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# ANNUAL STATEMENT

**For the Year Ended December 31, 2016**

of the Condition and Affairs of the

# National Interstate Insurance Company of Hawaii, Inc

NAIC Group Code.....84, 84 (Current Period) (Prior Period) NAIC Company Code..... 11051 Employer's ID Number..... 99-0345306

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... September 20, 1999 Commenced Business..... July 28, 2000

| | | |
|---|---|---|
| Statutory Home Office | 3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 3250 Interstate Drive….. Richfield ..... OH ..... US..... 44286<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 330-659-8900<br>*(Area Code) (Telephone Number)* |
| Mail Address | 3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 3250 Interstate Drive….. Richfield ..... OH ..... US ..... 44286<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 330-659-8900<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.natl.com | |
| Statutory Statement Contact | Jan Marie Lombardi<br>*(Name)* | 330-659-8900 -1156<br>*(Area Code) (Telephone Number) (Extension)* |
| | Jan.lombardi@natl.com<br>*(E-Mail Address)* | 330-659-8904<br>*(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Anthony Joseph Mercurio | President & Chief Operating Officer | 2. Arthur Jeffrey Gonzales | Senior VP, General Counsel, & Secretary |
| 3. Julie Ann McGraw | VP, Chief Financial Officer, & Treasurer | 4. Gary Norman Monda | VP, Chief Investment Officer, & Assistant Treasurer |

## OTHER

| | | | |
|---|---|---|---|
| Terry Eugene Phillips | Senior Vice President | Anthony Derrick Brown # | VP, Human Resources |
| Scott Edward Noerr # | VP, Chief Information Officer | | |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Arthur Jeffrey Gonzales | Julie Ann McGraw | Anthony Joseph Mercurio | Gary Norman Monda |
| Terry Eugene Phillips | | | |

State of........ OH
County of..... Summit

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) | (Signature) | (Signature) |
| Anthony Joseph Mercurio | Arthur Jeffrey Gonzales | Julie Ann McGraw |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| President & Chief Operating Officer | Senior VP, General Counsel, & Secretary | VP, Chief Financial Officer, & Treasurer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 23 day of February 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

| | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Investment Categories | Amount | Percentage | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 601,826 | 1.4 | 601,826 | | 601,826 | 1.4 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | 0.0 | | | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies | 9,485,211 | 22.3 | 9,485,211 | | 9,485,211 | 22.3 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | | 0.0 | | | 0 | 0.0 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 3,735,228 | 8.8 | 3,735,228 | | 3,735,228 | 8.8 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 540,018 | 1.3 | 540,018 | | 540,018 | 1.3 |
| 1.43 Revenue and assessment obligations | 4,400,502 | 10.3 | 4,400,502 | | 4,400,502 | 10.3 |
| 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 | 126,534 | 0.3 | 126,534 | | 126,534 | 0.3 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 1,979,873 | 4.7 | 1,979,873 | | 1,979,873 | 4.7 |
| 1.513 All other | 589,688 | 1.4 | 589,688 | | 589,688 | 1.4 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 3,227,714 | 7.6 | 3,227,714 | | 3,227,714 | 7.6 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521 | | 0.0 | | | 0 | 0.0 |
| 1.523 All other | 3,483,940 | 8.2 | 3,483,940 | | 3,483,940 | 8.2 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 6,138,421 | 14.4 | 6,138,421 | | 6,138,421 | 14.4 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 951,709 | 2.2 | 951,709 | | 951,709 | 2.2 |
| 2.3 Affiliated securities | | 0.0 | | | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.0 | | | 0 | 0.0 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.22 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.32 Unaffiliated | | 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 | | 0.0 | | | 0 | 0.0 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral) | | 0.0 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 7,284,001 | 17.1 | 7,284,001 | | 7,284,001 | 17.1 |
| 11. Other invested assets | | 0.0 | | | 0 | 0.0 |
| 12. Total invested assets | 42,544,664 | 100.0 | 42,544,664 | 0 | 42,544,664 | 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

**NONE**

| | | | |
|---|---|---|---|
| 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 | | |
| | 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 | | 32,584,703 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 12,759,675 |
| 3. | Accrual of discount | | 144,202 |
| 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 | | |
| | 4.4 Part 4, Column 11 | | 0 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 2,026 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 10,005,231 |
| 7. | Deduct amortization of premium | | 224,712 |
| 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) | | 35,260,663 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 35,260,663 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 879,692 | 882,373 | 883,411 | 870,038 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 879,692 | 882,373 | 883,411 | 870,038 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 3,735,228 | 3,670,708 | 3,902,500 | 3,400,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 540,018 | 543,728 | 547,297 | 540,000 |
| 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 | 18,941,967 | 19,005,416 | 19,250,538 | 18,585,203 |
| Industrial and Miscellaneous, SVO Identified | 8. United States | 10,212,049 | 10,401,597 | 10,236,619 | 10,513,900 |
| Funds and Hybrid Securities (unaffiliated) | 9. Canada | | | | |
| | 10. Other Countries | 951,709 | 995,945 | 957,826 | 940,000 |
| | 11. Totals | 11,163,758 | 11,397,541 | 11,194,445 | 11,453,900 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 35,260,663 | 35,499,765 | 35,778,190 | 34,849,141 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 0 | 0 | 0 | |
| | **26. Total Stocks** | 0 | 0 | 0 | |
| | **27. Total Bonds and Stocks** | 35,260,663 | 35,499,765 | 35,778,190 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.7 | 9<br>Total from Column 6 Prior Year | 10<br>% from Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 6,979,545 | 757,203 | 51,508 | 100 | | XXX | 7,788,356 | 18.5 | 7,319,707 | 18.8 | 7,788,356 | |
| 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 | 6,979,545 | 757,203 | 51,508 | 100 | 0 | XXX | 7,788,356 | 18.5 | 7,319,707 | 18.8 | 7,788,356 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 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 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | 137,740 | 3,440,617 | 156,871 | | | XXX | 3,735,228 | 8.9 | 3,907,460 | 10.0 | 3,735,228 | |
| 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 | 137,740 | 3,440,617 | 156,871 | 0 | 0 | XXX | 3,735,228 | 8.9 | 3,907,460 | 10.0 | 3,735,228 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | 500,196 | 39,822 | | | | XXX | 540,018 | 1.3 | 541,137 | 1.4 | 540,018 | |
| 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 | 500,196 | 39,822 | 0 | 0 | 0 | XXX | 540,018 | 1.3 | 541,137 | 1.4 | 540,018 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 3,000,462 | 11,524,308 | 2,700,852 | 945,408 | 770,937 | XXX | 18,941,967 | 44.9 | 17,412,495 | 44.7 | 18,941,967 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 1,125,004 | 2.9 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 3,000,462 | 11,524,308 | 2,700,852 | 945,408 | 770,937 | XXX | 18,941,967 | 44.9 | 18,537,499 | 47.6 | 18,941,967 | 0 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.7 | 9<br>Total from Column 6 Prior Year | 10<br>% from Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 1,592,433 | 5,418,633 | 2,130,766 | 288,406 | 17,629 | XXX | 9,447,867 | 22.4 | 7,327,839 | 18.8 | 5,593,098 | 3,854,769 |
| 6.2 NAIC 2 | 5,000 | 744,641 | 966,250 | | | XXX | 1,715,891 | 4.1 | 1,277,024 | 3.3 | 849,641 | 866,250 |
| 6.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 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 | 1,597,433 | 6,163,274 | 3,097,016 | 288,406 | 17,629 | XXX | 11,163,758 | 26.5 | 8,604,863 | 22.1 | 6,442,739 | 4,721,019 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.7 | 9<br>Total from Column 6 Prior Year | 10<br>% from Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **10. Total Bonds Current Year** | | | | | | | | | | | | |
| 10.1 NAIC 1 | (d) 12,210,377 | 21,180,582 | 5,039,997 | 1,233,914 | 788,566 | 0 | 40,453,436 | 95.9 | XXX | XXX | 36,598,667 | 3,854,769 |
| 10.2 NAIC 2 | (d) 5,000 | 744,641 | 966,250 | 0 | 0 | 0 | 1,715,891 | 4.1 | XXX | XXX | 849,641 | 866,250 |
| 10.3 NAIC 3 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.7 Totals | 12,215,377 | 21,925,223 | 6,006,247 | 1,233,914 | 788,566 | 0 | (b) 42,169,327 | 100.0 | XXX | XXX | 37,448,307 | 4,721,019 |
| 10.8 Line 10.7 as a % of Col. 7 | 29.0 | 52.0 | 14.2 | 2.9 | 1.9 | 0.0 | 100.0 | XXX | XXX | XXX | 88.8 | 11.2 |
| **11. Total Bonds Prior Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | 9,243,098 | 13,669,611 | 10,955,661 | 968,872 | 1,671,394 | XXX | XXX | XXX | 36,508,638 | 93.8 | 33,191,759 | 3,316,879 |
| 11.2 NAIC 2 | 1,185,117 | 548,001 | 668,909 | | | XXX | XXX | XXX | 2,402,027 | 6.2 | 1,530,777 | 871,250 |
| 11.3 NAIC 3 | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 11.4 NAIC 4 | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 11.5 NAIC 5 | | | | | | XXX | XXX | XXX | (c) 0 | 0.0 | | |
| 11.6 NAIC 6 | | | | | | XXX | XXX | XXX | (c) 0 | 0.0 | | |
| 11.7 Totals | 10,428,216 | 14,217,612 | 11,624,570 | 968,872 | 1,671,394 | XXX | XXX | XXX | (b) 38,910,665 | 100.0 | 34,722,536 | 4,188,129 |
| 11.8 Line 11.7 as a % of Col. 9 | 26.8 | 36.5 | 29.9 | 2.5 | 4.3 | XXX | XXX | XXX | 100.0 | XXX | 89.2 | 10.8 |
| **12. Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 11,721,909 | 19,204,727 | 3,769,423 | 1,128,407 | 774,201 | | 36,598,667 | 86.8 | 33,191,759 | 85.3 | 36,598,667 | XXX |
| 12.2 NAIC 2 | | 349,641 | 500,000 | | | | 849,641 | 2.0 | 1,530,777 | 3.9 | 849,641 | XXX |
| 12.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.7 Totals | 11,721,909 | 19,554,368 | 4,269,423 | 1,128,407 | 774,201 | 0 | 37,448,307 | 88.8 | 34,722,536 | 89.2 | 37,448,307 | XXX |
| 12.8 Line 12.7 as a % of Col. 7 | 31.3 | 52.2 | 11.4 | 3.0 | 2.1 | 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 | 27.8 | 46.4 | 10.1 | 2.7 | 1.8 | 0.0 | 88.8 | XXX | XXX | XXX | 88.8 | XXX |
| **13. Total Privately Placed Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 488,467 | 1,975,855 | 1,270,574 | 105,508 | 14,365 | | 3,854,769 | 9.1 | 3,316,879 | 8.5 | XXX | 3,854,769 |
| 13.2 NAIC 2 | 5,000 | 395,000 | 466,250 | | | | 866,250 | 2.1 | 871,250 | 2.2 | XXX | 866,250 |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.7 Totals | 493,467 | 2,370,855 | 1,736,824 | 105,508 | 14,365 | 0 | 4,721,019 | 11.2 | 4,188,129 | 10.8 | XXX | 4,721,019 |
| 13.8 Line 13.7 as a % of Col. 7 | 10.5 | 50.2 | 36.8 | 2.2 | 0.3 | 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 | 1.2 | 5.6 | 4.1 | 0.3 | 0.0 | 0.0 | 11.2 | XXX | XXX | XXX | XXX | 11.2 |

(a) Includes $.....4,721,019 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 $.....6,908,664; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.6 | 9<br>Total from Column 6 Prior Year | 10<br>% from Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **1. U.S. Governments** | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 6,908,664 | 601,826 | | | | XXX | 7,510,490 | 17.8 | 6,928,434 | 17.8 | 7,510,490 | |
| 1.2 Residential Mortgage-Backed Securities | 70,881 | 155,377 | 51,508 | 100 | | XXX | 277,866 | 0.7 | 391,273 | 1.0 | 277,866 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 Totals | 6,979,545 | 757,203 | 51,508 | 100 | 0 | XXX | 7,788,356 | 18.5 | 7,319,707 | 18.8 | 7,788,356 | 0 |
| **2. All Other Governments** | | | | | | | | | | | | |
| 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 |
| **3. U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 137,740 | 3,440,617 | 156,871 | | | XXX | 3,735,228 | 8.9 | 3,907,460 | 10.0 | 3,735,228 | |
| 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 | 137,740 | 3,440,617 | 156,871 | 0 | 0 | XXX | 3,735,228 | 8.9 | 3,907,460 | 10.0 | 3,735,228 | 0 |
| **4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 500,196 | 39,822 | | | | XXX | 540,018 | 1.3 | 541,137 | 1.4 | 540,018 | |
| 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 | 500,196 | 39,822 | 0 | 0 | 0 | XXX | 540,018 | 1.3 | 541,137 | 1.4 | 540,018 | 0 |
| **5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 2,040,915 | 8,629,164 | 1,176,904 | 474,468 | | XXX | 12,321,451 | 29.2 | 12,389,415 | 31.8 | 12,321,451 | |
| 5.2 Residential Mortgage-Backed Securities | 885,407 | 2,626,493 | 1,301,244 | 243,111 | | XXX | 5,056,254 | 12.0 | 2,603,802 | 6.7 | 5,056,255 | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 Other Loan-Backed and Structured Securities | 74,141 | 268,651 | 222,704 | 227,829 | 770,937 | XXX | 1,564,261 | 3.7 | 3,544,282 | 9.1 | 1,564,261 | |
| 5.5 Totals | 3,000,462 | 11,524,308 | 2,700,852 | 945,408 | 770,937 | XXX | 18,941,967 | 44.9 | 18,537,499 | 47.6 | 18,941,967 | 0 |
| **6. Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 803,708 | 2,561,805 | 1,001,058 | | | XXX | 4,366,572 | 10.4 | 3,476,779 | 8.9 | 3,102,341 | 1,264,231 |
| 6.2 Residential Mortgage-Backed Securities | 529,054 | 2,222,912 | 1,015,627 | 288,406 | 17,629 | XXX | 4,073,628 | 9.7 | 3,231,833 | 8.3 | 3,340,398 | 733,230 |
| 6.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.4 Other Loan-Backed and Structured Securities | 264,671 | 1,378,557 | 1,080,331 | | | XXX | 2,723,558 | 6.5 | 1,896,250 | 4.9 | | 2,723,558 |
| 6.5 Totals | 1,597,433 | 6,163,274 | 3,097,016 | 288,406 | 17,629 | XXX | 11,163,758 | 26.5 | 8,604,863 | 22.1 | 6,442,739 | 4,721,019 |
| **7. Hybrid Securities** | | | | | | | | | | | | |
| 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 |
| **8. Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 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 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 10.6 | 9<br>Total from Column 6 Prior Year | 10<br>% from Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | | |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10. **Total Bonds Current Year** | | | | | | | | | | | | |
| 10.1 Issuer Obligations | 10,391,223 | 15,273,233 | 2,334,834 | 474,468 | 0 | XXX | 28,473,758 | 67.5 | XXX | XXX | 27,209,527 | 1,264,231 |
| 10.2 Residential Mortgage-Backed Securities | 1,485,342 | 5,004,782 | 2,368,378 | 531,617 | 17,629 | XXX | 9,407,749 | 22.3 | XXX | XXX | 8,674,519 | 733,230 |
| 10.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.4 Other Loan-Backed and Structured Securities | 338,812 | 1,647,207 | 1,303,035 | 227,829 | 770,937 | XXX | 4,287,820 | 10.2 | XXX | XXX | 1,564,261 | 2,723,558 |
| 10.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 Totals | 12,215,377 | 21,925,223 | 6,006,247 | 1,233,914 | 788,566 | 0 | 42,169,327 | 100.0 | XXX | XXX | 37,448,307 | 4,721,019 |
| 10.7 Line 10.6 as a % of Col. 7 | 29.0 | 52.0 | 14.2 | 2.9 | 1.9 | 0.0 | 100.0 | XXX | XXX | XXX | 88.8 | 11.2 |
| 11. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 8,561,903 | 9,196,853 | 8,958,820 | 525,649 | | XXX | XXX | XXX | 27,243,225 | 70.0 | 25,932,356 | 1,310,869 |
| 11.2 Residential Mortgage-Backed Securities | 1,552,426 | 2,928,934 | 1,549,802 | 192,303 | 3,443 | XXX | XXX | XXX | 6,226,908 | 16.0 | 5,245,898 | 981,010 |
| 11.3 Commercial Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 11.4 Other Loan-Backed and Structured Securities | 313,887 | 2,091,825 | 1,115,948 | 250,920 | 1,667,951 | XXX | XXX | XXX | 5,440,532 | 14.0 | 3,544,282 | 1,896,250 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11.6 Totals | 10,428,216 | 14,217,612 | 11,624,570 | 968,872 | 1,671,394 | XXX | XXX | XXX | 38,910,665 | 100.0 | 34,722,536 | 4,188,129 |
| 11.7 Line 11.6 as a % of Col. 9 | 26.8 | 36.5 | 29.9 | 2.5 | 4.3 | XXX | XXX | XXX | 100.0 | XXX | 89.2 | 10.8 |
| 12. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 10,339,536 | 14,561,748 | 1,833,775 | 474,468 | | XXX | 27,209,527 | 64.5 | 25,932,356 | 66.6 | 27,209,527 | XXX |
| 12.2 Residential Mortgage-Backed Securities | 1,308,232 | 4,723,969 | 2,212,943 | 426,110 | 3,264 | XXX | 8,674,519 | 20.6 | 5,245,898 | 13.5 | 8,674,519 | XXX |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.4 Other Loan-Backed and Structured Securities | 74,141 | 268,651 | 222,704 | 227,829 | 770,937 | XXX | 1,564,261 | 3.7 | 3,544,282 | 9.1 | 1,564,261 | XXX |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | 0 | XXX |
| 12.6 Totals | 11,721,909 | 19,554,368 | 4,269,423 | 1,128,407 | 774,201 | 0 | 37,448,307 | 88.8 | 34,722,536 | 89.2 | 37,448,307 | XXX |
| 12.7 Line 12.6 as a % of Col. 7 | 31.3 | 52.2 | 11.4 | 3.0 | 2.1 | 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 | 27.8 | 46.4 | 10.1 | 2.7 | 1.8 | 0.0 | 88.8 | XXX | XXX | XXX | 88.8 | XXX |
| 13. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 51,687 | 711,485 | 501,058 | | | XXX | 1,264,231 | 3.0 | 1,310,869 | 3.4 | XXX | 1,264,231 |
| 13.2 Residential Mortgage-Backed Securities | 177,110 | 280,813 | 155,435 | 105,508 | 14,365 | XXX | 733,230 | 1.7 | 981,010 | 2.5 | XXX | 733,230 |
| 13.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.4 Other Loan-Backed and Structured Securities | 264,671 | 1,378,557 | 1,080,331 | | | XXX | 2,723,558 | 6.5 | 1,896,250 | 4.9 | XXX | 2,723,558 |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | XXX | XXX | XXX | 0 |
| 13.6 Totals | 493,467 | 2,370,855 | 1,736,824 | 105,508 | 14,365 | 0 | 4,721,019 | 11.2 | 4,188,129 | 10.8 | XXX | 4,721,019 |
| 13.7 Line 13.6 as a % of Col. 7 | 10.5 | 50.2 | 36.8 | 2.2 | 0.3 | 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 | 1.2 | 5.6 | 4.1 | 0.3 | 0.0 | 0.0 | 11.2 | XXX | XXX | XXX | XXX | 11.2 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

## Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 6,325,962 | 6,325,962 | | | |
| 2. Cost of short-term investments acquired | 16,302,336 | 16,302,336 | | | |
| 3. Accrual of discount | 248 | 248 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 15,709,516 | 15,709,516 | | | |
| 7. Deduct amortization of premium | 10,365 | 10,365 | | | |
| 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) | 6,908,664 | 6,908,664 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 6,908,664 | 6,908,664 | 0 | 0 | 0 |

(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 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | 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 |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 F3 9 | U.S. TREASURY NOTES 1.75 09/30/2019 | SD | | | 1 | 603,188 | 100.969 | 605,813 | 600,000 | 601,826 | | (646) | | | 1.750 | 1.636 | MS | 2,683 | 10,500 | 11/12/2014. | 09/30/2019. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 603,188 | XXX | 605,813 | 600,000 | 601,826 | 0 | (646) | 0 | 0 | XXX | XXX | XXX | 2,683 | 10,500 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 36241L S7 2 | GNJO PL 783242 PT 3.00 02/15/2026 | | | | 1 | 128,285 | 103.664 | 125,829 | 121,381 | 126,534 | | (1,897) | | | 3.000 | 1.361 | MON | 303 | 3,641 | 06/25/2012. | 02/15/2026. |
| 38373A D9 4 | GNR 2009-69 PV PAC 4.00 08/20/2039 | | | | 1 | 66,899 | 106.444 | 67,708 | 63,610 | 66,313 | | (995) | | | 4.000 | 2.302 | MON | 212 | 2,544 | 08/18/2011. | 08/20/2039. |
| 38375G 2G 5 | GNR 2012-102 DN SEQ 1.50 09/20/2040 | | | | 1 | 72,187 | 96.950 | 70,030 | 72,232 | 72,182 | | 9 | | | 1.500 | 1.501 | MON | 90 | 1,084 | 08/27/2012. | 09/20/2040. |
| 38378T AF 7 | GNR 2013-71 GA PAC 2.50 07/20/2041 | | | | 1 | 12,852 | 101.397 | 12,994 | 12,815 | 12,837 | | (5) | | | 2.500 | 2.443 | MON | 27 | 320 | 09/25/2013. | 07/20/2041. |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 280,223 | XXX | 276,560 | 270,038 | 277,866 | 0 | (2,889) | 0 | 0 | XXX | XXX | XXX | 632 | 7,590 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 883,411 | XXX | 882,373 | 870,038 | 879,692 | 0 | (3,535) | 0 | 0 | XXX | XXX | XXX | 3,315 | 18,090 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 13063C XS 4 | CALIFORNIA ST REF CM 2.45 12/01/2031 | | | 2 | 1FE | 900,000 | 99.387 | 894,483 | 900,000 | 900,000 | | 10 | | | 2.450 | 2.450 | JD | 1,838 | 22,050 | 10/09/2015. | 12/01/2031. |
| 20772J GT 3 | CONNECTICUT-REF-C 5.00 06/01/2021 | SD | | | 1FE | 3,002,500 | 111.049 | 2,776,225 | 2,500,000 | 2,835,228 | | (72,242) | | | 5.000 | 1.826 | JD | 10,417 | 125,000 | 08/22/2014. | 06/01/2021. |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 3,902,500 | XXX | 3,670,708 | 3,400,000 | 3,735,228 | 0 | (72,232) | 0 | 0 | XXX | XXX | XXX | 12,254 | 147,050 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 3,902,500 | XXX | 3,670,708 | 3,400,000 | 3,735,228 | 0 | (72,232) | 0 | 0 | XXX | XXX | XXX | 12,254 | 147,050 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 397118 EG 1 | GREENWOOD CNTY SD 4.40 03/01/2017 | | | | 1FE | 507,560 | 100.676 | 503,380 | 500,000 | 500,196 | | (1,154) | | | 4.400 | 4.160 | MS | 7,333 | 22,000 | 09/17/2009. | 03/01/2017. |
| 463020 PY 7 | IRONDALE-B-REF-TXB 2.70 10/01/2021 | | | | 1FE | 39,737 | 100.869 | 40,348 | 40,000 | 39,822 | | 35 | | | 2.700 | 2.801 | AO | 270 | 1,080 | 06/06/2014. | 10/01/2021. |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | | 547,297 | XXX | 543,728 | 540,000 | 540,018 | 0 | (1,120) | 0 | 0 | XXX | XXX | XXX | 7,603 | 23,080 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | | 547,297 | XXX | 543,728 | 540,000 | 540,018 | 0 | (1,120) | 0 | 0 | XXX | XXX | XXX | 7,603 | 23,080 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 11506K CY 5 | BROWARD PORT-REF-B 5.00 09/01/2019 | | | | 1FE | 590,431 | 108.154 | 589,439 | 545,000 | 562,107 | | (5,993) | | | 5.000 | 3.752 | MS | 9,083 | 27,250 | 11/29/2011. | 09/01/2019. |
| 249218 AU 2 | DENVER CO SCHS COPS B 2.598 12/15/2021 | | | 1 | 1FE | 236,848 | 99.999 | 249,998 | 250,000 | 241,646 | | 1,526 | | | 2.598 | 3.335 | JD | 289 | 6,495 | 09/25/2013. | 12/15/2021. |
| 29509P JB 6 | ERIE CNTY NY IDA 5.00 05/01/2022 | | | | 1FE | 607,560 | 115.855 | 579,275 | 500,000 | 560,726 | | (10,502) | | | 5.000 | 2.550 | MN | 4,167 | 25,000 | 04/25/2012. | 05/01/2022. |
| 3130A7 H7 3 | FED HOME LN BANK 0001 1.00 03/29/2018 | | | 2 | 1 | 100,000 | 99.680 | 99,680 | 100,000 | 100,000 | | | | | 1.000 | 1.000 | MS | 256 | 500 | 03/24/2016. | 03/29/2018. |
| 3130A8 3W 1 | FED HOME LN BANK 1 05/25/21 | | | 2 | 1 | 350,000 | 99.077 | 346,769 | 350,000 | 350,000 | | | | | 1.125 | 1.125 | MN | 394 | 1,969 | 05/16/2016. | 05/25/2021. |
| 3130A8 7G 2 | FED HOME LN BANK 1.20 05/24/2019 | | | 2 | 1 | 10,000 | 99.053 | 9,905 | 10,000 | 10,000 | | | | | 1.200 | 1.200 | MN | 12 | 60 | 05/25/2016. | 05/24/2019. |
| 31331J 7G 2 | FED FARM CREDIT 3.15 01/12/18 | | | | 1 | 245,990 | 102.233 | 250,470 | 245,000 | 245,165 | | (155) | | | 3.150 | 3.083 | JJ | 3,623 | 7,718 | 03/31/2011. | 01/12/2018. |
| 31331J AW 3 | FED FARM CREDIT 4.15 01/07/2019 | | | | 1 | 24,933 | 105.713 | 23,257 | 22,000 | 22,850 | | (408) | | | 4.150 | 2.180 | JJ | 441 | 913 | 08/26/2011. | 01/07/2019. |
| 31331Q X3 6 | FED FARM CREDIT 4.25 06/18/2018 | | | | 1 | 11,482 | 104.508 | 10,451 | 10,000 | 10,347 | | (232) | | | 4.250 | 1.839 | JD | 15 | 425 | 11/29/2011. | 06/18/2018. |
| 31331Y 4S 6 | FED FARM CREDIT 5.05 08/01/18 | | | 2 | 1 | 694,388 | 106.057 | 650,126 | 613,000 | 632,284 | | (11,723) | | | 5.050 | 3.000 | FA | 12,899 | 30,957 | 04/28/2011. | 08/01/2018. |
| 31331Y HQ 6 | FED FARM CREDIT 4.625 12/15/2017 | | | | 1 | 67,712 | 103.490 | 60,024 | 58,000 | 59,546 | | (1,590) | | | 4.625 | 1.798 | JD | 119 | 2,683 | 08/29/2011. | 12/15/2017. |
| 313370 SZ 2 | FED HOME LN BANK 2.25 09/08/2017 | | | | 1 | 77,591 | 100.978 | 75,733 | 75,000 | 75,312 | | (448) | | | 2.250 | 1.638 | MS | 530 | 1,688 | 09/26/2011. | 09/08/2017. |
| 313370 US 5 | FED HOME LN BANK 2.875 09/11/2020 | | | | 1 | 511,235 | 104.067 | 520,333 | 500,000 | 506,374 | | (1,627) | | | 2.875 | 2.511 | MS | 4,392 | 14,375 | 12/04/2013. | 09/11/2020. |
| 3133EE FR 6 | FED FARM CREDIT 2.48 12/22/2021 | | | 2 | 1 | 265,000 | 100.351 | 265,929 | 265,000 | 265,000 | | | | | 2.480 | 2.480 | JD | 164 | 6,572 | 12/10/2014. | 12/22/2021. |
| 3133EF L6 2 | FED FARM CREDIT 0.98 12/14/2017 | | | | 1 | 149,928 | 99.935 | 149,903 | 150,000 | 149,960 | | 32 | | | 0.980 | 1.008 | JD | 69 | 1,103 | 03/22/2016. | 12/14/2017. |
| 3133EF TR 8 | FED FARM CREDIT 2.45 12/21/2022 | | | | 1 | 500,000 | 100.002 | 500,008 | 500,000 | 500,000 | | | | | 2.450 | 2.450 | JD | 340 | 12,250 | 12/18/2015. | 12/21/2022. |
| 3133XN 5N 5 | FED HOME LN BANK 5.00 12/08/2017 | | | | 1 | 387,039 | 103.766 | 352,803 | 340,000 | 347,213 | | (7,512) | | | 5.000 | 2.689 | JD | 1,086 | 17,000 | 05/12/2011. | 12/08/2017. |
| 3133XP CT 9 | FED HOME LN BANK 4.25 03/09/2018 | | | | 1 | 220,328 | 103.844 | 200,418 | 193,000 | 198,427 | | (4,479) | | | 4.250 | 1.846 | MS | 2,552 | 8,203 | 12/27/2011. | 03/09/2018. |
| 3133XX P5 0 | FED HOME LN BANK 4.125 03/13/2020 | | | | 1 | 74,285 | 107.825 | 70,086 | 65,000 | 68,820 | | (1,140) | | | 4.125 | 2.212 | MS | 804 | 2,681 | 12/27/2011. | 03/13/2020. |
| 3134G8 XX 2 | FREDDIE MAC 0000 1.25 04/28/2021 | | | 2 | 1 | 50,000 | 99.152 | 49,576 | 50,000 | 49,709 | | (291) | | | 1.250 | 0.387 | AO | 109 | 313 | 04/20/2016. | 04/28/2021. |
| 3134G9 FJ 1 | FREDDIE MAC 1 05/25/21 | | | 2 | 1 | 500,000 | 98.391 | 491,954 | 500,000 | 500,000 | | | | | 1.375 | 1.375 | MN | 688 | 3,438 | 05/03/2016. | 05/25/2021. |
| 3134G9 RQ 2 | FREDDIE MAC 1 06/15/21 | | | 2 | 1 | 965,000 | 98.254 | 948,149 | 965,000 | 965,000 | | | | | 1.500 | 1.500 | JD | 643 | 7,819 | 05/24/2016. | 06/15/2021. |

# 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 | 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 |
| 3134G9 T3 1 | FREDDIE MAC 1 07/27/21 0000 | | | 2 | 1 | 135,000 | 98.028 | 132,337 | 135,000 | 135,000 | | | | | 1.125 | 1.125 | JJ | 650 | | 08/04/2016. | 07/27/2021. |
| 3134G9 U4 7 | FREDDIE MAC 1 08/25/21 | | | 2 | 1 | 135,000 | 98.428 | 132,877 | 135,000 | 135,000 | | | | | 1.500 | 1.500 | FA | 709 | | 07/20/2016. | 08/25/2021. |
| 3134G9 UM 7 | FREDDIE MAC 1 06/30/21 | | | 2 | 1 | 600,000 | 98.092 | 588,552 | 600,000 | 600,000 | | | | | 1.500 | 1.500 | JD | 25 | 4,500 | 06/09/2016. | 06/30/2021. |
| 3134G9 YJ 0 | FREDDIE MAC 1.3 06/30/21 0001 | | | 2 | 1 | 420,000 | 98.399 | 413,276 | 420,000 | 420,000 | | | | | 1.300 | 1.300 | JD | 15 | 2,730 | 06/21/2016. | 06/30/2021. |
| 31359M EL 3 | FANNIE MAE 0 06/01/17 | @ | | | 1 | 207,719 | 99.702 | 274,180 | 275,000 | 270,595 | | 10,303 | | | | 3.920 | NA | | | 03/08/2010. | 06/01/2017. |
| 31359M SD 6 | FANNIE MAE 4.60 06/05/2018 | | | | 1 | 347,097 | 104.904 | 340,938 | 325,000 | 329,402 | | (2,953) | | | 4.600 | 3.618 | JD | 1,080 | 14,950 | 05/18/2010. | 06/05/2018. |
| 3135G0 PQ 0 | FANNIE MAE 0.875 10/26/2017 | | | | 1 | 100,158 | 100.014 | 100,014 | 100,000 | 100,092 | | (66) | | | 0.875 | 0.762 | AO | 158 | 438 | 05/26/2016. | 10/26/2017. |
| 3136FP TQ 0 | FANNIE MAE 2.20 10/27/2017 | | | | 1 | 21,080 | 101.091 | 20,218 | 20,000 | 20,161 | | (194) | | | 2.200 | 1.210 | AO | 78 | 440 | 02/28/2012. | 10/27/2017. |
| 3136FT B7 3 | FANNIE MAE 2.00 02/07/2020 | | | | 1 | 281,010 | 101.257 | 288,583 | 285,000 | 282,964 | | 627 | | | 2.000 | 2.240 | FA | 2,280 | 5,700 | 10/22/2013. | 02/07/2020. |
| 3136G1 6D 6 | FANNIE MAE 1.35 06/26/2020 | | | | 1 | 474,375 | 98.916 | 494,580 | 500,000 | 485,485 | | 3,962 | | | 1.350 | 2.220 | JD | 94 | 6,750 | 02/20/2014. | 06/26/2020. |
| 3136G3 DB 8 | FANNIE MAE 0000 0.75 03/22/2019 | | | 2 | 1 | 200,000 | 99.985 | 199,971 | 200,000 | 200,000 | | 0 | | | 0.750 | 0.750 | MS | 413 | 750 | 03/24/2016. | 03/22/2019. |
| 3136G3 Q9 9 | FANNIE MAE 1.25 08/15/2019 | | | 2 | 1 | 600,000 | 98.859 | 593,153 | 600,000 | 600,000 | | | | | 1.250 | 1.250 | FA | 2,833 | | 07/26/2016. | 08/15/2019. |
| 3137EA DV 8 | FREDDIE MAC 0.75 07/14/2017 | | | | 1 | 205,940 | 100.017 | 206,034 | 206,000 | 205,972 | | 32 | | | 0.750 | 0.776 | JJ | 717 | 773 | 05/24/2016. | 07/14/2017. |
| 3137EA DX 4 | FREDDIE MAC REF 1.00 12/15/2017 | | | | 1 | 110,227 | 100.076 | 110,084 | 110,000 | 110,140 | | (87) | | | 1.000 | 0.866 | JD | 49 | 1,112 | 05/25/2016. | 12/15/2017. |
| 407288 WP 0 | HAMILTON CNTY OH SWR B 5.46 12/01/2021 | | | 2 | 1FE | 114,340 | 108.396 | 108,396 | 100,000 | 107,186 | | (2,330) | | | 5.460 | 2.873 | JD | 455 | 5,460 | 10/28/2013. | 12/01/2021. |
| 413890 CX 0 | HARRIS CN HOUSTON- 5.00 11/15/2023 | | | | 1FE | 120,454 | 116.423 | 116,423 | 100,000 | 116,178 | | (2,139) | | | 5.000 | 2.429 | MN | 639 | 5,000 | 12/10/2014. | 11/15/2023. |
| 46246K J2 9 | IA FIN-TXB-B-ST RE 3.73 08/01/2021 | | | 1 | 1FE | 15,534 | 105.242 | 15,786 | 15,000 | 15,328 | | (65) | | | 3.730 | 3.214 | FA | 233 | 560 | 09/17/2013. | 08/01/2021. |
| 49151E 4K 6 | KY PPTY BLDG-BABS KY 4.64 11/01/2017 | | | 1 | 1FE | 500,000 | 102.807 | 514,035 | 500,000 | 500,004 | | (5) | | | 4.640 | 4.639 | MN | 3,867 | 23,200 | 10/28/2009. | 11/01/2017. |
| 649083 AA 0 | NEW VALLEY GEN I7.299 03/15/19 | | | 1 | 1 | 106,994 | 106.675 | 97,637 | 91,528 | 95,467 | | (3,348) | | | 7.299 | 3.413 | MS | 1,967 | 6,681 | 05/11/2010. | 03/15/2019. |
| 677555 Q4 9 | OH ST ECON DEV REV 4.215 06/01/2027 | | | | 1FE | 105,105 | 104.925 | 110,171 | 105,000 | 105,084 | | (6) | | | 4.215 | 4.228 | MJSD. | 369 | 4,426 | 08/10/2012. | 06/01/2027. |
| 67755C WH 8 | OH ST-ADULT CORRECT 5.00 10/01/2019 | SD | | 2 | 1FE | 284,198 | 107.155 | 267,888 | 250,000 | 258,597 | | (3,618) | | | 5.000 | 3.399 | AO | 3,125 | 12,500 | 01/21/2009. | 10/01/2019. |
| 880591 EA 6 | TENN VALLEY AUTH 5.50 07/18/2017 | | | | 1 | 167,960 | 102.570 | 153,856 | 150,000 | 151,499 | | (2,666) | | | 5.500 | 3.638 | JJ | 3,735 | 8,250 | 02/23/2010. | 07/18/2017. |
| 880591 EC 2 | TENN VALLEY AUTH 4.50 04/01/2018 | | | | 1 | 305,991 | 104.095 | 270,647 | 260,000 | 269,765 | | (7,688) | | | 4.500 | 1.456 | AO | 2,925 | 11,700 | 02/24/2012. | 04/01/2018. |
| 88059F AZ 4 | TVA PRIN STRIP 0 12/15/17 | @ | | | 1 | 15,914 | 99.033 | 17,826 | 18,000 | 17,662 | | 347 | | | | 1.991 | NA | | | 09/27/2011. | 12/15/2017. |
| 91754R UY 1 | UT BRD RGTS-A-UT V 5.00 11/01/2027 | | | 2 | 1FE | 394,462 | 114.725 | 378,593 | 330,000 | 369,384 | | (6,140) | | | 5.000 | 2.770 | MN | 2,750 | 16,500 | 09/19/2012. | 11/01/2027. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 12,608,307 | XXX | 12,440,341 | 12,136,528 | 12,321,451 | 0 | (60,577) | 0 | 0 | XXX | XXX | XXX | 71,841 | 311,826 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 3128MM UM 3 | FG G18587 PT 3.00 02/01/2031 | | | | 1 | 122,388 | 102.690 | 119,447 | 116,318 | 122,034 | | (591) | | | 3.000 | 1.713 | MON | 291 | 1,454 | 07/22/2016. | 02/01/2031. |
| 3128P7 5B 5 | FG C91742 PT 3.50 01/01/2034 | | | | 1 | 487,663 | 103.421 | 470,391 | 454,830 | 487,434 | | (1,891) | | | 3.500 | 1.712 | MON | 1,327 | 3,980 | 09/27/2016. | 01/01/2034. |
| 3128P7 W5 8 | FG C91568 PT 3.00 10/01/2032 | | | | 1 | 28,186 | 102.026 | 27,323 | 26,780 | 28,164 | | (132) | | | 3.000 | 1.743 | MON | 67 | 335 | 07/22/2016. | 10/01/2032. |
| 3128P7 XX 6 | FG C91594 3.00 01/01/2033 | | | | 1 | 350,091 | 102.019 | 339,645 | 332,924 | 349,788 | | (1,384) | | | 3.000 | 1.764 | MON | 832 | 3,329 | 08/16/2016. | 01/01/2033. |
| 3128PV BS 8 | FG J15449 PT 4.00 05/01/2026 | | | | 1 | 54,929 | 104.535 | 53,820 | 51,485 | 54,864 | | (290) | | | 4.000 | 1.640 | MON | 172 | 515 | 09/27/2016. | 05/01/2026. |
| 3136A4 VH 9 | FNR 2012-14 HA PAC 2.00 07/25/40 | | | | 1 | 112,846 | 98.109 | 112,185 | 114,347 | 113,094 | | 464 | | | 2.000 | 2.384 | MON | 191 | 2,287 | 07/24/2014. | 07/25/2040. |
| 3136A5 BB 1 | FNR 2012-40 PAC 2.00 09/25/40 | | | | 1 | 47,776 | 98.548 | 46,863 | 47,553 | 47,688 | | (45) | | | 2.000 | 1.883 | MON | 79 | 951 | 04/25/2012. | 09/25/2040. |
| 3136A7 5E 8 | FNR 2012-96 PD PAC 2.00 07/25/2041 | | | | 1 | 12,660 | 98.653 | 12,329 | 12,497 | 12,614 | | (45) | | | 2.000 | 1.596 | MON | 21 | 250 | 08/27/2012. | 07/25/2041. |
| 3136AA MJ 1 | FNR 2012-139 BH PAC 2.00 02/25/2042 | | | | 1 | 18,329 | 97.742 | 17,570 | 17,975 | 18,266 | | (74) | | | 2.000 | 1.547 | MON | 30 | 360 | 02/20/2013. | 02/25/2042. |
| 3136AA Y7 4 | FNR 2012-145 TA PAC 1.25 11/25/2042 | | | | 1 | 52,664 | 98.935 | 52,279 | 52,841 | 52,695 | | 39 | | | 1.250 | 1.305 | MON | 55 | 661 | 01/24/2013. | 11/25/2042. |
| 3136AA YL 3 | FNR 2012-133 GE PAC 1.50 08/25/2041 | | | | 1 | 36,438 | 95.315 | 34,781 | 36,491 | 36,441 | | 10 | | | 1.500 | 1.515 | MON | 46 | 547 | 03/22/2013. | 08/25/2041. |
| 3136AC A5 0 | FNR 2013-18 PA PAC 2.00 11/25/2041 | | | | 1 | 181,518 | 98.356 | 182,149 | 185,193 | 182,054 | | 790 | | | 2.000 | 2.454 | MON | 309 | 3,704 | 06/25/2014. | 11/25/2041. |
| 3136AC JY 8 | FNR 2013-17 PC SEQ 2.00 03/25/2039 | | | | 1 | 11,645 | 100.475 | 11,520 | 11,465 | 11,596 | | (40) | | | 2.000 | 1.611 | MON | 19 | 229 | 04/24/2013. | 03/25/2039. |
| 3136AD P9 4 | FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037 | | | | 1 | 7,567 | 100.308 | 7,800 | 7,776 | 7,625 | | 36 | | | 2.000 | 2.481 | MON | 13 | 156 | 11/25/2013. | 07/25/2037. |
| 3136AE 6N 2 | FNR 2013-74 HA SEQ 3.00 10/25/2037 | | | | 1 | 95,542 | 102.376 | 95,719 | 93,497 | 94,864 | | (361) | | | 3.000 | 2.551 | MON | 234 | 2,805 | 07/23/2013. | 10/25/2037. |
| 3136AE Z4 2 | FNR 2013-70 VA PAC 3.00 08/25/2026 | | | | 1 | 11,809 | 102.314 | 11,805 | 11,538 | 11,724 | | (45) | | | 3.000 | 2.557 | MON | 29 | 346 | 06/21/2013. | 08/25/2026. |

# 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 | Foreign | Bond CHAR | NAIC Desig-nation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3136AF NE 0 | FNR 2013-75 VG PAC AD 3.25 08/25/2026 | | | | 1 | 15,837 | 101.850 | 15,703 | 15,417 | 15,726 | | (94) | | | 3.250 | 2.579 | MON | 42 | 501 | 09/24/2013. | 08/25/2026. |
| 3136AR R4 2 | FNR 2016-25 A 3.00 11/25/2042 | | | | 1 | 26,556 | 101.902 | 25,942 | 25,458 | 26,501 | | (91) | | | 3.000 | 1.881 | MON | 64 | 255 | 08/19/2016. | 11/25/2042. |
| 3137A2 PF 2 | FHR 3766 HE PT 3.00 11/15/20 | | | | 1 | 136,204 | 101.788 | 136,843 | 134,440 | 134,970 | | 199 | | | 3.000 | 2.661 | MON | 336 | 4,033 | 12/28/2010. | 11/15/2020. |
| 3137A2 W9 8 | FHR 3752 PD PAC 2.75 09/15/2040 | | | | 1 | 17,026 | 99.290 | 16,413 | 16,530 | 16,975 | | (143) | | | 2.750 | 1.819 | MON | 38 | 455 | 12/26/2012. | 09/15/2040. |
| 3137A6 DT 6 | FHR 3815 GD SEQ 4.00 09/15/2025 | | | | 1 | 31,830 | 102.723 | 31,543 | 30,707 | 30,992 | | (294) | | | 4.000 | 2.962 | MON | 102 | 1,228 | 02/24/2011. | 09/15/2025. |
| 3137A9 VR 4 | FHR 3835 BA SEQ 4.00 08/15/2038 | | | | 1 | 121,073 | 103.999 | 120,277 | 115,652 | 118,972 | | (1,648) | | | 4.000 | 2.459 | MON | 386 | 4,626 | 06/27/2011. | 08/15/2038. |
| 3137AE LS 2 | FHR 3910 JC SEQ 2.00 12/15/2037 | | | | 1 | 31,274 | 99.228 | 30,359 | 30,595 | 31,077 | | (225) | | | 2.000 | 1.229 | MON | 51 | 612 | 09/19/2012. | 12/15/2037. |
| 3137AJ HW 7 | FHR 3960 YH SEQ 2.00 08/15/2040 | | | | 1 | 117,762 | 99.109 | 114,214 | 115,241 | 117,160 | | (800) | | | 2.000 | 1.271 | MON | 192 | 2,306 | 09/20/2012. | 08/15/2040. |
| 3137AP GN 4 | FHR 4029 NE PAC 2.50 03/15/2041 | | | | 1 | 32,271 | 100.319 | 31,280 | 31,180 | 32,081 | | (314) | | | 2.500 | 1.440 | MON | 65 | 780 | 03/25/2013. | 03/15/2041. |
| 3137AS Q8 0 | FHR 4088 PA PAC 3.00 12/15/40 | | | | 1 | 55,626 | 100.645 | 53,447 | 53,104 | 55,178 | | (353) | | | 3.000 | 2.222 | MON | 133 | 1,593 | 10/24/2012. | 12/15/2040. |
| 3137AT Q5 4 | FHR 4097 TG SEQ 2.00 05/15/2039 | | | | 1 | 15,537 | 99.798 | 15,970 | 16,002 | 15,633 | | 114 | | | 2.000 | 2.771 | MON | 27 | 320 | 07/22/2013. | 05/15/2039. |
| 3137AU ML 0 | FHR 4102 LA PAC 1.75 01/15/2040 | | | | 1 | 209,863 | 97.151 | 210,056 | 216,215 | 211,416 | | 1,442 | | | 1.750 | 2.469 | MON | 315 | 3,784 | 02/25/2014. | 01/15/2040. |
| 3137AU X8 7 | FHR 4123 AE SEQ 2.00 09/15/2039 | | | | 1 | 5,265 | 99.678 | 5,230 | 5,247 | 5,260 | | (4) | | | 2.000 | 1.905 | MON | 9 | 105 | 05/17/2013. | 09/15/2039. |
| 3137B0 DW 1 | FHR 4183 ME 2.00 02/15/2042 | | | | 1 | 28,518 | 99.211 | 27,983 | 28,206 | 28,510 | | (36) | | | 2.000 | 1.619 | MON | 47 | 188 | 08/17/2016. | 02/15/2042. |
| 3137B0 TR 5 | FHR 4186 MC PT 1.50 03/15/2028 | | | | 1 | 24,526 | 96.780 | 24,782 | 25,606 | 24,782 | | 203 | | | 1.500 | 2.365 | MON | 32 | 384 | 07/22/2013. | 03/15/2028. |
| 3137B7 3L 1 | FHR 4289 WE SEQ 3.00 08/15/2031 | | | | 1 | 242,401 | 103.790 | 245,603 | 236,633 | 241,002 | | (935) | | | 3.000 | 2.548 | MON | 592 | 7,099 | 02/12/2014. | 08/15/2031. |
| 3137B7 WH 8 | FHR 4311 EA PAC 2.00 09/15/43 | | | | 1 | 75,707 | 100.076 | 76,894 | 76,836 | 76,014 | | 944 | | | 2.000 | 3.211 | MON | 128 | 1,537 | 07/22/2014. | 09/15/2043. |
| 3137BA XY 3 | FHR 4342 BD PAC 2.50 12/15/2043 | | | | 1 | 16,969 | 101.282 | 17,195 | 16,978 | 16,966 | | 3 | | | 2.500 | 2.488 | MON | 35 | 424 | 06/02/2014. | 12/15/2043. |
| 3137BB FW 5 | FHR 4349 CD PAC 2.50 03/15/2044 | | | | 1 | 19,453 | 100.985 | 19,663 | 19,472 | 19,452 | | 11 | | | 2.500 | 2.514 | MON | 41 | 487 | 06/25/2014. | 03/15/2044. |
| 3137BC GX 0 | FHR 4360 KA 3.00 05/15/2040 | | | | 1 | 73,412 | 101.509 | 71,611 | 70,546 | 73,298 | | (341) | | | 3.000 | 1.502 | MON | 176 | 705 | 08/24/2016. | 05/15/2040. |
| 3137BN Z8 0 | FHR 4569 A 2.50 11/15/2040 | | | | 1 | 610,781 | 100.285 | 593,421 | 591,734 | 609,781 | | (1,620) | | | 2.500 | 1.712 | MON | 1,233 | 4,931 | 08/11/2016. | 11/15/2040. |
| 3137BS YX 5 | FHR 4631 AC 3.50 08/15/2043 | | | | 1 | 536,446 | 103.250 | 535,151 | 518,305 | 536,347 | | (99) | | | 3.500 | 2.652 | MON | 1,512 | | 12/19/2016. | 08/15/2043. |
| 3138W9 DC 1 | FN AS0098 3.50 08/01/2033 | | | | 1 | 138,837 | 104.047 | 138,608 | 133,217 | 138,781 | | (55) | | | 3.500 | 2.570 | MON | 389 | | 12/09/2016. | 08/01/2033. |
| 31397U RJ 0 | FNR 2011-63 MV SEQ 3.50 07/25/24 | | | | 1 | 214,540 | 102.815 | 213,669 | 207,819 | 209,379 | | (2,146) | | | 3.500 | 2.433 | MON | 606 | 7,274 | 07/22/2011. | 07/25/2024. |
| 31418A AJ 7 | FN MA0908 4.00 11/01/2031 | | | | 1 | 98,120 | 106.090 | 98,435 | 92,785 | 98,113 | | (6) | | | 4.000 | 2.616 | MON | 309 | | 12/28/2016. | 11/01/2031. |
| 31418A F2 9 | FN MA1084 3.50 06/01/2032 | | | | 1 | 443,920 | 104.010 | 432,524 | 415,850 | 443,346 | | (2,385) | | | 3.500 | 1.820 | MON | 1,213 | 4,852 | 08/11/2016. | 06/01/2032. |
| 31418B HY 5 | FN MA2046 3.50 10/01/2034 | | | | 1 | 97,622 | 103.832 | 97,905 | 94,292 | 97,598 | | (24) | | | 3.500 | 2.519 | MON | 275 | | 12/16/2016. | 10/01/2034. |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 5,069,427 | XXX | 4,996,344 | 4,907,578 | 5,056,255 | 0 | (12,256) | 0 | 0 | XXX | XXX | XXX | 12,059 | 70,386 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 57419R GH 2 | MD ST CMNTY DEV ADMIN A 4.00 07/01/2043 | | | 2 | 1FE | 193,565 | 104.850 | 202,952 | 193,565 | 193,565 | | | | | 4.000 | 4.033 | MON | 645 | 7,743 | 08/14/2013. | 07/01/2043. |
| 60416Q GC 2 | MINNESOTA ST HSG FIN A 2.80 02/01/2045 | | | 2 | 1FE | 451,277 | 97.918 | 441,882 | 451,277 | 451,277 | | | | | 2.800 | 2.816 | MON | 1,053 | 12,636 | 01/13/2015. | 02/01/2045. |
| 647200 X6 6 | NM MTGE FIN SFM C I 4.50 10/01/2043 | | | 2 | 1FE | 219,705 | 101.745 | 214,942 | 211,255 | 218,596 | | (1,220) | | | 4.500 | 3.814 | MON | 792 | 9,506 | 08/08/2013. | 10/01/2043. |
| 649883 VZ 5 | NY MTGE AGY-178 3.50 10/01/2043 | | | 2 | 1FE | 708,256 | 103.497 | 708,954 | 685,000 | 700,824 | | (2,262) | | | 3.500 | 3.091 | AO | 5,994 | 23,975 | 07/11/2013. | 10/01/2043. |
| 2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities | | | | | | 1,572,803 | XXX | 1,568,730 | 1,541,097 | 1,564,261 | 0 | (3,482) | 0 | 0 | XXX | XXX | XXX | 8,484 | 53,860 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 19,250,538 | XXX | 19,005,416 | 18,585,203 | 18,941,967 | 0 | (76,315) | 0 | 0 | XXX | XXX | XXX | 92,384 | 436,072 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 00206R AZ 5 | AT&T INC 3.875 08/15/2021 | | | 1 | 2FE | 132,085 | 103.098 | 134,027 | 130,000 | 131,333 | | (260) | | | 3.875 | 3.632 | FA | 1,903 | 5,038 | 12/23/2013. | 08/15/2021. |
| 037411 AX 3 | APACHE CORP 3.625 02/01/2021 | | | 1 | 2FE | 15,185 | 103.319 | 15,498 | 15,000 | 15,104 | | (25) | | | 3.625 | 3.430 | FA | 227 | 544 | 08/19/2013. | 02/01/2021. |
| 039483 AY 8 | ARCHER DANIELS 5.45 03/15/2018 | | | 1 | 1FE | 75,648 | 104.505 | 66,883 | 64,000 | 66,398 | | (1,941) | | | 5.450 | 2.279 | MS | 1,027 | 3,488 | 12/23/2011. | 03/15/2018. |
| 039483 BB 7 | ARCHER-DANIELS 4.479 03/01/2021 | | | 1 | 1FE | 163,527 | 108.184 | 162,276 | 150,000 | 158,422 | | (1,869) | | | 4.479 | 3.034 | MS | 2,240 | 6,719 | 03/06/2014. | 03/01/2021. |
| 05565Q BU 1 | BP CAPITAL MKT PLC 3.561 11/01/2021 | | C | 1 | 1FE | 582,826 | 104.385 | 589,774 | 565,000 | 576,709 | | (2,213) | | | 3.561 | 3.096 | MN | 3,353 | 20,120 | 02/20/2014. | 11/01/2021. |
| 075887 AW 9 | BECTON DICKINSON 3.25 11/12/2020 | | | 1 | 2FE | 153,987 | 102.561 | 153,841 | 150,000 | 152,417 | | (584) | | | 3.250 | 2.807 | MN | 664 | 4,875 | 03/25/2014. | 11/12/2020. |
| 075887 BA 6 | BECTON DICKINSON 3 11/08/21 | | | 1 | 2FE | 51,483 | 102.522 | 51,261 | 50,000 | 50,787 | | (150) | | | 3.125 | 2.776 | MN | 230 | 1,563 | 01/26/2012. | 11/08/2021. |

# 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 | 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 |
| 097014 AL 8 | BOEING CAP CORP 4.7 10/27/19 | | | 1 | 1FE | 88,628 | 107.821 | 80,866 | 75,000 | 80,825 | | (1,992) | | | 4.700 | 1.862 | AO | 627 | 3,525 | 12/18/2012. | 10/27/2019. |
| 11042A AA 2 | BRITISH AIRWAYS 4.625 06/20/2024 | | | 1 | 1FE | 889,221 | 106.337 | 945,569 | 889,221 | 889,231 | | | | | 4.625 | 4.652 | MJSD. | 1,257 | 41,126 | 06/25/2013. | 06/20/2024. |
| 26442C AJ 3 | DUKE ENERGY CAR 4.30 06/15/2020 | | | 1 | 1FE | 56,489 | 106.903 | 53,452 | 50,000 | 52,821 | | (771) | | | 4.300 | 2.583 | JD | 96 | 2,150 | 12/22/2011. | 06/15/2020. |
| 29977G AB 8 | EVERBANK FINL CORP 6.00 03/15/2026 | | | 2 | 2FE | 500,000 | 104.497 | 522,484 | 500,000 | 500,000 | | | | | 6.000 | 6.000 | MS | 8,833 | 15,083 | 03/09/2016. | 03/15/2026. |
| 458140 AJ 9 | INTEL CORP 3.30 10/01/2021 | | | 1 | 1FE | 524,845 | 103.836 | 519,181 | 500,000 | 520,612 | | (4,045) | | | 3.300 | 2.377 | AO | 4,125 | 16,500 | 12/09/2015. | 10/01/2021. |
| 62856R AB 1 | MYRIAD INT HOLDINGS BV 6.00 07/18/2020 | | C | | 2FE | 375,000 | 108.312 | 406,170 | 375,000 | 375,000 | | | | | 6.000 | 6.000 | JJ | 10,188 | 22,500 | 07/11/2013. | 07/18/2020. |
| 713448 BW 7 | PEPSICO INC 3.00 08/25/2021 | | | 1 | 1FE | 19,770 | 102.364 | 20,473 | 20,000 | 19,858 | | 28 | | | 3.000 | 3.165 | FA | 210 | 600 | 09/25/2013. | 08/25/2021. |
| 718172 BN 8 | PHILIP MORRIS IN 1.25 11/09/2017 | | | | 1FE | 601,314 | 99.962 | 599,774 | 600,000 | 600,661 | | (653) | | | 1.250 | 1.120 | MN | 1,083 | 7,500 | 02/18/2016. | 11/09/2017. |
| 854502 AC 5 | STANLEY BLACK 3.40 12/01/2021 | | | 1 | 1FE | 15,018 | 103.114 | 15,467 | 15,000 | 15,011 | | (2) | | | 3.400 | 3.383 | JD | 43 | 510 | 09/25/2013. | 12/01/2021. |
| 87612E AP 1 | TARGET CORP 5.375 05/01/2017 | | | 1 | 1FE | 174,482 | 101.371 | 152,057 | 150,000 | 151,360 | | (4,018) | | | 5.375 | 2.620 | MN | 1,344 | 8,063 | 11/03/2010. | 05/01/2017. |
| 89236T BB 0 | TOYOTA MTR CRED MTN 2.10 01/17/2019 | | | 1 | 1FE | 10,055 | 100.453 | 10,045 | 10,000 | 10,023 | | (11) | | | 2.100 | 1.983 | JJ | 96 | 210 | 01/28/2014. | 01/17/2019. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 4,429,562 | XXX | 4,499,098 | 4,308,221 | 4,366,572 | 0 | (18,508) | 0 | 0 | XXX | XXX | XXX | 37,543 | 160,112 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 073877 CS 9 | BSABS 2005-SD3 1M1 MEZ FLT 07/25/2035 | | | | 1FM | 502,441 | 91.984 | 574,900 | 625,000 | 558,940 | | 19,359 | | | 1.406 | 4.428 | MON | 171 | 7,141 | 12/05/2013. | 07/25/2035. |
| 12489W QE 7 | CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35 | | | | 1FM | 965,000 | 97.874 | 978,743 | 1,000,000 | 966,410 | | 1,408 | | | 3.986 | 4.249 | MON | 3,322 | 40,006 | 01/27/2015. | 12/25/2035. |
| 12647H BJ 4 | CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE | | | | 1FM | 138,623 | 97.571 | 142,515 | 146,064 | 143,542 | | 3,355 | | | 0.782 | 2.670 | MON | 22 | 990 | 07/19/2013. | 12/27/2036. |
| 17307G E8 7 | CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35 | | | | 1FM | 444,409 | 86.951 | 459,112 | 528,012 | 438,964 | | 7,273 | | | 3.066 | 5.176 | MON | 1,349 | 10,981 | 03/23/2016. | 10/25/2035. |
| 46637U AA 5 | JPTEP 2012-3 A PT 3.0 10/27/2042 | | | | 1FE | 588,318 | 98.720 | 601,852 | 609,656 | 589,688 | | 2,932 | | | 3.000 | 3.535 | MON | 1,524 | 18,287 | 12/10/2013. | 10/27/2042. |
| 52520M AE 3 | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035 | | | | 1FM | 247,875 | 92.938 | 243,630 | 262,141 | 230,362 | | 1,259 | | | 5.500 | 5.602 | MON | 1,201 | 14,509 | 11/01/2013. | 11/25/2035. |
| 576433 GM 2 | MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033 | | | | 1FM | 305,614 | 98.320 | 312,186 | 317,521 | 306,362 | | 1,798 | | | 3.149 | 3.950 | MON | 833 | 6,006 | 02/26/2016. | 12/25/2033. |
| 59020U W4 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35 | | | | 1FM | 290,554 | 86.709 | 297,113 | 342,655 | 285,848 | | 6,143 | | | 3.230 | 3.535 | MON | 922 | 9,900 | 07/19/2013. | 12/25/2035. |
| 94984L AA 4 | WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36 | | | | 1FM | 558,513 | 96.340 | 569,406 | 591,038 | 553,511 | | 1,380 | | | 3.048 | 4.499 | MON | 1,501 | 14,125 | 02/23/2016. | 10/25/2036. |
| 3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 4,041,348 | XXX | 4,179,458 | 4,422,087 | 4,073,628 | 0 | 44,907 | 0 | 0 | XXX | XXX | XXX | 10,847 | 121,945 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 03329K AC 7 | ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28 | | | | 1FE | 100,000 | 97.750 | 97,750 | 100,000 | 100,004 | | 4 | | | 2.880 | 2.889 | JAJO | 1,240 | | 06/22/2016. | 07/28/2028. |
| 14312J AL 6 | CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28 | | | | 1FE | 400,000 | 100.822 | 403,287 | 400,000 | 400,000 | | | | | 3.338 | 3.312 | JAJO | 2,633 | 11,052 | 12/11/2015. | 01/20/2028. |
| 233046 AD 3 | DNKN 2015-1A A2II ABS SNR 3.98 02/20/45 | | | | 2AM | 491,250 | 100.242 | 492,440 | 491,250 | 491,250 | | | | | 3.980 | 4.000 | FMAN. | 2,227 | 19,552 | 01/22/2015. | 02/20/2045. |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | | | | 1FE | 446,082 | 99.478 | 443,754 | 446,082 | 446,082 | | | | | 3.968 | 4.001 | MON | 590 | 13,325 | 03/14/2016. | 03/19/2046. |
| 46617U AN 1 | JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23 | | | | 1FE | 761,261 | 99.875 | 760,309 | 761,261 | 761,261 | | | | | 3.070 | 3.082 | JAJO | 4,610 | 23,230 | 03/24/2015. | 04/20/2023. |
| 67401G AE 8 | OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27 | | | | 1FE | 499,943 | 99.414 | 497,070 | 500,000 | 499,961 | | 18 | | | 3.807 | 3.827 | JAJO | 3,754 | 11,368 | 03/09/2016. | 01/20/2027. |
| 92330W AE 7 | VENTR 2016-24A AF CLO SSNR 2.707 10/28 | | | | 1FE | 25,000 | 97.500 | 24,375 | 25,000 | 25,001 | | 1 | | | 2.707 | 2.715 | JAJO | 190 | | 08/11/2016. | 10/20/2028. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 2,723,535 | XXX | 2,718,985 | 2,723,593 | 2,723,558 | 0 | 23 | 0 | 0 | XXX | XXX | XXX | 15,244 | 78,527 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 11,194,445 | XXX | 11,397,541 | 11,453,900 | 11,163,758 | 0 | 26,423 | 0 | 0 | XXX | XXX | XXX | 63,633 | 360,584 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 22,090,854 | XXX | 21,759,687 | 20,984,748 | 21,565,094 | 0 | (153,083) | 0 | 0 | XXX | XXX | XXX | 131,924 | 652,568 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 9,390,999 | XXX | 9,452,362 | 9,599,703 | 9,407,749 | 0 | 29,762 | 0 | 0 | XXX | XXX | XXX | 23,538 | 199,921 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 4,296,338 | XXX | 4,287,715 | 4,264,690 | 4,287,820 | 0 | (3,459) | 0 | 0 | XXX | XXX | XXX | 23,728 | 132,387 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 35,778,190 | XXX | 35,499,765 | 34,849,141 | 35,260,663 | 0 | (126,779) | 0 | 0 | XXX | XXX | XXX | 179,190 | 984,876 | XXX | XXX |

## Sch. D - Pt. 2 - Sn. 1
## NONE

## Sch. D - Pt. 2 - Sn. 2
## NONE

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | |
| 3128MM UM 3 | FG G18587 PT 3.00 02/01/2031 | | 07/22/2016 | RAYMOND JAMES & ASSOCIATES | | 135,446 | 128,728 | 279 |
| 3128P7 5B 5 | FG C91742 PT 3.50 01/01/2034 | | 09/27/2016 | RAYMOND JAMES & ASSOCIATES | | 527,541 | 492,023 | 1,387 |
| 3128P7 W5 8 | FG C91568 PT 3.00 10/01/2032 | | 07/22/2016 | RAYMOND JAMES & ASSOCIATES | | 30,963 | 29,419 | 64 |
| 3128P7 XX 6 | FG C91594 3.00 01/01/2033 | | 08/16/2016 | RAYMOND JAMES & ASSOCIATES | | 378,676 | 360,108 | 540 |
| 3128PV BS 8 | FG J15449 PT 4.00 05/01/2026 | | 09/27/2016 | RAYMOND JAMES & ASSOCIATES | | 60,709 | 56,904 | 183 |
| 3130A7 H7 3 | FED HOME LN BANK 0001 1.00 03/29/2018 | | 03/24/2016 | RAYMOND JAMES & ASSOCIATES | | 100,000 | 100,000 | |
| 3130A8 3W 1 | FED HOME LN BANK 1 05/25/21 | | 05/16/2016 | RAYMOND JAMES & ASSOCIATES | | 350,000 | 350,000 | |
| 3130A8 7G 2 | FED HOME LN BANK 1.20 05/24/2019 | | 05/25/2016 | RAYMOND JAMES & ASSOCIATES | | 10,000 | 10,000 | 1 |
| 3133EF L6 2 | FED FARM CREDIT 0.98 12/14/2017 | | 03/22/2016 | ANCORA ADVISORS LLC | | 149,928 | 150,000 | 37 |
| 3134G8 XX 2 | FREDDIE MAC 0000 1.25 04/28/2021 | | 04/20/2016 | RAYMOND JAMES & ASSOCIATES | | 50,000 | 50,000 | |
| 3134G9 FJ 1 | FREDDIE MAC 1 05/25/21 | | 05/03/2016 | RAYMOND JAMES & ASSOCIATES | | 500,000 | 500,000 | |
| 3134G9 RQ 2 | FREDDIE MAC 1 06/15/21 | | 05/24/2016 | RAYMOND JAMES & ASSOCIATES | | 1,040,000 | 1,040,000 | |
| 3134G9 T3 1 | FREDDIE MAC 1 07/27/21 0000 | | 08/04/2016 | RAYMOND JAMES & ASSOCIATES | | 135,000 | 135,000 | 34 |
| 3134G9 U4 7 | FREDDIE MAC 1 08/25/21 | | 07/20/2016 | RAYMOND JAMES & ASSOCIATES | | 135,000 | 135,000 | |
| 3134G9 UM 7 | FREDDIE MAC 1 06/30/21 | | 06/09/2016 | RAYMOND JAMES & ASSOCIATES | | 600,000 | 600,000 | |
| 3134G9 YJ 0 | FREDDIE MAC 1.3 06/30/21 0001 | | 06/21/2016 | RAYMOND JAMES & ASSOCIATES | | 420,000 | 420,000 | |
| 3135G0 PQ 0 | FANNIE MAE 0.875 10/26/2017 | | 05/26/2016 | RAYMOND JAMES & ASSOCIATES | | 100,158 | 100,000 | 75 |
| 3136AR R4 2 | FNR 2016-25 A 3.00 11/25/2042 | | 08/19/2016 | ANCORA ADVISORS LLC | | 29,145 | 27,940 | 54 |
| 3136G3 DB 8 | FANNIE MAE 0000 0.75 03/22/2019 | | 03/24/2016 | RAYMOND JAMES & ASSOCIATES | | 200,000 | 200,000 | 25 |
| 3136G3 Q9 9 | FANNIE MAE 1.25 08/15/2019 | | 07/26/2016 | RAYMOND JAMES & ASSOCIATES | | 600,000 | 600,000 | |
| 3137B0 DW 1 | FHR 4183 ME 2.00 02/15/2042 | | 08/17/2016 | FIFTH THIRD | | 30,802 | 30,464 | 36 |
| 3137BC GX 0 | FHR 4360 KA 3.00 05/15/2040 | | 08/24/2016 | RAYMOND JAMES & ASSOCIATES | | 79,506 | 76,403 | 178 |
| 3137BN Z8 0 | FHR 4569 A 2.50 11/15/2040 | | 08/11/2016 | ANCORA ADVISORS LLC | | 640,202 | 620,238 | 646 |
| 3137BS YX 5 | FHR 4631 AC 3.50 08/15/2043 | | 12/19/2016 | FIFTH THIRD | | 536,446 | 518,305 | 1,058 |
| 3137EA DV 8 | FREDDIE MAC 0.75 07/14/2017 | | 05/24/2016 | RAYMOND JAMES & ASSOCIATES | | 205,940 | 206,000 | 562 |
| 3137EA DX 4 | FREDDIE MAC REF 1.00 12/15/2017 | | 05/25/2016 | RAYMOND JAMES & ASSOCIATES | | 110,227 | 110,000 | 504 |
| 3138W9 DC 1 | FN AS0098 3.50 08/01/2033 | | 12/09/2016 | RAYMOND JAMES & ASSOCIATES | | 138,837 | 133,217 | 155 |
| 31418A AJ 7 | FN MA0908 4.00 11/01/2031 | | 12/28/2016 | RAYMOND JAMES & ASSOCIATES | | 98,120 | 92,785 | 289 |
| 31418A F2 9 | FN MA1084 3.50 06/01/2032 | | 08/11/2016 | RAYMOND JAMES & ASSOCIATES | | 486,941 | 456,151 | 665 |
| 31418B HY 5 | FN MA2046 3.50 10/01/2034 | | 12/16/2016 | RAYMOND JAMES & ASSOCIATES | | 97,622 | 94,292 | 183 |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 7,977,209 | 7,822,976 | 6,956 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 03329K AC 7 | ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28 | | 06/22/2016 | DEUTSCHE BANK | | 100,000 | 100,000 | |
| 17307G E8 7 | CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35 | | 03/23/2016 | CITIGROUP | | 545,332 | 619,696 | 1,285 |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | | 03/14/2016 | CS FIRST BOSTON | | 500,000 | 500,000 | |
| 29977G AB 8 | EVERBANK FINL CORP 6.00 03/15/2026 | | 03/09/2016 | US BANCORP | | 500,000 | 500,000 | |
| 576433 GM 2 | MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033 | | 02/26/2016 | AMHERST SECURITIES CORP | | 365,331 | 379,564 | 28 |
| 67401G AE 8 | OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27 | | 03/09/2016 | WELLS FARGO BROKERAGE SERVICES | | 499,943 | 500,000 | |
| 718172 BN 8 | PHILIP MORRIS IN 1.25 11/09/2017 | | 02/18/2016 | RAYMOND JAMES & ASSOCIATES | | 601,314 | 600,000 | 2,167 |
| 92330W AE 7 | VENTR 2016-24A AF CLO SSNR 2.707 10/28 | | 08/11/2016 | JEFFERIES & CO | | 25,000 | 25,000 | |
| 94984L AA 4 | WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36 | | 02/23/2016 | BANC OF AMERICA SECURITIES | | 726,457 | 769,246 | 1,461 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 3,863,376 | 3,993,506 | 4,940 |

# 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 |
| 8399997. Total - Bonds - Part 3 | | | | | | 11,840,585 | 11,816,482 | 11,896 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 919,090 | 919,000 | 837 |
| 8399999. Total - Bonds | | | | | | 12,759,675 | 12,735,482 | 12,733 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 12,759,675 | XXX | 12,733 |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 36241L S7 2 | GNJO PL 783242 PT 3.00 02/15/2026 | .. | 12/15/2016. | MBS Paydown | | 43,901 | 43,901 | 46,398 | 45,883 | | (410) | | (410) | | 43,901 | | | 0 | 667 | 02/15/2026. |
| 38373A D9 4 | GNR 2009-69 PV PAC 4.00 08/20/2039 | .. | 12/20/2016. | MBS Paydown | | 23,036 | 23,036 | 24,227 | 24,046 | | (103) | | (103) | | 23,036 | | | 0 | 467 | 08/20/2039. |
| 38375G 2G 5 | GNR 2012-102 DN SEQ 1.50 09/20/2040 | .. | 12/20/2016. | MBS Paydown | | 15,432 | 15,432 | 15,422 | 15,421 | | 1 | | 1 | | 15,432 | | | 0 | 128 | 09/20/2040. |
| 38377W W9 1 | GNR 2011-106 ME PAC 3.00 06/20/38 | .. | 09/20/2016. | MBS Paydown | | 24,793 | 24,793 | 25,940 | 25,254 | | (460) | | (460) | | 24,793 | | | 0 | 303 | 06/20/2038. |
| 38378T AF 7 | GNR 2013-71 GA PAC 2.50 07/20/2041 | .. | 12/20/2016. | MBS Paydown | | 2,379 | 2,379 | 2,386 | 2,384 | | (4) | | (4) | | 2,379 | | | 0 | 32 | 07/20/2041. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 109,541 | 109,541 | 114,374 | 112,988 | 0 | (977) | 0 | (977) | 0 | 109,541 | 0 | 0 | 0 | 1,597 | XXX |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | |
| 13063C XS 4 | CALIFORNIA ST REF CM 2.45 12/01/2031 | .. | 06/01/2016. | Paydown | | 45,000 | 45,000 | 45,000 | 45,000 | | 0 | | 0 | | 45,000 | | | 0 | 551 | 12/01/2031. |
| 13063C XS 4 | CALIFORNIA ST REF CM 2.45 12/01/2031 | .. | 12/01/2016. | Partial Call @ 100.00 | | 55,000 | 55,000 | 55,000 | 54,999 | | 1 | | 1 | | 55,000 | | | 0 | 1,348 | 12/01/2031. |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | 100,000 | 100,000 | 100,000 | 99,999 | 0 | 1 | 0 | 1 | 0 | 100,000 | 0 | 0 | 0 | 1,899 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 3128MM UM 3 | FG G18587 PT 3.00 02/01/2031 | .. | 12/15/2016. | MBS Paydown | | 12,411 | 12,411 | 13,058 | | | (411) | | (411) | | 12,411 | | | 0 | 95 | 02/01/2031. |
| 3128P7 5B 5 | FG C91742 PT 3.50 01/01/2034 | .. | 12/15/2016. | MBS Paydown | | 37,192 | 37,192 | 39,877 | | | (1,023) | | (1,023) | | 37,192 | | | 0 | 209 | 01/01/2034. |
| 3128P7 W5 8 | FG C91568 PT 3.00 10/01/2032 | .. | 12/15/2016. | MBS Paydown | | 2,638 | 2,638 | 2,777 | | | (28) | | (28) | | 2,638 | | | 0 | 20 | 10/01/2032. |
| 3128P7 XX 6 | FG C91594 3.00 01/01/2033 | .. | 12/15/2016. | MBS Paydown | | 27,183 | 27,183 | 28,585 | | | (320) | | (320) | | 27,183 | | | 0 | 172 | 01/01/2033. |
| 3128PV BS 8 | FG J15449 PT 4.00 05/01/2026 | .. | 12/15/2016. | MBS Paydown | | 5,418 | 5,418 | 5,780 | | | (138) | | (138) | | 5,418 | | | 0 | 33 | 05/01/2026. |
| 3130A5 RJ 0 | FHLB-CALL06/16 2.55 06/29/2022 | .. | 06/29/2016. | Call @ 100.00 | | 10,000 | 10,000 | 10,000 | 10,000 | | | | 0 | | 10,000 | | | 0 | 128 | 06/29/2022. |
| 3130A5 T8 2 | FED HOME LN BANK 2.65 06/29/2022 | .. | 06/29/2016. | Call @ 100.00 | | 35,000 | 35,000 | 35,000 | 35,000 | | | | 0 | | 35,000 | | | 0 | 464 | 06/29/2022. |
| 31331V V8 6 | FED FARM CREDIT 5.51 09/07/2016 | .. | 09/07/2016. | Maturity | | 70,000 | 70,000 | 81,127 | 71,439 | | (1,439) | | (1,439) | | 70,000 | | | 0 | 3,857 | 09/07/2016. |
| 313380 VF 1 | FHLB-CALL07/16 2.30 10/04/2022 | .. | 04/26/2016. | Partial Call @ 100.00 | | 22,500 | 22,500 | 22,388 | 22,400 | | 100 | | 100 | | 22,500 | | | 0 | 147 | 10/04/2022. |
| 313380 VF 1 | FHLB-CALL07/16 2.30 10/04/2022 | .. | 07/08/2016. | Call @ 100.00 | | 22,500 | 22,500 | 22,388 | 22,400 | | 100 | | 100 | | 22,500 | | | 0 | 493 | 10/04/2022. |
| 3133EA 7J 1 | FED FARM CREDIT 1.82 11/13/2020 | .. | 04/11/2016. | Call @ 100.00 | | 890,000 | 890,000 | 856,216 | 864,982 | | 25,018 | | 25,018 | | 890,000 | | | 0 | 6,659 | 11/13/2020. |
| 3133EC CU 6 | FED FARM CREDIT 1.80 01/15/2021 | .. | 06/13/2016. | Call @ 100.00 | | 930,000 | 930,000 | 888,522 | 898,967 | | 31,033 | | 31,033 | | 930,000 | | | 0 | 15,252 | 01/15/2021. |
| 3133EC Q6 4 | FFCB-CALL04/16 1.74 05/21/2020 | .. | 04/18/2016. | Call @ 100.00 | | 10,000 | 10,000 | 9,610 | 9,723 | | 277 | | 277 | | 10,000 | | | 0 | 71 | 05/21/2020. |
| 3133XE UG 2 | FED HOME LN BANK UI16 4.875 03/11/2016 | .. | 03/11/2016. | Maturity | | 118,000 | 118,000 | 137,171 | 118,855 | | (855) | | (855) | | 118,000 | | | 0 | 2,876 | 03/11/2016. |
| 3133XH VS 8 | FED HOME LN BANK 5.00 12/09/2016 | .. | 12/09/2016. | Maturity | | 405,000 | 405,000 | 453,491 | 413,394 | | (8,394) | | (8,394) | | 405,000 | | | 0 | 20,250 | 12/09/2016. |
| 3134G9 RQ 2 | FREDDIE MAC 1 06/15/21 | .. | 12/21/2016. | Intercompany Sale | | 75,000 | 75,000 | 75,000 | | | | | 0 | | 75,000 | | | 0 | | 06/15/2021. |
| 31350A BR 8 | FHLMC VAR M034 CL A 4.15 04/15/2025 | .. | 01/15/2016. | Partial Call @ 100.00 | | 5,000 | 5,000 | 5,138 | 5,149 | | (149) | | (149) | | 5,000 | | | 0 | 17 | 04/15/2025. |
| 31350A BR 8 | FHLMC VAR M034 CL A 4.15 04/15/2025 | .. | 03/29/2016. | Payment on Intercompany Balance | | 1,018,311 | 990,000 | 1,017,225 | 1,019,407 | | (1,610) | | (1,610) | | 1,017,798 | | 513 | 513 | 11,869 | 04/15/2025. |
| 3135G0 QJ 5 | FANNIE MAE 2.25 10/17/2022 | .. | 04/16/2016. | Call @ 100.00 | | 50,000 | 50,000 | 49,672 | 49,675 | | 325 | | 325 | | 50,000 | | | 0 | 559 | 10/17/2022. |
| 3135G0 VT 7 | FNMA-CALL06/16 2.50 03/27/2023 | .. | 06/27/2016. | Call @ 100.00 | | 100,000 | 100,000 | 99,925 | 99,932 | | 68 | | 68 | | 100,000 | | | 0 | 1,875 | 03/27/2023. |
| 3136A0 DT 1 | FNR 2011-77 A SEQ 3.50 08/25/2036 | .. | 10/25/2016. | MBS Paydown | | 3,762 | 3,762 | 3,832 | 3,767 | | (5) | | (5) | | 3,762 | | | 0 | 56 | 08/25/2036. |
| 3136A4 VH 9 | FNR 2012-14 HA PAC 2.00 07/25/40 | .. | 12/25/2016. | MBS Paydown | | 49,442 | 49,442 | 48,793 | 48,859 | | 214 | | 214 | | 49,442 | | | 0 | 507 | 07/25/2040. |
| 3136A5 BB 1 | FNR 2012-40 PAC 2.00 09/25/40 | .. | 12/25/2016. | MBS Paydown | | 9,182 | 9,182 | 9,225 | 9,211 | | 0 | | 0 | | 9,182 | | | 0 | 97 | 09/25/2040. |
| 3136A7 5E 8 | FNR 2012-96 PD PAC 2.00 07/25/2041 | .. | 12/25/2016. | MBS Paydown | | 3,699 | 3,699 | 3,748 | 3,737 | | (2) | | (2) | | 3,699 | | | 0 | 43 | 07/25/2041. |
| 3136AA MJ 1 | FNR 2012-139 BH PAC 2.00 02/25/2042 | .. | 12/25/2016. | MBS Paydown | | 3,208 | 3,208 | 3,272 | 3,263 | | 4 | | 4 | | 3,208 | | | 0 | 34 | 02/25/2042. |
| 3136AA Y7 4 | FNR 2012-145 TA PAC 1.25 11/25/2042 | .. | 12/25/2016. | MBS Paydown | | 17,792 | 17,792 | 17,732 | 17,740 | | 21 | | 21 | | 17,792 | | | 0 | 121 | 11/25/2042. |
| 3136AA YL 3 | FNR 2012-133 GE PAC 1.50 08/25/2041 | .. | 12/25/2016. | MBS Paydown | | 6,711 | 6,711 | 6,702 | 6,702 | | 0 | | 0 | | 6,711 | | | 0 | 55 | 08/25/2041. |
| 3136AC A5 0 | FNR 2013-18 PA PAC 2.00 11/25/2041 | .. | 12/25/2016. | MBS Paydown | | 31,374 | 31,374 | 30,751 | 30,813 | | (58) | | (58) | | 31,374 | | | 0 | 340 | 11/25/2041. |
| 3136AC JY 8 | FNR 2013-17 PC SEQ 2.00 03/25/2039 | .. | 12/25/2016. | MBS Paydown | | 3,211 | 3,211 | 3,261 | 3,252 | | (15) | | (15) | | 3,211 | | | 0 | 40 | 03/25/2039. |
| 3136AD P9 4 | FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037 | .. | 12/25/2016. | MBS Paydown | | 2,409 | 2,409 | 2,344 | 2,358 | | 26 | | 26 | | 2,409 | | | 0 | 26 | 07/25/2037. |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3136AE 6N 2 | FNR 2013-74 HA SEQ 3.00 10/25/2037 | | 12/25/2016. | MBS Paydown | | 18,901 | 18,901 | 19,314 | 19,205 | | (82) | | (82) | | 18,901 | | | 0 | 361 | 10/25/2037. |
| 3136AE Z4 2 | FNR 2013-70 VA PAC 3.00 08/25/2026 | | 12/25/2016. | MBS Paydown | | 1,026 | 1,026 | 1,050 | 1,044 | | 10 | | 10 | | 1,026 | | | 0 | 17 | 08/25/2026. |
| 3136AF NE 0 | FNR 2013-75 VG PAC AD 3.25 08/25/2026 | | 12/25/2016. | MBS Paydown | | 1,363 | 1,363 | 1,400 | 1,392 | | 43 | | 43 | | 1,363 | | | 0 | 24 | 08/25/2026. |
| 3136AR R4 2 | FNR 2016-25 A 3.00 11/25/2042 | | 12/25/2016. | MBS Paydown | | 2,482 | 2,482 | 2,589 | | | (71) | | (71) | | 2,482 | | | 0 | 14 | 11/25/2042. |
| 3136FP ET 0 | FANNIE MAE 1 2.00 03/10/2016 | | 03/10/2016. | Maturity | | 180,000 | 180,000 | 182,101 | 180,089 | | (89) | | (89) | | 180,000 | | | 0 | 1,800 | 03/10/2016. |
| 3136G0 F8 9 | FNMA-CALL04/16 2.40 10/04/2022 | | 04/04/2016. | Call @ 100.00 | | 400,000 | 400,000 | 394,880 | 395,219 | | 4,781 | | 4,781 | | 400,000 | | | 0 | 4,800 | 10/04/2022. |
| 3136G1 B8 1 | FANNIE MAE 2.25 01/30/2023 | | 07/30/2016. | Call @ 100.00 | | 200,000 | 200,000 | 198,000 | 198,179 | | 1,821 | | 1,821 | | 200,000 | | | 0 | 4,500 | 01/30/2023. |
| 3136G1 JE 0 | FANNIE MAE 2.00 04/16/2021 | | 04/16/2016. | Call @ 100.00 | | 50,000 | 50,000 | 48,645 | 48,933 | | 1,067 | | 1,067 | | 50,000 | | | 0 | 500 | 04/16/2021. |
| 3137A2 PF 2 | FHR 3766 HE PT 3.00 11/15/20 | | 12/15/2016. | MBS Paydown | | 66,453 | 66,453 | 67,325 | 66,786 | | (678) | | (678) | | 66,453 | | | 0 | 1,016 | 11/15/2020. |
| 3137A2 W9 8 | FHR 3752 PD PAC 2.75 09/15/2040 | | 12/15/2016. | MBS Paydown | | 4,750 | 4,750 | 4,892 | 4,883 | | (8) | | (8) | | 4,750 | | | 0 | 76 | 09/15/2040. |
| 3137A6 DT 6 | FHR 3815 GD SEQ 4.00 09/15/2025 | | 12/15/2016. | MBS Paydown | | 20,050 | 20,050 | 20,783 | 20,308 | | (74) | | (74) | | 20,050 | | | 0 | 429 | 09/15/2025. |
| 3137A9 VR 4 | FHR 3835 BA SEQ 4.00 08/15/2038 | | 12/15/2016. | MBS Paydown | | 69,610 | 69,610 | 72,873 | 71,916 | | (1,172) | | (1,172) | | 69,610 | | | 0 | 1,634 | 08/15/2038. |
| 3137AE LS 2 | FHR 3910 JC SEQ 2.00 12/15/2037 | | 12/15/2016. | MBS Paydown | | 11,272 | 11,272 | 11,522 | 11,471 | | (30) | | (30) | | 11,272 | | | 0 | 118 | 12/15/2037. |
| 3137AJ HW 7 | FHR 3960 YH SEQ 2.00 08/15/2040 | | 12/15/2016. | MBS Paydown | | 38,847 | 38,847 | 39,697 | 39,557 | | (98) | | (98) | | 38,847 | | | 0 | 447 | 08/15/2040. |
| 3137AP GN 4 | FHR 4029 NE PAC 2.50 03/15/2041 | | 12/15/2016. | MBS Paydown | | 7,000 | 7,000 | 7,245 | 7,215 | | 41 | | 41 | | 7,000 | | | 0 | 99 | 03/15/2041. |
| 3137AS Q8 0 | FHR 4088 PA PAC 3.00 12/15/40 | | 12/15/2016. | MBS Paydown | | 21,378 | 21,378 | 22,394 | 22,250 | | (608) | | (608) | | 21,378 | | | 0 | 415 | 12/15/2040. |
| 3137AT Q5 4 | FHR 4097 TG SEQ 2.00 05/15/2039 | | 12/15/2016. | MBS Paydown | | 4,247 | 4,247 | 4,124 | 4,140 | | 25 | | 25 | | 4,247 | | | 0 | 52 | 05/15/2039. |
| 3137AU ML 0 | FHR 4102 LA PAC 1.75 01/15/2040 | | 12/15/2016. | MBS Paydown | | 43,634 | 43,634 | 42,352 | 42,565 | | 124 | | 124 | | 43,634 | | | 0 | 422 | 01/15/2040. |
| 3137AU X8 7 | FHR 4123 AE SEQ 2.00 09/15/2039 | | 12/15/2016. | MBS Paydown | | 1,656 | 1,656 | 1,662 | 1,661 | | (2) | | (2) | | 1,656 | | | 0 | 19 | 09/15/2039. |
| 3137B0 DW 1 | FHR 4183 ME 2.00 02/15/2042 | | 12/15/2016. | MBS Paydown | | 2,258 | 2,258 | 2,283 | | | 2 | | 2 | | 2,258 | | | 0 | 9 | 02/15/2042. |
| 3137B0 TR 5 | FHR 4186 MC PT 1.50 03/15/2028 | | 12/15/2016. | MBS Paydown | | 5,653 | 5,653 | 5,414 | 5,459 | | 41 | | 41 | | 5,653 | | | 0 | 44 | 03/15/2028. |
| 3137B7 3L 1 | FHR 4289 WE SEQ 3.00 08/15/2031 | | 12/15/2016. | MBS Paydown | | 47,505 | 47,505 | 48,663 | 48,449 | | (340) | | (340) | | 47,505 | | | 0 | 830 | 08/15/2031. |
| 3137B7 WH 8 | FHR 4311 EA PAC 2.00 09/15/43 | | 12/15/2016. | MBS Paydown | | 62,275 | 62,275 | 61,360 | 61,514 | | (67) | | (67) | | 62,275 | | | 0 | 676 | 09/15/2043. |
| 3137BA XY 3 | FHR 4342 BD PAC 2.50 12/15/2043 | | 12/15/2016. | MBS Paydown | | 9,511 | 9,511 | 9,505 | 9,504 | | 3 | | 3 | | 9,511 | | | 0 | 131 | 12/15/2043. |
| 3137BB FW 5 | FHR 4349 CD PAC 2.50 03/15/2044 | | 12/15/2016. | MBS Paydown | | 13,791 | 13,791 | 13,778 | 13,777 | | 3 | | 3 | | 13,791 | | | 0 | 202 | 03/15/2044. |
| 3137BC GX 0 | FHR 4360 KA 3.00 05/15/2040 | | 12/15/2016. | MBS Paydown | | 5,856 | 5,856 | 6,094 | | | (11) | | (11) | | 5,856 | | | 0 | 35 | 05/15/2040. |
| 3137BN Z8 0 | FHR 4569 A 2.50 11/15/2040 | | 12/15/2016. | MBS Paydown | | 28,504 | 28,504 | 29,422 | | | (297) | | (297) | | 28,504 | | | 0 | 147 | 11/15/2040. |
| 31397U RJ 0 | FNR 2011-63 MV SEQ 3.50 07/25/24 | | 12/25/2016. | MBS Paydown | | 23,996 | 23,996 | 24,773 | 24,273 | | 1,036 | | 1,036 | | 23,996 | | | 0 | 457 | 07/25/2024. |
| 31398F JG 7 | FNR 2009-80 MA SEQ 4.00 04/25/2027 | | 06/25/2016. | MBS Paydown | | 33,342 | 33,342 | 34,915 | 33,439 | | (97) | | (97) | | 33,342 | | | 0 | 383 | 04/25/2027. |
| 31418A F2 9 | FN MA1084 3.50 06/01/2032 | | 12/25/2016. | MBS Paydown | | 40,301 | 40,301 | 43,022 | | | (909) | | (909) | | 40,301 | | | 0 | 287 | 06/01/2032. |
| 56036Y AJ 4 | MAIN ST NAT GAS INC-B-GA 5 16 | | 03/15/2016. | Maturity | | 1,125,000 | 1,125,000 | 1,173,893 | 1,125,004 | | (4) | | (4) | | 1,125,000 | | | 0 | 28,125 | 03/15/2016. |
| 57419R GH 2 | MD ST CMNTY DEV ADMIN A 4.00 07/01/2043 | | 12/01/2016. | MBS Paydown | | 20,001 | 20,001 | 20,001 | 20,001 | | | | 0 | | 20,001 | | | 0 | 464 | 07/01/2043. |
| 60416Q GC 2 | MINNESOTA ST HSG FIN A 2.80 02/01/2045 | | 12/01/2016. | MBS Paydown | | 34,485 | 34,485 | 34,485 | 34,485 | | | | 0 | | 34,485 | | | 0 | 592 | 02/01/2045. |
| 647200 X6 6 | NM MTGE FIN SFM C I 4.50 10/01/2043 | | 12/01/2016. | MBS Paydown | | 17,401 | 17,401 | 18,097 | 18,055 | | (39) | | (39) | | 17,401 | | | 0 | 446 | 10/01/2043. |
| 649083 AA 0 | NEW VALLEY GEN I7.299 03/15/19 | | 03/15/2016. | Sinking Fund Redemption | | 29,195 | 29,195 | 34,129 | 31,010 | | (218) | | (218) | | 29,195 | | | 0 | 1,065 | 03/15/2019. |
| 677555 Q4 9 | OH ST ECON DEV REV 4.215 06/01/2027 | | 12/01/2016. | Sinking Fund Redemption | | 45,000 | 45,000 | 45,045 | 45,037 | | (34) | | (34) | | 45,000 | | | 0 | 1,686 | 06/01/2027. |
| 686087 PG 6 | OR HSG & CMNTY SVC 4.00 07/01/2043 | | 03/29/2016. | Payment on Intercompany Balance | | 847,287 | 800,000 | 859,953 | 848,248 | | (1,409) | | (1,409) | | 846,839 | | 448 | 448 | | 07/01/2043. |
| 686087 PG 6 | OR HSG & CMNTY SVC 4.00 07/01/2043 | | 04/01/2016. | Partial Call @ 100.00 | | 30,000 | 30,000 | 32,248 | 31,809 | | (1,809) | | (1,809) | | 30,000 | | | 0 | 24,722 | 07/01/2043. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 7,540,976 | 7,465,378 | 7,622,537 | 7,257,906 | 0 | 43,588 | 0 | 43,588 | 0 | 7,540,014 | 0 | 961 | 961 | 143,408 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 11042A AA 2 | BRITISH AIRWAYS 4.625 06/20/2024 | | 12/20/2016. | Sinking Fund Redemption | | 46,638 | 46,638 | 46,638 | 46,638 | | | | 0 | | 46,638 | | | 0 | 1,366 | 06/20/2024. |
| 12647H BJ 4 | CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE | | 12/27/2016. | MBS Paydown | | 119,122 | 119,122 | 113,054 | 115,795 | | 1,531 | | 1,531 | | 119,122 | | | 0 | 447 | 12/27/2036. |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 17307G E8 7 | CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35 | | 12/25/2016. | MBS Paydown | | 114,586 | 114,586 | 100,923 | | | 945 | | 945 | | 114,586 | | | 0 | 1,451 | 10/25/2035. |
| 17307G E8 7 | CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35 | | 12/25/2016. | Pass-Through Loss | | | (22,902) | | | | | | 0 | | | | | 0 | | 10/25/2035. |
| 233046 AD 3 | DNKN 2015-1A A2II ABS SNR 3.98 02/20/45 | | 11/20/2016. | MBS Paydown | | 5,000 | 5,000 | 5,000 | 5,000 | | | | 0 | | 5,000 | | | 0 | 124 | 02/20/2045. |
| 28618X AD 4 | ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46 | | 12/19/2016. | MBS Paydown | | 53,918 | 53,918 | 53,918 | | | | | 0 | | 53,918 | | | 0 | 889 | 03/19/2046. |
| 458140 AH 3 | INTEL CORP 1.95 10/01/2016 | | 10/01/2016. | Maturity | | 91,000 | 91,000 | 92,646 | 91,263 | | (263) | | (263) | | 91,000 | | | 0 | 1,775 | 10/01/2016. |
| 46617U AN 1 | JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23 | | 10/20/2016. | MBS Paydown | | 238,739 | 238,739 | 238,739 | 238,739 | | | | 0 | | 238,739 | | | 0 | 5,419 | 04/20/2023. |
| 46637U AA 5 | JPTEP 2012-3 A PT 3.0 10/27/2042 | | 12/27/2016. | MBS Paydown | | 138,355 | 138,355 | 133,513 | 133,772 | | 1,879 | | 1,879 | | 138,355 | | | 0 | 2,658 | 10/27/2042. |
| 52520M AE 3 | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035 | | 12/25/2016. | MBS Paydown | | 79,688 | 79,688 | 74,970 | 72,968 | | (7,797) | | (7,797) | | 79,688 | | | 0 | 2,138 | 11/25/2035. |
| 52520M AE 3 | LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035 | | 12/25/2016. | Pass-Through Loss | | | 2,752 | 1,385 | | | | | 0 | | (1,065) | | 1,065 | 1,065 | | 11/25/2035. |
| 576433 GM 2 | MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033 | | 08/25/2016. | MBS Paydown | | 62,043 | 62,043 | 59,716 | | | 1,277 | | 1,277 | | 62,043 | | | 0 | 475 | 12/25/2033. |
| 59020U W4 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35 | | 12/25/2016. | MBS Paydown | | 91,952 | 91,952 | 77,556 | 77,527 | | 2,729 | | 2,729 | | 91,952 | | | 0 | 1,245 | 12/25/2035. |
| 59020U W4 3 | MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35 | | 12/25/2016. | Pass-Through Loss | | | 2,969 | | | | | | 0 | | | | | 0 | | 12/25/2035. |
| 611662 BM 8 | MONSANTO CO 2.75 04/15/16 | | 04/15/2016. | Maturity | | 55,000 | 55,000 | 56,820 | 55,114 | | (114) | | (114) | | 55,000 | | | 0 | 756 | 04/15/2016. |
| 64352V PN 5 | NCHET 2005-D A2C SEQ FLT 02/25/2036 | | 05/25/2016. | MBS Paydown | | 61,928 | 61,928 | 59,451 | 61,787 | | 141 | | 141 | | 61,928 | | | 0 | 113 | 02/25/2036. |
| 94984L AA 4 | WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36 | | 12/25/2016. | MBS Paydown | | 177,745 | 177,745 | 167,915 | | | 3,419 | | 3,419 | | 177,745 | | | 0 | 2,713 | 10/25/2036. |
| 94984L AA 4 | WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36 | | 12/25/2016. | Pass-Through Loss | | | 463 | 29 | | | | | 0 | | | | | 0 | | 10/25/2036. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 1,335,714 | 1,318,996 | 1,282,272 | 898,603 | 0 | 3,747 | 0 | 3,747 | 0 | 1,334,649 | 0 | 1,065 | 1,065 | 21,569 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 9,086,231 | 8,993,916 | 9,119,183 | 8,369,496 | 0 | 46,359 | 0 | 46,359 | 0 | 9,084,205 | 0 | 2,026 | 2,026 | 168,472 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 919,000 | 919,000 | 919,090 | | | (90) | | (90) | | 919,000 | | | | 4,230 | XXX |
| 8399999. | Total - Bonds | | | | | 10,005,231 | 9,912,916 | 10,038,273 | 8,369,496 | 0 | 46,269 | 0 | 46,269 | 0 | 10,003,205 | 0 | 2,026 | 2,026 | 172,703 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 10,005,231 | XXX | 10,038,273 | 8,369,496 | 0 | 46,269 | 0 | 46,269 | 0 | 10,003,205 | 0 | 2,026 | 2,026 | 172,703 | 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 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 3134G8 VW 6 | FHLMC-CALL09/16 0001 1.35 03/29/2019 | .. | 03/30/2016 | RAYMOND JAMES & ASSOCIATES | 09/29/2016 | Call @ 100.00 | 200,000 | 200,000 | 200,000 | 200,000 | | | | 0 | | | | 0 | 1,343 | |
| 3134G9 DJ 3 | FHLMC-CALL08/16 1.375 05/17/2019 | .. | 04/28/2016 | RAYMOND JAMES & ASSOCIATES | 08/17/2016 | Call @ 100.00 | 80,000 | 80,000 | 80,000 | 80,000 | | | | 0 | | | | 0 | 275 | |
| 3134G9 HA 8 | FHLMC-CALL08/16 0000 1.35 05/24/2019 | .. | 05/25/2016 | RAYMOND JAMES & ASSOCIATES | 08/24/2016 | Call @ 100.00 | 50,000 | 50,000 | 50,000 | 50,000 | | | | 0 | | | | 0 | 169 | 4 |
| 3134G9 PP 6 | FREDDIE MAC 1 05/26/21 0000 | .. | 05/23/2016 | RAYMOND JAMES & ASSOCIATES | 08/26/2016 | Call @ 100.00 | 89,000 | 89,000 | 89,000 | 89,000 | | | | 0 | | | | 0 | 319 | |
| 3134G9 UC 9 | FREDDIE MAC SER 0001 1.25 06/30/21. | .. | 06/30/2016 | RAYMOND JAMES & ASSOCIATES | 09/30/2016 | Call @ 100.00 | 200,000 | 200,000 | 200,000 | 200,000 | | | | 0 | | | | 0 | 625 | |
| 3135G0 RQ 8 | FNMA-CALL05/16 1.00 11/15/2017 | .. | 02/24/2016 | RAYMOND JAMES & ASSOCIATES | 05/15/2016 | Call @ 100.03 | 300,000 | 300,090 | 300,000 | 300,000 | | (90) | | (90) | | | | 0 | 1,500 | 833 |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 919,000 | 919,090 | 919,000 | 919,000 | 0 | (90) | 0 | (90) | 0 | 0 | 0 | 0 | 4,230 | 837 |
| 8399998. | Total - Bonds | | | | | | 919,000 | 919,090 | 919,000 | 919,000 | 0 | (90) | 0 | (90) | 0 | 0 | 0 | 0 | 4,230 | 837 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 919,090 | 919,000 | 919,000 | 0 | (90) | 0 | (90) | 0 | 0 | 0 | 0 | 4,230 | 837 |

# SCHEDULE D - PART 6 - SECTION 1

## Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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



# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1 | Number of Shares | % 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 | Foreign | 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 |
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | | | | | | | | | | | | | |
| 60934N 10 4 | FEDERATED GOVT OBLIGATION FUND | | | 12/31/2016. | DIRECT | XXX | 3,822,648 | | | | | | 3,822,648 | 1,133 | | 0.250 | 0.250 | MON.. | 7,140 | |
| 31846V 80 7 | FIRST AMERICAN TREASURARY OBLIG CL Y | | | 12/31/2016. | DIRECT | XXX | 3,086,016 | | | | | | 3,086,016 | | | 0.110 | 0.110 | MON.. | | |
| 8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | | 6,908,664 | 0 | 0 | 0 | 0 | XXX | 6,908,664 | 1,133 | 0 | XXX | XXX | XXX | 7,140 | 0 |
| 9199999. Total - Short-Term Investments | | | | | | | 6,908,664 | 0 | 0 | 0 | 0 | XXX | 6,908,664 | 1,133 | 0 | XXX | XXX | XXX | 7,140 | 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 * |
|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | |
| Fifth Third | Cincinatti, OH | | | 162 | | 375,337 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 162 | 0 | 375,337 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 162 | 0 | 375,337 | XXX |
| 0599999. Total Cash | | XXX | XXX | 162 | 0 | 375,337 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 540,179 | 4. April | 178,396 | 7. July | 190,577 | 10. October | 354,864 |
| 2. February | 540,201 | 5. May | 178,404 | 8. August | 190,585 | 11. November | 430,338 |
| 3. March | 178,389 | 6. June | 190,569 | 9. September | 354,849 | 12. December | 375,337 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

**NONE**

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | | 1 | 2 | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | 6 |
| | States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusting Carrying Value | Fair Value | Book/Adjusting Carrying Value | 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 | | | | | | |
| 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 | B | PLEDGED FOR BENEFIT OF ALL POLICY HOLDERS | 3,093,825 | 3,044,113 | | |
| 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 | 601,826 | 605,813 |
| 59. | Total | XXX | XXX | 3,093,825 | 3,044,113 | 601,826 | 605,813 |

**DETAILS OF WRITE-INS**

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 5801. | U.S. DEPT OF LABOR | B | WORKERS' COMPENSATION | | | 601,826 | 605,813 |
| 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 | 601,826 | 605,813 |

# 2016 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK


| | |
|---|---|
| Assets | 2 |
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| Schedule A–Part 2 | E02 |
| Schedule A–Part 3 | E03 |
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| Schedule B–Part 1 | E04 |
| Schedule B–Part 2 | E05 |
| Schedule B–Part 3 | E06 |
| Schedule B–Verification Between Years | SI02 |
| Schedule BA–Part 1 | E07 |
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