13139201620100100

PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

Avatar Property & Casualty Insurance Company

NAIC Group Code _____ , _____ NAIC Company Code 13139 Employer's ID Number 26-0718939
(Current Period) (Prior Period)

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

Country of Domicile United States

Incorporated/Organized 01/30/2008 Commenced Business 04/14/2008

Statutory Home Office 1101 E Cumberland Ave , Tampa, FL, US 33602
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1101 E Cumberland Ave Tampa, FL, US 33602 813-514-0333
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 1101 E Cumberland Ave , Tampa, FL, US 33602
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1101 E Cumberland Ave Tampa, FL, US 33602 813-514-0333
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address avatarins.com

Statutory Statement Contact Christine Mellon 813-514-2797
(Name) (Area Code) (Telephone Number) (Extension)

christinem@avatarins.com 813-514-0255
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
Hitesh Prabhudas Adhia	President	Christine Marie Mellon #	Chief Accounting Officer
Mark Cecil Shealy #	Chief Financial/Operating Officer		

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Hitesh Prabhudas Adhia	Mark Cecil Shealy		Kiranbhai Chhotbhai Patel Dr.
Manubhai Chhotubhai Karia	Stuart Thomas Wheeler	Michael Picton Rudd	

State of Florida
ss
County of Hillsborough

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.

Hitesh Prabhudas Adhia President	Christine Marie Mellon Chief Accounting Officer	Mark Cecil Shealy Chief Financial/Operating Officer

Subscribed and sworn to before me
this 28 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

Niki Cocke, Notary Public
10/05/2018

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		0.000			0	0.000
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		0.000			0	0.000
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	22,482,897	50.981	22,482,897		22,482,897	50.981
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
1.43 Revenue and assessment obligations		0.000			0	0.000
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	102,115	0.232	102,115		102,115	0.232
1.512 Issued or guaranteed by FNMA and FHLMC	601,526	1.364	601,526		601,526	1.364
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	7,603,396	17.241	7,603,396		7,603,396	17.241
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	5,906,018	13.392	5,906,018		5,906,018	13.392
1.523 All other	87,691	0.199	87,691		87,691	0.199
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)		0.000			0	0.000
2.2 Unaffiliated non-U.S. securities (including Canada)		0.000			0	0.000
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	2,881,154	6.533	2,881,154		2,881,154	6.533
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	4,435,935	10.059	4,435,823		4,435,823	10.058
11. Other invested assets		0.000			0	0.000
12. Total invested assets	44,100,732	100.000	44,100,620	0	44,100,620	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

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		34,571,178
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,901,055
3.	Accrual of discount		160,967
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	210,895	
	4.4 Part 4, Column 11	0	210,895
5.	Total gain (loss) on disposals, Part 4, Column 19		83,708
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,766,467
7.	Deduct amortization of premium		496,542
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	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		39,664,794
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		39,664,794

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	0	0	0	0
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	0	0	0	0
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	22,482,897	22,466,184	22,482,897	21,380,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	8,307,037	8,382,738	8,307,037	8,372,277
	8. United States	5,993,709	6,131,766	5,993,709	8,364,254
Industrial and Miscellaneous, SVO Identified	9. Canada				
Funds and Hybrid Securities (unaffiliated)	10. Other Countries				
	11. Totals	5,993,709	6,131,766	5,993,709	8,364,254
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	36,783,643	36,980,688	36,783,643	38,116,531
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	2,881,154	2,881,154	2,147,773	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	2,881,154	2,881,154	2,147,773	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	2,881,154	2,881,154	2,147,773	
	26. Total Stocks	2,881,154	2,881,154	2,147,773	
	27. Total Bonds and Stocks	39,664,797	39,861,842	38,931,416	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	556,174					XXX	556,174	1.5	121,036	0.4	556,174	
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	556,174	0	0	0	0	XXX	556,174	1.5	121,036	0.4	556,174	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	1,292,563	2,796,459	4,610,283	11,747,260	2,511,712	XXX	22,958,277	60.7	22,973,483	70.0	22,958,277	
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	1,292,563	2,796,459	4,610,283	11,747,260	2,511,712	XXX	22,958,277	60.7	22,973,483	70.0	22,958,277	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0	0	0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	561	33,454	67,484	2,997,028	5,208,509	XXX	8,307,036	22.0	5,896,708	18.0	8,307,036	
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	561	33,454	67,484	2,997,028	5,208,509	XXX	8,307,036	22.0	5,896,708	18.0	8,307,036	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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col.7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1				5,967,652	12,863	XXX	5,980,515	15.8	3,832,621	11.7	5,980,515	
6.2 NAIC 2		13,195				XXX	13,195	0.0	0	0.0	13,195	
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	0	13,195	0	5,967,652	12,863	XXX	5,993,710	15.9	3,832,621	11.7	5,993,710	0
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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,849,298	2,829,913	4,677,767	20,711,940	7,733,084		37,802,002	100.0	XXX	XXX	37,802,002	0
10.2 NAIC 2	(d) 0	13,195	0	0	0		13,195	0.0	XXX	XXX	13,195	0
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	1,849,298	2,843,108	4,677,767	20,711,940	7,733,084	0	(b) 37,815,197	100.0	XXX	XXX	37,815,197	0
10.8 Line 10.7 as a % of Col. 7	4.9	7.5	12.4	54.8	20.4	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	772,987	1,947,102	6,012,715	16,574,485	7,516,559	XXX	XXX	XXX	32,823,848	100.0	32,823,848	0
11.2 NAIC 2	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	772,987	1,947,102	6,012,715	16,574,485	7,516,559	XXX	XXX	XXX	(b) 32,823,848	100.0	32,823,848	0
11.8 Line 11.7 as a % of Col. 9	2.4	5.9	18.3	50.5	22.9	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,849,298	2,829,913	4,677,767	20,711,940	7,733,084		37,802,002	100.0	32,823,848	100.0	37,802,002	XXX
12.2 NAIC 2		13,195					13,195	0.0	0	0.0	13,195	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	1,849,298	2,843,108	4,677,767	20,711,940	7,733,084	0	37,815,197	100.0	32,823,848	100.0	37,815,197	XXX
12.8 Line 12.7 as a % of Col. 7	4.9	7.5	12.4	54.8	20.4	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	4.9	7.5	12.4	54.8	20.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1							0	0.0	0	0.0	XXX	0
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $ ..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year, $ ..... prior year of bonds with Z designations and $ ..... current year, $ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5* designations and $ ..... current year, $ ..... 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$ 1,031,554 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	556,174					XXX	556,174	1.5	121,036	0.4	556,174	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
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	556,174	0	0	0	0	XXX	556,174	1.5	121,036	0.4	556,174	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						XXX	0	0.0	0	0.0		
3.2 Residential Mortgage-Backed Securities	1,292,563	2,796,459	4,610,283	11,747,260	2,511,712	XXX	22,958,277	60.7	22,973,483	70.0	22,958,277	
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	1,292,563	2,796,459	4,610,283	11,747,260	2,511,712	XXX	22,958,277	60.7	22,973,483	70.0	22,958,277	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0	0	0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations						XXX	0	0.0	0	0.0		
5.2 Residential Mortgage-Backed Securities	561	33,454	67,484	2,997,028	5,208,509	XXX	8,307,036	22.0	5,896,708	18.0	8,307,036	
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	561	33,454	67,484	2,997,028	5,208,509	XXX	8,307,036	22.0	5,896,708	18.0	8,307,036	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations						XXX	0	0.0	0	0.0		
6.2 Residential Mortgage-Backed Securities		13,195		5,967,652	12,863	XXX	5,993,710	15.9	3,832,621	11.7	5,993,710	
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	0	13,195	0	5,967,652	12,863	XXX	5,993,710	15.9	3,832,621	11.7	5,993,710	0
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 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	556,174	0	0	0	0	XXX	556,174	1.5	XXX	XXX	556,174	0
10.2 Residential Mortgage-Backed Securities	1,293,124	2,843,108	4,677,767	20,711,940	7,733,084	XXX	37,259,023	98.5	XXX	XXX	37,259,023	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	1,849,298	2,843,108	4,677,767	20,711,940	7,733,084	0	37,815,197	100.0	XXX	XXX	37,815,197	0
10.7 Lines 10.6 as a % Col. 7	4.9	7.5	12.4	54.8	20.4	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	121,036	0	0	0	0	XXX	XXX	XXX	121,036	0.4	121,036	0
11.2 Residential Mortgage-Backed Securities	651,951	1,947,102	6,012,715	16,574,485	7,516,559	XXX	XXX	XXX	32,702,812	99.6	32,702,812	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	772,987	1,947,102	6,012,715	16,574,485	7,516,559	XXX	XXX	XXX	32,823,848	100.0	32,823,848	0
11.7 Line 11.6 as a % of Col. 9	2.4	5.9	18.3	50.5	22.9	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	556,174					XXX	556,174	1.5	121,036	0.4	556,174	XXX
12.2 Residential Mortgage-Backed Securities	1,293,124	2,843,108	4,677,767	20,711,940	7,733,084	XXX	37,259,023	98.5	32,702,812	99.6	37,259,023	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	1,849,298	2,843,108	4,677,767	20,711,940	7,733,084	0	37,815,197	100.0	32,823,848	100.0	37,815,197	XXX
12.7 Line 11.6 as a % of Col. 7	4.9	7.5	12.4	54.8	20.4	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	4.9	7.5	12.4	54.8	20.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	221,036	100,000	0	121,036	0
2. Cost of short-term investments acquired	1,164,370	729,232		435,138	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	350,000	350,000			
7. Deduct amortization of premium	3,852	3,852			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,031,554	475,380	0	556,174	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,031,554	475,380	0	556,174	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Exempt Money Market Mutal Funds

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 YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	350,377	0	350,377
2. Cost of cash equivalents acquired	5,485		5,485
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	0		
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other-than-temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	355,862	0	355,862
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	355,862	0	355,862

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

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. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
088632-BK-9	BISDEV 5 10/01/28				1FE	159,118	105.9470	158,921	150,000	159,118		(5,166)					AO	1,875	7,500	11/03/2014	10/01/2028
11506K-CW-9	BROTRN 5 09/01/17				1FE	641,735	102.5920	641,200	625,000	641,735		(16,640)					MS	10,417	15,625	05/02/2016	09/01/2017
145231-3M-6	CRLSCD 6 7/8 02/15/29				1FE	260,863	109.4800	262,752	240,000	260,863		(9,545)					FA	6,188	16,500	04/17/2015	02/15/2029
155665-EL-2	CCASCD 5 5/8 08/01/33				1FE	324,366	110.5560	331,668	300,000	324,366		(9,151)					FA	7,031	16,875	06/30/2014	08/01/2033
167485-NF-4	CHI 4 1/4 01/01/19				1FE	50,000	100.2070	50,104	50,000	50,000		0					JJ	1,063	2,125	12/21/2012	01/01/2019
172252-H7-6	CINSCD 5 06/01/31				1FE	398,697	109.3780	404,699	370,000	398,697		(8,038)					JD	1,542	18,500	08/28/2014	06/01/2031
180374-AK-6	CLAFAC 4 3/4 09/01/27				1FE	132,516	102.4500	133,185	130,000	132,516		(3,832)					MS	2,058	6,175	12/11/2014	09/01/2027
181059-FY-7	CLASD 3 1/2 06/15/23				1FE	100,450	101.1320	101,132	100,000	100,450		(1,024)					JD	146	3,500	07/09/2014	06/15/2023
181059-MU-7	CLASCD 5 06/15/26				1FE	257,841	103.7110	259,278	250,000	257,841		(8,281)					JD	521	12,500	07/16/2014	06/15/2026
181059-MV-5	CLASCD 5 06/15/27				1FE	414,671	103.7110	414,844	400,000	414,671		(15,410)					JD	833	20,000	10/27/2015	06/15/2027
185328-JQ-5	CLEWTR 4 12/01/25				1FE	729,222	107.2090	723,661	675,000	729,222		(10,421)					JD	2,250	27,000	02/19/2015	12/01/2025
19645R-QG-9	COSEDU 5 09/01/27				1FE	84,426	111.3190	83,489	75,000	84,426		(1,538)					MS	1,250	3,750	10/23/2015	09/01/2027
234685-JZ-9	DALHGR 5 02/15/24				1FE	47,754	107.5100	48,380	45,000	47,754		(1,284)					FA	844	2,250	07/02/2012	02/15/2024
235036-F8-8	DALAPT 5 11/01/43				1FE	291,496	106.4970	292,867	275,000	291,496		(4,025)					MN	2,292	13,750	12/09/2015	11/01/2043
235036-RN-2	DALAPT 5 11/01/22				1FE	188,655	111.3550	189,304	170,000	188,655		(4,687)					MN	1,417	8,500	07/31/2014	11/01/2022
235036-RT-9	DALAPT 5 11/01/27				1FE	606,170	110.8860	609,873	550,000	606,170		(14,029)					MN	4,583	27,500	07/06/2015	11/01/2027
25476F-DH-8	DIS 5 06/01/22				1FE	50,374	101.5640	50,782	50,000	50,374		(1,050)					JD	208	2,500	09/16/2011	06/01/2022
29087L-CN-6	EMCUTL 4 1/4 01/01/29				1FE	200,001	100.0000	200,000	200,000	200,001		(5,045)					JJ	4,250	8,500	09/29/2015	01/01/2029
34074M-LX-7	FLSHSG 3 1/2 07/01/35				1FE	407,049	97.2080	403,413	415,000	407,049		910					JJ	7,263	14,525	05/14/2015	07/01/2035
341080-CT-4	FLSTRN 5 1/8 06/01/27				1FE	348,842	110.6200	331,860	300,000	348,842		(4,381)					JD	1,281	7,688	07/01/2016	06/01/2027
343136-T4-9	FLSTRN 5 07/01/40				1FE	589,055	110.3510	590,378	535,000	589,055		(11,294)					JJ	13,375	26,750	05/19/2015	07/01/2040
346843-DK-8	FORSCD 5 02/15/34				1FE	379,223	108.3540	373,821	345,000	379,223		(6,638)					FA	6,469	8,625	06/24/2016	02/15/2034
347658-TL-0	FORUTL 5 03/01/27				1FE	285,783	113.5110	289,453	255,000	285,783		(6,264)					MS	4,250	12,750	08/12/2014	03/01/2027
43232V-PL-9	HILEDU 4 07/01/21				1FE	76,099	101.2030	75,902	75,000	76,099		(2,234)					JJ	1,500	3,000	09/16/2014	07/01/2021
44420P-AA-2	HUYGEN 4 1/2 02/15/47				1FE	195,517	100.0730	195,142	195,000	195,517		(4,570)					FA	3,291	8,775	10/05/2015	02/15/2047
44420P-AB-0	HUYGEN 5 02/15/47				1FE	30,092	100.3320	30,100	30,000	30,092		(812)					FA	563	1,500	10/05/2015	02/15/2047
44420P-AC-8	HUYGEN 5 02/15/47				1FE	60,197	100.3320	60,199	60,000	60,197		(1,733)					FA	1,125	3,000	10/05/2015	02/15/2047
45201Y-J8-1	ILSHSG 1.5 02/01/19				1FE	100,000	98.8490	98,849	100,000	100,000		0					FA	625	0	09/22/2016	02/01/2019
46257T-AS-8	IASGEN 5 06/01/27				1FE	214,673	108.2620	216,524	200,000	214,673		(5,966)					JD	833	10,000	07/17/2014	06/01/2027
46613C-F5-9	JACPWR 5 10/01/27				1FE	112,240	109.0810	109,081	100,000	112,240		(1,563)					AO	1,250	2,500	07/29/2016	10/01/2027
48451R-AU-7	KANEDU 6.39 07/15/29				1FE	555,197	110.4240	552,120	500,000	555,197		(17,435)					JJ	14,644	31,950	11/09/2015	07/15/2029
49151F-PC-8	KYSFAC 5 1/2 11/01/28 REFUNDED				1FE	315,772	107.5000	317,125	295,000	315,772		(10,521)					MN	2,704	16,225	05/27/2015	11/01/2028
49151F-QE-3	KYSFAC 5 1/2 11/01/28 UNREFUNDED				1FE	112,393	107.1050	112,460	105,000	112,393		(3,745)					MN	963	5,775	05/27/2015	11/01/2028
56052E-8M-3	MESHSG 1.9 11/15/19				1FE	35,000	99.3640	34,777	35,000	35,000		0					MN	83	665	02/17/2015	11/15/2019
56052E-8N-1	MESHSG 2.2 11/15/20				1FE	45,000	99.1740	44,628	45,000	45,000		0					MN	124	990	02/17/2015	11/15/2020
57419P-UW-7	MDSDEV 4 1/8 09/01/24				1FE	55,440	103.0360	56,670	55,000	55,440		(273)					MS	756	2,269	04/30/2012	09/01/2024
574218-WW-9	MDSMED 5 07/01/32				1FE	110,385	114.5680	114,568	100,000	110,385		(1,042)					JJ	2,500	5,000	05/21/2015	07/01/2032
57586N-F4-8	MASHSG 3 3/4 12/01/30				1FE	100,000	100.9870	100,987	100,000	100,000		0					JD	313	3,750	09/17/2015	12/01/2030
57586N-F7-1	MASHSG 4.2 12/01/45				1FE	100,000	100.1640	100,164	100,000	100,000		0					JD	350	4,200	09/17/2015	12/01/2045
57586N-WC-1	MASHSG 2.9 06/01/22				1FE	200,000	100.4670	200,934	200,000	200,000		0					JD	483	5,800	12/11/2014	06/01/2022
57586N-WT-4	MASHSG 3 12/01/22				1FE	200,000	100.9710	201,942	200,000	200,000		0					JD	500	6,000	12/11/2014	12/01/2022
57586P-3M-6	MASHSG 3.15 12/01/32				1FE	770,890	92.3370	720,229	780,000	770,890		1,524					JD	2,048	24,570	04/10/2015	12/01/2032
57587A-GW-2	MASHSG 3.65 12/01/30				1FE	100,000	100.8530	100,853	100,000	100,000		0					JD	304	3,650	03/26/2015	12/01/2030
57587A-HY-7	MASHSG 4 06/01/39				1FE	100,898	103.3760	98,207	95,000	100,898		(778)					JD	317	3,800	03/26/2015	06/01/2039
57587A-HZ-4	MASHSG 3.85 06/01/28				1FE	100,000	101.7390	101,739	100,000	100,000		0					JD	321	3,850	03/26/2015	06/01/2028
57587A-JU-3	MASHSG 1 1/2 12/01/18				1FE	100,000	99.8500	99,850	100,000	100,000		0					JD	125	1,433	12/17/2015	12/01/2018
57587A-KB-3	MASHSG 2.6 06/01/22				1FE	100,000	98.7640	98,764	100,000	100,000		0					JD	217	2,484	12/17/2015	06/01/2022
57587A-PZ-5	MASS ST HSG 3.05 06/01/26				1FE	30,000	97.3580	29,207	30,000	30,000		0					JD	76	628	03/24/2016	06/01/2026
57587A-QA-9	MASS ST HSG 3.125 12/01/26				1FE	50,000	97.8050	48,903	50,000	50,000		0					JD	130	1,072	03/24/2016	12/01/2026
581646-L5-3	MKY 4 3/4 08/15/29				1FE	105,826	106.5550	106,555	100,000	105,826		(2,696)					FA	1,781	4,750	11/19/2014	08/15/2029
586111-KW-5	MEMAPT 5 3/4 07/01/24				1FE	219,914	109.6180	219,236	200,000	219,914		(5,433)					JJ	5,750	11,500	08/20/2014	07/01/2024
59259Y-3P-2	MTATRN 5 11/15/40				1FE	111,001	110.1020	110,102	100,000	111,001		(1,128)					MN	625	5,000	10/05/2015	11/15/2040
59333M-A4-7	MIAEDU 5 05/01/21				1FE	40,598	101.3280	40,531	40,000	40,598		(1,471)					MN	333	2,000	08/01/2014	05/01/2021
59333P-WS-3	MIATRN 5 10/01/27				1FE	108,669	109.4680	109,468	100,000	108,669		(3,075)					AO	1,250	5,000	10/09/2015	10/01/2027
59334D-CE-2	MIAUTL 5 10/01/23				1FE	76,895	102.9280	77,196	75,000	76,895		(2,564)					AO	938	3,750	02/28/2014	10/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
59334D-CR-3	MIAUTL 5 10/01/26				1FE	205,041	102.9280	205,856	200,000	205,041		(6,848)					AO	2,500	10,000	04/11/2013	10/01/2026
59334D-GU-2	MIAUTL 5 10/01/34				1FE	315,629	109.7300	312,731	285,000	315,629		(7,871)					AO	3,563	14,250	01/23/2015	10/01/2034
594695-R2-6	MISTRN 5 11/01/21				1FE	268,860	109.2560	273,140	250,000	268,860		(6,468)					MN	2,083	12,500	02/19/2014	11/01/2021
606377-AM-1	MOSHGR 5 04/01/21				1FE	302,975	100.9670	302,901	300,000	302,975		(12,232)					AO	3,750	15,000	08/26/2014	04/01/2021
613349-2A-6	MONSFH 3 01/01/22				1FE	89,029	100.0920	90,083	90,000	89,029		(325)					JJ	1,350	2,700	06/11/2013	01/01/2022
63165T-HP-3	NAS 4 04/01/17				1FE	50,357	100.6580	50,329	50,000	50,357		(1,494)					AO	500	2,000	09/26/2014	04/01/2017
645790-EG-7	NJSMED 5 07/01/19				1FE	109,563	107.5260	107,526	100,000	109,563		(890)					JJ	1,181	0	10/06/2016	07/01/2019
64966G-FU-1	NYC 4 1/4 01/01/28				1FE	200,000	100.1880	200,376	200,000	200,000		(5,405)					JJ	4,250	8,500	10/23/2014	01/01/2028
64966H-YX-2	NYC 6.246 06/01/35				1FE	332,316	112.4120	337,236	300,000	332,316		(8,981)					JD	1,562	18,738	08/27/2015	06/01/2035
64966L-WR-8	NYC 5 02/01/22 PREREFUNDED				1FE	30,045	100.2980	30,089	30,000	30,045		(669)					FA	625	1,500	10/14/2014	02/01/2022
64966L-WX-5	NYC 5 02/01/22 UNREFUNDED				1FE	35,053	100.2780	35,097	35,000	35,053		(780)					FA	729	1,750	10/14/2014	02/01/2022
64966M-CL-1	NYC 5 1/4 04/01/32 REFUNDED				1FE	10,667	108.5240	10,852	10,000	10,667		(276)					AO	131	525	05/07/2014	04/01/2032
64966M-CV-9	NYC 5 1/4 04/01/32 UNREFUNDED				1FE	256,007	107.7640	258,634	240,000	256,007		(6,612)					AO	3,150	12,600	05/07/2014	04/01/2032
64971M-7K-2	NYCGEN 5 11/01/33				1FE	209,922	110.9060	210,721	190,000	209,922		(4,987)					MN	1,583	9,500	10/05/2015	11/01/2033
64972F-3C-8	NYCUTL 5 06/15/43				1FE	27,171	109.7900	27,448	25,000	27,171		(456)					JD	52	1,250	10/05/2015	06/15/2043
64972F-4U-7	NYCUTL 5 06/15/44				1FE	48,600	109.7020	49,366	45,000	48,600		(752)					JD	94	2,250	10/05/2015	06/15/2044
64972H-LX-8	NYCFAC 5 1/4 01/15/39				1FE	32,193	106.6530	31,996	30,000	32,193		(1,059)					JJ	722	1,575	10/05/2015	01/15/2039
64972H-PX-4	NYCFAC 5 1/4 01/15/39				1FE	118,159	106.6530	117,318	110,000	118,159		(3,942)					JJ	2,647	5,775	10/05/2015	01/15/2039
64983M-3X-4	NYSHGR 5 07/01/27				1FE	526,264	105.6370	528,185	500,000	526,264		(17,382)					JJ	12,500	25,000	05/18/2015	07/01/2027
649883-D9-3	NYSHSG 3.45 10/01/30				1FE	100,000	100.5380	100,538	100,000	100,000		0					AO	863	3,450	02/26/2015	10/01/2030
649883-G2-5	NYSHSG 2 10/01/20				1FE	200,000	98.3430	196,686	200,000	200,000		0					AO	1,000	4,000	02/26/2015	10/01/2020
64990E-QZ-3	NYSHGR 5 03/15/38				1FE	60,899	112.2320	61,728	55,000	60,899		(722)					MS	802	2,750	10/05/2015	03/15/2038
650035-LY-2	NYSDEV 5 01/01/28				1FE	263,132	105.2100	263,025	250,000	263,132		(8,691)					JJ	6,250	12,500	05/18/2015	01/01/2028
650035-X6-0	NYSDEV 5 12/15/21 REFUNDED				1FE	179,585	103.7400	181,545	175,000	179,585		(4,620)					JD	365	8,750	10/06/2011	12/15/2021
650035-Z2-7	NYSDEV 5 12/15/21 UNREFUNDED				1FE	76,965	103.7020	77,777	75,000	76,965		(1,980)					JD	156	3,750	10/06/2011	12/15/2021
658909-HC-3	NDSHSG 0.9 01/01/17				1FE	100,000	100.0000	100,000	100,000	100,000		0					JJ	450	920	06/23/2015	01/01/2017
677561-GM-8	OHSMED 5 01/01/26				1FE	53,126	106.4470	53,224	50,000	53,126		(1,544)					JJ	1,250	2,500	08/21/2014	01/01/2026
677561-HU-9	OHSMED 5 01/01/32				1FE	399,137	109.7140	400,456	365,000	399,137		(8,107)					JJ	9,125	18,250	08/20/2015	01/01/2032
67756A-E9-9	OHSHGR 5 1/4 01/01/23				1FE	78,164	103.7270	77,795	75,000	78,164		(2,264)					JJ	1,969	1,969	04/11/2016	01/01/2023
67756A-T6-9	OHSHGR 5 1/4 01/15/22				1FE	278,072	109.1620	272,905	250,000	278,072		(8,243)					JJ	6,016	6,563	02/02/2016	01/15/2022
67760H-JL-6	OHSTRN 5 02/15/19				1FE	376,521	107.4400	376,040	350,000	376,521		(12,368)					FA	6,563	17,500	03/09/2015	02/15/2019
688028-KT-5	OSCEDU 4 3/8 06/01/24				1FE	73,248	106.6120	74,628	70,000	73,248		(906)					JD	255	3,063	07/02/2014	06/01/2024
68825E-X9-5	OSH 3 1/4 12/01/21				1FE	76,698	102.7600	77,070	75,000	76,698		(873)					JD	203	2,438	04/17/2014	12/01/2021
696550-UA-8	PALEDU 4 1/2 08/01/22				1FE	76,262	101.8460	76,385	75,000	76,262		(2,178)					FA	1,406	3,375	04/11/2014	08/01/2022
696560-KP-5	PALPOL 5 10/01/31 REFUNDED				1FE	5,527	113.8360	5,692	5,000	5,527		(101)					AO	63	250	05/15/2015	10/01/2031
696560-KZ-3	PALPOL 5 10/01/31 UNREFUNDED				1FE	491,867	111.3870	495,672	445,000	491,867		(9,030)					AO	5,563	22,250	05/15/2015	10/01/2031
708796-N4-5	PASSFM 2.8 10/01/22				1FE	100,000	100.3040	100,304	100,000	100,000		0					AO	700	2,800	03/26/2015	10/01/2024
708796-N6-0	PASSFM 3.2 10/01/24				1FE	100,000	100.7830	100,783	100,000	100,000		0					AO	800	3,200	03/26/2015	10/01/2024
708796-R8-2	PASSFM 1.95 10/01/19				1FE	100,000	99.8930	99,893	100,000	100,000		0					AO	488	1,999	09/22/2015	10/01/2019
708796-S2-4	PASSFM 2.3 10/01/20				1FE	125,000	100.1590	125,199	125,000	125,000		0					AO	719	2,947	09/22/2015	10/01/2020
708796-S5-7	PASSFM 2.85 04/01/22				1FE	50,000	100.4630	50,232	50,000	50,000		0					AO	356	1,461	09/22/2015	04/01/2022
708796-S7-3	PASSFM 3 04/01/23				1FE	55,000	100.3650	55,201	55,000	55,000		0					AO	413	1,691	09/22/2015	04/01/2023
708796-T4-9	PASSFM 3.45 10/01/25				1FE	100,000	101.7330	101,733	100,000	100,000		0					AO	863	3,536	09/22/2015	10/01/2025
708796-T7-2	PASSFM 3.95 10/01/30				1FE	50,000	101.6980	50,849	50,000	50,000		0					AO	494	2,024	09/22/2015	10/01/2030
708796-T9-8	PASSFM 4.1 10/01/33				1FE	100,000	100.7880	100,788	100,000	100,000		0					AO	1,025	4,203	09/22/2015	10/01/2033
76221R-VX-8	RISHSG 1 1/2 10/01/19				1FE	433,596	98.2660	427,457	435,000	433,596		310					AO	1,631	2,447	05/16/2016	10/01/2019
793323-LH-7	STPUTL 5 1/4 10/01/39				1FE	546,694	109.9950	549,975	500,000	546,694		(16,560)					AO	6,563	26,250	06/03/2015	10/01/2039
80330Q-CH-6	SAREDU 5 07/01/24				1FE	220,672	111.2760	222,552	200,000	220,672		(5,719)					JJ	5,000	10,000	12/09/2014	07/01/2024
83712D-ST-4	SCSHSG 3.8 07/01/34				1FE	124,682	100.7140	125,893	125,000	124,682		36					JJ	2,375	4,750	05/18/2015	07/01/2034
83712D-VK-9	SCSHSG 0 3/4 01/01/18				1FE	100,000	99.3200	99,320	100,000	100,000		0					JJ	375	0	08/02/2016	01/01/2018
83756C-JP-1	SDSMFH 3.4 05/01/31				1FE	189,886	98.6000	187,340	190,000	189,886		(114)					MN	1,077	6,460	04/30/2015	05/01/2031
857535-X2-9	SUVHGR 3.8 07/01/22				1FE	47,274	106.5430	47,944	45,000	47,274		(625)					JJ	855	1,710	06/20/2014	07/01/2022
870487-CG-8	SWEPOL 5 1/4 07/15/26				1FE	76,562	108.5720	76,000	70,000	76,562		(2,434)					JJ	1,684	3,675	10/23/2015	07/15/2026
88045R-A4-4	TNSDEV 2 1/4 01/01/22				1FE	74,631	100.0470	75,035	75,000	74,631		(347)					JJ	844	1,842	05/28/2015	01/01/2022
88045R-A9-3	TNSDEV 2 3/4 07/01/24				1FE	94,860	100.5400	95,513	95,000	94,860		(140)					JJ	1,306	2,852	05/28/2015	07/01/2024
88045R-B6-8	TNSDEV 3.85 01/01/35				1FE	23,390	100.3070	25,077	25,000	23,390		(774)					JJ	481	1,051	05/28/2015	01/01/2035
88045R-C4-2	TNSDEV 3.4 01/01/29				1FE	74,613	100.8020	75,602	75,000	74,613		(343)					JJ	1,275	2,784	05/28/2015	01/01/2029
880461-LC-0	TNSHSG 3.1 07/01/36				1FE	100,000	92.0470	92,047	100,000	100,000		0					JJ	629	0	10/18/2016	07/01/2036

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
880558-EF-4	TNSHGR 5 11/01/30				1FE	111,708	114.3970	114,397	100,000	111,708		(1,815)					MN	833	5,000	08/01/2014	11/01/2030
882721-XP-3	TXS 5 08/01/31				1FE	203,712	101.7030	203,406	200,000	203,712		(6,448)					FA	4,167	10,000	08/27/2014	08/01/2031
889379-QU-0	TOLUTL 5 11/15/23				1FE	149,124	116.6660	157,499	135,000	149,124		(1,831)					MN	844	6,750	10/23/2013	11/15/2023
89602N-KX-1	TRBTRN 5 11/15/32				1FE	67,249	103.4290	67,229	65,000	67,249		(2,585)					MN	406	3,250	10/05/2015	11/15/2032
914476-LG-9	UMSHGR 3 1/2 10/01/17				1FE	25,090	101.6600	25,415	25,000	25,090		(133)					AO	219	875	03/23/2011	10/01/2017
914745-AS-3	UALHGR 3 10/01/30				1FE	202,464	98.4450	206,735	210,000	202,464		1,177					AO	1,575	6,300	04/26/2013	10/01/2030
92812U-K4-9	VASHSG 3 7/8 01/01/38				1FE	99,740	100.0720	100,072	100,000	99,740		40					JJ	1,938	3,875	04/29/2013	01/01/2038
92812V-EV-4	VASHSG 2.9 11/01/27				1FE	100,000	99.4910	99,491	100,000	100,000		0					MN	483	2,828	11/10/2015	11/01/2027
92812V-EX-0	VASHSG 3.1 11/01/29				1FE	100,000	99.0040	99,004	100,000	100,000		0					MN	517	3,023	11/10/2015	11/01/2029
93974C-EM-8	WAS 5 02/01/34				1FE	481,318	107.4330	483,449	450,000	481,318		(14,799)					FA	9,375	22,500	08/27/2015	02/01/2034
93978E-V9-0	WASMED 5 1/4 08/01/23				1FE	143,191	106.0940	148,532	140,000	143,191		(2,015)					FA	3,063	7,350	11/09/2011	08/01/2023
940858-K5-1	WASSCD 4 3/4 06/01/25				1FE	121,738	107.7970	123,967	115,000	121,738		(2,720)					JD	455	5,463	07/08/2014	06/01/2025
969080-DQ-0	WILHGR 5 3/4 06/01/23				1FE	52,648	105.8010	52,901	50,000	52,648		(1,861)					JD	240	2,875	05/20/2014	06/01/2023
986093-BT-8	YONDEV 5 10/01/37				1FE	100,000	100.2300	100,230	100,000	100,000		(2,858)					AO	1,250	5,000	10/05/2015	10/01/2037
1299999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						22,482,897	XXX	22,466,184	21,380,000	22,482,897	0	(423,964)	0	0	XXX	XXX	XXX	268,807	900,732	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						22,482,897	XXX	22,466,184	21,380,000	22,482,897	0	(423,964)	0	0	XXX	XXX	XXX	268,807	900,732	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																					
30250W-AC-7	SSGN 2010-S2 3A				1FE	1,254,578	100.1800	1,245,927	1,243,695	1,254,578		0					MON	1,501	12,522	05/07/2013	12/29/2045
31280S-P8-3	FH 1G2247				1FE	1,878	105.7500	1,985	1,877	1,878		0					MON	10	41	11/17/2008	10/01/2037
31336C-MM-2	FH POOL 972164				1FE	54,115	105.8100	57,166	54,025	54,115		0					MON	250	1,297	09/24/2008	01/01/2035
31348S-6X-7	FH POOL 786286				1FE	109,408	102.0300	111,450	109,231	109,408		0					MON	504	2,688	09/24/2008	04/01/2028
31369X-HL-4	FN 223535				1FE	124	106.0900	138	130	124		0					MON	1	6	12/22/2008	12/01/2030
31378T-GE-9	FN 407997				1FE	41,306	99.8300	44,575	44,650	41,306		0					MON	85	981	12/22/2008	07/01/2027
3137GA-YQ-4	FHR 3738 FD				1FE	1,313,853	99.3800	1,311,839	1,320,040	1,313,853		0					MON	630	4,261	07/18/2016	08/15/2040
31385Y-C5-2	FN 556392				1FE	97,045	102.2100	107,217	104,901	97,045		0					MON	170	1,854	12/22/2008	02/01/2030
31385Y-CH-6	FN 556372				1FE	43,851	101.4200	48,065	47,393	43,851		0					MON	77	835	12/22/2008	02/01/2030
31385Y-CJ-2	FN 556373				1FE	75,495	100.9400	82,372	81,608	75,495		0					MON	132	1,437	12/22/2008	07/01/2038
31385Y-CL-7	FN 556375				1FE	104,672	102.2500	115,695	113,145	104,672		0					MON	183	1,998	12/22/2008	06/01/2030
31385Y-CR-4	FN 556380				1FE	39,926	100.5200	43,383	43,158	39,926		0					MON	70	759	12/22/2008	09/01/2029
31385Y-CX-1	FN 556386				1FE	21,685	100.4800	23,542	23,429	21,685		0					MON	38	413	12/22/2008	04/01/2029
31386C-4C-3	FN 559819				1FE	49,845	99.6900	53,708	53,876	49,845		0					MON	87	919	12/22/2008	10/01/2030
31386Q-DZ-1	FN 569920				1FE	20,920	99.8600	22,574	22,605	20,920		0					MON	37	390	12/22/2008	01/01/2031
31386Q-EA-5	FN 569929				1FE	21,652	99.8600	23,369	23,403	21,652		0					MON	38	414	12/22/2008	01/01/2031
31389E-ZQ-1	FN 623651				1FE	41,834	103.3100	45,727	44,263	41,834		0					MON	101	1,027	11/03/2008	04/01/2032
31391F-FZ-6	FN 665384				1FE	21,930	104.9100	24,089	22,961	21,930		0					MON	50	470	11/03/2008	10/01/2032
31393X-GQ-4	FNW 2004-W2 2A2				1FE	16,556	115.5200	19,163	16,589	16,556		0					MON	97	1,042	11/18/2008	02/25/2044
31394A-5A-0	FNR 2004-70 EB				1FE	14,943	106.4900	15,606	14,655	14,943		0					MON	61	656	07/22/2009	10/25/2024
31394D-R2-8	FNR 2005-45 XA				1FE	1,278,424	99.7300	1,283,371	1,286,869	1,278,424		0					MON	338	5,325	06/30/2016	06/25/2035
31394T-ZV-0	FHR 2770 LO				1FE	27,991	88.1600	28,779	32,643	27,991		0					MON	0	0	07/10/2014	03/15/2034
31395C-TG-6	FHR 2828 JE				1FE	7,726	103.2700	7,936	7,685	7,726		0					MON	29	273	07/31/2009	07/15/2019
31395H-J4-3	FHR 2877 AL				1FE	13,506	107.0100	14,174	13,245	13,506		0					MON	55	585	07/22/2009	10/15/2024
31395W-T9-8	FHR 3006 YF				1FE	964,268	98.8900	962,908	973,701	964,268		0					MON	451	2,505	09/02/2016	07/15/2035
31396X-ZA-5	FNR 2007-91 JF				1FE	1,053,378	101.2700	1,068,768	1,055,357	1,053,378		0					MON	325	11,355	06/10/2014	10/25/2037
31397E-WG-6	FHR 3281 AF				1FE	895,956	99.6200	891,983	895,396	895,956		0					MON	437	6,467	03/11/2013	02/15/2037
31398L-SY-5	FHR 3628 BA				1FE	1,669	103.6000	1,680	1,622	1,669		0					MON	6	73	08/16/2011	01/15/2040
31407X-3Y-5	FN 844215				1FE	62	103.7300	67	65	62		0					MON	0	1	12/22/2008	11/01/2035
31409B-AN-7	FN 865913				1FE	21,179	104.3100	23,875	22,888	21,179		0					MON	50	506	12/22/2008	03/01/2036
36202K-BR-5	G2 POOL 8148				1FE	39,035	102.7700	40,174	39,091	39,035		0					MON	65	681	09/26/2008	02/20/2023
36202K-ED-3	G2 POOL 8232				1FE	561	100.0400	568	568	561		0					MON	1	6	09/26/2008	06/20/2017
36202K-YS-8	G2 POOL 8821				1FE	25,728	102.3100	26,360	25,765	25,728		0					MON	46	430	09/26/2008	08/20/2021
36225C-K9-6	G2 POOL 80319				1FE	4,752	103.9200	5,042	4,852	4,752		0					MON	9	86	09/26/2008	09/20/2029
36225C-PN-0	G2 POOL 80428				1FE	11,584	103.9200	12,173	11,714	11,584		0					MON	21	226	09/26/2008	07/20/2030
36225D-MF-8	G2 POOL 81257				1FE	20,454	103.8500	21,485	20,689	20,454		0					MON	34	370	09/26/2008	02/20/2035

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
38375L-U7-3	GNR 2007-72 HF 11/20/2037				1FE	595,147	100.2200	595,805	594,494	595,147		0					MON	249	4,889	07/16/2010	11/20/2037
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						8,307,037	XXX	8,382,738	8,372,277	8,307,037	0	0	0	0	XXX	XXX	XXX	6,236	67,789	XXX	XXX
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						8,307,037	XXX	8,382,738	8,372,277	8,307,037	0	0	0	0	XXX	XXX	XXX	6,236	67,789	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T-EQ-2	AHM 2005-2 4A1				1Z*	8,498	98.7400	10,557	10,692	8,498		0					MON	25	253	09/17/2012	09/25/2045
07384Y-KF-2	BSABS 2003-AC4 A 5 1/2%				1Z*	251,150	100.8800	251,171	248,972	251,150		0					MON	1,141	12,566	11/25/2015	09/25/2033
12668A-ZS-7	CWALT 2005-64CB 1A7				1Z*	14,686	99.2600	19,177	19,320	14,686		0					MON	89	969	09/10/2008	12/25/2035
161630-AW-8	CHASE 2007-A1 8A1				1Z*	4,365	101.0300	6,188	6,125	4,365		0					MON	17	163	07/21/2009	02/25/2037
17307G-CK-2	CMLTI 2003-1 WA2 6 1/2%				1Z*	42,571	102.2000	43,507	42,571	42,571		0					MON	231	2,300	11/30/2015	06/25/2031
17307G-EC-8	CMLTI 2004-HYB2 2A				1Z*	4,496	98.9600	5,035	5,088	4,496		0					MON	12	133	09/17/2012	03/25/2034
17307G-H4-3	CMLTI 2005-8 3P0				1Z*	128,967	68.6700	124,073	180,689	128,967		0					MON	0	0	02/10/2012	09/25/2035
251563-FA-5	DMSI 2004-4 4AR1				1Z*	104,390	90.6100	102,817	113,467	104,390		0					MON	17	1,015	07/08/2014	06/25/2034
251563-FA-5	DMSI 2004-4 4AR1				1Z*	5,526	90.6100	5,443	6,007	5,526		0					MON	307	2,268	07/15/2014	06/25/2034
32051G-TZ-8	FHASI 2005-AR4 3A1				1Z*	32,464	97.2300	39,582	40,710	32,464		0					MON	104	814	08/10/2012	10/25/2035
55265K-Z4-4	MASTR 2003-11 6A7				1Z*	126,710	84.1100	186,970	222,298	126,710		0					MON	0	0	08/04/2012	12/25/2033
576433-QU-3	MARM 2004-8 5A1 2.6335%				1Z*	291,234	98.9300	296,276	299,469	291,234		0					MON	764	7,139	11/25/2015	08/25/2034
589929-5Z-7	MLCC 2003-G XA2			4	1Z*	18,835	3.0400	16,662	547,572	18,835		(4,899)					MON	462	6,037	08/19/2009	01/25/2029
76111X-C8-4	RFMSI 2005-S8 AP%				1Z*	132,834	74.5400	136,328	182,896	132,834		0					MON	0	0	06/18/2014	11/25/2035
81743P-BH-8	SEMT 2003-4 1A1				1Z*	1,181,116	93.6900	1,205,276	1,286,443	1,181,116		0					MON	586	13,394	12/14/2015	07/20/2033
81744F-AA-5	SEMT 2004-1 A 1.0557%				1Z*	19,141	94.0200	20,805	22,129	19,141		0					MON	10	291	11/05/2015	02/20/2034
81744F-CK-1	SEMT 2004-6 XA			4	1Z*	49,805	2.5600	31,343	1,225,563	49,805		(4,567)					MON	894	10,510	08/19/2009	07/20/2034
81744F-EW-3	SEMT 2004-10 A3A				1Z*	38,579	95.2900	40,285	42,279	38,579		0					MON	22	542	11/19/2015	11/20/2034
81744F-EX-1	SEMT 2004-10 A3B				1Z*	212,187	91.5100	212,796	232,533	212,187		0					MON	129	3,223	11/19/2015	11/20/2034
81744F-FJ-1	SEMT 2004-11 A				1Z*	49,814	97.6700	53,317	54,591	49,814		0					MON	25	528	12/08/2015	12/20/2034
81744F-HK-6	SEMT 2005-3 A1				1Z*	751,451	91.3700	769,315	841,962	751,451		0					MON	610	3,821	05/17/2016	05/20/2035
86358H-NX-3	SAMI 2002-AR3 A1				1Z*	27,891	97.0600	29,750	30,650	27,891		0					MON	32	322	09/17/2012	09/19/2032
86358R-5J-2	SASC 2002-18A 3A 2.231%				1Z*	301,514	97.5700	303,300	310,839	301,514		0					MON	760	7,918	07/08/2014	09/25/2032
929227-C5-3	WAMU 2002-S8 2A7				2Z*	13,195	100.4600	13,060	12,999	13,195		0					MON	57	503	07/16/2012	01/25/2018
126671-YB-6	CWL 2003-BC2 2A1				1Z*	272,952	88.0057	278,912	316,925	272,952		0					MON	371	2,107	06/08/2016	06/25/2033
81744F-GZ-4	SEMT 2005-2 A2				1Z*	314,411	89.7070	316,464	352,775	314,411		0					MON	65	3,729	03/29/2016	03/20/2035
81743P-BJ-4	SEMT 2003-4 1A2				1Z*	950,234	92.7947	955,845	1,030,064	950,234		0					MON	431	11,595	03/21/2016	07/20/2033
007036-ER-3	ARMT 2004-5 4A1				1Z*	644,692	96.8892	657,513	678,624	644,692		0					MON	1,689	16,522	02/09/2016	04/25/2035
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,993,709	XXX	6,131,766	8,364,254	5,993,709	0	(9,466)	0	0	XXX	XXX	XXX	8,850	108,662	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						5,993,709	XXX	6,131,766	8,364,254	5,993,709	0	(9,466)	0	0	XXX	XXX	XXX	8,850	108,662	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						36,783,643	XXX	36,980,688	38,116,531	36,783,643	0	(433,430)	0	0	XXX	XXX	XXX	283,893	1,077,183	XXX	XXX
8399999 Subtotals - Total Bonds						36,783,643	XXX	36,980,688	38,116,531	36,783,643	0	(433,430)	0	0	XXX	XXX	XXX	283,893	1,077,183	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
002824-10-0	ABBOTT LABORATORIES			2,000.000	76,820	38.410	76,820	45,465		2,080		(13,000)		(13,000)		L	02/10/2011
00287Y-10-9	ABBVIE INC			2,000.000	125,240	62.620	125,240	45,465		4,560		6,760		6,760		L	01/07/2013
G0129K-10-4	AIRCASTLE LIMITED			5,000.000	104,250	20.850	104,250	105,022		4,900		(200)		(200)		L	11/03/2015
02079K-10-7	ALPHABET INC			500.000	385,910	771.820	385,910	368,396		0		17,514		17,514		L	01/04/2016
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS			1,000.000	52,150	52.150	52,150	47,461		0		10,810		10,810		L	07/30/2015
08160H-10-1	BENCHMARK ELECTRONICS INC			2,000.000	61,000	30.500	61,000	40,910		0		19,660		19,660		L	11/03/2014
143658-30-0	CARNIVAL CORP			2,000.000	104,120	52.060	104,120	90,210		2,700		(4,840)		(4,840)		L	08/24/2015
172967-10-1	CITIGROUP INC			1,000.000	59,430	59.430	59,430	47,950		420		7,680		7,680		L	04/19/2010
126408-10-3	CSX Corporation Common Stock			5,000.000	179,650	35.930	179,650	100,875		3,600		49,900		49,900		L	09/08/2011
23334L-10-2	DSW INC			3,000.000	67,950	22.650	67,950	71,889		2,400		(3,630)		(3,630)		L	11/02/2015
427825-50-0	HERSHA HOSPITALITY TRUST NEW			5,000.000	107,500	21.500	107,500	103,775		4,200		3,725		3,725		L	01/05/2016
427825-50-0	HERSHA HOSPITALITY TRUST NEW			4,000.000	86,000	21.500	86,000	67,620		3,360		18,380		18,380		L	02/01/2016
438128-30-8	HONDA MOTOR CO LTD			2,000.000	58,380	29.190	58,380	64,010		1,352		(5,480)		(5,480)		L	10/10/2014
438128-30-8	HONDA MOTOR CO LTD			2,600.000	75,894	29.190	75,894	79,963		1,757		(7,124)		(7,124)		L	01/20/2015
45667G-10-3	INFINERA CORPORATION			10,000.000	84,900	8.490	84,900	87,050		0		(2,150)		(2,150)		L	10/26/2016
45667G-10-3	INFINERA CORPORATION			10,000.000	84,900	8.490	84,900	75,050		0		9,850		9,850		L	11/02/2016
458140-10-0	INTEL CORP			4,000.000	145,080	36.270	145,080	89,020		4,160		7,280		7,280		L	05/05/2010
458140-10-0	INTEL CORP			1,500.000	54,405	36.270	54,405	23,368		1,560		2,730		2,730		L	11/30/2012
464287-23-4	iShares MSCI Emerging Index Fun			500.000	17,505	35.010	17,505	19,503		331		1,410		1,410		L	09/12/2011
464286-77-2	iShares MSCI South Korea Index			500.000	26,610	53.220	26,610	25,423		323		1,775		1,775		L	08/22/2011
46434G-77-2	iShares MSCI Taiwan Index Fund			1,000.000	29,370	29.370	29,370	25,630		701		3,830		3,830		L	08/22/2011
464287-65-5	iShares Russell 2000			500.000	67,425	134.850	67,425	33,103		927		11,115		11,115		L	08/15/2011
57636Q-10-4	MASTERCARD INCORPORATED			1,000.000	103,250	103.250	103,250	97,776		760		5,890		5,890		L	08/06/2015
591520-20-0	METHODE ELECTRONICS INC			5,000.000	206,750	41.350	206,750	184,241		1,800		47,600		47,600		L	01/27/2015
G60754-10-1	MICHAEL KORS HOLDINGS LTD			1,000.000	42,980	42.980	42,980	43,905		0		2,920		2,920		L	08/06/2015
844741-10-8	SOUTHWEST AIRLINES CO			1,000.000	49,840	49.840	49,840	38,205		350		6,780		6,780		L	08/06/2015
78462F-10-3	SPDR S&P 500			500.000	111,765	223.530	111,765	57,412		2,211		9,830		9,830		L	08/15/2011
92826C-83-9	VISA			4,000.000	312,080	78.020	312,080	69,078		2,340		1,880		1,880		L	07/25/2008
9099999 - Industrial and Miscellaneous (Unaffiliated)					2,881,154	XXX	2,881,154	2,147,773	0	46,792	0	210,895	0	210,895	0	XXX	XXX
9799999 Total Common Stocks					2,881,154	XXX	2,881,154	2,147,773	0	46,792	0	210,895	0	210,895	0	XXX	XXX
9899999 Total Preferred and Common Stocks					2,881,154	XXX	2,881,154	2,147,773	0	46,792	0	210,895	0	210,895	0	XXX	XXX

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

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
11506K-CW-9	BROTRN 5 09/01/17		05/02/2016	VINING SPARKS	XXX	658,375	625,000	5,295
34108O-CT-4	FLSTRN 5 1/8 06/01/27		07/01/2016	VINING SPARKS	XXX	353,223	300,000	1,281
346843-DK-8	FORSCD 5 02/15/34		06/24/2016	VINING SPARKS	XXX	385,862	345,000	6,181
45201Y-J8-1	ILSHSG 1.5 02/01/19		09/22/2016	JP MORGAN SECURITIES	XXX	100,000	100,000	
46613C-F5-9	JACPWR 5 10/01/27		07/29/2016	VINING SPARKS	XXX	113,803	100,000	1,639
57587A-PZ-5	MASS ST HSG 3.05 06/01/26		03/24/2016	JP MORGAN SECURITIES	XXX	30,000	30,000	
57587A-QA-9	MASS ST HSG 3.125 12/01/26		03/24/2016	JP MORGAN SECURITIES	XXX	50,000	50,000	
645790-EG-7	NJSMED 5 07/01/19		10/06/2016	BLAYLOCK ROBERT VAN	XXX	110,453	100,000	
67756A-E9-9	OHSHGR 5 1/4 01/01/23		04/11/2016	VINING SPARKS	XXX	80,428	75,000	1,094
67756A-T6-9	OHSHGR 5 1/4 01/15/22		02/02/2016	VINING SPARKS	XXX	286,315	250,000	620
76221R-VX-8	RISHSG 1 1/2 10/01/19		05/16/2016	FIFTH THIRD SECURITIES	XXX	433,286	435,000	
83712D-VK-9	SCSHSG 0 3/4 01/01/18		08/02/2016	BLAYLOCK ROBERT VAN	XXX	100,000	100,000	
880461-LC-0	TNSHSG 3.1 07/01/36		10/18/2016	FTN FINANCIAL	XXX	100,000	100,000	
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,801,745	2,610,000	16,110
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3137GA-YQ-4	FHR 3738 FD		07/13/2016	FTN FINANCIAL	XXX	1,506,420	1,513,514	99
31394D-R2-8	FNR 2005-45 XA		06/28/2016	FTN FINANCIAL	XXX	1,384,019	1,393,162	153
31395W-T9-8	FHR 3006 YF		09/02/2016	FTN FINANCIAL	XXX	1,024,779	1,034,804	375
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,915,218	3,941,480	627
Bonds - Industrial and Miscellaneous (Unaffiliated)								
007036-ER-3	ARMT 2004-5 4A1		02/09/2016	PERFORMANCE TRUST	XXX	664,387	699,354	463
126671-YB-6	CWL 2003-BC2 2A1		06/06/2016	PERFORMANCE TRUST	XXX	272,952	316,925	129
81743P-BJ-4	SEMT 2003-4 1A2		03/16/2016	PERFORMANCE TRUST	XXX	1,086,067	1,177,309	49
81744F-GZ-4	SEMT 2005-2 A2		03/24/2016	PERFORMANCE TRUST	XXX	362,983	407,274	114
81744F-HK-6	SEMT 2005-3 A1		05/12/2016	LOOP CAPITAL MARKETS	XXX	841,608	942,978	452
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,227,996	3,543,840	1,207
8399997 - Bonds - Subtotals - Bonds - Part 3						9,944,959	10,095,320	17,944
8399999 - Bonds - Subtotals - Bonds						9,944,959	10,095,320	17,944
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
02079K-10-7	ALPHABET INC		01/04/2016	INTERACTIVE BROKERS	500.000	368,396	XXX	
427825-50-0	HERSHA HOSPITALITY TRUST NEW		01/05/2016	INTERACTIVE BROKERS	5,000.000	103,775	XXX	
427825-50-0	HERSHA HOSPITALITY TRUST NEW		02/01/2016	INTERACTIVE BROKERS	4,000.000	67,620	XXX	
45667G-10-3	INFINERA CORPORATION		10/26/2016	INTERACTIVE BROKERS	10,000.000	87,050	XXX	
45667G-10-3	INFINERA CORPORATION		11/02/2016	INTERACTIVE BROKERS	10,000.000	75,050	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						701,891	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						701,891	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						254,205	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						956,096	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						956,096	XXX	0
9999999 Totals						10,901,055	XXX	17,944

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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. States, Territories and Possessions (Direct and Guaranteed)																				
63165N-2B-3	NAS 4 01/01/16		01/04/2016	MATURED		250,000	250,000	250,000	250,000				0		250,000			0	5,000	01/01/2016
88045R-B6-8	TNSDEV 3.85 01/01/35		01/04/2016	CALLED		15,000	15,000	15,000	15,000				0		15,000			0	342	01/01/2035
88045R-C4-2	TNSDEV 3.4 01/01/29		01/04/2016	CALLED		5,000	5,000	5,000	5,000				0		5,000			0	101	01/01/2029
88045R-A4-4	TNSDEV 2 1/4 01/01/22		01/04/2016	CALLED		5,000	5,000	5,000	5,000				0		5,000			0	67	01/01/2022
88045R-A9-3	TNSDEV 2 3/4 07/01/24		01/04/2016	CALLED		5,000	5,000	5,000	5,000				0		5,000			0	81	07/01/2024
57587A-HY-7	MASHSG 4 06/01/39		04/25/2016	CALLED		5,000	5,000	5,008	5,008		(8)		(8)		5,000			0	80	06/01/2039
355046-JA-2	FRS 4 01/15/20		01/15/2016	CALLED		50,000	50,000	50,066	50,066		(66)		(66)		50,000			0	1,000	01/15/2020
73358T-RV-5	PORTRN 5 07/15/30		01/15/2016	CALLED		25,000	25,000	25,027	25,027		(27)		(27)		25,000			0	625	07/15/1930
88045R-A4-4	TNSDEV 2 1/4 01/01/22		03/01/2016	CALLED		5,000	5,000	5,001	5,001		(1)		(1)		5,000			0	85	01/01/2022
88045R-B6-8	TNSDEV 3.85 01/01/35		03/01/2016	CALLED		5,000	5,000	5,006	5,006		(6)		(6)		5,000			0	146	01/01/2035
88045R-B6-8	TNSDEV 3.85 01/01/35		04/01/2016	CALLED		5,000	5,000	5,010	5,010		(10)		(10)		5,000			0	162	01/01/2035
64966L-HL-8	NYC 5 08/01/21		04/11/2016	CALLED		50,000	50,000	50,070	50,070		(70)		(70)		50,000			0	1,736	08/01/2021
040484-KZ-9	AZSHGR 5 06/01/19 REFUNDED		06/01/2016	CALLED		10,000	10,000	10,181	10,181		(181)		(181)		10,000			0	250	06/01/2019
040484-LC-9	AZSHGR 5 06/01/19 UNREFUNDED		06/01/2016	CALLED		65,000	65,000	66,173	66,173		(1,173)		(1,173)		65,000			0	1,625	06/01/2019
373539-RL-1	GASHSG 4.55 12/01/16		06/20/2016	CALLED		100,000	100,000	101,460	101,460		(1,460)		(1,460)		100,000			0	2,515	12/01/2016
88045R-A4-4	TNSDEV 2 1/4 01/01/22		06/01/2016	CALLED		5,000	5,000	5,005	5,005		(5)		(5)		5,000			0	113	01/01/2022
88045R-B6-8	TNSDEV 3.85 01/01/35		06/01/2016	CALLED		5,000	5,000	5,023	5,023		(23)		(23)		5,000			0	194	01/01/2035
88045R-C4-2	TNSDEV 3.4 01/01/29		06/01/2016	CALLED		5,000	5,000	5,004	5,004		(4)		(4)		5,000			0	171	01/01/2029
096866-CA-4	BOCGEN 4 07/01/16		07/01/2016	MATURED		100,000	100,000	100,492	100,492		(492)		(492)		100,000			0	4,000	07/01/2016
29270C-C4-5	ENEPWR 5 07/01/24 REFUNDED		07/01/2016	CALLED		80,000	80,000	81,358	81,358		(1,358)		(1,358)		80,000			0	4,000	07/01/2024
29270C-C9-4	ENEPWR 5 07/01/24 UNREFUNDED		07/01/2016	CALLED		120,000	120,000	122,037	122,037		(2,037)		(2,037)		120,000			0	6,000	07/01/2024
658909-HB-5	NDSHSG 0.5 07/01/16		07/01/2016	MATURED		100,000	100,000	100,000	100,000				0		100,000			0	511	07/01/2016
88045R-A4-4	TNSDEV 2 1/4 01/01/22		07/01/2016	CALLED		5,000	5,000	5,006	5,006		(6)		(6)		5,000			0	123	01/01/2022
88045R-B6-8	TNSDEV 3.85 01/01/35		07/01/2016	CALLED		15,000	15,000	15,089	15,089		(89)		(89)		15,000			0	630	01/01/2035
696550-RU-8	PALEDU 4.65 08/01/26		08/01/2016	CALLED		100,000	100,000	101,682	101,682		(1,682)		(1,682)		100,000			0	4,650	08/01/2026
88045R-B6-8	TNSDEV 3.85 01/01/35		08/01/2016	CALLED		5,000	5,000	5,051	5,051		(51)		(51)		5,000			0	226	01/01/2035
67884N-CU-1	OKSTRN 5 09/01/19		09/01/2016	CALLED		100,000	100,000	102,834	102,834		(2,834)		(2,834)		100,000			0	5,000	09/01/2019
83756C-JP-1	SDSMFH 3.4 05/01/31		09/22/2016	CALLED		10,000	10,000	10,000	10,000				0		10,000			0	303	05/01/2031
88045R-A4-4	TNSDEV 2 1/4 01/01/22		09/01/2016	CALLED		5,000	5,000	5,011	5,011		(11)		(11)		5,000			0	142	01/01/2022
88045R-B6-8	TNSDEV 3.85 01/01/35		09/01/2016	CALLED		10,000	10,000	10,146	10,146		(146)		(146)		10,000			0	484	01/01/2035
88045R-C4-2	TNSDEV 3.4 01/01/29		09/01/2016	CALLED		5,000	5,000	5,009	5,009		(9)		(9)		5,000			0	214	01/01/2029
011903-FB-2	AKSDEV 5 10/01/25 REFUNDED		10/03/2016	CALLED		15,000	15,000	15,465	15,465		(465)		(465)		15,000			0	750	10/01/2025
686507-BA-1	ORLUTL 4 3/4 10/01/21		10/03/2016	CALLED		175,000	175,000	180,163	180,163		(5,163)		(5,163)		175,000			0	8,313	10/01/2021
708796-UZ-8	PASSFM 4 1/2 10/01/24		10/20/2016	CALLED		100,000	100,000	103,967	103,967		(3,967)		(3,967)		100,000			0	4,738	10/01/2024
79207Q-CE-5	SUCSCD 4 3/8 10/01/23		10/03/2016	CALLED		75,000	75,000	76,876	76,876		(1,876)		(1,876)		75,000			0	3,281	10/01/2023
88045R-B6-8	TNSDEV 3.85 01/01/35		10/03/2016	CALLED		5,000	5,000	5,120	5,120		(120)		(120)		5,000			0	258	01/01/2035
88045R-C4-2	TNSDEV 3.4 01/01/29		10/03/2016	CALLED		5,000	5,000	5,012	5,012		(12)		(12)		5,000			0	228	01/01/2029
180848-RA-3	CLA 5 11/01/23 REFUNDED		11/01/2016	CALLED		50,000	50,000	51,399	51,399		(1,741)		(1,741)		50,000			0	2,500	11/01/2023
180848-RK-1	CLA 5 11/01/23 UNREFUNDED		11/01/2016	CALLED		50,000	50,000	51,399	51,399		(1,741)		(1,741)		50,000			0	2,500	11/01/2023
88045R-B6-8	TNSDEV 3.85 01/01/35		11/01/2016	CALLED		5,000	5,000	5,159	5,159		(159)		(159)		5,000			0	274	01/01/2035
011903-FJ-5	AKSDEV 5 10/01/25 UNREFUNDED		12/29/2016	CALLED		335,000	335,000	345,391	345,391		(10,391)		(10,391)		335,000			0	20,844	10/01/2025
239019-WZ-1	DAVSCD 4 1/4 06/01/17		12/01/2016	CALLED		100,000	100,000	103,325	103,325		(3,325)		(3,325)		100,000			0	4,250	06/01/2017
481718-WA-8	JUN 4 1/8 09/01/20		12/05/2016	CALLED		75,000	75,000	76,513	76,513		(1,513)		(1,513)		75,000			0	3,902	09/01/2020
640345-MD-3	NELEDU 3.8 12/01/19		12/01/2016	CALLED		165,000	165,000	169,025	169,025		(4,025)		(4,025)		165,000			0	6,270	12/01/2019
64990E-ZG-5	NYSHGR 5 12/15/21 REFUNDED		12/15/2016	CALLED		75,000	75,000	78,012	78,012		(3,012)		(3,012)		75,000			0	3,750	12/15/2021
64990E-ZM-2	NYSHGR 5 12/15/21 UNREFUNDED		12/15/2016	CALLED		25,000	25,000	26,004	26,004		(1,004)		(1,004)		25,000			0	1,250	12/15/2021
88045R-B6-8	TNSDEV 3.85 01/01/35		12/01/2016	CALLED		5,000	5,000	5,232	5,232		(232)		(232)		5,000			0	290	01/01/2035
88045R-C4-2	TNSDEV 3.4 01/01/29		12/01/2016	CALLED		5,000	5,000	5,019	5,019		(19)		(19)		5,000			0	256	01/01/2029
73358T-XK-2	PORTRN 4 1/4 12/01/32		12/16/2016	CALLED		80,000	80,000	80,522	80,522		(522)		(522)		80,000			0	3,542	12/01/2032
343136-ZY-6	FLSTRN 5 07/01/20		07/01/2016	CALLED		101,000	100,000	102,332	102,332		(2,332)		(2,332)		100,000		1,000	1,000	5,000	07/01/2020
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,716,000	2,715,000	2,767,685	2,767,685	0	(53,368)	0	(53,368)	0	2,715,000	0	1,000	1,000	112,774	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
30250W-AC-7	SSGN 2010-S2 3A		12/31/2016	Principal Paydown		529,816	529,816	534,452	534,452		(4,636)		(4,636)		529,816			0	5,334	12/29/2045
31280S-P8-3	FH 162247		12/31/2016	Principal Paydown		989	989	989	989		0		0		989			0	22	10/01/2037
31336C-MM-2	FH POOL 972164		12/31/2016	Principal Paydown		7,050	7,050	7,062	7,062		(12)		(12)		7,050			0	169	01/01/2035
31348S-6X-7	FH POOL 786286		12/31/2016	Principal Paydown		15,039	15,039	15,064	15,064		(24)		(24)		15,039			0	370	04/01/2028
31369X-HL-4	FN 223535		12/31/2016	Principal Paydown		47	47	45	45		2		2		47			0	2	12/01/2030
3136AD-KT-5	FNR 2013-29 YF		12/31/2016	Principal Paydown		155,747	155,747	155,552	155,552		195		195		155,747			0	389	10/25/2041
31378T-GE-9	FN 407997		12/31/2016	Principal Paydown		3,666	3,666	3,392	3,392		274		274		3,666			0	81	07/01/2027
31385Y-C5-2	FN 556392		12/31/2016	Principal Paydown		6,172	6,172	5,710	5,710		462		462		6,172			0	109	02/01/2030
31385Y-CH-6	FN 556372		12/31/2016	Principal Paydown		3,071	3,071	2,841	2,841		229		229		3,071			0	54	02/01/2030
31385Y-CJ-2	FN 556373		12/31/2016	Principal Paydown		5,298	5,298	4,902	4,902		397		397		5,298			0	93	07/01/2038
31385Y-CL-7	FN 556375		12/31/2016	Principal Paydown		6,712	6,712	6,209	6,209		503		503		6,712			0	119	06/01/2030
31385Y-CR-4	FN 556380		12/31/2016	Principal Paydown		2,993	2,993	2,769	2,769		224		224		2,993			0	53	09/01/2029
31385Y-CX-1	FN 556386		12/31/2016	Principal Paydown		1,487	1,487	1,377	1,377		111		111		1,487			0	26	04/01/2029
31386C-4C-3	FN 559819		12/31/2016	Principal Paydown		7,722	7,722	7,144	7,144		578		578		7,722			0	132	10/01/2030
31386Q-DZ-1	FN 569920		12/31/2016	Principal Paydown		2,510	2,510	2,323	2,323		187		187		2,510			0	43	01/01/2031

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
313860-EA-5	FN 569929		12/31/2016	Principal Paydown		1,273	1,273	1,178	1,178		95		95		1,273			0	23	01/01/2031
31389E-ZQ-1	FN 623651		12/31/2016	Principal Paydown		12,516	12,516	11,830	11,830		687		687		12,516			0	290	04/01/2032
31391F-FZ-6	FN 665384		12/31/2016	Principal Paydown		15,102	15,102	14,425	14,425		678		678		15,102			0	309	10/01/2032
31393X-GQ-4	FNW 2004-W2 2A2		12/31/2016	Principal Paydown		3,765	3,765	3,758	3,758		7		7		3,765			0	237	02/25/2044
31394A-5A-0	FNR 2004-70 EB		12/31/2016	Principal Paydown		4,518	4,518	4,607	4,607		(89)		(89)		4,518			0	202	10/25/2024
31394T-ZV-0	FHR 2770 LO		12/31/2016	Principal Paydown		9,516	9,516	8,160	8,160		1,356		1,356		9,516			0		03/15/2034
31395C-TG-6	FHR 2828 JE		12/31/2016	Principal Paydown		6,217	6,217	6,251	6,251		(34)		(34)		6,217			0	221	07/15/2019
31395H-J4-3	FHR 2877 AL		12/31/2016	Principal Paydown		4,314	4,314	4,398	4,398		(85)		(85)		4,314			0	191	10/15/2024
31397E-WG-6	FHR 3281 AF		12/31/2016	Principal Paydown		162,852	162,852	162,954	162,954		(102)		(102)		162,852			0	1,176	02/15/2037
31407X-3Y-5	FN 844215		12/31/2016	Principal Paydown		10	10	10	10		0		0		10			0	0	11/01/2035
31409B-AN-7	FN 865913		12/31/2016	Principal Paydown		3,979	3,979	3,682	3,682		297		297		3,979			0	88	03/01/2036
36202K-BR-5	G2 POOL 8148		12/31/2016	Principal Paydown		8,635	8,635	8,622	8,622		12		12		8,635			0	150	02/20/2023
36202K-ED-3	G2 POOL 8232		12/31/2016	Principal Paydown		2,239	2,239	2,214	2,214		24		24		2,239			0	23	06/20/2017
36202K-YS-8	G2 POOL 8821		12/31/2016	Principal Paydown		9,055	9,055	9,042	9,042		13		13		9,055			0	151	08/20/2021
36225C-K9-6	G2 POOL 80319		12/31/2016	Principal Paydown		820	820	803	803		17		17		820			0	15	09/20/2029
36225C-PN-0	G2 POOL 80428		12/31/2016	Principal Paydown		1,199	1,199	1,186	1,186		13		13		1,199			0	23	07/20/2030
36225D-MF-8	G2 POOL 81257		12/31/2016	Principal Paydown		3,652	3,652	3,611	3,611		41		41		3,652			0	65	02/20/2035
38375L-U7-3	GNR 2007-72 HF 11/20/2037		12/31/2016	Principal Paydown		149,492	149,492	149,656	149,656		(164)		(164)		149,492			0	1,229	11/20/2037
3137GA-YQ-4	FHR 3738 FD		12/31/2016	Principal Paydown		193,474	193,474	192,567			907		907		193,474			0	628	08/15/2040
31394D-R2-8	FNR 2005-45 XA		12/31/2016	Principal Paydown		106,292	106,292	105,595			698		698		106,292			0	443	06/25/2035
31395W-T9-8	FHR 3006 YF		12/31/2016	Principal Paydown		61,103	61,103	60,512			592		592		61,103			0	159	07/15/2035
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,508,343	1,508,343	1,504,890	1,146,216	0	3,453	0	3,453	0	1,508,343	0	0	0	12,620	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02660T-EQ-2	AHM 2005-2 4A1		12/31/2016	Principal Paydown		4,111	4,111	3,346	3,346		766		766		4,111			0	97	09/25/2045
12668A-ZS-7	CWALT 2005-64CB 1A7		12/31/2016	Principal Paydown		4,369	4,369	3,321	3,321		1,048		1,048		4,369			0	219	12/25/2035
161630-AW-8	CHASE 2007-A1 8A1		12/31/2016	Principal Paydown		1,684	1,684	1,201	1,201		484		484		1,684			0	45	02/25/2037
17307G-CK-2	CMLTI 2003-1 WA2 6 1/2%		12/31/2016	Principal Paydown		27,345	27,345	27,345	27,345				0		27,345			0	1,478	02/25/2037
17307G-EC-8	CMLTI 2004-HYB2 2A		12/31/2016	Principal Paydown		1,535	1,535	1,357	1,357		178		178		1,535			0	40	03/25/2034
17307G-H4-3	CMLTI 2005-8 3P0		12/31/2016	Principal Paydown		63,564	63,564	45,369	45,369		18,195		18,195		63,564			0		09/25/2035
251563-FA-5	DMSI 2004-4 4AR1		12/31/2016	Principal Paydown		5,535	5,535	5,092	5,092		443		443		5,535			0	152	06/25/2034
32051G-TZ-8	FHASI 2005-AR4 3A1		12/31/2016	Principal Paydown		36,421	36,421	29,044	29,044		7,377		7,377		36,421			0	728	10/25/2035
55265K-Z4-4	MASTR 2003-11 6A7		12/31/2016	Principal Paydown		80,932	80,932	46,131	46,131		34,801		34,801		80,932			0		12/25/2033
576433-QU-3	MARM 2004-8 5A1 2.6335%		12/31/2016	Principal Paydown		156,123	156,123	151,830	151,830		4,293		4,293		156,123			0	3,722	08/25/2034
76111X-C8-4	RFMSI 2005-S8 AP%		12/31/2016	Principal Paydown		79,967	79,967	58,076	58,076		21,891		21,891		79,967			0		11/25/2035
76111X-C8-4	RFMSI 2005-S8 AP%		02/25/2016	Loss Reported			1,674	1,211	1,211				0		1,211		(1,211)	(1,211)		11/25/2035
76111X-C8-4	RFMSI 2005-S8 AP%		09/26/2016	Loss Reported			766	556	556				0		556		(556)	(556)		11/25/2035
81743P-BH-8	SEMT 2003-4 1A1		12/31/2016	Principal Paydown		151,615	151,615	139,202	139,202		12,413		12,413		151,615			0	1,579	07/20/2033
81744F-AA-5	SEMT 2004-1 A 1.0557%		12/31/2016	Principal Paydown		6,437	6,437	5,568	5,568		869		869		6,437			0	85	02/20/2034
81744F-EW-3	SEMT 2004-10 A3A		12/31/2016	Principal Paydown		12,831	12,831	11,708	11,708		1,123		1,123		12,831			0	164	11/20/2034
81744F-EX-1	SEMT 2004-10 A3B		12/31/2016	Principal Paydown		70,569	70,569	64,394	64,394		6,175		6,175		70,569			0	978	11/20/2034
81744F-FJ-1	SEMT 2004-11 A		12/31/2016	Principal Paydown		14,110	14,110	12,876	12,876		1,235		1,235		14,110			0	136	12/20/2034
81744F-HK-6	SEMT 2005-3 A1		12/31/2016	Principal Paydown		175,649	175,649	158,259	158,259		17,390		17,390		175,649			0	798	05/20/2035
86358H-NX-3	SAMI 2002-AR3 A1		12/31/2016	Principal Paydown		5,115	5,115	4,551	4,551		564		564		5,115			0	54	09/19/2032
86358R-5J-2	SASC 2002-18A 3A 2.231%		12/31/2016	Principal Paydown		25,133	25,133	24,379	24,379		754		754		25,133			0	640	09/25/2032
929227-C5-3	WAMU 2002-S8 2A7		12/31/2016	Principal Paydown		15,508	15,508	15,741	15,741		(233)		(233)		15,508			0	600	01/25/2018
81744F-GZ-4	SEMT 2005-2 A2		12/31/2016	Principal Paydown		54,498	54,498	48,572			5,927		5,927		54,498			0	659	03/20/2035
81743P-BJ-4	SEMT 2003-4 1A2		12/31/2016	Principal Paydown		147,245	147,245	135,833			11,411		11,411		147,245			0	1,819	07/20/2033
007036-ER-3	ARMT 2004-5 4A1		12/31/2016	Principal Paydown		20,731	20,731	19,694			1,037		1,037		20,731			0	532	04/25/2035
07384Y-KF-2	BSABS 2003-AC4 A 5 1/2%		12/31/2016	Principal Paydown		42,415	42,415	42,787	42,787		(371)		(371)		42,415			0	2,141	09/25/2033
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,203,444	1,205,884	1,057,443	853,344	0	147,768	0	147,768	0	1,205,211	0	(1,767)	(1,767)	16,665	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						5,427,787	5,429,227	5,330,018	4,767,245	0	97,853	0	97,853	0	5,428,554	0	(767)	(767)	142,059	XXX
8399999 - Bonds - Subtotals - Bonds						5,427,787	5,429,227	5,330,018	4,767,245	0	97,853	0	97,853	0	5,428,554	0	(767)	(767)	142,059	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						338,680	XXX	254,205		0	0	0	0	0	254,205	0	84,475	84,475	13,540	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						338,680	XXX	254,205	0	0	0	0	0	0	254,205	0	84,475	84,475	13,540	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						338,680	XXX	254,205	0	0	0	0	0	0	254,205	0	84,475	84,475	13,540	XXX
9999999 Totals						5,766,467	XXX	5,584,223	4,767,245	0	97,853	0	97,853	0	5,682,759	0	83,708	83,708	155,599	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
44106M-10-2	HOSPITALITY PROPERTIES TRUST		01/07/2016	Interactive Brokers	07/25/2016	Interactive Brokers	5,000.000	128,275	159,022	128,275				0			30,747	30,747	6,350	
44106M-10-2	HOSPITALITY PROPERTIES TRUST		02/11/2016	Interactive Brokers	07/25/2016	Interactive Brokers	5,000.000	109,025	159,022	109,025				0			49,997	49,997	6,350	
427825-50-0	HERSHA HOSPITALITY TRUST NEW		02/01/2016	Interactive Brokers	12/02/2016	Interactive Brokers	1,000.000	16,905	20,636	16,905				0			3,731	3,731	840	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								254,205	338,680	254,205	0	0	0	0	0	0	84,475	84,475	13,540	0
9799998 - Common Stocks - Subtotals - Common Stocks								254,205	338,680	254,205	0	0	0	0	0	0	84,475	84,475	13,540	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								254,205	338,680	254,205	0	0	0	0	0	0	84,475	84,475	13,540	0
9999999 Totals								254,205	338,680	254,205	0	0	0	0	0	0	84,475	84,475	13,540	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method *(See Purposes And Procedures Manual of the NAIC Investment Analysis Office)*	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book / Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	 12 % of Outstanding
NONE											
1999999 Totals - Preferred and Common Stocks							0	0	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	 6 % of Outstanding
NONE					
0399999 Totals - Preferred and Common				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																				
	LOS 3 06/30/17			07/01/2016	BLAYLOCK ROBERT VAN	06/30/2017	405,380		(3,852)			400,000	405,380	6,000		3.000		JJ	0	0
	SCSHSG 0.65 07/01/17			08/02/2016	BLAYLOCK ROBERT VAN	07/01/2017	70,000		0			70,000	70,000	228		0.650		JJ	0	0
1299999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities							475,380	0	(3,852)	0	0	470,000	475,380	6,228	0	XXX	XXX	XXX	0	0
1799999 - Bonds - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)							475,380	0	(3,852)	0	0	470,000	475,380	6,228	0	XXX	XXX	XXX	0	0
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities							475,380	0	(3,852)	0	0	470,000	475,380	6,228	0	XXX	XXX	XXX	0	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds							475,380	0	(3,852)	0	0	470,000	475,380	6,228	0	XXX	XXX	XXX	0	0
Exempt Money Market Mutual Funds - as Identified by the SVO																				
262006-86-9	Dreyfus Gov't Cash Mgmt Agency 6197			10/06/2010	Bank of NY Mellon		556,174					556,174	556,174			0.010	0.010	MON	857	
8899999 - Bonds - Exempt Money Market Mutual Funds - as Identified by the SVO							556,174	0	0	0	0	XXX	556,174	0	0	XXX	XXX	XXX	857	0
9199999 Totals							1,031,554	0	(3,852)	0	0	XXX	1,031,554	6,228	0	XXX	XXX	XXX	857	0

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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
Bank of America 100 Century Park Dr., Tampa, FL 33607					1,591,253	XXX
Fifth Third Bank 201 E. Kennedy Blvd., #1800, Tampa, FL 33602					89,561	XXX
BB&T Bank 400 North Tampa Street,Suite 2500, Tampa, FL 33602					45,947	XXX
Central Bank 20701 Bruce B Downs Blvd, Tampa, FL 33647		0.450	912		202,506	XXX
Synovus Bank 4488 W. Boy Scout Blvd, Tampa, FL 33607		0.100	6,971		115,919	XXX
Iberia Bank 201 N Franklin St Ste 100, Tampa, FL 33602		0.400	3,221		1,003,221	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	11,104	0	3,048,407	XXX
						XXX
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0399999 Total Cash on Deposit	XXX	XXX	11,104	0	3,048,407	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	11,104	0	3,048,407	XXX

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

1. January	3,647,919	4. April	6,634,784	7. July	4,097,072	10. October	3,065,352
2. February	5,057,625	5. May	8,821,440	8. August	4,530,127	11. November	4,472,238
3. March	4,825,523	6. June	6,642,204	9. September	2,958,671	12. December	3,048,407

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Other Cash Equivalents							
FLOIR Collateral			1.208		355,862	1,096	5,485
8599999 - Other Cash Equivalents					355,862	1,096	5,485
8699999 Total Cash Equivalents					355,862	1,096	5,485

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	ST	Property & Casualty	355,862	355,862		
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	355,862	355,862	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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