



# ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

## OLYMPUS INSURANCE COMPANY

NAIC Group Code.....0000, 0000 (Current Period) (Prior Period) NAIC Company Code..... 12954 Employer's ID Number..... 26-0211369

Organized under the Laws of Florida State of Domicile or Port of Entry Florida Country of Domicile US  
 Incorporated/Organized..... May 31, 2007 Commenced Business..... August 8, 2007

Statutory Home Office 4200 Northcorp Parkway Suite 400..... Palm Beach Gardens ..... FL ..... US ..... 33410  
*(Street and Number) (City or Town, State, Country and Zip Code)*

Main Administrative Office 4200 Northcorp Parkway Suite 400..... Palm Beach Gardens ..... FL ..... US..... 33410 561-231-5902  
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Mail Address 4200 Northcorp Parkway Suite 400..... Palm Beach Gardens ..... FL ..... US ..... 33410  
*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*

Primary Location of Books and Records 4200 Northcorp Parkway Suite 400..... Palm Beach Gardens ..... FL ..... US ..... 33410561-231-5902  
*(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*

Internet Web Site Address www.olympusinsurance.com

Statutory Statement Contact Jennifer Gravelle 561-231-5902  
*(Name) (Area Code) (Telephone Number) (Extension)*  
 jgravelle@oigfl.com 321-558-3967  
*(E-Mail Address) (Fax Number)*

### OFFICERS

Name	Title	Name	Title
1. Jeffrey Bernard Scott	CEO, President & Secretary	2. Jennifer Lee Gravelle	CFO
3.		4.	

### OTHER

### DIRECTORS OR TRUSTEES

Jeffrey Bernard Scott	Alec Isabelle Jean Machiels	Richard H. Davis Jr.	Daniel Benjamin Stencel
Jennifer Lee Gravelle			

State of..... Florida  
 County of..... Palm Beach

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) Jeffrey Bernard Scott	_____ (Signature) Jennifer Lee Gravelle	_____ (Signature)
1. (Printed Name) CEO, President & Secretary	2. (Printed Name) CFO	3. (Printed Name)
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
 This \_\_\_\_\_ day of \_\_\_\_\_ 2017

a. Is this an original filing? Yes [ X ] No [ ]  
 b. If no 1. State the amendment number \_\_\_\_\_  
 2. Date filed \_\_\_\_\_  
 3. Number of pages attached \_\_\_\_\_

## SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,815,696	6.4	1,815,696		1,815,696	4.1
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.....	990,723	3.5	990,723		990,723	2.2
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.....	1,064,195	3.8	1,064,195		1,064,195	2.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	3,420,694	12.1	3,420,694		3,420,694	7.7
1.43 Revenue and assessment obligations.....	2,301,787	8.1	2,301,787		2,301,787	5.2
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.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	2,704,945	9.5	2,704,945		2,704,945	6.1
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.....	1,784,359	6.3	1,784,359		1,784,359	4.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	1,613,536	5.7	1,613,536		1,613,536	3.7
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	9,278,222	32.7	9,278,222		9,278,222	21.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,242,266	4.4	1,242,266		1,242,266	2.8
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	2,146,021	7.6	2,146,021		2,146,021	4.9
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.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		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.....	5,399	0.0	5,399		5,399	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....		0.0	15,831,853		15,831,853	35.8
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	28,367,842	100.0	44,199,694	0	44,199,694	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).....	_____	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	_____	0
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).....	_____	0
12.	Total valuation allowance.....	_____	
13.	Subtotal (Line 11 plus Line 12).....	_____	0
14.	Deduct total nonadmitted amounts.....	_____	
15.	Statement value at end of current period (Line 13 minus Line 14).....	_____	0

**NONE**

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	<b>NONE</b>	
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		29,031,827
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		12,874,445
3.	Accrual of discount.....		22,182
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	92,292	
4.4	Part 4, Column 11.....	34,320	126,612
5.	Total gain (loss) on disposals, Part 4, Column 19.....		165,504
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		13,695,617
7.	Deduct amortization of premium.....		162,508
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).....		28,362,446
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		28,362,446

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b> Governments (Including all obligations guaranteed by governments)	1. United States.....	1,867,505	1,853,396	1,868,226	1,851,190
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	1,867,505	1,853,396	1,868,226	1,851,190
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	1,064,195	1,045,435	1,080,389	875,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	3,420,694	3,349,029	3,472,690	2,815,000
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.....	7,730,005	7,704,192	7,761,696	7,275,909
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	10,891,758	10,885,829	10,912,037	10,834,552
	9. Canada.....	592,294	602,430	591,358	600,000
	10. Other Countries.....	649,972	644,343	649,532	650,000
	11. Totals.....	12,134,023	12,132,602	12,152,926	12,084,552
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	26,216,421	26,084,653	26,335,927	24,901,650
<b>PREFERRED STOCKS</b> Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	0
<b>COMMON STOCKS</b> Industrial and Miscellaneous (Unaffiliated)	20. United States.....	2,146,021	2,146,021	2,053,729	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	2,146,021	2,146,021	2,053,729	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	2,146,021	2,146,021	2,053,729	
	26. Total Stocks.....	2,146,021	2,146,021	2,053,729	
	27. Total Bonds and Stocks.....	28,362,442	28,230,674	28,389,656	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1.....	3,712	954,662	883,423	25,709		XXX	1,867,505	7.1	1,884,177	6.9	1,867,505	
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.....	3,712	954,662	883,423	25,709	0	XXX	1,867,505	7.1	1,884,177	6.9	1,867,505	0
<b>2. All Other Governments</b>												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
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	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>												
3.1 NAIC 1.....			1,064,195			XXX	1,064,195	4.1	1,747,212	6.4	1,064,195	
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	0	1,064,195	0	0	XXX	1,064,195	4.1	1,747,212	6.4	1,064,195	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1.....		275,420	2,953,975	191,299		XXX	3,420,694	13.0	1,411,881	5.2	3,420,694	
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	275,420	2,953,975	191,299	0	XXX	3,420,694	13.0	1,411,881	5.2	3,420,694	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1.....	648,151	3,172,077	3,109,396	728,758	71,622	XXX	7,730,005	29.5	6,365,116	23.3	7,730,005	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
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.....	648,151	3,172,077	3,109,396	728,758	71,622	XXX	7,730,005	29.5	6,365,116	23.3	7,730,005	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 NAIC 1.....	1,084,983	4,978,262	2,282,418	250,491		XXX	8,596,154	32.8	11,971,146	43.8	8,596,154	
6.2 NAIC 2.....		853,169	2,256,461	299,427		XXX	3,409,057	13.0	3,932,054	14.4	3,279,057	130,000
6.3 NAIC 3.....			128,812			XXX	128,812	0.5		0.0	128,812	
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	1,084,983	5,831,430	4,667,691	549,919	0	XXX	12,134,023	46.3	15,903,200	58.2	12,004,023	130,000
<b>7. Hybrid Securities</b>												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....1,736,847	.....9,380,421	.....10,293,406	.....1,196,257	.....71,622	.....0	.....22,678,552	.....86.5	.....XXX	.....XXX	.....22,678,552	.....0
10.2 NAIC 2.....	(d).....0	.....853,169	.....2,256,461	.....299,427	.....0	.....0	.....3,409,057	.....13.0	.....XXX	.....XXX	.....3,279,057	.....130,000
10.3 NAIC 3.....	(d).....0	.....0	.....128,812	.....0	.....0	.....0	.....128,812	.....0.5	.....XXX	.....XXX	.....128,812	.....0
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....1,736,847	.....10,233,590	.....12,678,679	.....1,495,684	.....71,622	.....0	(b).....26,216,421	.....100.0	.....XXX	.....XXX	.....26,086,421	.....130,000
10.8 Line 10.7 as a % of Col. 7.....	.....6.6	.....39.0	.....48.4	.....5.7	.....0.3	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....99.5	.....0.5
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1.....	.....2,730,917	.....11,214,031	.....6,642,880	.....639,129	.....2,152,575	.....XXX	.....XXX	.....XXX	.....23,379,532	.....85.6	.....23,379,531	.....0
11.2 NAIC 2.....	.....0	.....3,060,413	.....871,641	.....0	.....0	.....XXX	.....XXX	.....XXX	.....3,932,054	.....14.4	.....3,932,054	.....0
11.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	.....XXX	.....0	.....0.0	.....0	.....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.....	.....2,730,917	.....14,274,444	.....7,514,521	.....639,129	.....2,152,575	.....XXX	.....XXX	.....XXX	(b).....27,311,586	.....100.0	.....27,311,585	.....0
11.8 Line 11.7 as a % of Col. 9.....	.....10.0	.....52.3	.....27.5	.....2.3	.....7.9	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....100.0	.....0.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	.....1,736,847	.....9,380,421	.....10,293,406	.....1,196,257	.....71,622	.....0	.....22,678,552	.....86.5	.....23,379,531	.....85.6	.....22,678,552	.....XXX
12.2 NAIC 2.....	.....0	.....853,169	.....2,126,461	.....299,427	.....0	.....0	.....3,279,057	.....12.5	.....3,932,054	.....14.4	.....3,279,057	.....XXX
12.3 NAIC 3.....	.....0	.....0	.....128,812	.....0	.....0	.....0	.....128,812	.....0.5	.....0	.....0.0	.....128,812	.....XXX
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....1,736,847	.....10,233,590	.....12,548,679	.....1,495,684	.....71,622	.....0	.....26,086,421	.....99.5	.....27,311,585	.....100.0	.....26,086,421	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....6.7	.....39.2	.....48.1	.....5.7	.....0.3	.....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.....	.....6.6	.....39.0	.....47.9	.....5.7	.....0.3	.....0.0	.....99.5	.....XXX	.....XXX	.....XXX	.....99.5	.....XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.2 NAIC 2.....	.....0	.....0	.....130,000	.....0	.....0	.....0	.....130,000	.....0.5	.....0	.....0.0	.....XXX	.....130,000
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	.....130,000	.....0	.....0	.....0	.....130,000	.....0.5	.....0	.....0.0	.....XXX	.....130,000
13.8 Line 13.7 as a % of Col. 7.....	.....0.0	.....0.0	.....100.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....0.0	.....0.0	.....0.5	.....0.0	.....0.0	.....0.0	.....0.5	.....XXX	.....XXX	.....XXX	.....XXX	.....0.5

S107

- (a) Includes \$.....130,000 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....		945,657	870,039			.XXX	1,815,696	6.9	1,693,434	6.2	1,815,696	
1.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....	3,712	9,005	13,384	25,709		.XXX	51,809	0.2	190,742	0.7	51,809	
1.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	0.0		0.0		
1.5 Totals.....	3,712	954,662	883,423	25,709	0	.XXX	1,867,505	7.1	1,884,176	6.9	1,867,505	0
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....						.XXX	.0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....			1,064,195			.XXX	1,064,195	4.1	1,747,212	6.4	1,064,195	
3.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	0.0		0.0		
3.5 Totals.....	0	0	1,064,195	0	0	.XXX	1,064,195	4.1	1,747,212	6.4	1,064,195	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....		275,420	2,953,975	191,299		.XXX	3,420,694	13.0	1,411,881	5.2	3,420,694	
4.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	0.0		0.0		
4.5 Totals.....	0	275,420	2,953,975	191,299	0	.XXX	3,420,694	13.0	1,411,881	5.2	3,420,694	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....		990,723	2,046,056	255,730		.XXX	3,292,510	12.6	3,136,216	11.5	3,292,510	
5.2 Residential Mortgage-Backed Securities.....	632,020	1,947,049	1,063,340	473,028	71,622	.XXX	4,187,058	16.0	2,932,924	10.7	4,187,058	
5.3 Commercial Mortgage-Backed Securities.....	16,132	234,305				.XXX	250,437	1.0	295,976	1.1	250,437	
5.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	0.0		0.0		
5.5 Totals.....	648,151	3,172,077	3,109,396	728,758	71,622	.XXX	7,730,005	29.5	6,365,116	23.3	7,730,005	0
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....		3,789,952	3,645,047	549,919		.XXX	7,984,918	30.5	11,550,250	42.3	7,854,918	130,000
6.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....	9,069	581,823	1,022,644			.XXX	1,613,536	6.2	1,064,652	3.9	1,613,536	
6.4 Other Loan-Backed and Structured Securities.....	1,075,914	1,459,655				.XXX	2,535,569	9.7	3,288,297	12.0	2,535,569	
6.5 Totals.....	1,084,983	5,831,430	4,667,691	549,919	0	.XXX	12,134,023	46.3	15,903,199	58.2	12,004,023	130,000
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....						.XXX	.0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						.XXX	.0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	.0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	.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
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	.XXX	.XXX	.XXX	.XXX	.XXX		.0	.0	.XXX	.XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	.XXX	.XXX	.XXX	.XXX	.XXX		.0	.0	.XXX	.XXX		
9.3 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations.....	.0	6,001,752	10,579,312	996,948	.0	.XXX	17,578,012	67.0	.XXX	.XXX	17,448,012	130,000
10.2 Residential Mortgage-Backed Securities.....	632,020	1,947,049	1,063,340	473,028	71,622	.XXX	4,187,058	16.0	.XXX	.XXX	4,187,058	.0
10.3 Commercial Mortgage-Backed Securities.....	28,913	825,133	1,036,028	25,709	.0	.XXX	1,915,783	7.3	.XXX	.XXX	1,915,783	.0
10.4 Other Loan-Backed and Structured Securities.....	1,075,914	1,459,655	.0	.0	.0	.XXX	2,535,569	9.7	.XXX	.XXX	2,535,569	.0
10.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.0
10.6 Totals.....	1,736,847	10,233,590	12,678,679	1,495,684	71,622	.0	26,216,421	100.0	.XXX	.XXX	26,086,421	130,000
10.7 Line 10.6 as a % of Col. 7.....	6.6	39.0	48.4	5.7	0.3	0.0	100.0	.XXX	.XXX	.XXX	99.5	0.5
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations.....	2,119,415	11,273,827	5,850,661	295,090		.XXX	.XXX	.XXX	19,538,993	71.5	19,538,993	
11.2 Residential Mortgage-Backed Securities.....	104,155	456,312	196,542	315,053	1,860,862	.XXX	.XXX	.XXX	2,932,924	10.7	2,932,924	
11.3 Commercial Mortgage-Backed Securities.....		486,718	772,939		291,713	.XXX	.XXX	.XXX	1,551,370	5.7	1,551,370	
11.4 Other Loan-Backed and Structured Securities.....	507,346	2,057,586	694,379	28,986		.XXX	.XXX	.XXX	3,288,297	12.0	3,288,298	
11.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
11.6 Totals.....	2,730,916	14,274,443	7,514,521	639,129	2,152,575	.XXX	.XXX	.XXX	27,311,584	100.0	27,311,585	.0
11.7 Line 11.6 as a % of Col. 9.....	10.0	52.3	27.5	2.3	7.9	.XXX	.XXX	.XXX	100.0	.XXX	100.0	0.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations.....		6,001,752	10,449,312	996,948		.XXX	17,448,012	66.6	19,538,993	71.5	17,448,012	.XXX
12.2 Residential Mortgage-Backed Securities.....	632,020	1,947,049	1,063,340	473,028	71,622	.XXX	4,187,058	16.0	2,932,924	10.7	4,187,058	.XXX
12.3 Commercial Mortgage-Backed Securities.....	28,913	825,133	1,036,028	25,709		.XXX	1,915,783	7.3	1,551,370	5.7	1,915,783	.XXX
12.4 Other Loan-Backed and Structured Securities.....	1,075,914	1,459,655				.XXX	2,535,569	9.7	3,288,298	12.0	2,535,569	.XXX
12.5 SVO Identified Funds.....	.XXX	.XXX	.XXX	.XXX	.XXX	.0	.0	.0	.XXX	.XXX	.0	.XXX
12.6 Totals.....	1,736,847	10,233,590	12,548,679	1,495,684	71,622	.0	26,086,421	99.5	27,311,585	100.0	26,086,421	.XXX
12.7 Line 12.6 as a % of Col. 7.....	6.7	39.2	48.1	5.7	0.3	0.0	100.0	.XXX	.XXX	.XXX	100.0	.XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	6.6	39.0	47.9	5.7	0.3	0.0	99.5	.XXX	.XXX	.XXX	99.5	.XXX
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations.....			130,000			.XXX	130,000	0.5	.0	0.0	.XXX	130,000
13.2 Residential Mortgage-Backed Securities.....						.XXX	.0	0.0	.0	0.0	.XXX	.0
13.3 Commercial Mortgage-Backed Securities.....						.XXX	.0	0.0	.0	0.0	.XXX	.0
13.4 Other Loan-Backed and Structured Securities.....						.XXX	.0	0.0	.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	130,000	.0	.0	.0	130,000	0.5	.0	0.0	.XXX	130,000
13.7 Line 13.6 as a % of Col. 7.....	0.0	0.0	100.0	0.0	0.0	0.0	100.0	.XXX	.XXX	.XXX	.XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	0.0	0.5	0.0	0.0	0.0	0.5	.XXX	.XXX	.XXX	.XXX	0.5

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.....	249,206	249,206			
2. Cost of short-term investments acquired.....	12,018,761	12,018,761			
3. Accrual of discount.....	.0				
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	.0				
6. Deduct consideration received on disposals.....	10,432,973	10,432,973			
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).....	1,834,994	1,834,994	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,834,994	1,834,994	.0	.0	.0

S110

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

**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**

**Sch. E - Verification  
NONE**

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

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

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

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

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

**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	F	or	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			
<b>U.S. Government - Issuer Obligations</b>																										
912828	A7	5	UNITED STATES TREASURY				1	197,852	100.563	201,126	200,000	199,116		431			1.500	1.726	JD	1,508	1,500	01/08/2014	12/31/2018			
912828	G9	5	UNITED STATES TREASURY				1	250,654	100.492	251,230	250,000	250,400		(129)			1.625	1.570	JD	2,042	2,031	01/05/2015	12/31/2019			
912828	SF	8	UNITED STATES TREASURY				1	508,576	100.102	500,510	500,000	507,293		(1,284)			2.000	1.701	FA	3,777	10,000	01/13/2016	02/15/2022			
912828	VA	5	UNITED STATES TREASURY				1	493,984	98.609	493,045	500,000	496,141		1,129			1.125	1.363	AO	963	5,625	01/28/2015	04/30/2020			
912828	VS	6	UNITED STATES TREASURY				1	364,466	101.711	355,989	350,000	362,747		(1,720)			2.500	1.912	FA	3,305	8,750	01/12/2016	08/15/2023			
0199999	U.S. Government - Issuer Obligations							1,815,533	XXX	1,801,900	1,800,000	1,815,696		0	(1,572)	0	XXX	XXX	XXX	11,596	27,906	XXX	XXX			
<b>U.S. Government - Commercial Mortgage-Backed Securities</b>																										
38376G	3W	8	GNR 11109 AC - CMBS				4	52,694	100.599	51,496	51,190	51,809		(36)			3.250	3.105	MON	139	1,909	08/03/2011	04/16/2043			
0399999	U.S. Government - Commercial Mortgage-Backed Securities							52,694	XXX	51,496	51,190	51,809		0	(36)	0	XXX	XXX	XXX	139	1,909	XXX	XXX			
0599999	Total - U.S. Government							1,868,226	XXX	1,853,396	1,851,190	1,867,505		0	(1,607)	0	XXX	XXX	XXX	11,735	29,815	XXX	XXX			
<b>U.S. States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																										
419792	CM	6	HAWAII ST				1FE	283,653	119.244	268,299	225,000	281,830		(1,823)			5.000	1.530	AO	2,813	5,625	09/22/2016	10/01/2024			
60412A	EE	9	MINNESOTA ST				1FE	362,616	119.885	359,655	300,000	355,322		(5,678)			5.000	2.590	FA	6,250	14,250	09/14/2015	08/01/2028			
93974D	SJ	8	WASHINGTON ST				1FE	303,840	118.621	296,553	250,000	297,785		(4,927)			5.000	2.511	FA	5,208	10,174	10/01/2015	08/01/2027			
97705M	EH	4	WISCONSIN ST				1FE	130,280	120.928	120,928	100,000	129,257		(1,023)			5.000	1.611	MN	833	917	07/29/2016	11/01/2026			
1199999	U.S. States, Territories & Possessions - Issuer Obligations							1,080,389	XXX	1,045,435	875,000	1,064,195		0	(13,452)	0	XXX	XXX	XXX	15,104	30,965	XXX	XXX			
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)							1,080,389	XXX	1,045,435	875,000	1,064,195		0	(13,452)	0	XXX	XXX	XXX	15,104	30,965	XXX	XXX			
<b>U.S. Political Subdivisions of States, Territories &amp; Possessions (Direct and Guaranteed) - Issuer Obligations</b>																										
041796	MY	6	ARLINGTON TEX				1FE	314,858	120.213	300,533	250,000	310,603		(4,255)			5.000	2.192	FA	4,722	4,688	03/28/2016	08/15/2027			
052397	AK	2	AUSTIN TEX				1FE	232,368	120.643	229,222	190,000	227,603		(3,865)			5.000	2.450	MS	3,167	8,708	09/10/2015	09/01/2025			
100853	WA	4	BOSTON MASS				1FE	315,923	121.177	302,943	250,000	311,314		(4,608)			5.000	2.050	MS	4,167	5,451	03/22/2016	03/01/2028			
160069	XA	3	CHARLESTON CNTY S C				1FE	377,139	121.489	364,467	300,000	368,979		(7,037)			5.000	2.130	MN	2,500	14,917	10/22/2015	11/01/2026			
208418	ZE	6	CONROE TEX INDPT SCH DIST				1FE	307,358	118.690	296,725	250,000	303,197		(4,160)			5.000	2.390	FA	4,722	6,736	03/08/2016	02/15/2029			
235308	VY	6	DALLAS TEX INDPT SCH DIST				1FE	252,572	119.863	239,726	200,000	248,495		(4,077)			5.000	1.780	FA	3,778	4,361	03/31/2016	02/15/2025			
438670	Y7	0	HONOLULU HAWAII CITY & CNTY				1FE	303,038	118.654	296,635	250,000	297,104		(4,750)			5.000	2.580	AO	3,125	12,500	09/25/2015	10/01/2028			
463813	ZL	2	IRVING TEX INDPT SCH DIST				1FE	277,794	118.370	266,333	225,000	272,923		(4,871)			5.000	1.800	FA	4,250	5,625	03/16/2016	02/15/2024			
66702R	LU	4	NORTHSIDE TEX INDPT SCH DIST				1FE	315,413	121.780	304,450	250,000	311,125		(4,288)			5.000	2.131	JD	556	8,646	03/09/2016	06/15/2026			
735422	NP	8	PORT TACOMA WASH				1FE	125,061	117.388	117,388	100,000	124,014		(1,047)			5.000	1.351	JD	417	1,153	08/17/2016	12/01/2023			
89453P	XZ	7	TRAVIS CNTY TEX				1FE	180,635	114.832	172,248	150,000	178,616		(2,019)			5.000	1.180	MS	2,500	292	07/20/2016	03/01/2022			
92818H	ES	6	VIRGINIA ST PUB SCH AUTH SCH FING				1FE	276,623	109.008	272,520	250,000	275,420		(1,202)			5.000	0.999	FA	1,528		10/25/2016	08/01/2019			
975673	CC	6	WINSTON SALEM N C				1FE	193,911	123.894	185,841	150,000	191,299		(2,612)			5.000	2.051	JD	625	4,896	03/16/2016	06/01/2027			
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							3,472,690	XXX	3,349,029	2,815,000	3,420,694		0	(48,791)	0	XXX	XXX	XXX	36,056	77,972	XXX	XXX			
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions							3,472,690	XXX	3,349,029	2,815,000	3,420,694		0	(48,791)	0	XXX	XXX	XXX	36,056	77,972	XXX	XXX			
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations</b>																										
303867	KG	9	FAIRFAX CNTY VA SWR REV				1FE	77,712	122.371	73,423	60,000	76,698		(1,014)			5.000	1.810	JJ	1,908		04/06/2016	07/15/2027			
3135G0	ZY	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1FE	497,770	100.790	503,950	500,000	498,696		438			1.750	1.843	MN	851	8,750	11/05/2014	11/26/2019			
3136G0	T6	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	484,350	99.620	498,100	500,000	492,027		2,751			1.330	1.916	AO	1,238	6,650	02/26/2014	10/24/2019			
45470R	CR	5	INDIANA FIN AUTH HWY REV				1FE	187,205	117.931	176,897	150,000	185,578		(1,627)			5.000	1.390	JD	2,479		07/27/2016	12/01/2023			
485424	OK	4	KANSAS ST DEPT TRANSN HWY REV				1FE	146,563	119.116	142,939	120,000	143,951		(2,469)			5.000	2.431	MS	2,000	4,350	12/03/2015	09/01/2029			
495289	2X	7	KING CNTY WASH SWR REV				1FE	264,812	119.644	251,252	210,000	260,865		(3,948)			5.000	2.040	JJ	5,250	3,908	03/18/2016	07/01/2026			
54627R	AK	6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	256,250	103.462	258,655	250,000	255,730		(404)			3.240	3.004	FA	3,375	8,100	10/30/2015	08/01/2028			
64990E	H9	1	NEW YORK ST DORM AUTH ST PERS INCOME TAX				1FE	360,855	118.570	355,710	300,000	352,287		(6,670)			5.000	2.330	FA	5,667	15,000	09/14/2015	02/15/2024			

E10

**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	F	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	
65829Q	CF	9	NORTH CAROLINA ST LTD OBLIG.....	.....	..	.....2	.....1FE	.....304,068	...118.303	.....295,758	.....250,000	.....296,783	.....	.....(5,821)	.....	.....	.....5.000	.....2.220	MN.....	.....2,083	.....12,500	09/24/2015.	05/01/2025.	
796253	4F	6	SAN ANTONIO TEX ELEC & GAS REV.....	.....	..	.....2	.....1FE	.....295,618	...116.492	.....291,230	.....250,000	.....291,191	.....	.....(3,900)	.....	.....	.....5.000	.....2.922	FA.....	.....5,208	.....12,083	09/24/2015.	02/01/2032.	
88213A	GB	5	TEXAS A & M UNIV REVS.....	.....	..	.....1	.....1FE	.....150,000	...93.941	.....140,912	.....150,000	.....150,000	.....	.....	.....	.....	.....2.208	.....2.208	MN.....	.....423	.....1,058	06/29/2016.	05/15/2026.	
917567	AT	6	UTAH TRAN AUTH SALES TAX REV.....	.....	..	.....2	.....1FE	.....293,813	...116.630	.....291,575	.....250,000	.....288,704	.....	.....(3,989)	.....	.....	.....5.000	.....2.920	JD.....	.....556	.....12,500	09/14/2015.	06/15/2031.	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							.....	.....3,319,014	XXX	.....3,280,400	.....2,990,000	.....3,292,510	.....0	.....(26,652)	.....0	.....0	XXX	XXX	XXX	.....31,038	.....84,900	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities</b>																								
3128L0	LU	4	FH A68439 - RMBS.....	.....	..	.....4	.....1	.....29,767	...111.232	.....32,565	.....29,277	.....29,791	.....	.....136	.....	.....	.....5.500	.....5.026	MON...	.....134	.....1,701	02/01/2008.	11/01/2037.	
31307D	HR	0	FH J24740 - RMBS.....	.....	..	.....4	.....1	.....157,838	...102.752	.....157,745	.....153,520	.....156,959	.....	.....(197)	.....	.....	.....3.000	.....2.392	MON...	.....384	.....4,678	07/19/2013.	07/01/2028.	
3136AQ	K8	2	FNR 1594C LD - CMO/RMBS.....	.....	..	.....4	.....1	.....314,625	...101.808	.....305,424	.....300,000	.....312,577	.....	.....(2,048)	.....	.....	.....3.000	.....2.100	MON...	.....750	.....7,500	02/25/2016.	08/25/2043.	
3137BC	GR	3	FHR 4360C DA - CMO/RMBS.....	.....	..	.....4	.....1	.....139,282	...102.426	.....139,139	.....135,844	.....139,162	.....	.....(120)	.....	.....	.....3.000	.....2.087	MON...	.....340	.....3,130	03/22/2016.	05/15/2037.	
3137BD	JG	2	FHR 4384A HD - CMO/RMBS.....	.....	..	.....4	.....1	.....231,632	...102.619	.....229,384	.....223,530	.....230,261	.....	.....(1,002)	.....	.....	.....3.000	.....1.930	MON...	.....559	.....6,804	09/09/2015.	06/15/2040.	
3137BD	KF	2	FHR 4384A LA - CMO/RMBS.....	.....	..	.....4	.....1	.....231,190	...103.479	.....225,925	.....218,329	.....229,866	.....	.....(1,324)	.....	.....	.....3.500	.....1.670	MON...	.....637	.....6,467	02/05/2016.	09/15/2040.	
3137BK	ZX	1	FHR 4503A BA - CMO/RMBS.....	.....	..	.....4	.....1	.....225,780	...102.341	.....223,793	.....218,673	.....225,002	.....	.....(488)	.....	.....	.....3.000	.....1.979	MON...	.....547	.....6,701	09/09/2015.	12/15/2038.	
3137BP	P2	9	FHR 4579G BA - CMO/RMBS.....	.....	..	.....4	.....1	.....240,412	...101.618	.....236,719	.....232,950	.....241,202	.....	.....790	.....	.....	.....3.000	.....2.040	MON...	.....582	.....4,227	05/20/2016.	01/15/2043.	
3138WC	2C	6	FN AS3470 - RMBS.....	.....	..	.....4	.....1	.....352,292	...105.211	.....348,590	.....331,325	.....354,907	.....	.....2,940	.....	.....	.....4.000	.....2.597	MON...	.....1,104	.....13,613	06/02/2015.	10/01/2044.	
3138WH	3S	9	FN AS8008 - RMBS.....	.....	..	.....4	.....1	.....507,426	...100.393	.....489,680	.....487,763	.....507,085	.....	.....(341)	.....	.....	.....2.500	.....1.696	MON...	.....1,016	.....3,074	09/22/2016.	09/01/2031.	
3138YK	X7	3	FN AY6101 - RMBS.....	.....	..	.....4	.....1	.....459,653	...102.463	.....458,927	.....447,896	.....459,023	.....	.....(452)	.....	.....	.....3.500	.....3.088	MON...	.....1,306	.....15,798	06/10/2015.	06/01/2045.	
3138YT	CG	7	FN AZ1870 - RMBS.....	.....	..	.....4	.....1	.....379,160	...105.160	.....375,878	.....357,435	.....381,661	.....	.....2,769	.....	.....	.....4.000	.....2.744	MON...	.....1,191	.....14,669	07/06/2015.	06/01/2045.	
3138YW	H4	2	FN AZ4750 - RMBS.....	.....	..	.....4	.....1	.....420,598	...102.254	.....413,724	.....404,604	.....420,160	.....	.....(439)	.....	.....	.....3.500	.....2.891	MON...	.....1,180	.....13,094	01/08/2016.	10/01/2045.	
31397Q	WZ	7	FNR 1115F VB - CMO/RMBS.....	.....	..	.....4	.....1	.....106,250	...104.141	.....104,141	.....100,000	.....104,042	.....	.....(1,979)	.....	.....	.....4.000	.....1.930	MON...	.....333	.....4,000	11/10/2015.	09/25/2029.	
31406V	UM	6	FN 821488 - RMBS.....	.....	..	.....4	.....1	.....93,307	...105.253	.....96,936	.....92,098	.....93,280	.....	.....319	.....	.....	.....2.792	.....2.586	MON...	.....214	.....2,456	06/10/2008.	06/01/2035.	
31410F	SK	2	FN 888022 - RMBS.....	.....	..	.....4	.....1	.....84,059	...109.360	.....92,301	.....84,401	.....83,997	.....	.....(77)	.....	.....	.....5.000	.....5.087	MON...	.....352	.....4,311	01/31/2008.	02/01/2036.	
31413D	BH	9	FN 942040 - RMBS.....	.....	..	.....4	.....1	.....86,748	...114.166	.....98,836	.....86,572	.....86,567	.....	.....(85)	.....	.....	.....6.000	.....5.957	MON...	.....433	.....5,277	07/29/2008.	07/01/2037.	
31413Y	P2	1	FN 959541 - RMBS.....	.....	..	.....4	.....1	.....64,547	...114.125	.....73,218	.....64,156	.....64,393	.....	.....(35)	.....	.....	.....6.000	.....5.849	MON...	.....321	.....3,975	06/24/2008.	12/01/2037.	
31414J	R5	4	FN 967708 - RMBS.....	.....	..	.....4	.....1	.....67,674	...104.870	.....70,267	.....67,004	.....67,122	.....	.....(113)	.....	.....	.....5.000	.....4.793	MON...	.....279	.....3,418	01/09/2008.	01/01/2023.	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							.....	.....4,192,241	XXX	.....4,173,194	.....4,035,378	.....4,187,058	.....0	.....(1,746)	.....0	.....0	XXX	XXX	XXX	.....11,663	.....124,892	XXX	XXX
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities</b>																								
3136AP	3Z	3	FN 15M12A FA - CMBS.....	.....	..	.....4,5	.....1	.....250,441	...100.027	.....250,599	.....250,531	.....250,437	.....	.....(4)	.....	.....	.....0.868	.....0.544	MON...	.....181	.....2,014	09/10/2015.	04/25/2020.	
2799999	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							.....	.....250,441	XXX	.....250,599	.....250,531	.....250,437	.....0	.....(4)	.....0	.....0	XXX	XXX	XXX	.....181	.....2,014	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....							.....	.....7,761,696	XXX	.....7,704,192	.....7,275,909	.....7,730,005	.....0	.....(28,401)	.....0	.....0	XXX	XXX	XXX	.....42,882	.....211,806	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																								
002824	BE	9	ABBOTT LABORATORIES.....	.....	..	.....1,2	.....1FE	.....149,122	...98.892	.....148,338	.....150,000	.....149,134	.....	.....12	.....	.....	.....3.400	.....3.495	MN.....	.....553	.....	11/21/2016.	11/30/2023.	
00287Y	AX	7	ABBVIE INC.....	.....	..	.....1,2	.....2FE	.....200,364	...96.993	.....193,986	.....200,000	.....200,343	.....	.....(21)	.....	.....	.....2.850	.....2.820	MN.....	.....744	.....2,882	06/23/2016.	05/14/2023.	
00440E	AU	1	CHUBB INA HOLDINGS INC.....	.....	C	.....1,2	.....1FE	.....151,545	...99.918	.....149,877	.....150,000	.....151,345	.....	.....(200)	.....	.....	.....2.875	.....2.704	MN.....	.....695	.....4,313	01/20/2016.	11/03/2022.	
00507U	AM	3	ACTAVIS FUNDING SCS.....	.....	C	.....1	.....2FE	.....199,902	...100.625	.....201,250	.....200,000	.....199,962	.....	.....34	.....	.....	.....2.350	.....2.366	MS.....	.....1,423	.....4,700	03/03/2015.	03/12/2018.	
00817Y	AW	8	AETNA INC.....	.....	..	.....1,2	.....2FE	.....29,888	...98.792	.....29,638	.....30,000	.....29,893	.....	.....6	.....	.....	.....3.200	.....3.244	JD.....	.....43	.....496	06/02/2016.	06/15/2026.	
032654	AN	5	ANALOG DEVICES INC.....	.....	..	.....1,2	.....1FE	.....148,589	...99.310	.....148,965	.....150,000	.....148,597	.....	.....8	.....	.....	.....3.500	.....3.613	JD.....	.....379	.....	12/01/2016.	12/05/2026.	
06051G	FU	8	BANK OF AMERICA CORP.....	.....	..	.....2	.....2FE	.....162,204	...102.958	.....154,437	.....150,000	.....161,849	.....	.....(355)	.....	.....	.....4.450	.....3.438	MS.....	.....2,188	.....	08/31/2016.	03/03/2026.	
06406H	CZ	0	BANK OF NEW YORK MELLON CORP.....	.....	..	.....2	.....1FE	.....253,100	...99.515	.....248,788	.....250,000	.....252,018	.....	.....(632)	.....	.....	.....2.150	.....1.878	FA.....	.....1,896	.....5,375	04/07/2015.	02/24/2020.	
064159	HB	5	BANK OF NOVA SCOTIA.....	.....	..	.....2	.....2FE	.....149,988	...102.140	.....153,210	.....150,000	.....149,989	.....	.....1	.....	.....	.....4.500	.....4.501	JD.....	.....281	.....6,750	12/09/2015.	12/16/2025.	
136385	AT	8	CANADIAN NATURAL RESOURCES LTD.....	.....	..	.....1,2	.....2FE	.....142,013	...99.996	.....149,994	.....150,000	.....142,945	.....	.....811	.....	.....	.....3.800	.....4.566	AO.....	.....1,203	.....5,700	11/03/2015.	04/15/2024.	
14042E	4A	5	CAPITAL ONE NA.....	.....	..	.....2	.....2FE	.....252,380	...100.225	.....250,563	.....250,000	.....251,442	.....	.....(558)	.....	.....	.....2.400	.....2.167	MS.....	.....1,933	.....6,000	04/07/2015.	09/05/2019.	
17275R	AR	3	CISCO SYSTEMS INC.....	.....	..	.....1	.....1FE	.....251,278	...101.414	.....253,535	.....250,000	.....250,663	.....	.....(295)	.....	.....	.....2.125	.....1.999	MS.....	.....1,771	.....5,313	11/21/2014.	03/01/2019.	

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	For Foreign 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	
172967	KU	4	CITIGROUP INC.....	..	..	2FE	150,260	98.595	147,893	150,000	150,252		(7)		4.125	4.107	JJ	2,681			07/19/2016	07/25/2028	
209115	AC	8	CONSOLIDATED EDISON INC.....	..	..	2FE	152,051	97.411	146,117	150,000	151,903		(148)		2.000	1.692	MN	383	1,492		08/23/2016	05/15/2021	
212015	AN	1	CONTINENTAL RESOURCES INC.....	..	..	3FE	126,278	92.000	138,000	150,000	128,812		2,204		3.800	6.206	JD	475	5,700		11/03/2015	06/01/2024	
22822V	AC	5	CROWN CASTLE INTERNATIONAL CORP.....	..	..	2FE	151,394	97.703	146,555	150,000	151,321		(72)		3.700	3.587	JD	247	3,376		04/29/2016	06/15/2026	
24422E	SX	8	JOHN DEERE CAPITAL CORP.....	..	..	1FE	250,022	99.970	249,925	250,000	250,012		(7)		1.600	1.597	JJ	1,867	3,989		07/10/2015	07/13/2018	
26875P	AK	7	EOG RESOURCES INC.....	..	..	2FE	80,306	96.838	77,470	80,000	80,296		(11)		2.625	2.558	MS	618			09/29/2016	03/15/2023	
268948	AA	4	EAGLE BANCORP INC (MD).....	..	..	2FE	202,100	102.500	205,000	200,000	201,915		(179)		5.750	5.595	MS	3,833	11,500		12/07/2015	09/01/2024	
30231G	AR	3	EXXON MOBIL CORP.....	..	..	1FE	280,562	99.806	279,457	280,000	280,499		(63)		2.726	2.694	MS	2,544	3,774		03/01/2016	03/01/2023	
373334	JP	7	GEORGIA POWER CO.....	..	..	1FE	546,385	106.348	531,740	500,000	530,824		(10,174)		4.250	2.060	JD	1,771	21,250		06/12/2015	12/01/2019	
40428H	PR	7	HSBC USA INC.....	..	C	1FE	248,218	98.878	247,195	250,000	248,790		368		2.350	2.510	MS	1,893	5,875		06/03/2015	03/05/2020	
446150	AK	0	HUNTINGTON BANCSHARES INC.....	..	..	2FE	149,697	96.703	145,055	150,000	149,717		20		2.300	2.340	JJ	1,361			08/05/2016	01/14/2022	
459506	AC	5	INTERNATIONAL FLAVORS & FRAGRANCES INC.....	..	..	2FE	51,740	99.034	49,517	50,000	51,656		(84)		3.200	2.608	MN	267	800		08/24/2016	05/01/2023	
46625H	RV	4	JPMORGAN CHASE & CO.....	..	..	1FE	199,568	95.008	190,016	200,000	199,591		23		2.950	2.974	AO	1,475	1,147		07/14/2016	10/01/2026	
494550	BV	7	KINDER MORGAN ENERGY PARTNERS LP.....	..	..	2FE	134,046	101.910	152,865	150,000	135,726		1,460		4.250	5.806	MS	2,125	6,375		11/03/2015	09/01/2024	
501044	DC	2	KROGER CO.....	..	..	2FE	199,526	100.075	200,150	200,000	199,562		36		3.500	3.528	JJ	2,917	3,811		01/08/2016	02/01/2026	
571748	BA	9	MARSH & MCLENNAN COMPANIES INC.....	..	..	1FE	14,983	101.203	15,180	15,000	14,985		2		3.300	3.318	MS	147	248		03/09/2016	03/14/2023	
57636Q	AA	2	MASTERCARD INC.....	..	..	1FE	249,412	100.858	252,145	250,000	249,732		119		2.000	2.049	AO	1,250	5,000		03/26/2014	04/01/2019	
61761J	B3	2	MORGAN STANLEY.....	..	..	1FE	249,700	100.690	251,725	250,000	249,790		59		2.800	2.826	JD	292	7,000		06/11/2015	06/16/2020	
637138	AC	2	NATIONAL PENN BANCSHARES INC.....	..	..	1FE	165,495	103.808	171,283	165,000	165,437		(57)		4.250	4.208	MS	1,773	7,013		12/07/2015	09/30/2024	
674599	CM	5	OCCIDENTAL PETROLEUM CORP.....	..	..	1FE	250,440	96.346	245,682	255,000	250,491		51		3.000	3.205	FA	1,148			11/15/2016	05/15/2027	
69352P	AL	7	PPL CAPITAL FUNDING INC.....	..	..	2FE	104,866	95.434	100,206	105,000	104,873		7		3.100	3.115	MN	416	1,609		05/12/2016	05/15/2026	
69353R	DD	7	PNC BANK NA.....	..	..	1FE	500,305	100.564	502,820	500,000	500,192		(75)		2.250	2.234	JJ	5,594	11,250		06/03/2015	07/02/2019	
72346Q	AB	0	PINNACLE FINANCIAL PARTNERS INC.....	..	..	2FE	130,000	100.000	130,000	130,000	130,000				5.250	5.250	MN	853			11/08/2016	11/16/2026	
749607	AC	1	RLI CORP.....	..	..	2FE	53,664	104.320	52,160	50,000	53,342		(321)		4.875	3.738	MS	718	1,219		03/31/2016	09/15/2023	
780082	AD	5	ROYAL BANK OF CANADA.....	..	..	1FE	150,200	105.919	158,879	150,000	150,185		(15)		4.650	4.633	JJ	2,984	3,488		01/25/2016	01/27/2026	
84756N	AF	6	SPECTRA ENERGY PARTNERS LP.....	..	..	2FE	76,332	97.209	72,907	75,000	76,301		(31)		3.500	3.251	MS	773			10/06/2016	03/15/2025	
87971M	BD	4	TELUS CORP.....	..	..	2FE	149,157	93.565	140,348	150,000	149,175		18		2.800	2.863	FA	1,190			09/16/2016	02/16/2027	
88167A	AE	1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS.....	..	C	2FE	49,867	92.042	46,021	50,000	49,874		7		3.150	3.180	AO	700			07/18/2016	10/01/2026	
89837L	AC	9	TRUSTEES OF PRINCETON UNIVERSITY.....	..	..	1FE	100,000	98.106	98,106	100,000	100,000				1.845	1.845	JJ	923	579		03/01/2016	07/01/2021	
910304	AA	2	UNITED FINANCIAL BANCORP INC.....	..	..	2FE	126,581	101.838	127,298	125,000	126,481		(96)		5.750	5.559	AO	1,797	5,749		10/25/2016	10/01/2024	
92343V	CH	5	VERIZON COMMUNICATIONS INC.....	..	..	2FE	249,788	100.827	252,068	250,000	249,861		46		2.625	2.644	FA	2,370	6,563		06/12/2015	02/21/2020	
98389B	AR	1	XCEL ENERGY INC.....	..	..	2FE	60,411	99.998	59,999	60,000	60,379		(32)		3.300	3.209	JD	165	1,980		03/03/2016	06/01/2025	
983919	AH	4	XILINX INC.....	..	..	1FE	304,839	101.104	303,312	300,000	304,762		(77)		3.000	2.598	MS	2,650			12/14/2016	03/15/2021	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							7,998,562	XXX	7,969,670	7,970,000	7,984,918	0	(8,217)	0	0	XXX	XXX	XXX	63,306	162,314	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																							
12592X	AZ	9	COMM 15CC22 A2 - CMBS.....	..	..	4	87,549	101.982	86,685	85,000	86,870		(631)		2.856	2.069	MON	202	2,428		03/18/2015	03/12/2048	
36191Y	BB	3	GSMS 11GC5 A4 - CMBS.....	..	..	4	264,727	105.539	263,848	250,000	261,884		(2,698)		3.707	2.534	MON	772	9,267		12/08/2015	08/12/2044	
50180L	AC	4	LBUBS 08C1 A2 - CMBS.....	..	..	4	57,316	103.265	58,602	56,749	57,046		(270)		6.113	5.562	MON	193	3,258		01/19/2016	04/15/2041	
61690Q	AB	5	MSBAM 15C23 A2 - CMBS.....	..	..	4	154,493	102.376	153,564	150,000	153,415		(1,023)		2.982	2.251	MON	373	4,473		06/05/2015	07/15/2050	
90270R	BE	3	UBSBB 12C4 A5 - CMBS.....	..	..	4	248,945	100.825	252,063	250,000	249,065		113		2.850	2.924	MON	594	7,125		12/08/2015	12/12/2045	
90349D	AD	4	UBSBB 12C3 A4 - CMBS.....	..	..	4	245,025	102.634	246,322	240,000	244,379		(646)		3.091	2.723	MON	618	5,564		03/02/2016	08/12/2049	
92890N	AU	3	WFCM 12C10 A3 - CMBS.....	..	..	4	252,969	101.180	252,950	250,000	252,596		(372)		2.875	2.677	MON	599	5,391		03/02/2016	12/15/2045	

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	F	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
94988H AC 5	WFCM 12LC5 A3 - CMBS.....			.....	..	.....4	....1FM	.....49,773	...101.461	.....50,731	.....50,000	.....49,797	.....	.....23	.....	.....	.....2.918	.....2.996	MON...	.....122	.....1,459	12/10/2015.	10/17/2045.
94989Q AV 2	WFCM 15SG1 A4 - CMBS.....			.....	..	.....4	....1FM	.....259,453	...103.987	.....259,968	.....250,000	.....258,483	.....	.....(921)	.....	.....	.....3.789	.....3.325	MON...	.....789	.....9,473	12/08/2015.	09/17/2048.
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			.....	..	.....	.....	.....1,620,250	XXX	.....1,624,730	.....1,581,749	.....1,613,536	.....0	.....(6,425)	.....0	.....0	XXX	XXX	XXX	.....4,262	.....48,438	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																							
00104U AA 6	AEP 1203 A1 - ABS.....			.....	..	.....4	....1FE	.....28,088	...99.831	.....28,041	.....28,088	.....28,088	.....	.....	.....	.....	.....0.880	.....0.880	JD.....	.....21	.....416	03/07/2012.	12/01/2018.
00110A AD 6	AEP A A4 - ABS.....			.....	..	.....4	....1FE	.....110,212	...101.842	.....107,747	.....105,798	.....108,851	.....	.....(1,361)	.....	.....	.....5.170	.....1.277	JJ.....	.....2,735	.....3,508	02/24/2016.	01/01/2020.
12591B AC 9	CNHI 14A A3 - ABS.....			.....	..	.....4	....1FE	.....16,031	...100.003	.....16,085	.....16,084	.....16,063	.....	.....32	.....	.....	.....0.840	.....1.248	MON...	.....6	.....123	02/12/2016.	05/15/2019.
12613S AC 6	CNHI 13C A3 - ABS.....			.....	..	.....4	....1FE	.....3,857	...100.008	.....3,858	.....3,857	.....3,857	.....	.....0	.....	.....	.....1.020	.....1.027	MON...	.....2	.....50	08/20/2013.	08/15/2018.
12618S AC 1	CNHI 13D A3 - ABS.....			.....	..	.....4	....1FE	.....12,246	...99.942	.....12,239	.....12,246	.....12,246	.....	.....0	.....	.....	.....0.770	.....0.773	MON...	.....4	.....110	11/14/2013.	10/15/2018.
12632X AC 2	CNHI 14C A3 - ABS.....			.....	..	.....4	....1FE	.....101,184	...99.915	.....101,102	.....101,188	.....101,187	.....	.....1	.....	.....	.....1.050	.....1.054	MON...	.....47	.....1,105	10/16/2014.	11/15/2019.
14041N DG 3	COMET 071A A - ABS.....			.....	..	.....4,5	....1FE	.....299,016	...99.985	.....299,955	.....300,000	.....299,432	.....	.....198	.....	.....	.....0.754	.....0.831	MON...	.....107	.....1,554	09/09/2015.	11/15/2019.
15200M AA 5	CNP 3 A1 - ABS.....			.....	..	.....4	....1FE	.....351	...100.225	.....352	.....351	.....351	.....	.....0	.....	.....	.....4.192	.....4.166	FA.....	.....6	.....774	01/29/2008.	02/01/2020.
161571 GH 1	CHAIT 139 A - ABS.....			.....	..	.....4,5	....1FE	.....99,891	...100.193	.....100,193	.....100,000	.....100,081	.....	.....191	.....	.....	.....1.124	.....1.114	MON...	.....53	.....829	01/22/2016.	11/16/2020.
161571 GN 8	CHAIT 145 A - ABS.....			.....	..	.....4,5	....1FE	.....299,625	...100.190	.....300,570	.....300,000	.....300,322	.....	.....669	.....	.....	.....1.074	.....1.060	MON...	.....152	.....2,530	09/09/2015.	04/15/2021.
17305E FS 9	CCCIT 14A6 A6 - ABS.....			.....	..	.....4	....1FE	.....250,693	...101.064	.....252,660	.....250,000	.....250,389	.....	.....(147)	.....	.....	.....2.150	.....2.086	JJ.....	.....2,478	.....5,375	11/24/2014.	07/15/2021.
254683 BP 9	DCENT 152 A - ABS.....			.....	..	.....4	....1FE	.....499,849	...99.937	.....499,685	.....500,000	.....499,893	.....	.....31	.....	.....	.....1.900	.....1.914	MON...	.....422	.....9,500	04/22/2015.	10/17/2022.
36159L CK 0	GEDFT 141 A - ABS.....			.....	..	.....4,5	....1FE	.....298,500	...100.017	.....300,051	.....300,000	.....299,889	.....	.....1,000	.....	.....	.....1.119	.....1.194	MON...	.....112	.....2,584	09/09/2015.	07/22/2019.
43814H AC 2	HAROT 143 A3 - ABS.....			.....	..	.....4	....1FE	.....60,058	...99.994	.....60,066	.....60,070	.....60,068	.....	.....3	.....	.....	.....0.880	.....0.891	MON...	.....23	.....573	08/12/2014.	06/15/2018.
43814J AC 8	HAROT 144 A3 - ABS.....			.....	..	.....4	....1FE	.....90,549	...100.022	.....90,585	.....90,565	.....90,560	.....	.....6	.....	.....	.....0.990	.....1.005	MON...	.....40	.....948	11/19/2014.	09/17/2018.
65478A AD 5	NAROT 15C A3 - ABS.....			.....	..	.....4	....1FE	.....249,968	...100.116	.....250,290	.....250,000	.....249,982	.....	.....12	.....	.....	.....1.370	.....1.379	MON...	.....152	.....3,425	10/06/2015.	05/15/2020.
89231M AC 9	TAOT 14A A3 - ABS.....			.....	..	.....4	....1FE	.....22,882	...99.977	.....22,949	.....22,954	.....22,937	.....	.....54	.....	.....	.....0.670	.....1.360	MON...	.....7	.....182	12/17/2015.	12/15/2017.
98161J AD 9	WOART 15A A3 - ABS.....			.....	..	.....4	....1FE	.....91,114	...100.190	.....91,775	.....91,601	.....91,371	.....	.....243	.....	.....	.....1.340	.....1.645	MON...	.....55	.....1,234	12/08/2015.	05/15/2020.
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			.....	..	.....	.....	.....2,534,114	XXX	.....2,538,202	.....2,532,803	.....2,535,569	.....0	.....931	.....0	.....0	XXX	XXX	XXX	.....6,422	.....34,820	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			.....	..	.....	.....	.....12,152,926	XXX	.....12,132,602	.....12,084,552	.....12,134,023	.....0	.....(13,711)	.....0	.....0	XXX	XXX	XXX	.....73,991	.....245,572	XXX	XXX
<b>Totals</b>																							
7799999	Total - Issuer Obligations.....			.....	..	.....	.....	.....17,686,188	XXX	.....17,446,433	.....16,450,000	.....17,578,012	.....0	.....(98,683)	.....0	.....0	XXX	XXX	XXX	.....157,100	.....384,057	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....4,192,241	XXX	.....4,173,194	.....4,035,378	.....4,187,058	.....0	.....(1,746)	.....0	.....0	XXX	XXX	XXX	.....11,663	.....124,892	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....			.....	..	.....	.....	.....1,923,385	XXX	.....1,926,825	.....1,883,470	.....1,915,783	.....0	.....(6,465)	.....0	.....0	XXX	XXX	XXX	.....4,582	.....52,360	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....			.....	..	.....	.....	.....2,534,114	XXX	.....2,538,202	.....2,532,803	.....2,535,569	.....0	.....931	.....0	.....0	XXX	XXX	XXX	.....6,422	.....34,820	XXX	XXX
8399999	Grand Total - Bonds.....			.....	..	.....	.....	.....26,335,927	XXX	.....26,084,653	.....24,901,650	.....26,216,421	.....0	.....(105,962)	.....0	.....0	XXX	XXX	XXX	.....179,767	.....596,130	XXX	XXX

E10.3



**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	Foreign	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	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
<b>Common Stocks - Mutual Funds</b>																		
74316J	56	5			96,339.114	1,006,744	10.450	1,006,744	1,000,000	3,943	9,364		6,744		6,744		L	09/19/2016.
921946	40	6			15,036.000	1,139,278	75.770	1,139,278	1,053,729		23,650		85,549		85,549		L	09/12/2016.
9299999. Total - Common Stocks - Mutual Funds.....						2,146,021	XXX	2,146,021	2,053,729	3,943	33,013	0	92,292	0	92,292	0	XXX	XXX
9799999. Total - Common Stock.....						2,146,021	XXX	2,146,021	2,053,729	3,943	33,013	0	92,292	0	92,292	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						2,146,021	XXX	2,146,021	2,053,729	3,943	33,013	0	92,292	0	92,292	0	XXX	XXX

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

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>								
912828 SF 8	UNITED STATES TREASURY		01/13/2016	CITIGROUP GLOBAL MARKETS INC.		508,576	500,000	4,266
912828 VS 6	UNITED STATES TREASURY		01/12/2016	MERRILL LYNCH FENNER & SMITH		364,466	350,000	3,638
0599999	Total - Bonds - U.S. Government					873,042	850,000	7,904
<b>Bonds - U.S. States, Territories and Possessions</b>								
419792 CM 6	HAWAII ST.		09/22/2016	BARCLAYS CAPITAL		283,653	225,000	5,500
97705M EH 4	WISCONSIN ST.		07/29/2016	RBC CAPITAL MARKETS		130,280	100,000	
1799999	Total - Bonds - U.S. States, Territories & Possessions					413,933	325,000	5,500
<b>Bonds - U.S. Political Subdivisions of States</b>								
041796 MY 6	ARLINGTON TEX.		03/28/2016	SOUTHWEST SECURITIES, INC.		314,858	250,000	
100853 WA 4	BOSTON MASS.		03/22/2016	GOLDMAN, SACHS & CO/ALGO		315,923	250,000	139
208418 ZE 6	CONROE TEX INDPT SCH DIST.		03/08/2016	Morgan Stanley		307,358	250,000	1,389
235308 VY 6	DALLAS TEX INDPT SCH DIST.		04/01/2016	J. P. MORGAN CHASE		252,572	200,000	750
463813 ZL 2	IRVING TEX INDPT SCH DIST.		03/16/2016	MESIROW & CO.		277,794	225,000	1,125
66702R LU 4	NORTHSIDE TEX INDPT SCH DIST.		04/01/2016	BLAIR WILLIAM AND COMPANY		315,413	250,000	
735422 NP 8	PORT TACOMA WASH.		08/17/2016	BARCLAY INVESTMENTS, INC.		125,061	100,000	
89453P XZ 7	TRAVIS CNTY TEX.		07/20/2016	CitiGroup		180,635	150,000	
92818H ES 6	VIRGINIA ST PUB SCH AUTH SCH FING.		10/25/2016	JP MORGAN SECURITIES INC.		276,623	250,000	
975673 CC 6	WINSTON SALEM N C.		04/01/2016	Piper		193,911	150,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States					2,560,145	2,075,000	3,403
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
303867 KG 9	FAIRFAX CNTY VA SWR REV.		04/06/2016	J. P. MORGAN CHASE		77,712	60,000	
3136AQ K8 2	CMO/RMBS - FN-1594C-LD		02/25/2016	JEFFERIES & COMPANY, INC.		314,625	300,000	700
3137BC GR 3	CMO/RMBS - FH-4360C-DA		03/22/2016	BB&T CAPITAL MARKETS		172,415	168,158	378
3137BD KF 2	CMO/RMBS - FH-4384A-LA		02/05/2016	MISCELLANEOUS BROKER		269,853	254,842	223
3137BP P2 9	CMO/RMBS - FHR 4579G BA		05/20/2016	BOENNING & SCATTERGOOD		309,609	300,000	750
3138WH 3S 9	FN AS8008 - RMBS		09/22/2016	R W BAIRD & CO.		520,156	500,000	903
3138YW H4 2	RMBS - FN AZ4750		01/08/2016	BAIRD, ROBERT W., & COMPANY IN.		462,484	444,896	519
45470R CR 5	INDIANA FIN AUTH HWY REV.		08/01/2016	Bank of America		187,205	150,000	
495289 2X 7	KING CNTY WASH SWR REV.		03/18/2016	STIFEL NICHOLAUS & CO, INC.		264,812	210,000	1,050
88213A GB 5	TEXAS A & M UNIV REVS.		06/29/2016	Wells Fargo BK		150,000	150,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,728,871	2,537,896	4,523
<b>Bonds - Industrial and Miscellaneous</b>								
00110A AD 6	ABS - AEP-A-A4		02/24/2016	NOMURA SECURITIES INTL., FIXED I		141,386	135,723	1,131
002824 BE 9	ABBOTT LABORATORIES		11/21/2016	MERRILL LYNCH FIXED INCOME		149,122	150,000	9
00287Y AX 7	ABBVIE INC.		06/23/2016	RBC CAPITAL MARKETS		200,364	200,000	728
00440E AU 1	CHUBB INA HOLDINGS INC.	C.	01/20/2016	CITIGROUP GLOBAL MARKETS INC.		151,545	150,000	970
00817Y AW 8	AETNA INC.		06/02/2016	UBS		29,888	30,000	
032654 AN 5	ANALOG DEVICES INC.		12/01/2016	RBC CAPITAL MARKETS		148,589	150,000	15
06051G FU 8	BANK OF AMERICA CORP.		08/31/2016	NOMURA SECURITIES INTERNATIONAL		162,204	150,000	56
12591B AC 9	ABS - CNHET-14A-A3		02/12/2016	JPMORGAN CHASE BANK/G.X.CLARKE		38,632	38,759	3
161571 GH 1	ABS - CHAIT 2013-A9 A		01/22/2016	GX CLARKE & CO.		99,891	100,000	28
172967 KU 4	CITIGROUP INC.		11/01/2016	VARIOUS		150,260	150,000	
209115 AC 8	CONSOLIDATED EDISON INC.		08/23/2016	Susquehanna		152,051	150,000	833
22822V AC 5	CROWN CASTLE INTERNATIONAL CORP.		04/29/2016	VARIOUS		151,394	150,000	
26875P AK 7	EOG RESOURCES INC.		09/29/2016	CITIGROUP GLOBAL MARKETS INC.		80,306	80,000	111
30231G AR 3	EXXON MOBIL CORP.		03/01/2016	VARIOUS		280,562	280,000	15

F13

### 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
446150 AK 0	HUNTINGTON BANCSHARES INC.....			08/05/2016.....	Jefferies.....		149,697	150,000	10
459506 AC 5	INTERNATIONAL FLAVORS & FRAGRANCES INC.....			08/24/2016.....	mitsubishi ufj securities.....		51,740	50,000	524
46625H RV 4	JPMORGAN CHASE & CO.....			07/14/2016.....	J. P. MORGAN CHASE.....		199,568	200,000	
501044 DC 2	THE KROGER CO.....			01/08/2016.....	FBS INVESTMENT SERVICES, INC.....		199,526	200,000	
50180L AC 4	CMBS - LBUCMT-08C1-A2.....			01/19/2016.....	KEYBANC CAPITAL MARKETS INC.....		67,031	66,367	127
571748 BA 9	MARSH & MCLENNAN COMPANIES INC.....			03/09/2016.....	CITIGROUP GLOBAL MARKETS INC.....		14,983	15,000	
674599 CM 5	OCCIDENTAL PETROLEUM CORP.....			11/15/2016.....	VARIOUS.....		250,440	255,000	160
69352P AL 7	PPL CAPITAL FUNDING INC.....			05/12/2016.....	Wells Fargo BK.....		104,866	105,000	
72346Q AB 0	PINNACLE FINL PARTNERS INC.....			11/08/2016.....	US BANK N.A.....		130,000	130,000	
749607 AC 1	RLI CORP.....			04/01/2016.....	KEYBANC CAPITAL MARKETS INC.....		53,664	50,000	135
780082 AD 5	ROYAL BANK OF CANADA.....			11/01/2016.....	RBC CAPITAL MARKETS.....		150,200	150,000	12
84756N AF 6	SPECTRA ENERGY PARTNERS LP.....			10/06/2016.....	mitsubishi ufj securities.....		76,332	75,000	197
87971M BD 4	TELUS CORP.....			09/16/2016.....	RBC Dain Rauscher (US).....		149,157	150,000	23
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS.....		C.....	10/01/2016.....	BARCLAY INVESTMENTS, INC.....		49,867	50,000	
89837L AC 9	TRUSTEES OF PRINCETON UNIVERSITY.....			03/01/2016.....	Goldman Sachs.....		100,000	100,000	
90349D AD 4	CMBS - UBSBC-12C3-A4.....			03/02/2016.....	UBS SECURITIES LLC.....		245,025	240,000	124
910304 AA 2	UNITED FINANCIAL BANCORP INC.....			10/25/2016.....	SANDLER O NEILL & PARTNERS LP.....		25,531	25,000	108
92890N AU 3	CMBS - WFCMT-12C10-A3.....			03/02/2016.....	FIRST UNION CAPITAL.....		252,969	250,000	120
98389B AR 1	XCEL ENERGY INC.....			03/03/2016.....	BARCLAYS CAPITAL INC FIXED INC.....		60,411	60,000	534
983919 AH 4	XILINX INC.....			12/14/2016.....	JP MORGAN SECURITIES INC.....		304,839	300,000	2,138
3899999	Total - Bonds - Industrial and Miscellaneous.....						4,572,037	4,535,850	8,110
8399997	Total - Bonds - Part 3.....						11,148,028	10,323,746	29,440
8399998	Total - Bonds - Summary Item from Part 5.....						73,416	73,531	39
8399999	Total - Bonds.....						11,221,444	10,397,276	29,479
<b>Common Stocks - Mutual Funds</b>									
74316J 56 5	MUZINICH US HI YL COR CL SUPR INS MF.....			09/19/2016.....	CONVERGEX.....	96,339.114	1,000.000	XXX	
921946 40 6	VANGUARD HIGH DIVIDEND YIELD ETF.....			09/12/2016.....	CONVERGEX.....	9,015.000	653.002	XXX	
9299999	Total - Common Stocks - Mutual Funds.....						1,653.002	XXX	0
9799997	Total - Common Stocks - Part 3.....						1,653.002	XXX	0
9799999	Total - Common Stocks.....						1,653.002	XXX	0
9899999	Total - Preferred and Common Stocks.....						1,653.002	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....						12,874,445	XXX	29,479

E13.1

**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	For 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
<b>Bonds - U.S. Government</b>																				
38376G	3W 8		12/01/2016	CMBS - GN-11109-AC.....	Principal Paydown.....	137,143	137,143	141,172	190,742		(1,754)		(1,754)		137,143			0	2,572	04/16/2043.
912828	UG 3		01/15/2016	UNITED STATES TREASURY.....	Maturity.....	500,000	500,000	500,176	500,002		(2)		(2)		500,000			0	938	01/15/2016.
0599999	Total - Bonds - U.S. Government.....					637,143	637,143	641,347	690,744	0	(1,757)	0	(1,757)	0	637,143	0	0	0	3,509	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																				
373384	Z6 6		01/08/2016	GEORGIA ST.....	PERSHING LLC.....	383,004	300,000	372,237	370,210		(223)		(223)		369,987		13,017	13,017	7,667	02/01/2025.
419791	U2 2		01/13/2016	HAWAII ST.....	Century Securities.....	364,836	300,000	357,693	355,737		(377)		(377)		355,360		9,476	9,476	3,250	11/01/2024.
882723	RA 9		01/13/2016	TEXAS ST.....	Loop Capital Markets.....	369,408	300,000	359,709	357,552		(362)		(362)		357,189		12,219	12,219	4,500	04/01/2023.
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					1,117,248	900,000	1,089,639	1,083,499	0	(962)	0	(962)	0	1,082,537	0	34,711	34,711	15,417	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																				
159808	EJ 9		01/08/2016	CHARLES CNTY MD.....	CITIGROUP GLOBAL MARKETS INC.....	200,270	160,000	197,448	196,591		(143)		(143)		196,447		3,823	3,823	1,844	11/01/2023.
613340	4B 1		01/12/2016	MONTGOMERY CNTY MD.....	CITIGROUP GLOBAL MARKETS INC.....	313,088	250,000	307,620	305,950		(256)		(256)		305,695		7,393	7,393	2,569	11/01/2023.
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					513,358	410,000	505,068	502,541	0	(399)	0	(399)	0	502,142	0	11,216	11,216	4,414	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																				
3128L0	LU 4		12/01/2016	RMBS - FH A68439.....	Principal Paydown.....	20,333	20,333	20,673	50,250		(262)		(262)		20,333			0	109	11/01/2037.
31307D	HR 0		12/01/2016	RMBS - FH J24740.....	Principal Paydown.....	31,778	31,778	32,672	189,687		(753)		(753)		31,778			0	485	07/01/2028.
3130A0	C6 5		10/12/2016	FEDERAL HOME LOAN BANKS.....	INTL FCStone L.P.....	250,088	250,000	249,285	249,771		181		181		249,952		136	136	1,237	12/28/2016.
3136AP	3Z 3		12/01/2016	CMBS - FN-15M12A-FA.....	Principal Paydown.....	45,551	45,551	45,535	295,976		16		16		45,551			0	256	04/25/2020.
3137BC	GR 3		12/01/2016	CMO/RMBS - FHR 4360C DA.....	Principal Paydown.....	32,315	32,315	33,133			(818)		(818)		32,315			0	344	05/15/2037.
3137BD	JG 2		12/01/2016	CMO/RMBS - FH-4384A-HD.....	Principal Paydown.....	42,349	42,349	43,884	275,078		(1,465)		(1,465)		42,349			0	613	06/15/2040.
3137BD	KF 2		12/01/2016	CMO/RMBS - FH-4384A-LA.....	Principal Paydown.....	36,512	36,512	38,663			(2,151)		(2,151)		36,512			0	487	09/15/2040.
3137BK	ZX 1		12/01/2016	CMO/RMBS - FH-4503A-BA.....	Principal Paydown.....	63,294	63,294	65,351	290,757		(1,973)		(1,973)		63,294			0	1,012	12/15/2038.
3137BP	P2 9		12/01/2016	CMO/RMBS - FHR 4579G BA.....	Principal Paydown.....	67,050	67,050	69,197			(2,148)		(2,148)		67,050			0	511	01/15/2043.
3137EA	DC 1		10/12/2016	FREDDIE MAC.....	INTL FCStone L.P.....	508,625	500,000	503,875	503,146		(706)		(706)		502,440		6,185	6,185	7,608	05/30/2019.
3138WC	2G 6		12/01/2016	RMBS - FN AS3470.....	Principal Paydown.....	125,084	125,084	132,999	484,843		(7,793)		(7,793)		125,084			0	2,675	10/01/2044.
3138WH	3S 9		12/01/2016	FN AS8008 - RMBS.....	Principal Paydown.....	12,237	12,237	12,730			(493)		(493)		12,237			0	27	09/01/2031.
3138YK	X7 3		12/01/2016	RMBS - FN AY6101.....	Principal Paydown.....	43,548	43,548	44,691	504,148		(1,126)		(1,126)		43,548			0	605	06/01/2045.
3138YT	CG 7		12/01/2016	RMBS - FN AZ1870.....	Principal Paydown.....	127,239	127,239	134,972	513,769		(7,638)		(7,638)		127,239			0	2,372	06/01/2045.
3138YW	H4 2		12/01/2016	RMBS - FN AZ4750.....	Principal Paydown.....	40,293	40,293	41,885			(1,593)		(1,593)		40,293			0	718	10/01/2045.
31406V	UM 6		12/01/2016	RMBS - FN 821488.....	Principal Paydown.....	32,104	32,104	32,525	125,366		(301)		(301)		32,104			0	274	06/01/2035.
31410F	SK 2		12/01/2016	RMBS - FN 888022.....	Principal Paydown.....	24,529	24,529	24,429	108,507		95		95		24,529			0	586	02/01/2036.
31413D	BH 9		12/01/2016	RMBS - FN 942040.....	Principal Paydown.....	18,035	18,035	18,072	104,704		(17)		(17)		18,035			0	507	07/01/2037.
31413Y	P2 1		12/01/2016	RMBS - FN 959541.....	Principal Paydown.....	30,085	30,085	30,268	94,641		(128)		(128)		30,085			0	749	12/01/2037.
31414J	R5 4		12/01/2016	RMBS - FN 967708.....	Principal Paydown.....	17,856	17,856	18,035	85,153		(62)		(62)		17,856			0	427	01/01/2023.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,568,903	1,560,190	1,592,875	3,875,796	0	(29,132)	0	(29,132)	0	1,562,583	0	6,320	6,320	21,603	XXX
<b>Bonds - Industrial and Miscellaneous</b>																				
00104U	AA 6		12/01/2016	ABS - AEP 1203 A1.....	Principal Paydown.....	49,067	49,067	49,067	77,156		0		0		49,067			0	167	12/01/2018.
00110A	AD 6		10/01/2016	ABS - AEP A A4.....	Principal Paydown.....	29,926	29,926	31,174			(1,248)		(1,248)		29,926			0		01/01/2020.
00287Y	AT 6		06/23/2016	ABBVIE INC.....	Suntrust.....	507,785	500,000	498,773	498,919		123		123		499,042		8,743	8,743	7,778	05/14/2020.
037833	AH 3		05/03/2016	APPLE INC.....	Maturity.....	500,000	500,000	499,478	499,941		59		59		500,000			0	1,125	05/03/2016.
05531F	AG 8		02/16/2016	BB&T CORP.....	Maturity.....	250,000	250,000	260,913	250,569		(569)		(569)		250,000			0	3,356	03/15/2016.

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	For 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
06051G	EX 3 BANK OF AMERICA CORP.....		08/31/2016	CREDIT SUISSE FIRST BOSTON.....		255,520	250,000	254,440	253,572		(783)		(783)		252,789		2,731	2,731	7,421	01/15/2019.
06738E	AD 7 BARCLAYS PLC.....	C	10/12/2016	MIZUHO SECURITIES.....		351,869	350,000	355,205	354,379		(864)		(864)		353,515		(1,646)	(1,646)	9,064	11/08/2019.
12591B	AC 9 ABS - CNHET-14A-A3.....		12/15/2016	Principal Paydown.....		22,675	22,675	22,601			74		74		22,675			0	94	05/15/2019.
12613S	AC 6 ABS - CNHET-13C-A3.....		12/15/2016	Principal Paydown.....		62,206	62,206	62,199	66,062		2		2		62,206			0	319	08/15/2018.
12618S	AC 1 ABS - CNHET-13D-A3.....		12/15/2016	Principal Paydown.....		60,615	60,615	60,613	72,861		1		1		60,615			0	269	10/15/2018.
12632X	AC 2 ABS - CNHI 14C A3.....		12/15/2016	Principal Paydown.....		58,812	58,812	58,809	159,997		1		1		58,812			0	393	11/15/2019.
14912L	6D 8 CATERPILLAR FINANCIAL SERVICES CORP.....		03/10/2016	FIRST UNION CAPITAL.....		249,743	250,000	250,232	250,127		(15)		(15)		250,112		(370)	(370)	1,797	08/18/2017.
151020	AT 1 CELGENE CORP.....		03/11/2016	Goldman Sachs.....		251,055	250,000	249,985	249,987		3		3		249,991		1,064	1,064	3,158	08/15/2018.
15200M	AA 5 ABS - CPETBC-3-A1.....		10/01/2016	Principal Paydown.....		76,568	76,568	76,539	76,915		5		5		76,568			0	1,597	02/01/2020.
172967	HM 6 CITIGROUP INC.....		07/20/2016	Principal Paydown.....		255,076	250,000	251,643	251,432		(234)		(234)		251,197		3,879	3,879	5,061	04/08/2019.
172967	JJ 1 CITIGROUP INC.....		07/19/2016	BARCLAY INVESTMENTS, INC.....		253,040	250,000	250,688	250,587		(73)		(73)		250,514		2,526	2,526	5,567	02/18/2020.
22160K	AG 0 COSTCO WHOLESALE CORP.....		03/11/2016	BARCLAYS CAPITAL INC FIXED INC.....		500,015	500,000	493,645	494,354		274		274		494,628		5,387	5,387	5,128	02/15/2020.
40428H	PR 7 HSBC USA INC.....	C	10/12/2016	MORGAN STANLEY DEAN WITTER.....		251,278	250,000	248,218	496,846		291		291		248,714		2,564	2,564	6,560	03/05/2020.
406216	BH 3 HALLIBURTON CO.....		03/16/2016	Deutsche Bank.....		54,704	55,000	54,955	54,956		2		2		54,958		(255)	(255)	660	11/15/2022.
43814H	AC 2 ABS - HONDO-143-A3.....		12/15/2016	Principal Paydown.....		94,931	94,930	94,912	154,988		7		7		94,931			0	482	06/15/2018.
43814J	AC 8 ABS - HAROT 144 A3.....		12/15/2016	Principal Paydown.....		84,435	84,435	84,420	174,978		11		11		84,435			0	540	09/17/2018.
44890Q	AC 7 ABS - HART-13C-A3.....		11/15/2016	Principal Paydown.....		82,906	82,906	82,891	82,904		3		3		82,906			0	387	02/15/2018.
458140	AL 4 INTEL CORP.....		03/10/2016	Goldman Sachs.....		251,193	250,000	250,765	250,427		(44)		(44)		250,383		809	809	844	12/15/2017.
46623E	JY 6 JPMORGAN CHASE & CO.....		07/14/2016	J. P. MORGAN CHASE.....		250,563	250,000	249,875	249,953		24		24		249,976		586	586	3,131	02/15/2017.
50180L	AC 4 CMBS - LBUCMT-08C1-A2.....		12/11/2016	VARIOUS.....		9,618	9,618	9,715			(96)		(96)		9,618			0	287	04/15/2041.
713448	CW 6 PEPSICO INC.....		03/11/2016	MILLENNIUM ADVISORS, LLC.....		250,168	250,000	249,920	249,938		9		9		249,947		221	221	1,867	07/17/2017.
717081	DL 4 PFIZER INC.....		03/01/2016	JEFFERIES & COMPANY, INC.....		510,050	500,000	502,395	502,077		(102)		(102)		501,975		8,075	8,075	3,179	05/15/2019.
74005P	AZ 7 PRAXAIR INC.....		03/01/2016	KEYBANC CAPITAL MARKETS INC.....		519,425	500,000	515,610	514,308		(403)		(403)		513,905		5,520	5,520	7,625	09/01/2021.
78010U	BY 2 ROYAL BANK OF CANADA.....		09/09/2016	Maturity.....		250,000	250,000	249,693	249,928		72		72		250,000			0	3,625	09/09/2016.
882508	AZ 7 TEXAS INSTRUMENTS INC.....		03/11/2016	JEFFERIES & COMPANY, INC.....		496,700	500,000	490,020	491,077		410		410		491,487		5,213	5,213	3,281	05/01/2020.
89231M	AC 9 ABS - TART-14A-A3.....		12/15/2016	VARIOUS.....		149,238	149,238	148,772	171,660		461		461		149,238			0	476	12/15/2017.
89233P	6D 3 TOYOTA MOTOR CREDIT CORP.....	C	10/12/2016	INCAPITAL LLC, CHICAGO.....		501,985	500,000	498,170	499,474		300		300		499,774		2,211	2,211	7,899	05/22/2017.
89352H	AH 2 TRANSCANADA PIPELINES LTD.....		01/20/2016	Maturity.....		120,000	120,000	119,788	119,997		3		3		120,000			0	450	01/15/2016.
92343V	CH 5 VERIZON COMMUNICATIONS INC.....		10/12/2016	US BANK N.A.....		256,235	250,000	249,788	499,630		37		37		249,853		6,382	6,382	7,583	02/21/2020.
98161J	AD 9 WOART 15A A3 - ABS.....		12/15/2016	Principal Paydown.....		5,399	5,399	5,371	96,500		28		28		5,399			0	66	05/15/2020.
98956P	AE 2 ZIMMER HOLDINGS INC.....		03/11/2016	MILLENNIUM ADVISORS, LLC.....		248,838	250,000	249,974	249,980		4		4		249,984		(1,147)	(1,147)	2,292	04/01/2018.
8399999	Total - Bonds - Industrial and Miscellaneous.....					8,121,635	8,061,397	8,081,252	8,916,477	0	(2,228)	0	(2,228)	0	8,069,140	0	52,495	52,495	103,528	XXX
8399997	Total - Bonds - Part 4.....					11,958,287	11,568,730	11,910,181	15,069,057	0	(34,479)	0	(34,479)	0	11,853,545	0	104,743	104,743	148,471	XXX
8399998	Total - Bonds - Summary Item from Part 5.....					73,531	73,531	73,416			115		115		73,531			0	269	XXX
8399999	Total - Bonds.....					12,031,818	11,642,261	11,983,597	15,069,057	0	(34,364)	0	(34,364)	0	11,927,075	0	104,743	104,743	148,740	XXX
<b>Common Stocks - Mutual Funds</b>																				
921943	85 8 VANGUARD FTSE DEVELOPED MARKETS ETF.....		09/12/2016	BONY CAPITAL MARKETS INC.....		10,510,000	392,173	XXX	400,589	385,927	14,661		14,661		400,589		(8,416)	(8,416)	9,039	XXX
921946	40 6 VANGUARD HIGH DIVIDEND YIELD ETF.....		02/01/2016	Adjustment.....				XXX		1,174	(1,174)		(1,174)					0		XXX
922042	85 8 VANGUARD FTSE EMERGING MARKETS ETF.....		09/12/2016	BONY CAPITAL MARKETS INC.....		5,510,000	207,309	XXX	200,536	180,232	20,304		20,304		200,536		6,773	6,773	1,543	XXX
922908	76 9 VANGUARD TOTAL STOCK MARKET ETF.....		09/12/2016	BONY CAPITAL MARKETS INC.....		9,601,000	1,064,317	XXX	1,001,912	1,001,384	528		528		1,001,912		62,404	62,404	9,111	XXX
9299999	Total - Common Stocks - Mutual Funds.....					1,663,799	XXX	1,603,037	1,568,718	34,320	0	0	34,320	0	1,603,037	0	60,762	60,762	19,693	XXX

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
9799997.	Total - Common Stocks - Part 4.....					1,663,799	XXX	1,603,037	1,568,718	34,320	0	0	34,320	0	1,603,037	0	60,762	60,762	19,693	XXX
9799999.	Total - Common Stocks.....					1,663,799	XXX	1,603,037	1,568,718	34,320	0	0	34,320	0	1,603,037	0	60,762	60,762	19,693	XXX
9899999.	Total - Preferred and Common Stocks.....					1,663,799	XXX	1,603,037	1,568,718	34,320	0	0	34,320	0	1,603,037	0	60,762	60,762	19,693	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					13,695,617	XXX	13,586,634	16,637,775	34,320	(34,364)	0	(44)	0	13,530,113	0	165,504	165,504	168,432	XXX

### SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
<b>Bonds - Industrial and Miscellaneous</b>																					
65477L AC 4	ABS - NART-13B-A3.....	..	01/05/2016	GX CLARKE & CO.....	11/15/2016	Direct.....	.....73,531	.....73,416	.....73,531	.....73,531	.....	.....115	.....	.....115	.....	.....	.....	.....0	.....269	.....39	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						.....73,531	.....73,416	.....73,531	.....73,531	.....0	.....115	.....0	.....115	.....0	.....0	.....0	.....0	.....0	.....269	.....39
8399998.	Total - Bonds.....						.....73,531	.....73,416	.....73,531	.....73,531	.....0	.....115	.....0	.....115	.....0	.....0	.....0	.....0	.....0	.....269	.....39
9999999.	Total - Bonds, Preferred and Common Stocks.....						.....73,416	.....73,531	.....73,531	.....73,531	.....0	.....115	.....0	.....115	.....0	.....0	.....0	.....0	.....0	.....269	.....39



**SCHEDULE D - PART 6 - SECTION 1**  
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

2. Total amount of intangible assets nonadmitted \$.....0.

**NONE**

E16

**SCHEDULE D - PART 6 - SECTION 2**

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

**NONE**

## SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
<b>All Other Money Market Mutual Funds</b>																					
993086	12 3 WFB INSTITUTIONAL BANK DEPOSIT.....			12/29/2016	WFB INSTITUTIONAL BANK DEPOSIT.....	...XXX.....	.....1,834,995	.....	.....	.....	.....	.....	.....1,834,995	.....	.....	.....	.....	.....	.....	.....1,918	.....
8999999. Total - All Other Money Market Mutual Funds.....							.....1,834,995	.....0	.....0	.....0	.....0	.....XXX.....	.....1,834,995	.....0	.....0	XXX	XXX	XXX	.....1,918	.....0	
9199999. Total - Short-Term Investments.....							.....1,834,995	.....0	.....0	.....0	.....0	.....XXX.....	.....1,834,995	.....0	.....0	XXX	XXX	XXX	.....1,918	.....0	

**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**

**SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>Open Depositories</b>						
State of FL Bureau of Collateral Securities..... Tallahassee, Florida.....	C.....	1.208	5,730	1,145	371,743	XXX
JP Morgan Chase Bank..... Venice, Florida.....					219	XXX
JP Morgan Chase Bank..... Venice, Florida.....					4,500,072	XXX
JP Morgan Chase Bank..... Venice, Florida.....					7,954,716	XXX
JP Morgan Chase Bank..... Venice, Florida.....					1,170,108	XXX
0199999. Total - Open Depositories.....	XXX	XXX	5,730	1,145	13,996,858	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	5,730	1,145	13,996,858	XXX
0599999. Total Cash.....	XXX	XXX	5,730	1,145	13,996,858	XXX

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

1. January.....	18,356,638	4. April.....	31,355,557	7. July.....	39,268,435	10. October.....	16,798,653
2. February.....	24,608,757	5. May.....	38,072,483	8. August.....	30,508,736	11. November.....	16,105,923
3. March.....	30,056,648	6. June.....	43,287,971	9. September.....	33,298,036	12. December.....	13,996,858

### 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		All Other Special Deposits	
			Benefit of All Policyholders			
			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	ST.	Property and Casualty	371,743	371,743		
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI						
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	371,743	371,743	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-Other Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1I-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		