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**PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION**

# ANNUAL STATEMENT

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

OF THE CONDITION AND AFFAIRS OF THE

# GRANGE INSURANCE COMPANY OF MICHIGAN

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 11136 Employer's ID Number 31-1769414

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States

Incorporated/Organized 04/23/2001 Commenced Business 07/26/2001

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address 671 South High Street, P.O. Box 1218 (Street and Number or P.O. Box), Columbus, OH, US 43216-1218 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Sidney Ackermann (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

ackermannd@grangeinsurance.com (E-Mail Address) 614-449-3757 (Fax Number)

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| JOHN (NMN) AMMENDOLA | PRESIDENT & CEO | LAVAWN DEE COLEMAN | EVP & SECRETARY |
| TERESA JEAN DALENTA # | EVP & CFO | | |

## OTHER OFFICERS

| | | | |
|---|---|---|---|
| JOHN CHRISTOPHER MONTGOMERY | VP - INVESTMENTS | | |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| JOHN (NMN) AMMENDOLA | MARK LEWIS BOXER | DOUGLAS PAUL BUTH | GLENN EUGENE CORLETT |
| TERESA JEAN DALENTA # | MICHAEL DESMOND FRAIZER # | ROBERT ENLOW HOYT | MARY MARNETTE PERRY |
| THOMAS SIMRALL STEWART | DAVID CHARLES WETMORE | CHRISTIANNA (NMN) WOOD | |

State of .....Ohio.....
County of .....Franklin.....
ss

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.

| JOHN (NMN) AMMENDOLA<br>PRESIDENT & CEO | LAVAWN DEE COLEMAN<br>EVP & SECRETARY | TERESA JEAN DALENTA<br>EVP & CFO |
|---|---|---|

Subscribed and sworn to before me this 21st 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

Teresa J. Burchwell, Notary Public
April 28, 2017

# 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 | 762,158 | 1.177 | 762,158 | | 762,158 | 1.177 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | 0.000 | | | 0 | 0.000 |
| 1.22 Issued by U.S. government sponsored agencies | 1,998,774 | 3.086 | 1,998,774 | | 1,998,774 | 3.086 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | | 0.000 | | | 0 | 0.000 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 5,197,010 | 8.024 | 5,197,010 | | 5,197,010 | 8.024 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 8,288,914 | 12.797 | 8,288,914 | | 8,288,914 | 12.797 |
| 1.43 Revenue and assessment obligations | 17,708,230 | 27.339 | 17,708,230 | | 17,708,230 | 27.339 |
| 1.44 Industrial development and similar obligations | | 0.000 | | | 0 | 0.000 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 296,557 | 0.458 | 296,557 | | 296,557 | 0.458 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 782,417 | 1.208 | 782,417 | | 782,417 | 1.208 |
| 1.513 All other | | 0.000 | | | 0 | 0.000 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 7,936,268 | 12.253 | 7,936,268 | | 7,936,268 | 12.253 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | | 0.000 | | | 0 | 0.000 |
| 1.523 All other | | 0.000 | | | 0 | 0.000 |
| 2. Other debt and other fixed income securities (excluding short term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 18,440,600 | 28.470 | 18,440,600 | | 18,440,600 | 28.470 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 2,393,512 | 3.695 | 2,393,512 | | 2,393,512 | 3.695 |
| 2.3 Affiliated securities | | 0.000 | | | 0 | 0.000 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.000 | | | 0 | 0.000 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.22 Unaffiliated | | 0.000 | | | 0 | 0.000 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.32 Unaffiliated | | 0.000 | | | 0 | 0.000 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.42 Unaffiliated | | 0.000 | | | 0 | 0.000 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.000 | | | 0 | 0.000 |
| 3.52 Unaffiliated | | 0.000 | | | 0 | 0.000 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.000 | | | 0 | 0.000 |
| 4.2 Agricultural | | 0.000 | | | 0 | 0.000 |
| 4.3 Single family residential properties | | 0.000 | | | 0 | 0.000 |
| 4.4 Multifamily residential properties | | 0.000 | | | 0 | 0.000 |
| 4.5 Commercial loans | | 0.000 | | | 0 | 0.000 |
| 4.6 Mezzanine real estate loans | | 0.000 | | | 0 | 0.000 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | 0.000 | 0 | | 0 | 0.000 |
| 5.2 Property held for production of income (including $ ....of property acquired in satisfaction of debt) | | 0.000 | 0 | | 0 | 0.000 |
| 5.3 Property held for sale (including $ .... property acquired in satisfaction of debt) | | 0.000 | 0 | | 0 | 0.000 |
| 6. Contract loans | | 0.000 | 0 | | 0 | 0.000 |
| 7. Derivatives | | 0.000 | 0 | | 0 | 0.000 |
| 8. Receivables for securities | | 0.000 | 0 | | 0 | 0.000 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | | 0.000 | 0 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 967,483 | 1.494 | 967,483 | | 967,483 | 1.494 |
| 11. Other invested assets | | 0.000 | | | 0 | 0.000 |
| 12. Total invested assets | 64,771,923 | 100.000 | 64,771,923 | 0 | 64,771,923 | 100.000 |

# SCHEDULE A – VERIFICATION BETWEEN YEARS

**Real Estate**

NONE

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) | 0 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 0 | 0 |
| 3. | Current year change in encumbrances: | | |
| | 3.1 Totals, Part 1, Column 13 | 0 | |
| | 3.2 Totals, Part 3, Column 11 | 0 | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | | 0 |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | 0 |
| 6. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 6.1 Totals, Part 1, Column 15 | 0 | |
| | 6.2 Totals, Part 3, Column 13 | 0 | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 7.1 Totals, Part 1, Column 12 | 0 | |
| | 7.2 Totals, Part 3, Column 10 | 0 | 0 |
| 8. | Deduct current year's depreciation: | | |
| | 8.1 Totals, Part 1, Column 11 | 0 | |
| | 8.2 Totals, Part 3, Column 9 | 0 | 0 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 0 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 0 |

# SCHEDULE B – VERIFICATION BETWEEN YEARS

**Mortgage Loans**

NONE

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 0 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 0 | 0 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | 0 | |
| | 3.2 Totals, Part 3, Column 11 | 0 | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | 0 | |
| | 5.2 Totals, Part 3, Column 8 | 0 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 0 |
| 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 | 0 | |
| | 9.2 Totals, Part 3, Column 13 | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | 0 | |
| | 10.2 Totals, Part 3, Column 10 | 0 | 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 of mortgages owned at end of current period (Line 13 minus Line 14) | | 0 |

# SCHEDULE BA – VERIFICATION BETWEEN YEARS

**Other Long-Term Invested Assets**

NONE

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 0 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 0 | 0 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | 0 | |
| | 3.2 Totals, Part 3, Column 12 | 0 | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 0 | |
| | 5.2 Totals, Part 3, Column 9 | 0 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 0 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 0 | |
| | 9.2 Totals, Part 3, Column 14 | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 0 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 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 | | 57,106,018 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 23,083,453 |
| 3. | Accrual of discount | | 139,398 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | 0 | |
| | 4.2 Part 2, Section 1, Column 15 | 0 | |
| | 4.3 Part 2, Section 2, Column 13 | 0 | |
| | 4.4 Part 4, Column 11 | 0 | 0 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 36,710 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 15,771,517 |
| 7. | Deduct amortization of premium | | 696,480 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | 0 | |
| | 8.2 Part 2, Section 1, Column 19 | 0 | |
| | 8.3 Part 2, Section 2, Column 16 | 0 | |
| | 8.4 Part 4, Column 15 | 0 | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | 0 | |
| | 9.2 Part 2, Section 1, Column 17 | 0 | |
| | 9.3 Part 2, Section 2, Column 14 | 0 | |
| | 9.4 Part 4, Column 13 | 93,142 | 93,142 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 63,804,440 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 63,804,440 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS | 1. United States | 2,050,527 | 2,017,668 | 2,057,322 | 2,014,071 |
| Governments | 2. Canada | | | | |
| (Including all obligations guaranteed | 3. Other Countries | | | | |
| by governments) | 4. Totals | 2,050,527 | 2,017,668 | 2,057,322 | 2,014,071 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 5,734,167 | 5,786,069 | 5,965,185 | 5,200,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 8,003,327 | 8,089,791 | 8,289,038 | 7,070,000 |
| 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 | 27,747,586 | 27,704,174 | 28,332,932 | 25,503,524 |
| | 8. United States | 17,312,754 | 17,449,950 | 17,512,065 | 16,079,056 |
| Industrial and Miscellaneous, SVO Identified | 9. Canada | 562,567 | 550,743 | 581,780 | 500,000 |
| Funds and Hybrid Securities (unaffiliated) | 10. Other Countries | 2,393,512 | 2,359,089 | 2,447,598 | 2,209,680 |
| | 11. Totals | 20,268,833 | 20,359,781 | 20,541,443 | 18,788,736 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | **13. Total Bonds** | 63,804,440 | 63,957,483 | 65,185,919 | 58,576,330 |
| 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 | 0 | 0 | 0 | |
| | **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 | 0 | 0 | 0 | |
| | **25. Total Common Stocks** | 0 | 0 | 0 | |
| | 26. Total Stocks | 0 | 0 | 0 | |
| | 27. Total Bonds and Stocks | 63,804,440 | 63,957,483 | 65,185,919 | |

# 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>Col. 7 as a % of Line 10.7 | 9<br>Total from Col. 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 | 658,242 | 344,771 | 899,675 | 106,444 | 41,395 | XXX | 2,050,527 | 3.2 | 7,854,628 | 13.8 | 2,050,527 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.7 Totals | 658,242 | 344,771 | 899,675 | 106,444 | 41,395 | XXX | 2,050,527 | 3.2 | 7,854,628 | 13.8 | 2,050,527 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 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 | 754,309 | 1,827,551 | 3,152,308 | | | XXX | 5,734,167 | 9.0 | 4,554,213 | 8.0 | 5,734,167 | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.7 Totals | 754,309 | 1,827,551 | 3,152,308 | 0 | 0 | XXX | 5,734,167 | 9.0 | 4,554,213 | 8.0 | 5,734,167 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 250,966 | 1,060,961 | 6,691,400 | | | XXX | 8,003,327 | 12.5 | 7,017,244 | 12.3 | 8,003,327 | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.7 Totals | 250,966 | 1,060,961 | 6,691,400 | 0 | 0 | XXX | 8,003,327 | 12.5 | 7,017,244 | 12.3 | 8,003,327 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 1,497,675 | 7,097,145 | 15,055,231 | 3,895,333 | 202,202 | XXX | 27,747,586 | 43.5 | 22,306,007 | 39.1 | 27,747,586 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.7 Totals | 1,497,675 | 7,097,145 | 15,055,231 | 3,895,333 | 202,202 | XXX | 27,747,586 | 43.5 | 22,306,007 | 39.1 | 27,747,586 | 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>Col. 7 as a % of Line 10.7 | 9<br>Total from Col. 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 | 250,017 | 3,240,444 | 5,285,172 | 3,903,650 | 912,343 | XXX | 13,591,625 | 21.3 | 9,301,824 | 16.3 | 11,909,361 | 1,682,265 |
| 6.2 NAIC 2 | 271,557 | 1,014,678 | 3,420,098 | 1,970,875 | | XXX | 6,677,208 | 10.5 | 6,072,103 | 10.6 | 6,429,676 | 247,532 |
| 6.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.7 Totals | 521,573 | 4,255,122 | 8,705,270 | 5,874,525 | 912,343 | XXX | 20,268,833 | 31.8 | 15,373,927 | 26.9 | 18,339,036 | 1,929,797 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 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 | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. SVO-Designated Securities | | | | | | | | | | | | |
| 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>Col. 7 as a % of Line 10.7 | 9<br>Total from Col. 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) 3,411,208 | 13,570,872 | 31,083,785 | 7,905,428 | 1,155,939 | | 57,127,232 | 89.5 | XXX | XXX | 55,444,967 | 1,682,265 |
| 10.2 NAIC 2 | (d) 271,557 | 1,014,678 | 3,420,098 | 1,970,875 | 0 | | 6,677,208 | 10.5 | XXX | XXX | 6,429,676 | 247,532 |
| 10.3 NAIC 3 | (d) 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 | XXX | XXX | 0 | 0 |
| 10.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.7 Totals | 3,682,765 | 14,585,550 | 34,503,883 | 9,876,302 | 1,155,939 | 0 | (b) 63,804,440 | 100.0 | XXX | XXX | 61,874,643 | 1,929,797 |
| 10.8 Line 10.7 as a % of Col. 7 | 6.0 | 23.0 | 54.0 | 15.0 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | 97.0 | 3.0 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | 9,141,082 | 15,916,567 | 19,147,696 | 6,092,924 | 735,645 | XXX | XXX | XXX | 51,033,915 | 89.4 | 49,022,500 | 2,011,415 |
| 11.2 NAIC 2 | 629,809 | 1,275,671 | 2,303,646 | 1,862,977 | 0 | XXX | XXX | XXX | 6,072,103 | 10.6 | 5,824,947 | 247,156 |
| 11.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 11.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 11.7 Totals | 9,770,891 | 17,192,238 | 21,451,342 | 7,955,901 | 735,645 | XXX | XXX | XXX | (b) 57,106,018 | 100.0 | 54,847,447 | 2,258,571 |
| 11.8 Line 11.7 as a % of Col. 9 | 17.0 | 30.0 | 38.0 | 14.0 | 1.0 | XXX | XXX | XXX | 100.0 | XXX | 96.0 | 4.0 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 NAIC 1 | 3,411,208 | 13,046,081 | 30,150,951 | 7,905,428 | 931,301 | | 55,444,967 | 86.9 | 49,022,500 | 85.8 | 55,444,967 | XXX |
| 12.2 NAIC 2 | 271,557 | 1,014,678 | 3,172,566 | 1,970,875 | | | 6,429,676 | 10.1 | 5,824,947 | 10.2 | 6,429,676 | 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 | 3,682,765 | 14,060,759 | 33,323,517 | 9,876,302 | 931,301 | 0 | 61,874,643 | 97.0 | 54,847,447 | 96.0 | 61,874,643 | XXX |
| 12.8 Line 12.7 as a % of Col. 7 | 6.0 | 23.0 | 54.0 | 16.0 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10 | 6.0 | 22.0 | 52.0 | 15.0 | 1.0 | 0.0 | 97.0 | XXX | XXX | XXX | 97.0 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | | 524,791 | 932,835 | | 224,639 | | 1,682,265 | 2.6 | 2,011,415 | 3.5 | XXX | 1,682,265 |
| 13.2 NAIC 2 | | | 247,532 | | | | 247,532 | 0.4 | 247,156 | 0.4 | XXX | 247,532 |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.7 Totals | 0 | 524,791 | 1,180,367 | 0 | 224,639 | 0 | 1,929,797 | 3.0 | 2,258,571 | 4.0 | XXX | 1,929,797 |
| 13.8 Line 13.7 as a % Col. 7 | 0.0 | 27.0 | 61.0 | 0.0 | 12.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 | 0.0 | 1.0 | 2.0 | 0.0 | 0.4 | 0.0 | 3.0 | XXX | XXX | XXX | XXX | 3.0 |

(a) Includes $ 1,929,797 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 is under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<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>Col. 7 as a % of Line 10.6 | 9<br>Total from Col. 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 Issuer Obligations | 500,000 | | 762,158 | | | XXX | 1,262,158 | 2.0 | 6,797,510 | 11.9 | 1,262,158 | |
| 1.2 Residential Mortgage-Backed Securities | 158,242 | 344,771 | 137,516 | 106,444 | 41,395 | XXX | 788,369 | 1.2 | 1,057,118 | 1.9 | 788,369 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.5 Totals | 658,242 | 344,771 | 899,675 | 106,444 | 41,395 | XXX | 2,050,527 | 3.2 | 7,854,628 | 13.8 | 2,050,527 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 754,309 | 1,827,551 | 3,152,308 | | | XXX | 5,734,167 | 9.0 | 4,554,213 | 8.0 | 5,734,167 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.5 Totals | 754,309 | 1,827,551 | 3,152,308 | 0 | 0 | XXX | 5,734,167 | 9.0 | 4,554,213 | 8.0 | 5,734,167 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 250,966 | 1,060,961 | 6,691,400 | | | XXX | 8,003,327 | 12.5 | 7,017,244 | 12.3 | 8,003,327 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.5 Totals | 250,966 | 1,060,961 | 6,691,400 | 0 | 0 | XXX | 8,003,327 | 12.5 | 7,017,244 | 12.3 | 8,003,327 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 603,110 | 3,934,697 | 12,536,040 | 2,446,866 | | XXX | 19,520,713 | 30.6 | 13,939,683 | 24.4 | 19,520,713 | |
| 5.2 Residential Mortgage-Backed Securities | 894,565 | 3,162,448 | 2,519,191 | 1,448,468 | 202,202 | XXX | 8,226,873 | 12.9 | 8,366,324 | 14.7 | 8,226,873 | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.5 Totals | 1,497,675 | 7,097,145 | 15,055,231 | 3,895,333 | 202,202 | XXX | 27,747,586 | 43.5 | 22,306,007 | 39.1 | 27,747,586 | 0 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 521,573 | 4,255,122 | 8,705,270 | 5,874,525 | 912,343 | XXX | 20,268,833 | 31.8 | 15,373,927 | 26.9 | 18,339,036 | 1,929,797 |
| 6.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.5 Totals | 521,573 | 4,255,122 | 8,705,270 | 5,874,525 | 912,343 | XXX | 20,268,833 | 31.8 | 15,373,927 | 26.9 | 18,339,036 | 1,929,797 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

# 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>Col. 7 as a % of Line 10.6 | 9<br>Total from Col. 6 Prior Year | 10<br>% From Col. 7 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 2,629,958 | 11,078,331 | 31,847,176 | 8,321,391 | 912,343 | XXX | 54,789,198 | 85.9 | XXX | XXX | 52,859,401 | 1,929,797 |
| 10.2 Residential Mortgage-Backed Securities | 1,052,807 | 3,507,219 | 2,656,708 | 1,554,912 | 243,597 | XXX | 9,015,242 | 14.1 | XXX | XXX | 9,015,242 | 0 |
| 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 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 Totals | 3,682,765 | 14,585,550 | 34,503,883 | 9,876,302 | 1,155,939 | 0 | 63,804,440 | 100.0 | XXX | XXX | 61,874,643 | 1,929,797 |
| 10.7 Lines 10.6 as a % Col. 7 | 6.0 | 23.0 | 54.0 | 15.0 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | 97.0 | 3.0 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 8,494,658 | 13,018,348 | 19,017,420 | 6,672,793 | 479,357 | XXX | XXX | XXX | 47,682,576 | 83.5 | 45,424,005 | 2,258,571 |
| 11.2 Residential Mortgage-Backed Securities | 1,276,233 | 4,173,889 | 2,433,922 | 1,283,109 | 256,289 | XXX | XXX | XXX | 9,423,442 | 16.5 | 9,423,442 | 0 |
| 11.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11.6 Totals | 9,770,891 | 17,192,238 | 21,451,342 | 7,955,901 | 735,645 | XXX | XXX | XXX | 57,106,018 | 100.0 | 54,847,447 | 2,258,571 |
| 11.7 Line 11.6 as a % of Col. 9 | 17.0 | 30.0 | 38.0 | 14.0 | 1.0 | XXX | XXX | XXX | 100.0 | XXX | 96.0 | 4.0 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 2,629,958 | 10,553,540 | 30,666,809 | 8,321,391 | 687,704 | XXX | 52,859,401 | 82.8 | 45,424,005 | | 52,859,401 | XXX |
| 12.2 Residential Mortgage-Backed Securities | 1,052,807 | 3,507,219 | 2,656,708 | 1,554,912 | 243,597 | XXX | 9,015,242 | 14.1 | 9,423,442 | | 9,015,242 | XXX |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | XXX |
| 12.6 Totals | 3,682,765 | 14,060,759 | 33,323,517 | 9,876,302 | 931,301 | 0 | 61,874,643 | 97.0 | 54,847,447 | | 61,874,643 | XXX |
| 12.7 Line 11.6 as a % of Col. 7 | 6.0 | 23.0 | 54.0 | 16.0 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.8 Line 11.6 as a % of Line 10.6, Col. 7, Section 10 | 6.0 | 22.0 | 52.0 | 15.0 | 1.0 | 0.0 | 97.0 | XXX | XXX | XXX | 97.0 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 Issuer Obligations | | 524,791 | 1,180,367 | | 224,639 | XXX | 1,929,797 | 3.0 | 2,258,571 | | XXX | 1,929,797 |
| 13.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | XXX | 0 |
| 13.6 Totals | 0 | 524,791 | 1,180,367 | 0 | 224,639 | 0 | 1,929,797 | 3.0 | 2,258,571 | | XXX | 1,929,797 |
| 13.7 Line 13.6 as a % of Col. 7 | 0.0 | 27.0 | 61.0 | 0.0 | 12.0 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10 | 0.0 | 1.0 | 2.0 | 0.0 | 0.4 | 0.0 | 3.0 | XXX | XXX | XXX | XXX | 3.0 |

Schedule DA - Verification Between Yrs

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

# SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | 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 |
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 3133EG-2F-1 | Federal Farm Credit Bank Call | | | 2 | 1 | 500,000 | 100.0090 | 500,045 | 500,000 | 500,000 | | | | | 3.150 | 3.162 | JD | 175 | | 12/20/2016 | 12/27/2024 |
| 912828-SV-3 | United States Treasury Note GA/OH/VA | SD | | | 1 | 763,711 | 98.5080 | 738,810 | 750,000 | 762,158 | | (1,553) | | | 1.750 | 1.435 | MN | 1,704 | 13,125 | 04/12/2016 | 05/15/2022 |
| 0199999 - Bonds - U.S. Governments - Issuer Obligations | | | | | | 1,263,711 | XXX | 1,238,855 | 1,250,000 | 1,262,158 | 0 | (1,553) | 0 | 0 | XXX | XXX | XXX | 1,879 | 13,125 | XXX | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36290S-RZ-6 | GNMA 616204 | | | 4 | 1FE | 297,047 | 104.0760 | 297,265 | 285,622 | 296,557 | | (383) | | | 3.500 | 3.054 | MON | 833 | 9,997 | 04/23/2015 | 01/20/2042 |
| 38376Y-FF-3 | GNR 2010-46 CH | | | 4 | 1 | 83,300 | 103.8190 | 81,670 | 78,666 | 81,990 | | (365) | | | 4.000 | 1.231 | MON | 262 | 3,147 | 01/22/2014 | 03/20/2039 |
| 38378C-RT-6 | GNR 2012-13 EG | | | 4 | 1FE | 233,992 | 99.0940 | 229,257 | 231,353 | 233,351 | | (102) | | | 2.000 | 1.664 | MON | 386 | 4,627 | 06/20/2012 | 10/20/2040 |
| 38378D-VT-9 | GNR 2012-36 MA | | | 4 | 1FE | 179,273 | 101.3010 | 170,621 | 168,430 | 176,472 | | (667) | | | 3.000 | 0.994 | MON | 421 | 5,053 | 07/30/2012 | 06/20/2039 |
| 0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 793,611 | XXX | 778,813 | 764,071 | 788,369 | 0 | (1,517) | 0 | 0 | XXX | XXX | XXX | 1,902 | 22,823 | XXX | XXX |
| 0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments | | | | | | 2,057,322 | XXX | 2,017,668 | 2,014,071 | 2,050,527 | 0 | (3,070) | 0 | 0 | XXX | XXX | XXX | 3,781 | 35,948 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 011770-4E-1 | Alaska State Call | | | 2 | 1FE | 307,358 | 112.7770 | 281,943 | 250,000 | 304,480 | | (2,877) | | | 5.000 | 2.200 | FA | 6,285 | | 06/23/2016 | 08/01/2032 |
| 246381-GZ-4 | Delaware State Call | | | 2 | 1FE | 449,312 | 111.4280 | 460,198 | 413,000 | 443,042 | | (6,270) | | | 5.000 | 2.804 | JJ | 10,325 | 10,325 | 03/21/2016 | 07/01/2025 |
| 246381-HD-2 | Delaware State Call | | | 2 | 1FE | 94,872 | 110.8340 | 96,426 | 87,000 | 93,511 | | (1,361) | | | 5.000 | 2.743 | JJ | 2,175 | 2,175 | 03/21/2016 | 07/01/2025 |
| 25476F-SD-1 | District of Columbia Call | | | 2 | 1FE | 622,435 | 114.3610 | 571,805 | 500,000 | 618,588 | | (3,847) | | | 5.000 | 2.197 | JD | 2,083 | 10,972 | 08/24/2016 | 06/01/2041 |
| 373384-DS-2 | Georgia State Call | | | 2 | 1FE | 266,435 | 102.4010 | 256,003 | 250,000 | 251,213 | | (2,012) | | | 5.000 | 4.150 | FA | 5,208 | 12,500 | 02/21/2008 | 08/01/2023 |
| 594610-T4-9 | Michigan, State of Call | | | 2 | 1FE | 267,670 | 103.0600 | 257,650 | 250,000 | 251,570 | | (2,165) | | | 5.250 | 4.330 | MS | 3,865 | 13,125 | 04/01/2008 | 09/15/2021 |
| 60412A-JD-6 | Minnesota State Call - Prerefunded | | | 2 | 1FE | 421,839 | 109.7970 | 444,678 | 405,000 | 420,694 | | (1,145) | | | 5.000 | 3.549 | MN | 3,375 | 10,125 | 10/12/2016 | 11/01/2024 |
| 60412A-JT-1 | Minnesota State Call | | | 2 | 1FE | 98,950 | 109.2030 | 103,743 | 95,000 | 98,681 | | (269) | | | 5.000 | 3.549 | MN | 792 | 2,375 | 10/12/2016 | 11/01/2024 |
| 658256-VF-6 | North Carolina State NC - GO Unltd | | | | 1FE | 296,013 | 101.0620 | 252,655 | 250,000 | 251,526 | | (6,105) | | | 5.000 | 2.500 | AO | 3,125 | 12,500 | 01/20/2009 | 04/01/2017 |
| 677522-NH-3 | Ohio State Call | | | 2 | 1FE | 572,300 | 114.3370 | 571,685 | 500,000 | 571,268 | | (1,032) | | | 5.000 | 2.791 | MS | 3,194 | | 11/17/2016 | 09/01/2036 |
| 68608K-ZD-3 | Oregon State Call | | | 2 | 1FE | 281,870 | 110.9930 | 277,483 | 250,000 | 262,519 | | (3,224) | | | 5.000 | 3.501 | FA | 5,208 | 12,500 | 05/21/2010 | 08/01/2025 |
| 70914P-JG-8 | Pennsylvania State Call | | | 2 | 1FE | 269,990 | 107.9120 | 269,780 | 250,000 | 255,110 | | (2,182) | | | 5.000 | 4.020 | MS | 3,681 | 12,500 | 03/12/2009 | 03/15/2022 |
| 70914P-TE-2 | Pennsylvania State NC | | | | 1FE | 239,760 | 113.9100 | 227,820 | 200,000 | 228,860 | | (4,884) | | | 5.000 | 2.200 | JJ | 5,000 | 10,000 | 09/23/2014 | 07/01/2022 |
| 70914P-TU-6 | Pennsylvania State Call | | | 2 | 1FE | 316,675 | 115.3080 | 288,270 | 250,000 | 293,513 | | (6,481) | | | 5.000 | 2.020 | AO | 3,125 | 12,500 | 04/24/2013 | 04/01/2024 |
| 880541-SU-2 | Tennessee State Call | | | 2 | 1FE | 305,723 | 114.7170 | 286,793 | 250,000 | 285,321 | | (5,865) | | | 5.000 | 2.290 | FA | 5,208 | 12,500 | 05/28/2013 | 08/01/2027 |
| 93974C-8D-5 | Washington State Call | | | 2 | 1FE | 312,355 | 116.5180 | 291,295 | 250,000 | 291,354 | | (5,845) | | | 5.000 | 2.250 | JJ | 6,250 | 12,500 | 04/15/2013 | 07/01/2025 |
| 93974C-GJ-3 | Washington State Call | | | 2 | 1FE | 266,018 | 107.5990 | 268,998 | 250,000 | 253,994 | | (1,798) | | | 5.000 | 4.191 | FA | 5,208 | 12,500 | 05/06/2009 | 02/01/2026 |
| 93974D-AW-8 | Washington State Call | | | 2 | 1FE | 281,360 | 116.6730 | 291,682 | 250,000 | 271,947 | | (2,917) | | | 5.000 | 3.496 | FA | 5,208 | 12,500 | 08/19/2013 | 08/01/2025 |
| 93974D-HF-8 | Washington State Call | | | 2 | 1FE | 294,253 | 114.8660 | 287,165 | 250,000 | 286,976 | | (4,316) | | | 5.000 | 2.820 | FA | 5,208 | 12,500 | 04/14/2015 | 08/01/2032 |
| 1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | 5,965,185 | XXX | 5,786,069 | 5,200,000 | 5,734,167 | 0 | (64,594) | 0 | 0 | XXX | XXX | XXX | 84,524 | 184,097 | XXX | XXX |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 5,965,185 | XXX | 5,786,069 | 5,200,000 | 5,734,167 | 0 | (64,594) | 0 | 0 | XXX | XXX | XXX | 84,524 | 184,097 | XXX | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 041042-KH-4 | Arkansas State Call | | | 2 | 1FE | 269,425 | 101.7400 | 254,350 | 250,000 | 250,966 | | (2,268) | | | 5.000 | 4.050 | JD | 1,042 | 12,500 | 05/04/2007 | 06/01/2021 |
| 05914F-VS-6 | Baltimore Cnty, MD Call | | | 2 | 1FE | 596,715 | 115.4570 | 577,285 | 500,000 | 578,392 | | (9,197) | | | 5.000 | 2.700 | FA | 10,417 | 25,000 | 12/15/2014 | 08/01/2037 |
| 088281-MB-3 | Bexas Cnty, TX Call | | | 2 | 1FE | 587,985 | 116.2540 | 581,270 | 500,000 | 565,471 | | (9,148) | | | 5.000 | 2.770 | JD | 1,111 | 25,000 | 06/24/2014 | 06/15/2027 |
| 172252-G6-9 | Cincinnati, OH Call | | | 2 | 1FE | 271,340 | 110.4670 | 276,168 | 250,000 | 258,912 | | (2,385) | | | 5.250 | 4.120 | JD | 1,094 | 13,125 | 04/04/2011 | 06/01/2024 |
| 179093-GC-7 | Clackamas Cnty, OR Call | | | 2 | 1FE | 302,408 | 117.5690 | 293,923 | 250,000 | 292,258 | | (5,099) | | | 5.000 | 2.500 | JD | 556 | 12,500 | 12/22/2014 | 06/15/2028 |
| 235219-HU-9 | Dallas, TX Call | | | 2 | 1FE | 304,584 | 112.6970 | 281,742 | 250,000 | 283,739 | | (6,158) | | | 5.000 | 2.199 | FA | 4,722 | 12,500 | 07/09/2013 | 02/15/2025 |
| 280455-EA-0 | Edgewood, OH Call | | | 2 | 1FE | 264,170 | 114.7660 | 286,915 | 250,000 | 259,845 | | (1,308) | | | 5.000 | 4.291 | JD | 1,042 | 12,500 | 06/26/2013 | 12/01/2028 |
| 414005-GF-9 | Harris Cnty, TX Call | | | 2 | 1FE | 292,615 | 111.4530 | 278,633 | 250,000 | 272,619 | | (3,529) | | | 5.000 | 3.261 | AO | 3,125 | 12,500 | 11/02/2010 | 10/01/2022 |
| 442331-M8-4 | Houston, TX Prerefunded | | | 2 | 1FE | 153,999 | 107.5550 | 161,332 | 150,000 | 153,127 | | (872) | | | 5.000 | 3.984 | MS | 2,500 | 3,750 | 05/11/2016 | 03/01/2027 |
| 442331-N7-5 | Houston, TX Call | | | 2 | 1FE | 20,380 | 107.1390 | 21,428 | 20,000 | 20,297 | | (82) | | | 5.000 | 4.272 | MS | 333 | 500 | 05/11/2016 | 03/01/2027 |
| 447025-UX-3 | Huntsville, AL Call | | | 2 | 1FE | 314,745 | 116.7970 | 291,992 | 250,000 | 311,723 | | (3,022) | | | 5.000 | 2.076 | MN | 2,083 | 4,201 | 06/16/2016 | 05/01/2035 |
| 485429-UA-0 | Kansas State NC | | | | 1FE | 293,960 | 112.9910 | 282,478 | 250,000 | 275,491 | | (5,511) | | | 5.000 | 2.501 | MN | 2,083 | 12,500 | 07/03/2013 | 05/01/2021 |
| 498531-CR-1 | Klein, TX Indept Sch Dist Call | | | 2 | 1FE | 582,510 | 117.3240 | 586,620 | 500,000 | 558,392 | | (7,901) | | | 5.000 | 3.030 | FA | 10,417 | 25,000 | 10/31/2013 | 08/01/2025 |
| 514282-VE-9 | Lancaster, PA Call | | | 2 | 1FE | 425,009 | 117.2860 | 410,501 | 350,000 | 420,162 | | (4,846) | | | 5.000 | 2.570 | MN | 2,917 | 9,917 | 03/10/2016 | 11/01/2026 |

# 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 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 |
| 592112-NG-7 | Metro Govt Nashville-Davidson Call | | | 2 | 1FE | 303,703 | 117.4460 | 293,615 | 250,000 | 285,078 | | (5,360) | | | 5.000 | 2.470 | JJ | 6,250 | 12,500 | 05/23/2013 | 01/01/2027 |
| 592112-QJ-8 | Metro Govt Nashville-Davidson Call | | | 2 | 1FE | 591,740 | 117.1210 | 585,605 | 500,000 | 580,212 | | (8,226) | | | 5.000 | 2.861 | JJ | 12,500 | 22,986 | 07/30/2015 | 07/01/2030 |
| 602409-GN-8 | Milwaukee, WI Call | | | 2 | 1FE | 365,236 | 106.5960 | 373,086 | 350,000 | 353,134 | | (1,692) | | | 5.000 | 4.461 | AO | 4,375 | 17,500 | 08/14/2008 | 10/01/2025 |
| 64327T-EC-8 | New Castle County, DE Call | | | 2 | 1FE | 621,145 | 115.2080 | 576,040 | 500,000 | 616,033 | | (5,113) | | | 5.000 | 2.084 | AO | 6,250 | 12,500 | 07/26/2016 | 10/01/2038 |
| 64966M-FB-0 | New York, NY Call | | | 2 | 1FE | 180,950 | 116.6430 | 174,965 | 150,000 | 180,503 | | (447) | | | 5.000 | 2.590 | FA | 2,771 | | 10/31/2016 | 08/01/2032 |
| 719780-LV-8 | Pickerington, Ohio Call | | | 2 | 1FE | 368,162 | 103.6990 | 362,947 | 350,000 | 361,568 | | (904) | | | 5.000 | 4.581 | JD | 1,458 | 17,500 | 05/13/2008 | 12/01/2026 |
| 770077-Z7-3 | Roanoke, VA Call | | | 2 | 1FE | 251,936 | 117.2950 | 234,590 | 200,000 | 234,079 | | (4,798) | | | 5.000 | 2.189 | JJ | 4,611 | 10,000 | 02/13/2013 | 07/15/2025 |
| 783243-6Y-9 | Rutherford Cnty, TN NC | | | | 1FE | 309,180 | 122.3630 | 305,908 | 250,000 | 288,585 | | (3,563) | | | 5.000 | 3.070 | AO | 3,125 | 12,500 | 09/03/2010 | 04/01/2026 |
| 796237-W8-4 | San Antonio, TX NC | | | | 1FE | 617,145 | 119.6800 | 598,400 | 500,000 | 602,740 | | (11,486) | | | 5.000 | 2.210 | FA | 10,417 | 23,333 | 09/23/2015 | 02/01/2025 |
| 1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | 8,289,038 | XXX | 8,089,791 | 7,070,000 | 8,003,327 | 0 | (102,914) | 0 | 0 | XXX | XXX | XXX | 95,198 | 310,313 | XXX | XXX |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 8,289,038 | XXX | 8,089,791 | 7,070,000 | 8,003,327 | 0 | (102,914) | 0 | 0 | XXX | XXX | XXX | 95,198 | 310,313 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 04048R-MM-5 | Arizona Board of Regents Call | | | 2 | 1FE | 293,285 | 113.9460 | 284,865 | 250,000 | 286,845 | | (3,749) | | | 5.000 | 3.021 | JJ | 6,250 | 12,500 | 03/26/2015 | 07/01/2036 |
| 096869-QH-8 | Boca Raton, FL Wtr & Swr Call | | | 2 | 1FE | 369,362 | 103.0560 | 360,696 | 350,000 | 351,803 | | (2,332) | | | 5.000 | 4.291 | AO | 4,375 | 17,500 | 02/19/2008 | 10/01/2024 |
| 160853-ST-5 | Charlotte-Mecklenburg, NC Call | | | 2 | 1FE | 565,970 | 112.3630 | 561,815 | 500,000 | 565,279 | | (691) | | | 5.000 | 3.316 | JJ | 2,708 | | 11/15/2016 | 01/15/2036 |
| 20774Y-PT-8 | Connecticut St Health & Edl Fa Call | | | 2 | 1FE | 562,760 | 116.0140 | 580,070 | 500,000 | 545,221 | | (5,772) | | | 5.000 | 3.500 | MN | 4,167 | 25,000 | 10/31/2013 | 11/01/2027 |
| 23542J-AT-2 | Dallas, TX Wtrwks & Swr Call | | | 2 | 1FE | 759,603 | 116.2470 | 755,606 | 650,000 | 758,551 | | (1,052) | | | 5.000 | 3.010 | AO | 8,125 | | 11/17/2016 | 10/01/2034 |
| 240523-UK-4 | DeKalb County, GA Call | | | 2 | 1FE | 371,232 | 120.0220 | 360,066 | 300,000 | 360,960 | | (2,850) | | | 5.250 | 3.554 | AO | 3,938 | 15,750 | 03/13/2013 | 10/01/2032 |
| 3134GA-FP-4 | FHLMC Call | | | 2 | 1FE | 500,000 | 92.8750 | 464,375 | 500,000 | 499,991 | | (10) | | | 2.000 | 1.994 | FA | 3,361 | | 08/18/2016 | 08/28/2031 |
| 3134GA-FX-7 | FHLMC Call | | | 2 | 1FE | 998,750 | 91.1650 | 911,650 | 1,000,000 | 998,784 | | 34 | | | 2.150 | 2.163 | FA | 7,226 | | 08/19/2016 | 08/27/2027 |
| 353186-7G-8 | Franklin Cnty, OH Hosp Call | | | 2 | 1FE | 255,218 | 109.7680 | 274,420 | 250,000 | 252,625 | | (850) | | | 5.000 | 4.600 | MN | 2,083 | 12,500 | 10/09/2013 | 11/01/2034 |
| 37358M-CN-9 | Georgia St Rd & Twy Auth Call | | | 2 | 1FE | 277,265 | 107.9580 | 269,895 | 250,000 | 257,790 | | (3,035) | | | 5.000 | 3.640 | JD | 1,042 | 12,500 | 11/02/2009 | 06/01/2021 |
| 438701-ZB-3 | Honolulu City, HI NC | | | 2 | 1FE | 302,488 | 119.7650 | 299,413 | 250,000 | 295,952 | | (4,716) | | | 5.000 | 2.578 | JJ | 6,250 | 11,076 | 07/28/2015 | 07/01/2026 |
| 45506D-ZJ-7 | Indiana State Call | | | 2 | 1FE | 627,305 | 119.3090 | 596,545 | 500,000 | 624,757 | | (2,548) | | | 5.000 | 2.111 | FA | 5,486 | | 10/07/2016 | 02/01/2030 |
| 485424-PT-6 | Kansas Dept. of Transportation Call | | | 2 | 1FE | 600,180 | 117.1940 | 585,970 | 500,000 | 580,633 | | (9,387) | | | 5.000 | 2.660 | MS | 8,333 | 25,000 | 11/14/2014 | 09/01/2030 |
| 485424-QK-4 | Kansas Dept. of Transportation Call | | | 2 | 1FE | 615,315 | 119.3740 | 596,870 | 500,000 | 604,140 | | (10,764) | | | 5.000 | 2.331 | MS | 8,333 | 18,125 | 12/15/2015 | 09/01/2029 |
| 49151E-7W-7 | Kentucky State Ppty & Bldg Call | | | 2 | 1FE | 267,125 | 110.7290 | 276,823 | 250,000 | 258,793 | | (1,708) | | | 5.000 | 4.149 | FA | 5,208 | 12,500 | 08/25/2011 | 08/01/2029 |
| 491552-UQ-6 | Kentucky St Turnpike Auth Call | | | 2 | 1FE | 269,348 | 108.7460 | 271,865 | 250,000 | 255,652 | | (2,107) | | | 5.000 | 4.040 | JJ | 6,250 | 12,500 | 08/18/2009 | 07/01/2024 |
| 546589-PC-0 | Louisville & Jefferson Cnty KY Call | | | 2 | 1FE | 105,780 | 105.2580 | 105,258 | 100,000 | 100,948 | | (659) | | | 5.000 | 4.280 | MN | 639 | 5,000 | 05/30/2008 | 05/15/2023 |
| 56045R-BU-2 | Maine State Call | | | 2 | 1FE | 296,875 | 109.6630 | 274,158 | 250,000 | 274,254 | | (5,989) | | | 5.000 | 2.338 | MN | 2,083 | 12,500 | 01/30/2013 | 11/01/2031 |
| 56682H-CC-1 | Maricopa Cnty, AZ Call | | | 2 | 1FE | 575,805 | 112.2980 | 561,490 | 500,000 | 575,082 | | (723) | | | 5.000 | 3.231 | JJ | 3,056 | | 11/16/2016 | 01/01/2038 |
| 574204-TW-3 | Maryland Dept of Trans Call | | | 2 | 1FE | 266,663 | 104.3190 | 260,798 | 250,000 | 252,236 | | (1,909) | | | 5.000 | 4.175 | FA | 4,722 | 12,500 | 02/26/2008 | 02/15/2021 |
| 574218-GC-1 | Maryland St Hlth & Hgr Ed-Call | | | 2 | 1FE | 582,350 | 110.9320 | 554,660 | 500,000 | 552,222 | | (8,630) | | | 5.000 | 2.930 | JJ | 12,500 | 25,000 | 05/10/2013 | 07/01/2032 |
| 64711N-HK-4 | New Mexico Fin Auth Call | | | 2 | 1FE | 279,625 | 108.1760 | 270,440 | 250,000 | 258,579 | | (3,336) | | | 5.250 | 3.750 | JD | 1,094 | 13,125 | 12/11/2009 | 06/01/2027 |
| 64972H-UH-3 | New York City, NY Call | | | 2 | 1FE | 588,540 | 113.5260 | 567,630 | 500,000 | 553,506 | | (8,787) | | | 5.000 | 2.895 | JJ | 11,528 | 25,000 | 10/24/2012 | 07/15/2032 |
| 662903-NC-3 | North Texas Muni Wtr Call | | | 2 | 1FE | 597,320 | 113.0520 | 565,260 | 500,000 | 558,643 | | (10,515) | | | 5.000 | 2.560 | MS | 8,333 | 25,000 | 03/05/2013 | 09/01/2029 |
| 665444-HM-0 | Northern Muni Power, MN Call | | | 2 | 1FE | 265,508 | 103.4400 | 258,600 | 250,000 | 251,912 | | (1,834) | | | 5.000 | 4.211 | JJ | 6,250 | 12,500 | 05/06/2008 | 01/01/2021 |
| 67756A-3A-8 | Ohio State Call | | | 2 | 1FE | 236,864 | 102.9560 | 231,651 | 225,000 | 232,138 | | (1,331) | | | 3.000 | 2.324 | JJ | 3,375 | 6,750 | 04/29/2013 | 01/01/2023 |
| 677632-VM-0 | Ohio State Univ Gen Recpts Call | | | 2 | 1FE | 26,758 | 107.1910 | 26,798 | 25,000 | 25,593 | | (294) | | | 5.000 | 3.704 | JD | 104 | 1,250 | 10/18/2012 | 12/01/2026 |
| 677632-WP-2 | Ohio State Univ Gen Recpts Call | | | 2 | 1FE | 230,384 | 106.9870 | 240,721 | 225,000 | 226,850 | | (905) | | | 5.000 | 4.547 | JD | 938 | 11,250 | 10/18/2012 | 12/01/2026 |
| 677632-YN-5 | Ohio State Univ Gen Recpts NC | | | | 1FE | 11,907 | 122.5170 | 12,252 | 10,000 | 11,380 | | (132) | | | 5.000 | 3.207 | JD | 42 | 500 | 10/17/2012 | 12/01/2025 |
| 677632-ZF-1 | Ohio State Univ Gen Recpts NC | | | | 1FE | 281,028 | 121.1790 | 290,830 | 240,000 | 269,783 | | (2,821) | | | 5.000 | 3.376 | JD | 1,000 | 12,000 | 10/17/2012 | 12/01/2025 |

# 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 |
| 67765Q-CA-2 | Ohio State Water Dev Call | | | 2 | 1FE | 586,015 | 116.9290 | 584,645 | 500,000 | 585,066 | | (949) | | | 5.000 | 2.920 | JD | 2,083 | 12,500 | 11/15/2016 | 12/01/2034 |
| 677704-A3-2 | Ohio University Call | | | 2 | 1FE | 255,600 | 111.6130 | 279,033 | 250,000 | 255,127 | | (151) | | | 5.000 | 4.838 | JD | 1,042 | 12,500 | 07/24/2013 | 12/01/2036 |
| 681810-KP-1 | Omaha, NE Call | | | 2 | 1FE | 292,955 | 115.9850 | 289,963 | 250,000 | 284,996 | | (3,893) | | | 5.000 | 2.990 | MN | 1,597 | 12,500 | 11/20/2014 | 11/15/2030 |
| 709235-XX-8 | Pennsylvania State Call | | | 2 | 1FE | 636,290 | 117.2250 | 586,125 | 500,000 | 629,836 | | (6,454) | | | 5.000 | 2.027 | MS | 8,333 | 5,208 | 06/16/2016 | 09/01/2032 |
| 765433-KK-2 | Richmond, VA Call | | | 2 | 1 | 584,610 | 117.1160 | 585,580 | 500,000 | 584,049 | | (561) | | | 5.000 | 2.875 | JJ | 1,667 | | 11/18/2016 | 01/15/2032 |
| 829594-ET-3 | Sioux Falls, SD Call | | | 2 | 1FE | 262,850 | 103.2800 | 258,200 | 250,000 | 251,307 | | (1,446) | | | 5.000 | 4.380 | MN | 1,597 | 12,500 | 06/08/2007 | 11/15/2021 |
| 87638Q-HS-1 | Tarrant County, TX Call | | | 2 | 1FE | 573,320 | 113.4130 | 567,065 | 500,000 | 555,825 | | (7,328) | | | 5.000 | 3.150 | AO | 6,250 | 25,000 | 07/16/2014 | 10/01/2028 |
| 880557-6U-2 | Tennessee St Sch Brd Auth Call | | | 2 | 1FE | 278,623 | 105.1490 | 262,873 | 250,000 | 255,522 | | (3,999) | | | 5.000 | 3.290 | MN | 2,083 | 12,500 | 09/03/2010 | 05/01/2029 |
| 914072-KX-0 | University of Arkansas Call | | | 2 | 1FE | 294,300 | 111.3030 | 278,258 | 250,000 | 276,021 | | (4,459) | | | 5.000 | 2.880 | MN | 2,083 | 12,500 | 08/22/2012 | 11/01/2028 |
| 917565-HJ-5 | Utah Tran Auth Call | | | 2 | 1FE | 262,295 | 105.4900 | 263,725 | 250,000 | 252,772 | | (1,814) | | | 5.000 | 4.205 | JD | 556 | 12,500 | 03/09/2011 | 06/15/2027 |
| 917567-AY-5 | Utah State Call | | | 2 | 1FE | 602,330 | 114.1200 | 570,600 | 500,000 | 585,948 | | (8,936) | | | 5.000 | 2.711 | JD | 1,111 | 25,000 | 02/04/2015 | 06/15/2038 |
| 91802R-AN-9 | Utility Debt Sec, NY Call | | | 2 | 1FE | 438,375 | 115.3230 | 432,461 | 375,000 | 425,036 | | (6,417) | | | 5.000 | 2.869 | JD | 833 | 18,750 | 11/17/2014 | 12/15/2034 |
| 91802R-CH-0 | Utility Debt Sec, NY Call | | | 2 | 1FE | 622,685 | 117.5330 | 587,665 | 500,000 | 615,087 | | (7,598) | | | 5.000 | 2.280 | JD | 1,111 | 17,222 | 04/13/2016 | 12/15/2035 |
| 924214-YC-7 | Vermont State Call | | | 2 | 1FE | 635,900 | 117.6100 | 588,050 | 500,000 | 630,957 | | (4,943) | | | 5.000 | 2.065 | JD | 2,083 | 9,097 | 07/28/2016 | 12/01/2033 |
| 928172-WG-6 | Virginia St Pub Bldg BAB | | | 4 | 1FE | 258,630 | 121.0530 | 302,633 | 250,000 | 256,912 | | (332) | | | 5.900 | 5.606 | FA | 6,146 | 14,750 | 11/12/2010 | 08/01/2030 |
| 92817L-KM-4 | Virginia State Res Auth Call | | | 2 | 1FE | 536,060 | 109.5430 | 547,715 | 500,000 | 511,180 | | (3,775) | | | 5.000 | 4.130 | AO | 6,250 | 25,000 | 06/24/2009 | 10/01/2025 |
| 930876-CZ-8 | Wake Cnty, NC Call | | | 2 | 1FE | 641,320 | 116.7670 | 583,835 | 500,000 | 635,316 | | (6,004) | | | 5.000 | 1.980 | JD | 2,083 | 11,458 | 06/30/2016 | 12/01/2035 |
| 93978H-MC-6 | Washington State Call | | | 2 | 1FE | 295,790 | 114.4420 | 286,105 | 250,000 | 288,855 | | (4,126) | | | 5.000 | 2.870 | AO | 3,125 | 12,500 | 04/15/2015 | 10/01/2030 |
| 2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | 20,038,558 | XXX | 19,526,015 | 17,500,000 | 19,520,713 | 0 | (172,585) | 0 | 0 | XXX | XXX | XXX | 188,834 | 588,812 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3128P7-RY-1 | FG C91403 | | | 4 | 1FE | 242,547 | 103.6940 | 233,622 | 225,298 | 240,686 | | (363) | | | 3.500 | 1.734 | MON | 657 | 7,885 | 10/02/2012 | 03/01/2032 |
| 31292H-NB-6 | FGLMC Pool #C01286 | | | 4 | 1FE | 5,457 | 114.7580 | 6,351 | 5,534 | 5,467 | | 2 | | | 6.000 | 6.407 | MON | 28 | 332 | 01/29/2002 | 01/01/2032 |
| 312962-QG-1 | FG B10455 | | | 4 | 1FE | 180,382 | 103.0260 | 173,277 | 168,188 | 171,404 | | (2,492) | | | 5.000 | 2.570 | MON | 701 | 8,409 | 02/25/2011 | 10/01/2018 |
| 3136A1-BL-8 | FNR 2011-103 JB | | | 4 | 1FE | 1,024,531 | 102.1560 | 1,021,557 | 1,000,000 | 1,005,613 | | (3,835) | | | 3.500 | 3.104 | MON | 2,917 | 35,000 | 09/29/2011 | 10/25/2037 |
| 3136A7-ZV-7 | FNR 2012-83 BA | | | 4 | 1 | 250,681 | 102.8880 | 251,475 | 244,418 | 249,728 | | (312) | | | 3.500 | 2.773 | MON | 713 | 8,555 | 10/18/2013 | 03/25/2041 |
| 3136AD-MZ-9 | FNR 2013-30 JA | | | 4 | 1FE | 200,600 | 90.6470 | 194,545 | 214,617 | 200,600 | | | | | 1.500 | | MON | 268 | 3,219 | 10/16/2015 | 04/25/2043 |
| 3136AM-4B-2 | FNR 2015-18 NV | | | 4 | 1FE | 721,176 | 104.1100 | 707,376 | 679,453 | 718,126 | | (2,422) | | | 3.500 | 2.129 | MON | 1,982 | 23,781 | 12/01/2015 | 01/25/2030 |
| 3137A0-EU-5 | FHR 3687 B | | | 4 | 1 | 631,639 | 103.5150 | 626,658 | 605,378 | 616,179 | | (1,387) | | | 4.000 | 3.281 | MON | 2,018 | 24,215 | 10/24/2011 | 07/15/2030 |
| 3137A5-WW-0 | FHR 3786 WA | | | 4 | 1FE | 105,477 | 101.4280 | 104,084 | 102,619 | 104,209 | | (206) | | | 4.000 | 3.029 | MON | 342 | 4,105 | 02/25/2011 | 12/15/2028 |
| 3137AG-CA-6 | FHR 3947 BC | | | 4 | 1 | 91,661 | 100.1260 | 88,737 | 88,625 | 90,627 | | (118) | | | 2.500 | 1.740 | MON | 185 | 2,216 | 03/09/2012 | 10/15/2026 |
| 3137AG-YX-2 | FHR 3940 PB | | | 4 | 1 | 353,271 | 99.1340 | 353,751 | 356,840 | 353,689 | | 136 | | | 2.000 | 2.309 | MON | 595 | 7,137 | 02/19/2015 | 02/15/2041 |
| 3137AM-XR-3 | FHR 4011 DU | | | 4 | 1 | 475,684 | 97.7570 | 488,787 | 500,000 | 484,790 | | 1,997 | | | 2.500 | 3.019 | MON | 1,042 | 12,500 | 03/14/2012 | 09/15/2026 |
| 3137AN-JP-1 | FHR 4013 WY | | | 4 | 1FE | 103,683 | 92.8810 | 93,667 | 100,846 | 102,994 | | (95) | | | 2.233 | 1.695 | MON | 188 | 2,421 | 08/06/2012 | 11/15/2040 |
| 3137AS-Q8-0 | FHR 4808 PA | | | 4 | 1FE | 136,950 | 100.6450 | 133,616 | 132,760 | 136,445 | | (201) | | | 3.000 | 1.827 | MON | 332 | 3,983 | 04/06/2015 | 12/15/2040 |
| 3137AY-WS-6 | FHR 4170 JA | | | 4 | 1FE | 341,157 | 98.2530 | 336,669 | 342,656 | 341,302 | | 56 | | | 2.000 | 2.078 | MON | 571 | 6,853 | 03/26/2015 | 11/15/2032 |
| 3137BR-FP-5 | FHR 4607 VB | | | 4 | 1 | 996,875 | 97.6610 | 976,607 | 1,000,000 | 996,890 | | 15 | | | 3.000 | 3.042 | MON | 2,500 | 2,500 | 11/22/2016 | 05/15/2035 |
| 31392E-SX-9 | FNR 2002-59 B | | | 4 | 1FE | 115 | 100.4760 | 113 | 113 | 113 | | | | | 5.500 | 5.150 | MON | 1 | 6 | 09/22/2005 | 09/25/2017 |
| 31395B-D7-5 | FNR 2006-22 CE | | | 4 | 1FE | 93,311 | 105.2090 | 95,606 | 90,873 | 91,494 | | (72) | | | 4.500 | 4.095 | MON | 341 | 4,089 | 03/15/2010 | 08/25/2023 |
| 31397S-5N-0 | FNR 2011-43B | | | 4 | 1 | 531,250 | 102.7650 | 513,827 | 500,000 | 526,856 | | (3,709) | | | 3.500 | 2.610 | MON | 1,458 | 17,500 | 10/22/2015 | 05/25/2031 |
| 31398P-DU-0 | FNR 2010-38 B | | | 4 | 1FE | 236,586 | 104.6050 | 237,356 | 226,907 | 229,684 | | (1,101) | | | 4.000 | 3.435 | MON | 756 | 9,076 | 09/15/2010 | 04/25/2025 |
| 31398S-SG-9 | FNR 2010-136 BA | | | 4 | 1 | 71,595 | 104.4780 | 72,255 | 69,158 | 70,882 | | (35) | | | 3.500 | 2.712 | MON | 202 | 2,421 | 08/26/2011 | 12/25/2030 |
| 31398T-B8-3 | FNR 2010-92 B | | | 4 | 1FE | 1,134,063 | 109.8890 | 1,098,891 | 1,000,000 | 1,124,235 | | (9,799) | | | 4.500 | 3.128 | MON | 3,750 | 45,000 | 12/14/2015 | 08/25/2030 |
| 31403D-GZ-6 | FNMA Pool 745516 | | | 4 | 1 | 11,645 | 111.8520 | 13,042 | 11,660 | 11,643 | | | | | 5.500 | 5.488 | MON | 53 | 641 | 12/01/2006 | 05/01/2036 |
| 31419F-EB-8 | FN AE4629 | | | 4 | 1 | 354,037 | 105.5420 | 356,288 | 337,580 | 353,218 | | (58) | | | 4.000 | 2.683 | MON | 1,125 | 13,503 | 09/29/2011 | 10/01/2040 |
| 2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | 8,294,374 | XXX | 8,178,159 | 8,003,524 | 8,226,873 | 0 | (23,999) | 0 | 0 | XXX | XXX | XXX | 22,723 | 245,347 | XXX | XXX |

# 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 |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions | | | | | | 28,332,932 | XXX | 27,704,174 | 25,503,524 | 27,747,586 | 0 | (196,583) | 0 | 0 | XXX | XXX | XXX | 211,557 | 834,160 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 021441-AF-7 | Altera Corporation NC | | | | 1FE | 343,000 | 107.6550 | 376,793 | 350,000 | 344,853 | | 631 | | | 4.100 | 4.350 | MN | 1,834 | 14,350 | 12/17/2013 | 11/15/2023 |
| 023135-AJ-5 | Amazon Com, Inc. Call | | | 2 | 2FE | 238,415 | 98.9590 | 247,398 | 250,000 | 240,451 | | 1,446 | | | 2.500 | 3.215 | MN | 556 | 6,250 | 07/29/2015 | 11/29/2022 |
| 037411-AK-1 | Apache Corp NC | | | | 2FE | 392,193 | 124.6010 | 373,803 | 300,000 | 381,459 | | (6,990) | | | 7.950 | 4.362 | AO | 5,035 | 23,850 | 06/08/2015 | 04/15/2026 |
| 07274E-AG-8 | Bayer US Finance 144A-NC | | | | 1FE | 501,000 | 99.3210 | 496,605 | 500,000 | 500,820 | | (91) | | | 3.375 | 3.351 | AO | 3,891 | 16,875 | 11/06/2014 | 10/08/2024 |
| 075887-AQ-2 | Becton Dickinson & Co. NC | | | | 2FE | 256,332 | 120.6470 | 241,294 | 200,000 | 249,123 | | (3,271) | | | 6.700 | 4.026 | FA | 5,583 | 13,400 | 09/23/2014 | 08/01/2028 |
| 075887-AU-3 | Becton Dickinson & Co. NC | | | | 2FE | 224,688 | 106.6460 | 213,292 | 200,000 | 212,932 | | (5,264) | | | 5.000 | 2.185 | MN | 1,278 | 10,000 | 09/23/2014 | 05/15/2019 |
| 09062X-AF-0 | Biogen Idec Inc Call | | | 2 | 2FE | 622,806 | 102.9560 | 617,736 | 600,000 | 622,597 | | (209) | | | 4.050 | 3.531 | MS | 7,155 | | 11/21/2016 | 09/15/2025 |
| 10112R-AY-0 | Boston Properties Call | | | 2 | 2FE | 391,980 | 91.8530 | 367,412 | 400,000 | 392,191 | | 211 | | | 2.750 | 2.982 | AO | 4,094 | | 09/13/2016 | 10/01/2026 |
| 12189T-AN-4 | Burlington Northern Santa Fe NC | | | | 1FE | 393,159 | 126.7390 | 380,217 | 300,000 | 375,347 | | (4,681) | | | 6.750 | 4.111 | MS | 5,963 | 20,250 | 12/07/2012 | 03/15/2029 |
| 122014-AJ-2 | Burlington Resources Inc NC | | | | 1FE | 327,823 | 115.7810 | 289,453 | 250,000 | 306,369 | | (5,054) | | | 6.875 | 3.912 | FA | 6,493 | 17,188 | 06/12/2012 | 02/15/2026 |
| 126650-BQ-2 | CVS Corp. PT-NC | | | 4 | 2FE | 388,605 | 117.7680 | 448,678 | 380,985 | 386,334 | | (342) | | | 6.943 | 6.785 | MON | 1,543 | 26,452 | 09/22/2009 | 01/10/2030 |
| 141781-AC-8 | Cargill Inc 144A-NC | | | | 1FE | 437,743 | 122.6420 | 398,587 | 325,000 | 432,015 | | (5,727) | | | 7.375 | 3.056 | AO | 5,992 | 11,984 | 06/14/2016 | 10/01/2025 |
| 149123-BN-0 | Caterpillar Inc. | | | | 1FE | 645,810 | 125.7200 | 628,600 | 500,000 | 643,158 | | (2,652) | | | 6.050 | 3.941 | FA | 11,428 | 15,125 | 06/07/2016 | 08/15/2036 |
| 16876A-AB-0 | Children's Hospital Med Call | | | 2 | 1FE | 484,640 | 94.8430 | 474,215 | 500,000 | 484,790 | | 150 | | | 2.853 | 3.215 | MN | 2,061 | | 11/16/2016 | 11/15/2026 |
| 171340-AH-5 | Church & Dwight Co Inc NC | | | | 2FE | 314,928 | 98.9680 | 321,646 | 325,000 | 316,874 | | 1,264 | | | 2.875 | 3.357 | AO | 2,336 | 9,344 | 06/10/2015 | 10/01/2022 |
| 191216-AV-2 | Coca Cola Company NC | | | | 1FE | 93,621 | 104.0180 | 104,018 | 100,000 | 96,716 | | 629 | | | 3.300 | 4.081 | MS | 1,100 | 3,300 | 08/16/2011 | 09/01/2021 |
| 205887-AX-0 | ConAgra Inc. NC | | | | 2FE | 333,788 | 132.2540 | 330,635 | 250,000 | 319,658 | | (3,380) | | | 8.250 | 5.354 | MS | 6,073 | 20,625 | 05/22/2012 | 09/15/2030 |
| 22541L-AE-3 | Credit Suisse First Boston | | | | 1FE | 536,140 | 132.1340 | 528,536 | 400,000 | 535,384 | | (756) | | | 7.125 | 4.148 | JJ | 13,142 | | 11/10/2016 | 07/15/2032 |
| 231021-AD-8 | Cummins Engine NC | | | | 1FE | 175,449 | 118.5330 | 164,761 | 139,000 | 167,103 | | (2,179) | | | 6.750 | 4.269 | FA | 3,545 | 9,383 | 11/26/2012 | 02/15/2027 |
| 26854P-AA-4 | EJM Airport LLC NC | | | | 1 | 301,478 | 107.4630 | 294,525 | 274,071 | 284,876 | | (2,879) | | | 6.271 | 4.985 | MN | 2,196 | 17,187 | 05/24/2010 | 05/15/2020 |
| 291011-BC-7 | Emerson Electric NC | | | | 1FE | 497,350 | 107.1300 | 535,650 | 500,000 | 498,923 | | 251 | | | 4.250 | 4.311 | MN | 2,715 | 21,250 | 11/10/2009 | 11/15/2020 |
| 34110Q-AL-2 | Duke Energy | | | | 1FE | 248,514 | 116.4470 | 232,894 | 200,000 | 246,085 | | (2,429) | | | 6.750 | 4.137 | FA | 5,625 | 6,750 | 03/23/2016 | 02/01/2028 |
| 36962G-3U-6 | General Electric Capital Corp NC | | | | 1FE | 446,005 | 105.5370 | 527,685 | 500,000 | 490,182 | | 6,805 | | | 5.625 | 7.200 | MN | 4,688 | 28,125 | 09/17/2008 | 05/01/2018 |
| 372917-AS-3 | Genzyme Corp NC | | | | 1FE | 392,305 | 109.0130 | 381,546 | 350,000 | 372,812 | | (6,182) | | | 5.000 | 2.999 | JD | 778 | 17,500 | 09/24/2013 | 06/15/2020 |
| 375558-AQ-6 | Gilead Sciences Inc NC | | | | 1FE | 257,283 | 108.4190 | 271,048 | 250,000 | 253,676 | | (778) | | | 4.500 | 4.119 | AO | 2,813 | 11,250 | 12/09/2011 | 04/01/2021 |
| 40414L-AK-5 | HCP Inc Call | | | 2 | 2FE | 257,730 | 101.9550 | 254,888 | 250,000 | 257,325 | | (405) | | | 4.200 | 3.716 | MS | 3,500 | 5,250 | 07/18/2016 | 03/01/2024 |
| 443510-AG-7 | Hubbell Inc. Call | | | 2 | 1FE | 398,564 | 99.3420 | 397,368 | 400,000 | 398,581 | | 17 | | | 3.350 | 3.395 | MS | 4,467 | | 11/23/2016 | 03/01/2026 |
| 446150-AJ-3 | Huntington Bancshares Call | | | 2 | 2FE | 399,212 | 101.4100 | 405,640 | 400,000 | 399,330 | | 118 | | | 3.150 | 3.193 | MS | 3,745 | 6,300 | 03/09/2016 | 03/14/2021 |
| 459200-AR-2 | IBM Corporation NC | | | | 1FE | 317,113 | 125.0110 | 312,528 | 250,000 | 309,662 | | (4,585) | | | 6.220 | 3.502 | FA | 6,479 | 15,550 | 05/05/2015 | 08/01/2027 |
| 48203R-AF-1 | Juniper Networks NC | | | | 2FE | 322,413 | 106.8290 | 320,487 | 300,000 | 311,801 | | (2,563) | | | 4.600 | 3.583 | MS | 4,063 | 13,800 | 08/02/2012 | 03/15/2021 |
| 48248N-AA-8 | KKR Group Finance Co 144A-NC | | | | 1FE | 430,588 | 112.4200 | 449,680 | 400,000 | 415,029 | | (3,555) | | | 6.375 | 5.255 | MS | 6,517 | 25,500 | 02/28/2012 | 09/29/2020 |
| 494368-AS-2 | Kimberly Clark NC | | | | 1FE | 376,929 | 121.9210 | 365,763 | 300,000 | 370,266 | | (5,074) | | | 6.375 | 3.756 | JJ | 9,563 | 19,125 | 09/01/2015 | 01/01/2028 |
| 512807-AN-8 | Lam Research Corp Call | | | 2 | 2FE | 248,623 | 100.1090 | 250,273 | 250,000 | 248,828 | | 120 | | | 3.800 | 3.867 | MS | 2,797 | 9,500 | 05/05/2015 | 03/15/2025 |
| 54866N-BJ-7 | Lowe's Companies Inc. | | | | 1FE | 691,000 | 134.7730 | 673,865 | 500,000 | 687,704 | | (3,296) | | | 7.110 | 4.320 | MS | 10,468 | 17,775 | 05/27/2016 | 05/15/2037 |
| 585055-BT-2 | Medtronic Inc. | | | | 1FE | 333,081 | 105.1440 | 315,432 | 300,000 | 332,718 | | (363) | | | 4.375 | 3.556 | MS | 3,865 | | 09/15/2016 | 03/15/2035 |
| 594918-BS-2 | Microsoft Corp Call | | | 2 | 1FE | 398,452 | 95.0360 | 380,144 | 400,000 | 398,474 | | 22 | | | 3.450 | 3.477 | FA | 5,482 | | 08/01/2016 | 08/08/2036 |
| 608190-AJ-3 | Mohawk Industries Call | | | 2 | 2FE | 357,707 | 102.3750 | 358,313 | 350,000 | 357,660 | | (47) | | | 3.850 | 3.433 | FA | 5,615 | | 12/13/2016 | 02/01/2023 |
| 61945C-AD-5 | Mosaic Company Call | | | 2 | 2FE | 270,655 | 99.1810 | 247,953 | 250,000 | 270,142 | | (513) | | | 5.450 | 4.737 | MN | 1,741 | 13,625 | 05/10/2016 | 11/15/2033 |
| 655844-AE-8 | Norfolk Southern Corp. NC | | | | 2FE | 314,788 | 102.2320 | 255,580 | 250,000 | 252,560 | | (6,719) | | | 7.700 | 4.866 | MN | 2,460 | 19,250 | 02/09/2005 | 05/15/2017 |
| 665859-AN-4 | Northern Trust Corp NC | | | | 1FE | 241,428 | 98.7800 | 246,950 | 250,000 | 243,592 | | 1,043 | | | 2.375 | 2.875 | FA | 2,457 | 5,938 | 11/19/2014 | 08/02/2022 |
| 693476-BB-8 | PNC Funding Corp NC | | | | 1FE | 251,555 | 100.3200 | 250,800 | 250,000 | 250,017 | | (196) | | | 5.625 | 5.543 | FA | 5,859 | 14,063 | 02/08/2007 | 02/01/2017 |
| 718546-AK-0 | Phillips 66 Call | | | 2 | 2FE | 280,028 | 104.0920 | 270,639 | 260,000 | 279,824 | | (204) | | | 4.650 | 4.035 | MN | 1,545 | 6,045 | 09/20/2016 | 11/15/2034 |
| 73102Q-AA-4 | Polar Tankers Inc 144A-NC | | | | 1FE | 221,068 | 109.3890 | 273,473 | 250,000 | 224,639 | | 560 | | | 5.951 | 6.885 | MN | 2,108 | 14,878 | 02/05/2009 | 05/10/2037 |
| 74052B-AA-5 | Premier Health Partners Call | | | 2 | 1FE | 320,604 | 91.9950 | 321,983 | 350,000 | 320,665 | | 61 | | | 2.911 | 3.944 | MN | 1,302 | | 12/20/2016 | 11/15/2026 |
| 747525-AJ-2 | Qualcomm Inc Call | | | 2 | 1FE | 526,070 | 105.5520 | 527,760 | 500,000 | 525,455 | | (615) | | | 4.650 | 4.241 | MN | 2,648 | 23,250 | 04/28/2016 | 05/20/2035 |
| 790849-AJ-2 | St. Jude Medical Inc Call | | | 2 | 2FE | 200,342 | 98.7350 | 197,470 | 200,000 | 200,234 | | (34) | | | 3.250 | 3.229 | AO | 1,372 | 6,500 | 05/23/2013 | 04/15/2023 |
| 869099-AH-4 | Susquehanna Bancshares NC | | | | 1FE | 363,929 | 111.6300 | 362,798 | 325,000 | 357,001 | | (5,078) | | | 5.375 | 3.434 | FA | 6,599 | 17,469 | 08/12/2015 | 08/15/2022 |
| 87305Q-CD-1 | TTX Co 144A-NC | | | | 2FE | 246,993 | 99.2170 | 248,042 | 250,000 | 247,532 | | 376 | | | 3.050 | 3.236 | MN | 974 | 7,625 | 07/24/2015 | 11/15/2022 |

# 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 |
| 89233P-5T-9 | Toyota Motor Credit Corp NC | | | | 1FE | 498,145 | 103.0200 | 515,100 | 500,000 | 498,990 | | 181 | | | 3.300 | 3.344 | JJ | 7,746 | 16,500 | 01/09/2012 | 01/12/2022 |
| 008916-AC-2 | Agrium Inc NC | | A | | 2FE | 331,780 | 122.3640 | 305,910 | 250,000 | 312,567 | | (4,764) | | | 7.800 | 4.661 | FA | 8,125 | 19,500 | 08/21/2012 | 02/01/2027 |
| 78012K-FG-7 | Royal Bank Of Canada Call | | A | 2 | 1FE | 250,000 | 97.9330 | 244,833 | 250,000 | 250,000 | | | | | 2.500 | 2.500 | JJ | 2,622 | 6,250 | 07/28/2015 | 07/31/2023 |
| 055451-AQ-1 | Billiton Financial NC | | D | | 1FE | 255,365 | 100.9540 | 252,385 | 250,000 | 254,016 | | (722) | | | 2.875 | 2.540 | FA | 2,536 | 7,188 | 02/05/2015 | 02/24/2022 |
| 256853-AA-0 | Dolphin Energy LTD 144A-NC | | D | 4 | 1FE | 109,954 | 104.6820 | 114,815 | 109,680 | 109,763 | | (31) | | | 5.888 | 5.855 | JD | 287 | 6,458 | 08/19/2009 | 06/15/2019 |
| 404280-AW-9 | HSBC Holdings PLC | | D | | 1FE | 535,555 | 103.6870 | 518,435 | 500,000 | 535,066 | | (489) | | | 4.300 | 3.404 | MS | 6,749 | | 11/02/2016 | 03/08/2026 |
| 606822-AD-6 | Mitsubishi | | D | | 1FE | 419,408 | 102.6030 | 410,412 | 400,000 | 418,239 | | (1,169) | | | 3.850 | 3.270 | MS | 5,133 | 7,700 | 04/18/2016 | 03/01/2026 |
| 85771P-AK-8 | Statoil ASA NC | | D | | 1FE | 186,066 | 97.6990 | 195,398 | 200,000 | 190,174 | | 1,214 | | | 2.650 | 3.442 | JJ | 2,444 | 5,300 | 06/20/2013 | 01/15/2024 |
| 91311Q-AE-5 | United Utilities NC | | D | | 1FE | 225,314 | 104.9000 | 209,800 | 200,000 | 209,071 | | (4,151) | | | 5.375 | 3.110 | FA | 4,479 | 10,750 | 11/19/2012 | 02/01/2019 |
| 92857T-AH-0 | Vodafone Group NC | | D | | 2FE | 443,523 | 129.7370 | 389,211 | 300,000 | 417,786 | | (6,712) | | | 7.875 | 4.000 | FA | 8,925 | 23,625 | 11/29/2012 | 02/15/2030 |
| 961214-BK-8 | Westpac Banking Corp NC | | D | | 1FE | 272,413 | 107.4530 | 268,633 | 250,000 | 259,397 | | (3,051) | | | 4.875 | 3.492 | MN | 1,422 | 12,188 | 06/14/2012 | 11/19/2019 |
| 3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 20,541,443 | XXX | 20,359,781 | 18,788,736 | 20,268,833 | 0 | (92,099) | 0 | 0 | XXX | XXX | XXX | 254,005 | 677,336 | XXX | XXX |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | | 20,541,443 | XXX | 20,359,781 | 18,788,736 | 20,268,833 | 0 | (92,099) | 0 | 0 | XXX | XXX | XXX | 254,005 | 677,336 | XXX | XXX |
| 7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations | | | | | | 56,097,935 | XXX | 55,000,511 | 49,808,736 | 54,789,198 | 0 | (433,745) | 0 | 0 | XXX | XXX | XXX | 624,440 | 1,773,683 | XXX | XXX |
| 7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities | | | | | | 9,087,985 | XXX | 8,956,972 | 8,767,595 | 9,015,242 | 0 | (25,516) | 0 | 0 | XXX | XXX | XXX | 24,625 | 268,171 | XXX | XXX |
| 8399999 Subtotals - Total Bonds | | | | | | 65,185,920 | XXX | 63,957,483 | 58,576,330 | 63,804,440 | 0 | (459,261) | 0 | 0 | XXX | XXX | XXX | 649,065 | 2,041,854 | XXX | XXX |

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 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. Governments | | | | | | | | |
| 3133EG-2F-1 | Federal Farm Credit Bank Call | | 12/20/2016 | Stifel Nicolaus & Co | XXX | 500,000 | 500,000 | |
| 912828-SV-3 | United States Treasury Note GA/OH/VA | | 04/12/2016 | Davidson, D.A., Co., Inc | XXX | 763,711 | 750,000 | 5,409 |
| 0599999 - Bonds - U.S. Governments | | | | | | 1,263,711 | 1,250,000 | 5,409 |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | |
| 011770-4E-1 | Alaska State Call 5.000% 08/01/32 | | 06/23/2016 | Stephens Inc | XXX | 307,358 | 250,000 | |
| 246381-GZ-4 | Delaware State Call 5.000% 07/01/25 | | 03/21/2016 | Tax Free Exchange | XXX | 449,312 | 413,000 | 4,589 |
| 246381-HD-2 | Delaware State Call 5.000% 07/01/25 | | 03/21/2016 | Tax Free Exchange | XXX | 94,872 | 87,000 | 967 |
| 25476F-SD-1 | District of Columbia Call | | 08/24/2016 | Stephens Inc | XXX | 622,435 | 500,000 | 4,583 |
| 60412A-JD-6 | Minnesota State Call - Prerefunded | | 10/12/2016 | Tax Free Exchange | XXX | 421,839 | 405,000 | 9,113 |
| 60412A-JT-1 | Minnesota State Call 5.000% 11/01/24 | | 10/12/2016 | Tax Free Exchange | XXX | 98,950 | 95,000 | 2,138 |
| 677522-NH-3 | Ohio State Call 5.000% 09/01/36 | | 11/17/2016 | Stephens Inc | XXX | 572,300 | 500,000 | 417 |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 2,567,065 | 2,250,000 | 21,806 |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | |
| 442331-M8-4 | Houston, TX Prerefunded | | 05/11/2016 | Tax Free Exchange | XXX | 153,999 | 150,000 | 1,458 |
| 442331-N7-5 | Houston, TX Call 5.000% 03/01/27 | | 05/11/2016 | Tax Free Exchange | XXX | 20,380 | 20,000 | 194 |
| 447025-UX-3 | Huntsville, AL Call 5.000% 05/01/35 | | 06/16/2016 | Stephens Inc | XXX | 314,745 | 250,000 | |
| 514282-VE-9 | Lancaster, PA Call 5.000% 11/01/26 | | 03/10/2016 | Stephens Inc | XXX | 425,009 | 350,000 | |
| 64327T-EC-8 | New Castle County, DE Call | | 07/26/2016 | Stephens Inc | XXX | 621,145 | 500,000 | 8,194 |
| 64966M-FB-0 | New York, NY Call 5.000% 08/01/32 | | 10/31/2016 | Stifel Nicolaus & Co | XXX | 180,950 | 150,000 | 1,563 |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 1,716,226 | 1,420,000 | 11,410 |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | |
| 160853-ST-5 | Charlotte-Mecklenburg, NC Call | | 11/15/2016 | Stephens Inc | XXX | 565,970 | 500,000 | |
| 23542J-AT-2 | Dallas, TX Wtrwks & Swr Call | | 11/17/2016 | Stephens Inc | XXX | 759,603 | 650,000 | 4,604 |
| 3134GA-FP-4 | FHLMC Call 2.000% 08/28/31 | | 08/18/2016 | Stifel Nicolaus & Co | XXX | 500,000 | 500,000 | |
| 3134GA-FX-7 | FHLMC Call 2.150% 08/27/27 | | 08/19/2016 | FTN Financial | XXX | 998,750 | 1,000,000 | |
| 3137BR-FP-5 | FHR 4607 VB 3.000% 05/15/35 | | 11/22/2016 | Stifel Nicolaus & Co | XXX | 996,875 | 1,000,000 | 2,250 |
| 45506D-ZJ-7 | Indiana State Call 5.000% 02/01/30 | | 10/07/2016 | Stephens Inc | XXX | 627,305 | 500,000 | 69 |
| 56682H-CC-1 | Maricopa Cnty, AZ Call | | 11/16/2016 | Stifel Nicolaus & Co | XXX | 575,805 | 500,000 | 278 |
| 67765Q-CA-2 | Ohio State Water Dev Call | | 11/15/2016 | Stephens Inc | XXX | 586,015 | 500,000 | 11,597 |
| 709235-XX-8 | Pennsylvania State Call | | 06/16/2016 | Stephens Inc | XXX | 636,290 | 500,000 | 347 |
| 765433-KK-2 | Richmond, VA Call 5.000% 01/15/32 | | 11/18/2016 | Stephens Inc | XXX | 584,610 | 500,000 | |
| 91802R-CH-0 | Utility Debt Sec, NY Call | | 04/13/2016 | Huntington Investment Co | XXX | 622,685 | 500,000 | 764 |
| 924214-YC-7 | Vermont State Call 5.000% 12/01/33 | | 07/28/2016 | Stephens Inc | XXX | 635,900 | 500,000 | 833 |
| 930876-CZ-8 | Wake Cnty, NC Call 5.000% 12/01/35 | | 06/30/2016 | Stephens Inc | XXX | 641,320 | 500,000 | 1,389 |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 8,731,128 | 7,650,000 | 22,132 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 09062X-AF-0 | Biogen Idec Inc Call 4.050% 09/15/25 | | 11/21/2016 | National Financial Services | XXX | 622,806 | 600,000 | 4,928 |
| 10112R-AY-0 | Boston Properties Call | | 09/13/2016 | Davidson, D.A., Co., Inc | XXX | 391,980 | 400,000 | 886 |
| 141781-AC-8 | Cargill Inc 144A-NC 7.375% 10/01/25 | | 06/14/2016 | Brean Capital | XXX | 437,743 | 325,000 | 5,060 |
| 149123-BN-0 | Caterpillar Inc. 6.050% 08/15/36 | | 06/07/2016 | Baird, Robert W. & Company | XXX | 645,810 | 500,000 | 9,663 |
| 16876A-AB-0 | Children's Hospital Med Call | | 11/16/2016 | Huntington Investment Co | XXX | 484,640 | 500,000 | 476 |
| 22541L-AE-3 | Credit Suisse First Boston | | 11/10/2016 | National Financial Services | XXX | 536,140 | 400,000 | 9,579 |
| 34110Q-AL-2 | Duke Energy 6.750% 02/01/28 | | 03/23/2016 | Davidson, D.A., Co., Inc | XXX | 248,514 | 200,000 | 2,175 |
| 40414L-AK-5 | HCP Inc Call 4.200% 03/01/24 | | 07/18/2016 | Davidson, D.A., Co., Inc | XXX | 257,730 | 250,000 | 4,083 |
| 443510-AG-7 | Hubbell Inc. Call 3.350% 03/01/26 | | 11/23/2016 | Brean Capital | XXX | 398,564 | 400,000 | 3,276 |
| 446150-AJ-3 | Huntington Bancshares Call | | 03/09/2016 | Huntington Investment Co | XXX | 399,212 | 400,000 | |
| 54866N-BJ-7 | Lowe's Companies Inc 7.110% 05/15/37 | | 05/27/2016 | National Financial Services | XXX | 691,000 | 500,000 | 8,986 |
| 585055-BT-2 | Medtronic Inc 4.375% 03/15/35 | | 09/15/2016 | Baird, Robert W. & Company | XXX | 333,081 | 300,000 | 182 |
| 594918-BS-2 | Microsoft Corp Call 3.450% 08/08/36 | | 08/01/2016 | Blaylock | XXX | 398,452 | 400,000 | |
| 608190-AJ-3 | Mohawk Industries Call | | 12/13/2016 | Brean Capital | XXX | 357,707 | 350,000 | 5,053 |
| 61945C-AD-5 | Mosaic Company Call 5.450% 11/15/33 | | 05/10/2016 | Cantor Fitz | XXX | 270,655 | 250,000 | 6,737 |
| 718546-AK-0 | Phillips 66 Call 4.650% 11/15/34 | | 09/20/2016 | Huntington Investment Co | XXX | 280,028 | 260,000 | 4,299 |
| 74052B-AA-5 | Premier Health Partners Call | | 12/20/2016 | National Financial Services | XXX | 320,604 | 350,000 | 1,075 |
| 747525-AJ-2 | Qualcomm Inc Call 4.650% 05/20/35 | | 04/28/2016 | Davidson, D.A., Co., Inc | XXX | 526,070 | 500,000 | 10,527 |
| 404280-AW-9 | HSBC Holdings PLC 4.300% 03/08/26 | D | 11/02/2016 | Davidson, D.A., Co., Inc | XXX | 535,555 | 500,000 | 3,524 |
| 606822-AD-6 | Mitsubishi 3.850% 03/01/26 | D | 04/18/2016 | Huntington Investment Co | XXX | 419,408 | 400,000 | 2,139 |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 8,555,698 | 7,785,000 | 82,648 |
| 8399997 - Bonds - Subtotals - Bonds - Part 3 | | | | | | 22,833,828 | 20,355,000 | 143,403 |
| 8399998 - Bonds - Summary item from Part 5 for Bonds | | | | | | 249,625 | 250,000 | 611 |
| 8399999 - Bonds - Subtotals - Bonds | | | | | | 23,083,453 | 20,605,000 | 144,015 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 9999999 Totals | | | | | | 23,083,453 | XXX | 144,015 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | 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 (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. Governments | | | | | | | | | | | | | | | | | | | | |
| 3130A6-SP-3 | FHLB Call 2.000% 11/25/30 | | 05/25/2016 | Call 100.0000 | | 500,000 | 500,000 | 499,500 | 500,577 | | (577) | | (577) | | 500,000 | | | 0 | 5,000 | 11/25/2030 |
| 3135G0-SC-8 | FNMA Call 2.230% 12/06/22 | | 09/06/2016 | Call 100.0000 | | 500,000 | 500,000 | 490,460 | 491,463 | | 8,537 | | 8,537 | | 500,000 | | | 0 | 8,363 | 12/06/2022 |
| 3136G1-AF-6 | FNMA Call 3.000% 01/11/28 | | 04/11/2016 | Call 100.0000 | | 500,000 | 500,000 | 482,750 | 494,613 | | 5,387 | | 5,387 | | 500,000 | | | 0 | 7,500 | 01/11/2028 |
| 3136G1-KU-2 | FNMA Call 2.500% 04/25/28 | | 07/25/2016 | Call 100.0000 | | 500,000 | 500,000 | 456,125 | 465,540 | | 34,460 | | 34,460 | | 500,000 | | | 0 | 9,375 | 04/25/2028 |
| 313771-AA-5 | FHLB NC 5.625% 06/13/16 | | 06/13/2016 | Maturity | | 350,000 | 350,000 | 357,161 | 350,558 | | (558) | | (558) | | 350,000 | | | 0 | 9,844 | 06/13/2016 |
| 36290S-RZ-6 | GNMA 616204 3.500% 01/20/42 | | 12/01/2016 | Paydown | | 17,069 | 17,069 | 17,752 | 17,745 | | (676) | | (676) | | 17,069 | | | 0 | 387 | 01/20/2042 |
| 38374F-W6-7 | GNR 2004-21 PC 5.000% 04/20/33 | | 11/01/2016 | Paydown | | 46,863 | 46,863 | 46,233 | 46,604 | | 259 | | 259 | | 46,863 | | | 0 | 1,204 | 04/20/2033 |
| 38376Y-FF-3 | GNR 2010-46 CH 4.000% 03/20/39 | | 12/01/2016 | Paydown | | 50,169 | 50,169 | 53,124 | 52,521 | | (2,352) | | (2,352) | | 50,169 | | | 0 | 1,064 | 03/20/2039 |
| 38378C-RT-6 | GNR 2012-13 EG 2.000% 10/20/40 | | 12/01/2016 | Paydown | | 78,225 | 78,225 | 79,117 | 78,935 | | (710) | | (710) | | 78,225 | | | 0 | 895 | 10/20/2040 |
| 38378D-VT-9 | GNR 2012-36 MA 3.000% 06/20/39 | | 12/01/2016 | Paydown | | 67,915 | 67,915 | 72,287 | 71,426 | | (3,511) | | (3,511) | | 67,915 | | | 0 | 1,145 | 06/20/2039 |
| 912810-DW-5 | United States Treasury Bond - OH | | 05/15/2016 | Maturity | | 500,000 | 500,000 | 526,557 | 501,015 | | (1,015) | | (1,015) | | 500,000 | | | 0 | 18,125 | 05/15/2016 |
| 912810-DX-3 | United States Treasury Bond - OH/GA/VA | | 11/15/2016 | Maturity | | 3,900,000 | 3,900,000 | 5,022,469 | 3,993,744 | | (93,744) | | (93,744) | | 3,900,000 | | | 0 | 292,500 | 11/15/2016 |
| 0599999 - Bonds - U.S. Governments | | | | | | 7,010,241 | 7,010,241 | 8,103,535 | 7,064,742 | 0 | (54,501) | 0 | (54,501) | 0 | 7,010,241 | 0 | 0 | 0 | 355,401 | XXX |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| 246381-AP-2 | Delaware State Call 5.000% 07/01/25 | | 03/21/2016 | Tax Free Exchange | | 544,184 | 500,000 | 583,915 | 546,323 | | (2,139) | | (2,139) | | 544,184 | | | 0 | 18,056 | 07/01/2025 |
| 604129-RJ-7 | Minnesota State Call 5.000% 11/01/24 | | 10/12/2016 | Tax Free Exchange | | 520,788 | 500,000 | 560,460 | 525,755 | | (4,967) | | (4,967) | | 520,788 | | | 0 | 23,750 | 11/01/2024 |
| 882721-LZ-4 | Texas State Call 5.000% 04/01/26 | | 04/01/2016 | Call 100.0000 | | 250,000 | 250,000 | 260,410 | 250,438 | | (438) | | (438) | | 250,000 | | | 0 | 6,250 | 04/01/2026 |
| 1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | | 1,314,972 | 1,250,000 | 1,404,785 | 1,322,516 | 0 | (7,544) | 0 | (7,544) | 0 | 1,314,972 | 0 | 0 | 0 | 48,056 | XXX |
| Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | | | | | | | | | | | | | | | |
| 414018-2F-7 | Harris Cnty, TX Flood Ctrl Dist - Call | | 10/01/2016 | Call 100.0000 | | 200,000 | 200,000 | 208,702 | 201,019 | | (1,019) | | (1,019) | | 200,000 | | | 0 | 10,000 | 10/01/2026 |
| 442331-RL-0 | Houston, TX Call 5.000% 03/01/27 | | 05/11/2016 | Tax Free Exchange | | 174,378 | 170,000 | 182,594 | 174,902 | | (524) | | (524) | | 174,378 | | | 0 | 5,903 | 03/01/2027 |
| 680616-RM-3 | Olentangy LSD Ohio Call | | 12/01/2016 | Call 100.0000 | | 250,000 | 250,000 | 260,885 | 251,308 | | (1,308) | | (1,308) | | 250,000 | | | 0 | 12,500 | 12/01/2024 |
| 2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | | | | | | 624,378 | 620,000 | 652,181 | 627,229 | 0 | (2,851) | 0 | (2,851) | 0 | 624,378 | 0 | 0 | 0 | 28,403 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | |
| 040688-GL-1 | Arizona Wtr Call 5.000% 10/01/24 | | 10/01/2016 | Call 100.0000 | | 450,000 | 450,000 | 468,401 | 451,898 | | (1,898) | | (1,898) | | 450,000 | | | 0 | 22,500 | 10/01/2024 |
| 20281P-AZ-5 | Commonwealth Fin Auth PA Call | | 06/01/2016 | Call 100.0000 | | 250,000 | 250,000 | 262,498 | 250,719 | | (719) | | (719) | | 250,000 | | | 0 | 6,250 | 06/01/2025 |
| 3128P7-RY-1 | FG C91403 3.500% 03/01/32 | | 12/01/2016 | Paydown | | 55,255 | 55,255 | 59,485 | 59,118 | | (3,863) | | (3,863) | | 55,255 | | | 0 | 1,154 | 03/01/2032 |
| 31292H-NB-6 | FGLMC Pool #C01286 6.000% 01/01/32 | | 12/01/2016 | Paydown | | 1,554 | 1,554 | 1,532 | 1,534 | | 19 | | 19 | | 1,554 | | | 0 | 49 | 01/01/2032 |
| 312962-QG-1 | FG B10455 5.000% 10/01/18 | | 12/01/2016 | Paydown | | 116,484 | 116,484 | 124,929 | 120,437 | | (3,953) | | (3,953) | | 116,484 | | | 0 | 3,122 | 10/01/2018 |
| 3136A7-ZV-7 | FNR 2012-83 BA 3.500% 03/25/41 | | 12/01/2016 | Paydown | | 69,857 | 69,857 | 71,647 | 71,464 | | (1,607) | | (1,607) | | 69,857 | | | 0 | 1,517 | 03/25/2041 |
| 3136AD-MZ-9 | FNR 2013-30 JA 1.500% 04/25/43 | | 12/01/2016 | Paydown | | 46,451 | 46,451 | 43,417 | 43,417 | | 3,034 | | 3,034 | | 46,451 | | | 0 | 468 | 04/25/2043 |
| 3136AM-4B-2 | FNR 2015-18 NV 3.500% 01/25/30 | | 12/01/2016 | Paydown | | 40,840 | 40,840 | 43,348 | 43,310 | | (2,470) | | (2,470) | | 40,840 | | | 0 | 779 | 01/25/2030 |
| 3137A0-EU-5 | FHR 3687 B 4.000% 07/15/30 | | 12/01/2016 | Paydown | | 232,419 | 232,419 | 242,501 | 237,098 | | (4,679) | | (4,679) | | 232,419 | | | 0 | 5,105 | 07/15/2030 |
| 3137A5-WW-0 | FHR 3786 WA 4.000% 12/15/28 | | 12/01/2016 | Paydown | | 95,716 | 95,716 | 98,382 | 97,392 | | (1,676) | | (1,676) | | 95,716 | | | 0 | 2,173 | 12/15/2028 |
| 3137AG-CA-6 | FHR 3947 BC 2.500% 10/15/26 | | 12/01/2016 | Paydown | | 24,612 | 24,612 | 25,455 | 25,200 | | (589) | | (589) | | 24,612 | | | 0 | 334 | 10/15/2026 |
| 3137AG-YX-2 | FHR 3940 PB 2.000% 02/15/41 | | 12/01/2016 | Paydown | | 111,833 | 111,833 | 110,714 | 110,803 | | 1,030 | | 1,030 | | 111,833 | | | 0 | 1,288 | 02/15/2041 |
| 3137AN-JP-1 | FHR 4013 WY 2.233% 11/15/40 | | 12/01/2016 | Paydown | | 21,539 | 21,539 | 22,145 | 22,018 | | (479) | | (479) | | 21,539 | | | 0 | 287 | 11/15/2040 |
| 3137AS-Q8-0 | FHR 4808 PA 3.000% 12/15/40 | | 12/01/2016 | Paydown | | 53,446 | 53,446 | 55,133 | 55,010 | | (1,565) | | (1,565) | | 53,446 | | | 0 | 1,037 | 12/15/2040 |
| 3137AY-WS-6 | FHR 4170 JA 2.000% 11/15/32 | | 12/01/2016 | Paydown | | 49,375 | 49,375 | 49,159 | 49,172 | | 203 | | 203 | | 49,375 | | | 0 | 526 | 11/15/2032 |
| 31392E-SX-9 | FNR 2002-59 B 5.500% 09/25/17 | | 12/01/2016 | Paydown | | 4,288 | 4,288 | 4,364 | 4,289 | | (1) | | (1) | | 4,288 | | | 0 | 108 | 09/25/2017 |
| 31393A-GG-6 | FNR 2003-28 GA 4.000% 10/25/32 | | 03/01/2016 | Paydown | | 246 | 246 | 244 | 245 | | 1 | | 1 | | 246 | | | 0 | 1 | 10/25/2032 |
| 31395B-D7-5 | FNR 2006-22 CE 4.500% 08/25/23 | | 12/01/2016 | Paydown | | 30,078 | 30,078 | 30,886 | 30,308 | | (229) | | (229) | | 30,078 | | | 0 | 709 | 08/25/2023 |
| 31398P-DU-0 | FNR 2010-38 B 4.000% 04/25/25 | | 12/01/2016 | Paydown | | 23,093 | 23,093 | 24,078 | 23,487 | | (395) | | (395) | | 23,093 | | | 0 | 823 | 04/25/2025 |
| 31398S-SG-9 | FNR 2010-136 BA 3.500% 12/25/30 | | 12/01/2016 | Paydown | | 20,077 | 20,077 | 20,784 | 20,587 | | (511) | | (511) | | 20,077 | | | 0 | 417 | 12/25/2030 |
| 31403D-GZ-6 | FNMA Pool 745516 5.500% 05/01/36 | | 12/01/2016 | Paydown | | 3,632 | 3,632 | 3,627 | 3,626 | | 5 | | 5 | | 3,632 | | | 0 | 107 | 05/01/2036 |
| 31419F-EB-8 | FN AE4629 4.000% 10/01/40 | | 12/01/2016 | Paydown | | 89,642 | 89,642 | 94,012 | 93,810 | | (4,168) | | (4,168) | | 89,642 | | | 0 | 2,034 | 10/01/2040 |
| 68607D-HG-3 | Oregon State Dept Trans Hwy-Call | | 11/15/2016 | Call 100.0000 | | 250,000 | 250,000 | 267,760 | 252,551 | | (2,551) | | (2,551) | | 250,000 | | | 0 | 11,375 | 11/15/2023 |
| 68607D-HM-0 | Oregon State Call 5.000% 11/15/28 | | 11/15/2016 | Call 100.0000 | | 250,000 | 250,000 | 259,850 | 251,670 | | (1,670) | | (1,670) | | 250,000 | | | 0 | 12,500 | 11/15/2028 |
| 915137-ZX-4 | University Texas Call 5.000% 08/15/31 | | 08/15/2016 | Call 100.0000 | | 500,000 | 500,000 | 528,325 | 523,092 | | (23,092) | | (23,092) | | 500,000 | | | 0 | 25,000 | 08/15/2031 |
| 927793-PC-7 | Virginia Commonwealth Call | | 05/15/2016 | Call 100.0000 | | 250,000 | 250,000 | 263,978 | 250,708 | | (708) | | (708) | | 250,000 | | | 0 | 6,250 | 05/15/2023 |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 3,040,436 | 3,040,436 | 3,176,654 | 3,092,965 | 0 | (52,530) | 0 | (52,530) | 0 | 3,040,436 | 0 | 0 | 0 | 105,913 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 02361D-AD-2 | Ameren Illinois Company NC | | 06/15/2016 | Maturity | | 300,000 | 300,000 | 335,463 | 305,959 | | (5,959) | | (5,959) | | 300,000 | | | 0 | 9,375 | 06/15/2016 |
| 126650-BQ-2 | CVS Corp. PT-NC 6.943% 01/10/30 | | 12/10/2016 | Redemption 100.0000 | | 17,313 | 17,313 | 17,659 | 17,571 | | (259) | | (259) | | 17,313 | | | 0 | 658 | 01/10/2030 |
| 13342B-AC-9 | Cameron International Corp NC | | 04/07/2016 | Redemption 107.5370 | | 322,611 | 300,000 | 300,453 | 300,159 | | 22,452 | | 22,452 | | 322,611 | | | 0 | 23,669 | 07/15/2018 |
| 19075Q-AB-8 | Cobank ABC Pfd Cum 144A-NC | | 04/15/2016 | Call 100.0000 | | 200,000 | 200,000 | 245,646 | 224,124 | | (24,124) | | (24,124) | | 200,000 | | | 0 | 7,875 | 04/18/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | 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 (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 |
| 22822R-AX-8 | Crown Castle Towers LLC 144A-NC | | 05/15/2016 | Call 100.0000 | | 500,000 | 500,000 | 501,480 | 500,411 | | (411) | | (411) | | 500,000 | | | 0 | 20,657 | 08/15/2017 |
| 25271C-AK-8 | Diamond Offshore NC 5.875% 05/01/19 | | 05/12/2016 | Baird, Robert W. & Company | | 200,000 | 200,000 | 189,264 | 200,221 | | 396 | 10,942 | (10,546) | | 189,675 | | 10,325 | 10,325 | 6,397 | 05/01/2019 |
| 26854P-AA-4 | EJM Airport LLC NC 6.271% 05/15/20 | | 11/15/2016 | Redemption 100.0000 | | 68,027 | 68,027 | 74,830 | 71,424 | | (3,396) | | (3,396) | | 68,027 | | | 0 | 3,216 | 05/15/2020 |
| 540424-AN-8 | Loews Corp. NC 5.250% 03/15/16 | | 03/15/2016 | Maturity | | 250,000 | 250,000 | 273,118 | 250,908 | | (908) | | (908) | | 250,000 | | | 0 | 6,563 | 03/15/2016 |
| 69362B-AS-1 | PSEG Power NC 5.320% 09/15/16 | | 09/15/2016 | Maturity | | 300,000 | 300,000 | 309,435 | 301,097 | | (1,097) | | (1,097) | | 300,000 | | | 0 | 15,960 | 09/15/2016 |
| 740816-AB-9 | President & Fellows of Harvard Call | | 04/01/2016 | Call 100.0000 | | 300,000 | 300,000 | 348,900 | 302,354 | | (2,354) | | (2,354) | | 300,000 | | | 0 | 9,450 | 10/01/2037 |
| 843646-AG-5 | Southern Power Call 6.375% 11/15/36 | | 12/16/2016 | Call 100.0000 | | 300,000 | 300,000 | 318,000 | 310,977 | | (10,977) | | (10,977) | | 300,000 | | | 0 | 20,772 | 11/15/2036 |
| 845467-AH-2 | Southwestern Energy Co NC | | 05/20/2016 | Stifel Nicolaus & Co | | 195,313 | 250,000 | 167,473 | 249,661 | | 1,467 | 82,200 | (80,733) | | 168,928 | | 26,385 | 26,385 | 7,118 | 03/15/2022 |
| 256853-AA-0 | Dolphin Energy LTD 144A-NC | D | 12/15/2016 | Redemption 100.0000 | | 33,480 | 33,480 | 33,564 | 33,515 | | (35) | | (35) | | 33,480 | | | 0 | 1,501 | 06/15/2019 |
| 767201-AC-0 | Rio Tinto Fin USA NC 6.500% 07/15/18 | D | 10/26/2016 | Call 108.9493 | | 544,746 | 500,000 | 500,920 | 500,312 | | 44,435 | | 44,435 | | 544,746 | | | 0 | 41,618 | 07/15/2018 |
| 3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 3,531,490 | 3,518,820 | 3,616,203 | 3,568,693 | 0 | 19,229 | 93,142 | (73,913) | 0 | 3,494,780 | 0 | 36,710 | 36,710 | 174,829 | XXX |
| 8399997 - Bonds - Subtotals - Bonds - Part 4 | | | | | | 15,521,517 | 15,439,496 | 16,953,358 | 15,676,145 | 0 | (98,196) | 93,142 | (191,339) | 0 | 15,484,807 | 0 | 36,710 | 36,710 | 712,601 | XXX |
| 8399998 - Bonds - Summary item from Part 5 for Bonds | | | | | | 250,000 | 250,000 | 249,625 | | 0 | 375 | 0 | 375 | 0 | 250,000 | 0 | 0 | 0 | 3,750 | XXX |
| 8399999 - | | | | | | 15,771,517 | 15,689,496 | 17,202,983 | 15,676,145 | 0 | (97,821) | 93,142 | (190,964) | 0 | 15,734,807 | 0 | 36,710 | 36,710 | 716,351 | XXX |
| 9999999 Totals | | | | | | 15,771,517 | XXX | 17,202,983 | 15,676,145 | 0 | (97,821) | 93,142 | (190,964) | 0 | 15,734,807 | 0 | 36,710 | 36,710 | 716,351 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | 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. Governments | | | | | | | | | | | | | | | | | | | | |
| 3136G0-7J-4 | FNMA Call 2.500% 12/13/27 | | 01/21/2016 | FTN Financial | 09/13/2016 | Call 100.0000 | 250,000 | 249,625 | 250,000 | 250,000 | | 375 | | 375 | | | | 0 | 3,750 | 611 |
| 0599999 - Bonds - U.S. Governments | | | | | | | 250,000 | 249,625 | 250,000 | 250,000 | 0 | 375 | 0 | 375 | 0 | 0 | 0 | 0 | 3,750 | 611 |
| 8399998 - Bonds - Subtotals - Bonds | | | | | | | 250,000 | 249,625 | 250,000 | 250,000 | 0 | 375 | 0 | 375 | 0 | 0 | 0 | 0 | 3,750 | 611 |
| 9999999 Totals | | | | | | | | 249,625 | 250,000 | 250,000 | 0 | 375 | 0 | 375 | 0 | 0 | 0 | 0 | 3,750 | 611 |

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| OPEN DEPOSITORIES | | | | | | |
| JP MORGAN CHASE BANK, N.A. BROOKLYN, NEW YORK | | 0.000 | 0 | 0 | 967,483 | XXX |
| 0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories | XXX | XXX | | | | XXX |
| 0199999 Totals - Open Depositories | XXX | XXX | 0 | 0 | 967,483 | XXX |
| 0399999 Total Cash on Deposit | XXX | XXX | 0 | 0 | 967,483 | XXX |
| 0499999 Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total Cash | XXX | XXX | 0 | 0 | 967,483 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 1,444,635 | 4. April | 1,659,618 | 7. July | 3,361,479 | 10. October | 3,745,186 |
| 2. February | 2,474,604 | 5. May | 3,562,488 | 8. August | 1,060,992 | 11. November | 1,859,716 |
| 3. March | 2,347,738 | 6. June | 1,712,792 | 9. September | 1,404,454 | 12. December | 967,483 |

# 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 | | | | | | | |
| 8699999 Total Cash Equivalents | | | | | 0 | 0 | 0 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, etc. | 1<br>Type of Deposits | 2<br>Purpose of Deposits | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | <br>4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | <br>6<br>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 | Ohio - All Policyholders | 762,158 | 738,810 | | |
| 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 Other Alien OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total | XXX | XXX | 762,158 | 738,810 | 0 | 0 |
| **DETAILS OF WRITE-INS** | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Sum of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |

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