERAL MILLS ORD.....		10/01/2016	VARIOUS.....	.....	142,000	.....	9,224	XXX	5,468	8,188	(2,719)	.....	(2,719)	5,468	.....	3,756	3,756	134	XXX
458140 10 0	INTEL ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	200,000	.....	7,173	XXX	5,031	6,890	(1,859)	.....	(1,859)	5,031	.....	2,142	2,142	156	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHINES ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	45,000	.....	6,859	XXX	7,987	6,193	1,794	.....	1,794	7,987	.....	(1,128)	(1,128)	122	XXX
460146 10 3	INTERNATIONAL PAPER ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	415,000	.....	18,813	XXX	21,517	15,646	5,871	.....	5,871	21,517	.....	(2,704)	(2,704)	458	XXX
478160 10 4	JOHNSON & JOHNSON ORD.....		10/01/2016	INSTINET.....	.....	65,000	.....	6,940	XXX	4,250	6,677	(2,426)	.....	(2,426)	4,250	.....	2,689	2,689	49	XXX
494368 10 3	KIMBERLY CLARK ORD.....		03/01/2016	INSTINET.....	.....	90,000	.....	11,834	XXX	9,992	11,457	(1,466)	.....	(1,466)	9,992	.....	1,843	1,843	79	XXX
539830 10 9	LOCKHEED MARTIN ORD.....		12/30/2016	VARIOUS.....	.....	29,000	.....	7,276	XXX	2,293	6,297	(4,004)	.....	(4,004)	2,293	.....	4,983	4,983	148	XXX
580135 10 1	MCDONALD'S ORD.....		10/01/2016	INSTINET.....	.....	49,000	.....	5,817	XXX	3,824	5,789	(1,964)	.....	(1,964)	3,824	.....	1,992	1,992	44	XXX
58933Y 10 5	MERCK & CO ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	160,000	.....	9,530	XXX	5,728	8,451	(2,723)	.....	(2,723)	5,728	.....	3,802	3,802	184	XXX
594918 10 4	MICROSOFT ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	.....	45,000	.....	2,589	XXX	1,119	2,497	(1,378)	.....	(1,378)	1,119	.....	1,470	1,470	49	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD.....		10/01/2016	VARIOUS.....	.....	1,280,000	.....	97,831	XXX	97,831	86,541	11,290	.....	11,290	97,831	.....	0	0	960	XXX
681919 10 6	OMNICOM GROUP ORD.....		03/01/2016	INSTINET.....	.....	103,000	.....	8,133	XXX	7,371	7,793	(422)	.....	(422)	7,371	.....	762	762	52	XXX

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Fore ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
713448 10 8	PEPSICO ORD.....		10/01/2016	INSTINET.....	5,000	493	XXX	349	500	(151)			(151)		349		145	145	4	XXX
717081 10 3	PFIZER ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	270,000	9,401	XXX	8,597	8,716	(119)			(119)		8,597		804	804	162	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD.....		10/01/2016	VARIOUS.....	96,000	8,862	XXX	8,483	8,439	44			44		8,483		378	378	110	XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP ORD.....		12/27/2016	VARIOUS.....	511,000	26,301	XXX	26,368	22,985	3,383			3,383		26,368		(67)	(67)	567	XXX
742718 10 9	PROCTER & GAMBLE ORD.....		10/01/2016	VARIOUS.....	131,000	10,699	XXX	8,451	10,403	(1,952)			(1,952)		8,451		2,248	2,248	100	XXX
747525 10 3	QUALCOMM ORD.....		12/16/2016	VARIOUS.....	328,000	19,027	XXX	22,771	16,395	6,376			6,376		22,771		(3,744)	(3,744)	359	XXX
755111 50 7	RAYTHEON ORD.....		12/01/2016	VARIOUS.....	769,000	113,867	XXX	53,213	95,764	(42,550)			(42,550)		53,213		60,654	60,654	2,141	XXX
773903 10 9	ROCKWELL AUTOMAT ORD.....		12/12/2016	VARIOUS.....	130,000	16,899	XXX	14,992	13,339	1,653			1,653		14,992		1,907	1,907	313	XXX
871829 10 7	SYSCO ORD.....		11/01/2016	VARIOUS.....	2,331,000	119,020	XXX	82,020	95,571	(13,551)			(13,551)		82,020		37,000	37,000	2,006	XXX
87612E 10 6	TARGET ORD.....		12/12/2016	VARIOUS.....	217,000	17,270	XXX	11,082	15,756	(4,674)			(4,674)		11,082		6,188	6,188	248	XXX
882508 10 4	TEXAS INSTRUMENTS ORD.....		12/01/2016	VARIOUS.....	245,000	16,087	XXX	8,460	13,428	(4,969)			(4,969)		8,460		7,627	7,627	243	XXX
88579Y 10 1	3M ORD.....		10/01/2016	VARIOUS.....	24,000	3,842	XXX	3,173	3,615	(442)			(442)		3,173		669	669	29	XXX
907818 10 8	UNION PACIFIC ORD.....		12/29/2016	VARIOUS.....	103,000	9,930	XXX	8,681	8,055	627			627		8,681		1,249	1,249	180	XXX
911312 10 6	UNITED PARCEL SERVICE CL B ORD.....		12/01/2016	VARIOUS.....	16,000	1,811	XXX	1,197	1,540	(343)			(343)		1,197		614	614	44	XXX
913017 10 9	UNITED TECHNOLOGIES ORD.....		10/01/2016	BARCLAYS CAPITAL INC./LE.....	7,000	744	XXX	623	672	(49)			(49)		623		121	121	14	XXX
918204 10 8	VF ORD.....		03/01/2016	INSTINET.....	52,000	3,455	XXX	3,395	3,237	158			158		3,395		60	60		XXX
91913Y 10 0	VALERO ENERGY ORD.....		12/15/2016	BTIG LLC.....	99,000	6,102	XXX	6,032		0			0		6,032		70	70	178	XXX
92343V 10 4	VERIZON COMMUNICATIONS ORD.....		10/01/2016	INSTINET.....	288,000	14,767	XXX	11,025	13,311	(2,287)			(2,287)		11,025		3,742	3,742	163	XXX
931142 10 3	WAL MART STORES ORD.....		10/01/2016	INSTINET.....	229,000	15,195	XXX	12,526	14,038	(1,511)			(1,511)		12,526		2,669	2,669	112	XXX
94106L 10 9	WASTE MANAGEMENT ORD.....		12/16/2016	VARIOUS.....	1,775,000	121,167	XXX	88,317	94,732	(6,415)			(6,415)		88,317		32,851	32,851	2,704	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					1,327,007	XXX	1,052,656	1,160,870	(121,309)	0	0	(121,309)	0	1,052,656	0	274,351	274,351	24,333	XXX
9799997.	Total - Common Stocks - Part 4.....					1,327,007	XXX	1,052,656	1,160,870	(121,309)	0	0	(121,309)	0	1,052,656	0	274,351	274,351	24,333	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					481,031	XXX	428,746					0		428,746		52,284	52,284	3,988	XXX
9799999.	Total - Common Stocks.....					1,808,037	XXX	1,481,402	1,160,870	(121,309)	0	0	(121,309)	0	1,481,402	0	326,635	326,635	28,322	XXX
9899999.	Total - Preferred and Common Stocks.....					1,808,037	XXX	1,481,402	1,160,870	(121,309)	0	0	(121,309)	0	1,481,402	0	326,635	326,635	28,322	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					38,998,836	XXX	39,137,421	29,970,942	19,398	(282,011)	0	(262,613)	0	38,575,999	0	422,837	422,837	523,526	XXX

E14.5

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	For e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
912828	N2 2		01/05/2016	RBC CAPITAL MARKETS.....	05/18/2016	Morgan Stanley.....	700,000	698,989	705,358	699,114			124				6,245	6,245	3,730	550	
912828	Q5 2		05/03/2016	MERRILL LYNCH FENNER & SMITH.....	06/21/2016	JP MORGAN SECS INC., - FIXED INCOME	550,000	549,614	550,322	549,632		17		17			691	691	894	250	
912828	Q7 8		05/18/2016	JP MORGAN CHASE BANK/HSBCSI.....	08/04/2016	CITIGROUP GLOBAL MARKETS INC.....	600,000	601,642	610,218	601,574		(68)		(68)			8,644	8,644	2,175	426	
912828	R3 6		08/03/2016	Unknown.....	08/10/2016	RBC Dain Rauscher (US).....	525,000	528,077	529,900	528,072		(5)		(5)			1,828	1,828	2,040	1,878	
912828	R4 4		05/26/2016	JP MORGAN CHASE BANK/HSBCSI.....	08/04/2016	CITIGROUP GLOBAL MARKETS INC.....	900,000	895,502	903,584	895,786		285		285			7,798	7,798	1,755	257	
912828	R5 1		05/26/2016	Goldman Sachs.....	07/20/2016	Goldman Sachs.....	550,000	549,851	551,547	549,861		10		10			1,686	1,686	671		
912828	R8 5		06/14/2016	CALYON SECURITIES (USA) INC.....	08/16/2016	UBS SECURITIES LLC.....	75,000	75,114	75,035	75,108		(7)		(7)			(73)	(73)	113		
912828	S9 2		08/03/2016	WELLS FARGO SECURITIES LLC.....	08/15/2016	CITIGROUP GLOBAL MARKETS INC.....	525,000	520,592	520,385	520,612		20		20			(227)	(227)	285	71	
912828	WH 9		02/04/2016	DEUTSCHE BANK SECURITIES, INC.....	07/20/2016	DEUTSCHE BANK SECURITIES, INC.....	350,000	350,999	350,889	350,642		(357)		(357)			247	247	2,089	690	
0599999	Total - Bonds - U.S. Government.....							4,775,000	4,770,379	4,797,238	4,770,400	0	19	0	19	0	0	26,839	26,839	13,751	4,121
Bonds - U.S. Special Revenue and Special Assessment																					
3135G0	K6 9		05/18/2016	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/04/2016	JP MORGAN SECS INC., - FIXED INCOME	400,000	395,886	402,008	396,056		170		170			5,952	5,952	1,097	42	
3140F0	PD 0		04/06/2016	RMBS - FN BC4919.....	10/01/2016	VARIOUS.....	748,799	788,462	793,436	786,511		(1,952)		(1,952)			6,925	6,925	7,985	874	
3140F4	KF 2		05/23/2016	RMBS - FN BC8393.....	10/01/2016	JP MORGAN SECS INC., - FIXED INCOME	1,000,000	1,024,375	1,036,400	1,023,712		(663)		(663)			12,688	12,688	6,631	2,083	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							2,148,799	2,208,723	2,231,844	2,206,279	0	(2,445)	0	(2,445)	0	0	25,566	25,566	15,713	2,999
Bonds - Industrial and Miscellaneous																					
65478U	AB 5		02/02/2016	ABS - NART-16A-A2A.....	08/04/2016	Canbr Fitzgerald.....	525,000	524,984	525,185	524,774		(210)		(210)			411	411	2,767		
3899999	Total - Bonds - Industrial and Miscellaneous.....							525,000	524,984	525,185	524,774	0	(210)	0	(210)	0	0	411	411	2,767	0
8399998	Total - Bonds.....							7,448,799	7,504,087	7,554,267	7,501,452	0	(2,635)	0	(2,635)	0	0	52,815	52,815	32,231	7,120
Common Stocks - Industrial and Miscellaneous																					
00287Y	10 9		03/01/2016	ABBVIE ORD.....	09/01/2016	BARCLAYS CAPITAL INC./LE.....	27,000	1,508	1,723	1,508				0			215	215	31		
03076C	10 6		09/01/2016	AMERIPRISE FINANCE ORD.....	12/01/2016	BARCLAYS CAPITAL INC./LE.....	1,047,000	106,864	120,657	106,864				0			13,793	13,793	1,529		
031162	10 0		03/01/2016	AMGEN ORD.....	09/08/2016	BARCLAYS CAPITAL INC./LE.....	654,000	95,827	110,583	95,827				0			14,756	14,756	1,286		
032654	10 5		03/01/2016	ANALOG DEVICES ORD.....	12/13/2016	BARCLAYS CAPITAL INC./LE.....	192,000	10,446	13,421	10,446				0			2,976	2,976	242		
12572Q	10 5		03/01/2016	CME GROUP CL A ORD.....	06/01/2016	BARCLAYS CAPITAL INC./LE.....	51,000	4,687	4,993	4,687				0			306	306	31		
13057Q	10 7		03/01/2016	CALIFORNIA RESOURCES ORD.....	11/01/2016	VARIOUS.....	119,831	42	142	42				0			100	100			
670346	10 5		09/01/2016	NUCOR ORD.....	12/01/2016	BARCLAYS CAPITAL INC./LE.....	2,175,000	106,964	134,773	106,964				0			27,809	27,809	816		
674599	10 5		03/01/2016	OCCIDENTAL PETROLEUM ORD.....	11/01/2016	BARCLAYS CAPITAL INC./LE.....	1,280,000	97,788	89,561	97,788				0			(8,228)	(8,228)			
755111	50 7		06/01/2016	RAYTHEON ORD.....	12/01/2016	INSTINET.....	25,000	3,277	3,726	3,277				0			448	448	37		
94106L	10 9		09/01/2016	WASTE MANAGEMENT ORD.....	12/16/2016	BARCLAYS CAPITAL INC./LE.....	21,000	1,344	1,453	1,344				0			109	109	17		
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							428,746	481,031	428,746	428,746	0	0	0	0	0	0	52,284	52,284	3,988	0
9799998	Total - Common Stocks.....							428,746	481,031	428,746	428,746	0	0	0	0	0	0	52,284	52,284	3,988	0
9899999	Total - Preferred and Common Stocks.....							428,746	481,031	428,746	428,746	0	0	0	0	0	0	52,284	52,284	3,988	0
9999999	Total - Bonds, Preferred and Common Stocks.....							7,932,833	8,035,298	7,930,198	7,930,198	0	(2,635)	0	(2,635)	0	0	105,099	105,099	36,219	7,120

E15

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	For i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
U.S. Government Bonds - Issuer Obligations																					
	UNITED STATES TREASURY.....			10/14/2016	NESBITT BURNS SECS INC.....	04/30/2017	.....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																					
60934N	10 4 FEDR GOV OBLIGATIONS CL IS MMF.....			12/30/2016	Direct.....	.....XXX.....	.....2,698,071	.....	.....	.....	.....	.....	.....2,698,071	.....509	.....	.....0.450	.....	N/A.....	.....34	.....
8899999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....2,698,071	.....0	.....0	.....0	.....0	.....XXX.....	.....2,698,071	.....509	.....0	XXX	XXX	XXX	.....34	.....0
All Other Money Market Mutual Funds																					
94975P	40 5 WELLS FRGO GOVERNMENT CL I MMF.....			12/31/2016	Direct.....	.....XXX.....	.....17,981,456	.....	.....	.....	.....	.....	.....17,981,456	.....	.....	.....0.370	.....0.370	N/A.....	.....2,938	.....
8999999	Total - All Other Money Market Mutual Funds.....						.....17,981,456	.....0	.....0	.....0	.....0	.....XXX.....	.....17,981,456	.....0	.....0	XXX	XXX	XXX	.....2,938	.....0
Other Short-Term Invested Assets																					
	FLORIDA STATE TREASURY DEPOSIT.....	SD.....		10/03/2016	Direct.....	.....	.....2,432,660	.....	.....	.....	.....	.....2,432,660	.....2,432,660	.....11,183	.....	.....2.813	.....	N/A.....	.....30,170	.....
9099999	Total - Other Short-Term Invested Assets.....						.....2,432,660	.....0	.....0	.....0	.....0	.....XXX.....	.....2,432,660	.....11,183	.....0	XXX	XXX	XXX	.....30,170	.....0
9199999	Total - Short-Term Investments.....						.....23,612,293	.....0	.....(67)	.....0	.....0	.....XXX.....	.....23,612,361	.....12,167	.....0	XXX	XXX	XXX	.....33,643	.....421

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

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Wells Fargo Operating Account..... Gainesville, FL.....					2,022,760	XXX
Wells Fargo Claims Account..... Gainesville, FL.....					(8,583,150)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.0	.0	(6,560,390)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.0	.0	(6,560,390)	XXX
0599999. Total Cash.....	XXX	XXX	.0	.0	(6,560,390)	XXX

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

1. January.....	(4,013,627)	4. April.....	5,134,805	7. July.....	.817,893	10. October.....	(6,573,832)
2. February.....	(3,799,801)	5. May.....	3,970,178	8. August.....	(4,679,361)	11. November.....	(4,287,114)
3. March.....	3,848,601	6. June.....	5,537,815	9. September.....	(1,366,668)	12. December.....	(6,560,390)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	---------------------------------------	----------------------------------

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....	AL					
2. Alaska.....	AK					
3. Arizona.....	AZ					
4. Arkansas.....	AR					
5. California.....	CA					
6. Colorado.....	CO					
7. Connecticut.....	CT					
8. Delaware.....	DE					
9. District of Columbia.....	DC					
10. Florida.....	FL	Regulatory Statutory Deposit - Property & Casualty.....	2,432,660	2,432,660		
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.....	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	2,432,660	2,432,660	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

2016 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Products Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1H-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	SI01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		

