



ANNUAL STATEMENT

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

First Community Insurance Company

NAIC Group Code.....689, 689 (Current Period) (Prior Period)	NAIC Company Code..... 13990	Employer's ID Number..... 59-3210808
Organized under the Laws of FL	State of Domicile or Port of Entry FL	Country of Domicile US
Incorporated/Organized..... November 18, 1993	Commenced Business..... November 18, 1993	
Statutory Home Office	11101 Roosevelt Blvd. N..... St. Petersburg FL US 33716 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	11101 Roosevelt Blvd. N..... St. Petersburg FL US..... 33716 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	727-823-4000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 15707..... St. Petersburg FL US 33733 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	11101 Roosevelt Blvd. N..... St. Petersburg FL US 33716 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	727-823-4000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.bankersinsurance.com	
Statutory Statement Contact	Nicholas G. Popp <i>(Name)</i> FINCOMP@Bankersinsurance.com <i>(E-Mail Address)</i>	727-823-4000-4112 <i>(Area Code) (Telephone Number) (Extension)</i> 727-803-4139 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. John Arthur Strong	President	2. Lydia Oforiwah Boakye	Chief Financial Officer/Controller
3. Richard Gerard Torra	Secretary	4.	

OTHER

Ian Brazie Barber	Senior Vice President	Brian Jay Kesneck	Senior Vice President
Lisa Basta Thompson	Senior Vice President	Svetlana Vyacheslavovna Townsend	Senior Vice President
Liz Garzon Brown	Chief Internal Auditor	William Alfred Lafontaine	Chief Marketing Officer
Robert Francis Klauzowski Jr.	Vice President	Robert Grant Southey Jr.	Vice President
Randy Adler	Assistant Vice President	Drew Mason Johnson	Assistant Vice President

DIRECTORS OR TRUSTEES

John Arthur Strong (Chairman)	Ted Taylor Devine	Jeffery William Goettman	Brian Jay Kesneck
Brett Miller Menke	Connie Simmons Parker	David Hamilton Reed	

State of..... Florida
County of..... Pinellas

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

_____ (Signature) John Arthur Strong	_____ (Signature) Lydia Oforiwah Boakye	_____ (Signature) Richard Gerard Torra
1. (Printed Name) President	2. (Printed Name) Chief Financial Officer/Controller	3. (Printed Name) Secretary
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This _____ 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 _____

Michele S Cheney

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,316,587	2.8	2,316,587		2,316,587	2.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	1,995,096	2.4	1,995,096		1,995,096	2.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	646,012	0.8	646,012		646,012	0.8
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	1,564,105	1.9	1,564,105		1,564,105	1.9
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	20,568,729	25.2	20,568,729		20,568,729	25.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	39,213,800	48.0	39,213,800		39,213,800	48.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	795,181	1.0	795,181		795,181	1.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	14,663,635	17.9	14,663,635		14,663,635	17.9
11. Other invested assets.....	6,252	0.0	6,252		6,252	0.0
12. Total invested assets.....	81,769,397	100.0	81,769,397	0	81,769,397	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:	NONE	
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	NONE	
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....		9,654
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....		
2.2 Additional investment made after acquisition (Part 2, Column 9).....		0
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....		
3.2 Totals, Part 3, Column 12.....		0
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13.....	(3,402)	
5.2 Totals, Part 3, Column 9.....		(3,402)
6. Total gain (loss) on disposals, Part 3, Column 19.....		3,758
7. Deduct amounts received on disposals, Part 3, Column 16.....		3,758
8. Deduct amortization of premium and depreciation.....		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....		
9.2 Totals, Part 3, Column 14.....		0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15.....		
10.2 Totals, Part 3, Column 11.....		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		6,252
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....		6,252

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		65,232,534
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		21,967,101
3. Accrual of discount.....		93,018
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	(63,440)	
4.2 Part 2, Section 1, Column 15.....		
4.3 Part 2, Section 2, Column 13.....		
4.4 Part 4, Column 11.....	2,410	(61,030)
5. Total gain (loss) on disposals, Part 4, Column 19.....		41,105
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		19,691,886
7. Deduct amortization of premium.....		481,329
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15.....		
8.2 Part 2, Section 1, Column 19.....		
8.3 Part 2, Section 2, Column 16.....		
8.4 Part 4, Column 15.....		0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14.....		
9.2 Part 2, Section 1, Column 17.....		
9.3 Part 2, Section 2, Column 14.....		
9.4 Part 4, Column 13.....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		67,099,513
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....		67,099,513

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				
Governments (Including all obligations guaranteed by governments)	1. United States.....2,700,253	.....2,694,613	.....2,706,328	.....2,646,323
	2. Canada.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....
	4. Totals.....2,700,253	.....2,694,613	.....2,706,328	.....2,646,323
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....
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.....3,821,547	.....3,807,099	.....3,790,917	.....3,837,724
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....59,139,436	.....59,285,000	.....59,870,351	.....57,895,782
	9. Canada.....	.....	.....	.....
	10. Other Countries.....1,438,275	.....1,421,731	.....1,438,667	.....1,425,181
	11. Totals.....60,577,711	.....60,706,731	.....61,309,018	.....59,320,963
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....
	13. Total Bonds..... 67,099,511	.....67,208,443	.....67,806,263	.....65,805,010
PREFERRED STOCKS				
Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....
	15. Canada.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....
	17. Totals.....0	.....0	.....0	.....0
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....
	19. Total Preferred Stocks..... 0	.....0	.....0	.....0
COMMON STOCKS				
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....
	21. Canada.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....
	23. Totals.....0	.....0	.....0	.....0
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....
	25. Total Common Stocks..... 0	.....0	.....0	.....0
	26. Total Stocks..... 0	.....0	.....0	.....0
	27. Total Bonds and Stocks..... 67,099,511	.....67,208,443	.....67,806,263	.....65,805,010

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	1,204,502	2,475,510	89,180	55,250	4,119	.XXX	3,828,561	5.6	2,748,018	4.0	3,828,561	
1.2 NAIC 2.....						.XXX	0	0.0		0.0		
1.3 NAIC 3.....						.XXX	0	0.0		0.0		
1.4 NAIC 4.....						.XXX	0	0.0		0.0		
1.5 NAIC 5.....						.XXX	0	0.0		0.0		
1.6 NAIC 6.....						.XXX	0	0.0		0.0		
1.7 Totals.....	1,204,502	2,475,510	89,180	55,250	4,119	.XXX	3,828,561	5.6	2,748,018	4.0	3,828,561	0
2. All Other Governments												
2.1 NAIC 1.....						.XXX	0	0.0		0.0		
2.2 NAIC 2.....						.XXX	0	0.0		0.0		
2.3 NAIC 3.....						.XXX	0	0.0		0.0		
2.4 NAIC 4.....						.XXX	0	0.0		0.0		
2.5 NAIC 5.....						.XXX	0	0.0		0.0		
2.6 NAIC 6.....						.XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						.XXX	0	0.0		0.0		
3.2 NAIC 2.....						.XXX	0	0.0		0.0		
3.3 NAIC 3.....						.XXX	0	0.0		0.0		
3.4 NAIC 4.....						.XXX	0	0.0		0.0		
3.5 NAIC 5.....						.XXX	0	0.0		0.0		
3.6 NAIC 6.....						.XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						.XXX	0	0.0		0.0		
4.2 NAIC 2.....						.XXX	0	0.0		0.0		
4.3 NAIC 3.....						.XXX	0	0.0		0.0		
4.4 NAIC 4.....						.XXX	0	0.0		0.0		
4.5 NAIC 5.....						.XXX	0	0.0		0.0		
4.6 NAIC 6.....						.XXX	0	0.0		0.0		
4.7 Totals.....	0	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.....	15,598	109,507	1,941,468	1,754,974		.XXX	3,821,547	5.6	7,732,088	11.2	3,821,547	
5.2 NAIC 2.....						.XXX	0	0.0		0.0		
5.3 NAIC 3.....						.XXX	0	0.0		0.0		
5.4 NAIC 4.....						.XXX	0	0.0		0.0		
5.5 NAIC 5.....						.XXX	0	0.0		0.0		
5.6 NAIC 6.....						.XXX	0	0.0		0.0		
5.7 Totals.....	15,598	109,507	1,941,468	1,754,974	0	.XXX	3,821,547	5.6	7,732,088	11.2	3,821,547	0

S105

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	6,127,435	21,103,823	16,324,098	491,978		XXX	44,047,334	64.6	42,113,679	60.9	28,841,122	15,206,212
6.2 NAIC 2.....	1,665,203	8,657,111	5,689,437			XXX	16,011,751	23.5	16,611,955	24.0	14,576,270	1,435,481
6.3 NAIC 3.....		518,625				XXX	518,625	0.8		0.0	518,625	
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	7,792,638	30,279,559	22,013,535	491,978	0	XXX	60,577,710	88.8	58,725,634	84.9	43,936,017	16,641,693
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

901S

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....7,347,535	.....23,688,840	.....18,354,746	.....2,302,202	.....4,119	.....0	.....51,697,442	.....75.8	.....XXX	.....XXX	.....36,491,230	.....15,206,212
10.2 NAIC 2.....	(d).....1,665,203	.....8,657,111	.....5,689,437	.....0	.....0	.....0	.....16,011,751	.....23.5	.....XXX	.....XXX	.....14,576,270	.....1,435,481
10.3 NAIC 3.....	(d).....0	.....518,625	.....0	.....0	.....0	.....0	.....518,625	.....0.8	.....XXX	.....XXX	.....518,625	.....0
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
10.7 Totals.....	.....9,012,738	.....32,864,576	.....24,044,183	.....2,302,202	.....4,119	.....0	(b).....68,227,818	.....100.0	.....XXX	.....XXX	.....51,586,125	.....16,641,693
10.8 Line 10.7 as a % of Col. 7.....	.....13.2	.....48.2	.....35.2	.....3.4	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....75.6	.....24.4
11. Total Bonds Prior Year												
11.1 NAIC 1.....	.....10,119,965	.....23,579,600	.....17,366,667	.....1,522,655	.....4,898	.....XXX	.....XXX	.....XXX	.....52,593,785	.....76.0	.....37,256,578	.....15,337,208
11.2 NAIC 2.....	.....194,724	.....9,496,939	.....6,888,916	.....31,376	.....0	.....XXX	.....XXX	.....XXX	.....16,611,955	.....24.0	.....14,942,258	.....1,669,697
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.....	.....10,314,689	.....33,076,539	.....24,255,583	.....1,554,031	.....4,898	.....XXX	.....XXX	.....XXX	(b).....69,205,740	.....100.0	.....52,198,836	.....17,006,905
11.8 Line 11.7 as a % of Col. 9.....	.....14.9	.....47.8	.....35.0	.....2.2	.....0.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX	.....75.4	.....24.6
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	.....5,070,519	.....13,174,672	.....15,939,718	.....2,302,202	.....4,119	.....0	.....36,491,230	.....53.5	.....37,256,578	.....53.8	.....36,491,230	.....XXX
12.2 NAIC 2.....	.....637,918	.....8,657,110	.....5,281,242	.....0	.....0	.....0	.....14,576,270	.....21.4	.....14,942,258	.....21.6	.....14,576,270	.....XXX
12.3 NAIC 3.....	.....0	.....518,625	.....0	.....0	.....0	.....0	.....518,625	.....0.8	.....0	.....0.0	.....518,625	.....XXX
12.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
12.7 Totals.....	.....5,708,437	.....22,350,407	.....21,220,960	.....2,302,202	.....4,119	.....0	.....51,586,125	.....75.6	.....52,198,836	.....75.4	.....51,586,125	.....XXX
12.8 Line 12.7 as a % of Col. 7.....	.....11.1	.....43.3	.....41.1	.....4.5	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....8.4	.....32.8	.....31.1	.....3.4	.....0.0	.....0.0	.....75.6	.....XXX	.....XXX	.....XXX	.....75.6	.....XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	.....2,277,015	.....10,514,168	.....2,415,028	.....0	.....0	.....0	.....15,206,211	.....22.3	.....15,337,208	.....22.2	.....XXX	.....15,206,211
13.2 NAIC 2.....	.....1,027,285	.....0	.....408,195	.....0	.....0	.....0	.....1,435,480	.....2.1	.....1,669,697	.....2.4	.....XXX	.....1,435,480
13.3 NAIC 3.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.4 NAIC 4.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.5 NAIC 5.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
13.7 Totals.....	.....3,304,300	.....10,514,168	.....2,823,223	.....0	.....0	.....0	.....16,641,691	.....24.4	.....17,006,905	.....24.6	.....XXX	.....16,641,691
13.8 Line 13.7 as a % of Col. 7.....	.....19.9	.....63.2	.....17.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....4.8	.....15.4	.....4.1	.....0.0	.....0.0	.....0.0	.....24.4	.....XXX	.....XXX	.....XXX	.....XXX	.....24.4

S107

- (a) Includes \$.....16,641,692 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....1,128,308; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	1,128,308	2,316,587				XXX	3,444,895	5.0	2,302,900	3.3	3,444,895	
1.2 Residential Mortgage-Backed Securities.....	76,194	158,923	89,180	55,250	4,119	XXX	383,666	0.6	445,119	0.6	383,666	
1.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.5 Totals.....	1,204,502	2,475,510	89,180	55,250	4,119	XXX	3,828,561	5.6	2,748,019	4.0	3,828,561	0
2. All Other Governments												
2.1 Issuer Obligations.....						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....						XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.5 Totals.....	0	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.....	15,598	70,709	1,059,817	1,494,984		XXX	2,641,108	3.9	6,445,221	9.3	2,641,108	
5.2 Residential Mortgage-Backed Securities.....		38,798	881,651	259,990		XXX	1,180,439	1.7	1,286,868	1.9	1,180,439	
5.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.5 Totals.....	15,598	109,507	1,941,468	1,754,974	0	XXX	3,821,547	5.6	7,732,089	11.2	3,821,547	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	2,068,326	16,110,038	12,100,121			XXX	30,278,485	44.4	28,854,474	41.7	25,686,643	4,591,842
6.2 Residential Mortgage-Backed Securities.....	3,899,882	7,334,988	1,654,395	491,978		XXX	13,381,243	19.6	12,728,795	18.4	11,061,888	2,319,354
6.3 Commercial Mortgage-Backed Securities.....			7,187,486			XXX	7,187,486	10.5	7,213,123	10.4	7,187,486	
6.4 Other Loan-Backed and Structured Securities.....	1,824,430	6,834,532	1,071,535			XXX	9,730,497	14.3	9,929,240	14.3		9,730,497
6.5 Totals.....	7,792,638	30,279,558	22,013,537	491,978	0	XXX	60,577,711	88.8	58,725,632	84.9	43,936,017	16,641,693
7. Hybrid Securities												
7.1 Issuer Obligations.....						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

8015

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	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.....	3,212,232	18,497,334	13,159,938	1,494,984	0	XXX	36,364,488	53.3	XXX	XXX	31,772,646	4,591,842
10.2 Residential Mortgage-Backed Securities.....	3,976,076	7,532,709	2,625,226	807,218	4,119	XXX	14,945,348	21.9	XXX	XXX	12,625,993	2,319,354
10.3 Commercial Mortgage-Backed Securities.....	0	0	7,187,486	0	0	XXX	7,187,486	10.5	XXX	XXX	7,187,486	0
10.4 Other Loan-Backed and Structured Securities.....	1,824,430	6,834,532	1,071,535	0	0	XXX	9,730,497	14.3	XXX	XXX	0	9,730,497
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	9,012,738	32,864,575	24,044,185	2,302,202	4,119	0	68,227,819	100.0	XXX	XXX	51,586,125	16,641,693
10.7 Line 10.6 as a % of Col. 7.....	13.2	48.2	35.2	3.4	0.0	0.0	100.0	XXX	XXX	XXX	75.6	24.4
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	6,045,144	15,989,822	15,069,888	497,741		XXX	XXX	XXX	37,602,595	54.3	33,226,459	4,376,136
11.2 Residential Mortgage-Backed Securities.....	4,120,204	7,846,474	1,432,916	1,056,290	4,898	XXX	XXX	XXX	14,460,782	20.9	11,759,254	2,701,529
11.3 Commercial Mortgage-Backed Securities.....			7,213,123			XXX	XXX	XXX	7,213,123	10.4	7,213,123	
11.4 Other Loan-Backed and Structured Securities.....	149,341	9,240,243	539,656			XXX	XXX	XXX	9,929,240	14.3		9,929,240
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	10,314,689	33,076,539	24,255,583	1,554,031	4,898	XXX	XXX	XXX	69,205,740	100.0	52,198,836	17,006,905
11.7 Line 11.6 as a % of Col. 9.....	14.9	47.8	35.0	2.2	0.0	XXX	XXX	XXX	100.0	XXX	75.4	24.6
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	2,112,643	16,647,614	11,517,404	1,494,984		XXX	31,772,645	46.6	33,226,459	48.0	31,772,645	XXX
12.2 Residential Mortgage-Backed Securities.....	3,595,794	5,702,792	2,516,070	807,218	4,119	XXX	12,625,993	18.5	11,759,254	17.0	12,625,993	XXX
12.3 Commercial Mortgage-Backed Securities.....			7,187,486			XXX	7,187,486	10.5	7,213,123	10.4	7,187,486	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	XXX	XXX	0	XXX
12.6 Totals.....	5,708,437	22,350,406	21,220,960	2,302,202	4,119	0	51,586,124	75.6	52,198,836	75.4	51,586,124	XXX
12.7 Line 12.6 as a % of Col. 7.....	11.1	43.3	41.1	4.5	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	8.4	32.8	31.1	3.4	0.0	0.0	75.6	XXX	XXX	XXX	75.6	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	1,099,588	1,849,720	1,642,534			XXX	4,591,842	6.7	4,376,136	6.3	XXX	4,591,842
13.2 Residential Mortgage-Backed Securities.....	380,283	1,829,917	109,155			XXX	2,319,355	3.4	2,701,529	3.9	XXX	2,319,355
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....	1,824,430	6,834,532	1,071,535			XXX	9,730,497	14.3	9,929,240	14.3	XXX	9,730,497
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	3,304,301	10,514,169	2,823,224	0	0	0	16,641,694	24.4	17,006,905	24.6	XXX	16,641,694
13.7 Line 13.6 as a % of Col. 7.....	19.9	63.2	17.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	4.8	15.4	4.1	0.0	0.0	0.0	24.4	XXX	XXX	XXX	XXX	24.4

601S

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	973,335	973,335			
2. Cost of short-term investments acquired.....	18,673,163	18,673,163			
3. Accrual of discount.....	.0				
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	.0				
6. Deduct consideration received on disposals.....	18,518,190	18,518,190			
7. Deduct amortization of premium.....	.0				
8. Total foreign exchange change in book/adjusted carrying value.....	.0				
9. Deduct current year's other-than-temporary impairment recognized.....	.0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,128,308	1,128,308	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	1,128,308	1,128,308	.0	.0	.0

S110

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

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

**Sch. DB - Pt. C - Sn. 1
NONE**

**Sch. DB - Pt. C - Sn. 2
NONE**

**Sch. DB - Verification
NONE**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	4,750,280	2,999,872	1,750,408
2. Cost of cash equivalents acquired.....	350,303		350,303
3. Accrual of discount.....	128	128	
4. Unrealized valuation increase (decrease).....	.0		
5. Total gain (loss) on disposals.....	.0		
6. Deduct consideration received on disposals.....	3,050,000	3,000,000	.50,000
7. Deduct amortization of premium.....	.0		
8. Total foreign exchange change in book/adjusted carrying value.....	.0		
9. Deduct current year's other-than-temporary impairment recognized.....	.0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,050,711	.0	2,050,711
11. Deduct total nonadmitted amounts.....	.0		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,050,711	.0	2,050,711

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Phillips Edison Strategic Investment Fund I.....		Cincinnati.....	OH.....	Phillips Edison & Company.....		09/18/2007				6,252	(3,402)							0.400
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									0	0	6,252	(3,402)	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated.....									0	0	6,252	(3,402)	0	0	0	0	0	0	XXX
4699999. Totals.....									0	0	6,252	(3,402)	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
		City	State							

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets **DISPOSED**, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Phillips Edison Strategic Investment Fund I.....	Cincinnati.....	OH.	Phillips Edison & Company...	09/18/2007.	02/29/2016.	.....6,252	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,758	.....0	.....3,758	.....3,758	.....0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....																		
4499999	Subtotal - Unaffiliated.....																		
4699999	Totals.....																		

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	For Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912828	G5	3	SD..			1	1,019,141	99.688	996,880	1,000,000	1,016,900		(2,241)			1.875	1.510	MN.....	1,648	18,750	04/26/2016	11/30/2021
912828	RE	2	SD..			1	1,299,188	100.633	1,308,229	1,300,000	1,299,687		185			1.500	1.510	FA.....	6,626	19,500	04/17/2014	08/31/2018
0199999	U.S. Government - Issuer Obligations						2,318,329	XXX	2,305,109	2,300,000	2,316,587	0	(2,056)	0	0	XXX	XXX	XXX	8,274	38,250	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
38375K	ZJ	0				56	20,194		30,729		20,700					0.280	15.170	MON...	236	7,714	07/30/2007	07/20/2037
38377L	AQ	1				1FE	367,806	103.595	358,776	346,323	362,966		(3,088)			4.000	2.900	MON...	1,154	13,853	09/17/2014	09/20/2040
0299999	U.S. Government - Residential Mortgage-Backed Securities						388,000	XXX	389,505	346,323	383,666	0	(3,088)	0	0	XXX	XXX	XXX	1,390	21,567	XXX	XXX
0599999	Total - U.S. Government						2,706,329	XXX	2,694,614	2,646,323	2,700,253	0	(5,144)	0	0	XXX	XXX	XXX	9,664	59,817	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
3130A8	J4	6				1FE	997,850	96.340	963,400	1,000,000	997,946		96			2.520	2.540	JD.....	140	12,600	06/21/2016	06/29/2026
3133EG	AB	1				1FE	747,750	96.291	722,183	750,000	747,862		112			2.670	2.700	MN.....	2,726	10,013	05/17/2016	05/12/2027
3133EG	AB	1	SD..			1FE	249,250	96.291	240,728	250,000	249,287		37			2.670	2.700	MN.....	909	3,337	05/17/2016	05/12/2027
882854	RP	9	SD..			1FE	497,175	101.883	509,415	500,000	497,834		93			5.000	5.040	JJ.....	11,528	25,000	06/25/2008	07/15/2033
976002	BR	5				1FE	146,778	105.977	158,966	150,000	148,178		452			4.500	4.810	AO.....	1,688	6,750	08/28/2009	10/01/2024
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,638,803	XXX	2,594,692	2,650,000	2,641,107	0	790	0	0	XXX	XXX	XXX	16,991	57,700	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																						
3136AK	J5	3				1FE	434,408	98.618	443,781	450,000	436,950		1,385			3.000	3.340	MON...	1,125	13,500	09/19/2014	09/25/2034
3136AK	YP	2				1FE	455,836	102.278	460,251	450,000	454,474		(634)			3.500	3.320	MON...	1,313	15,750	09/19/2014	09/25/2034
31394B	E9	1				1FE	84,091	99.703	83,140	83,387	84,091		(22)			5.500	5.260	MON...	382	4,586	02/08/2005	01/25/2035
31394D	SJ	0				5	73,764	110.512	80,837	73,147	73,706		(58)			8.000	7.850	MON...	98	5,852	08/29/2005	05/25/2035
31394P	QJ	5				5	10,261	124.951	12,774	10,223	10,252		(10)			15.077	14.890	MON...	133	1,646	02/26/2004	02/15/2034
31395W	X7	7				1FE	93,754	108.809	131,624	120,967	120,967					5.750	11.340	MON...	580	6,956	03/19/2007	08/15/2035
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						1,152,114	XXX	1,212,407	1,187,724	1,180,440	0	661	0	0	XXX	XXX	XXX	3,631	48,290	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						3,790,917	XXX	3,807,099	3,837,724	3,821,547	0	1,451	0	0	XXX	XXX	XXX	20,622	105,990	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00101A	AA	3				1	819,510	103.186	722,302	700,000	722,622		(29,605)			6.625	2.250	AO.....	11,594	46,375	03/25/2014	10/01/2017
008252	AM	0				1	766,080	100.522	753,916	750,000	764,733		(1,347)			4.250	3.930	FA.....	12,042	15,938	03/17/2016	02/15/2024
021441	AF	7				1	272,437	107.584	274,339	255,000	269,276		(1,831)			4.100	3.180	MN.....	1,336	10,455	03/27/2015	11/15/2023
023135	AJ	5				1	683,662	98.958	692,710	700,000	686,947		2,001			2.500	2.840	MN.....	1,556	17,500	05/01/2015	11/29/2022
02360F	AA	4				1	570,055	107.988	539,940	500,000	535,764		(12,439)			5.100	2.390	AO.....	6,375	25,500	03/04/2014	10/01/2019
02377U	AB	0				1	338,425	106.625	340,822	319,646	336,157		(3,182)			4.950	3.430	JJ.....	7,296	7,911	01/25/2016	07/15/2024
025932	AK	0				1	498,040	95.779	478,896	500,000	498,097		57			3.500	3.540	FA.....	6,271		08/15/2016	08/15/2026
026074	AA	2				1	457,629	117.363	410,774	350,000	398,002		(18,265)			9.875	3.950	JD.....	1,536	34,563	07/24/2013	06/15/2019
031162	AS	9				1	313,050	101.834	305,502	300,000	304,664		(8,386)			5.850	2.080	JD.....	1,463	17,550	03/22/2016	06/01/2017
037833	BF	6				1	748,620	100.635	754,763	750,000	748,919		185			2.700	2.720	MN.....	2,700	20,250	05/06/2015	05/13/2022
053332	AM	4				1	736,039	103.338	738,874	715,000	730,953		(2,868)			3.700	3.210	AO.....	5,585	26,455	06/03/2015	04/15/2022
05490L	AA	7				1	375,961	97.245	359,808	370,000	375,788		(173)			3.790	3.560	MN.....	2,337	7,012	09/08/2016	05/01/2025
06051G	DX	4				1	429,080	104.776	419,104	400,000	417,333		(11,747)			5.650	2.320	MN.....	3,767	22,600	01/22/2016	05/01/2018
06406H	CW	7	SD..			1	499,905	100.823	504,120	500,000	499,947		19			2.300	2.300	MS.....	3,514	11,500	09/04/2014	09/11/2019
081437	AF	2				1	119,863	110.606	110,606	100,000	109,827		(3,617)			6.800	2.820	FA.....	2,833	6,800	02/21/2014	08/01/2019
081437	AF	2	SD..			1	599,315	110.606	553,030	500,000	549,133		(18,086)			6.800	2.820	FA.....	14,167	34,000	02/21/2014	08/01/2019
11042A	AA	2				1	657,468	106.375	662,136	622,454	649,076		(4,806)			4.625	3.680	MJSD..	880	28,789	06/05/2014	12/20/2025
11133T	AB	9				1	605,064	104.851	629,110	600,000	602,970		(741)			3.950	3.800	MS.....	7,900	23,700	01/09/2014	09/01/2020

E10

SCHEDULE D - PART 1

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

1	2			Codes			6	7			Fair Value				10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13	14	15	16			17	18	19	20	21	22					
CUSIP Identification	Description			Code	F	or	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
12643H AL 4	CREDIT SUISSE MORTGAGE TRUST 10-3R 2A3			D			1FM	643,486	102.016	642,701	630,000	643,094		(392)		0	4.500	3.820	MON	2,363	2,363	11/17/2016	12/26/2036				
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							13,391,807	XXX	13,324,048	13,422,888	13,381,238	(41,444)	6,032	0	0	XXX	XXX	XXX	43,843	378,038	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																											
12626L BP 6	COMM MORTGAGE TRUST 13 CR11 B						1FM	1,092,777	111.061	1,110,610	1,000,000	1,067,678		(9,488)		0	5.161	3.980	MON	4,301	52,458	04/14/2014	10/10/2046				
12632Q AW 3	COMM MORTGAGE TRUST 14 CR18 A4						1FM	1,009,956	103.479	1,034,790	1,000,000	1,007,394		(1,048)		0	3.550	3.410	MON	2,958	35,500	06/19/2014	07/15/2047				
17322A AD 4	CITIGROUP COMMERCIAL MORT 14 GC19 A4						1FM	1,035,039	106.258	1,062,580	1,000,000	1,026,225		(3,349)		0	4.023	3.580	MON	3,353	40,229	04/09/2014	03/10/2047				
17322M AW 6	CITIGROUP COMMERCIAL MORT 14 GC21 A5						1FM	180,240	105.186	184,076	175,000	178,988		(493)		0	3.855	3.480	MON	562	6,745	05/07/2014	05/10/2047				
17322M AY 2	CITIGROUP COMMERCIAL MORT 14 GC21 AS						1FM	850,588	104.339	860,797	825,000	844,512		(2,399)		0	4.026	3.630	MON	2,768	33,215	05/09/2014	05/10/2047				
46641W AV 9	JPMBB COMMERCIAL MORTGAGE 14 C19 A4						1FM	1,029,994	105.949	1,059,490	1,000,000	1,022,599		(2,916)		0	3.996	3.610	MON	3,330	39,965	04/29/2014	04/15/2047				
61763M AF 7	MORGAN STANLEY BAML TRUST 14 C16 A5						1FM	1,029,971	104.794	1,047,940	1,000,000	1,022,832		(2,892)		0	3.892	3.510	MON	3,243	38,920	06/05/2014	06/15/2047				
94988Q AQ 4	WELLS FARGO COMMERCIAL MORT 13 LC12 B						1FM	1,025,469	105.575	1,055,750	1,000,000	1,017,258		(3,051)		0	4.296	3.960	MON	3,580	43,651	04/09/2014	07/15/2046				
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities							7,254,034	XXX	7,416,033	7,000,000	7,187,486	0	(25,636)	0	0	XXX	XXX	XXX	24,095	290,683	XXX	XXX				
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																											
03764D AA 9	APIDOS CLO 13 12A A						1FE	988,200	99.351	993,510	1,000,000	995,790		3,083		0	1.980	2.230	JAJO	4,279	17,000	07/02/2014	04/15/2025				
04014J AA 2	ARES CLO LTD 13 1A A						1FE	666,225	99.819	673,775	675,000	671,998		2,127		0	1.980	2.240	JAJO	2,888	11,475	04/10/2014	04/15/2025				
04964R AA 4	ATRIUM CDO CORP -10A A						1FE	988,600	99.591	995,910	1,000,000	995,669		2,916		0	2.000	2.240	JAJO	4,272	17,120	07/02/2014	07/16/2025				
13470J AA 0	CAN CAPITAL FUNDING LLC 14 1A A						1FE	456,769	99.244	455,047	458,512	457,937		840		0	3.117	3.300	MON	635	13,498	02/17/2016	04/15/2020				
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI 13 2A A1						1FE	990,000	99.499	994,990	1,000,000	997,037		2,423		0	2.031	2.210	JAJO	4,233	17,349	04/25/2014	04/18/2025				
26249G AE 0	DRYDEN SENIOR LOAN FUND 14-33A AR						1FE	1,000,000	100.029	1,000,290	1,000,000	1,000,000				0	2.315	2.340	JAJO	2,573		11/07/2016	10/15/2028				
38137D AA 5	GOLDENTREE LOAN OPPORTUNITIES 13 7A A						1FE	989,000	99.531	995,310	1,000,000	996,590		2,871		0	2.031	2.230	JAJO	3,838	17,471	04/16/2014	04/25/2025				
817176 AA 8	SENECA PARK CLO LTD 14 1A A						1FE	824,557	99.970	824,753	825,000	825,000		39		0	2.360	2.390	JAJO	4,110	17,024	05/09/2014	07/17/2026				
823832 AS 9	SHERIDAN SQUARE CLO LTD 13 1A A2						1FE	989,000	99.424	994,240	1,000,000	996,253		2,700		0	2.050	2.270	JAJO	4,431	17,715	04/24/2014	04/15/2025				
87157V AA 7	SYMPHONY CLO LTD 13 11A A						1FE	994,500	99.827	998,270	1,000,000	999,043		1,736		0	2.180	2.260	JAJO	4,602	18,815	04/15/2014	01/17/2025				
26827E AA 3	ECAAF LTD 15 1A A1			D			1FE	795,181	97.969	779,031	795,181	795,181				0	3.473	3.470	MON	1,227	27,617	06/15/2015	06/15/2040				
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							9,682,032	XXX	9,705,126	9,753,693	9,730,498	0	18,735	0	0	XXX	XXX	XXX	37,088	175,084	XXX	XXX				
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							61,309,021	XXX	60,706,734	59,320,966	60,577,709	(63,440)	(321,996)	0	0	XXX	XXX	XXX	405,393	1,902,660	XXX	XXX				
Totals																											
7799999	Total - Issuer Obligations							35,938,280	XXX	35,161,328	34,094,385	35,236,181	(21,996)	(322,393)	0	0	XXX	XXX	XXX	325,632	1,154,805	XXX	XXX				
7899999	Total - Residential Mortgage-Backed Securities							14,931,921	XXX	14,925,960	14,956,935	14,945,344	(41,444)	3,605	0	0	XXX	XXX	XXX	48,864	447,895	XXX	XXX				
7999999	Total - Commercial Mortgage-Backed Securities							7,254,034	XXX	7,416,033	7,000,000	7,187,486	0	(25,636)	0	0	XXX	XXX	XXX	24,095	290,683	XXX	XXX				
8099999	Total - Other Loan-Backed and Structured Securities							9,682,032	XXX	9,705,126	9,753,693	9,730,498	0	18,735	0	0	XXX	XXX	XXX	37,088	175,084	XXX	XXX				
8399999	Grand Total - Bonds							67,806,267	XXX	67,208,447	65,805,013	67,099,509	(63,440)	(325,689)	0	0	XXX	XXX	XXX	435,679	2,068,467	XXX	XXX				

E10.3

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

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828	G5 3 UNITED STATES TREASURY NOTE		04/26/2016	MORGAN STANLEY & CO		1,019,141	1,000,000	7,633
0599999	Total - Bonds - U.S. Government					1,019,141	1,000,000	7,633
Bonds - U.S. Special Revenue and Special Assessment								
3130A8	J4 6 FEDERAL HOME LOAN BANK		06/21/2016	AMHERST SECURITIES GROUP INC		997,850	1,000,000	
3133EG	AB 1 FEDERAL FARM CREDIT BANK		05/17/2016	BANCAMERICA		997,000	1,000,000	445
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					1,994,850	2,000,000	445
Bonds - Industrial and Miscellaneous								
008252	AM 0 AFFILIATED MANAGERS GROU		03/17/2016	AMHERST SECURITIES GROUP INC		766,080	750,000	3,276
02377U	AB 0 AMERICAN AIRLINES 2013-2		01/25/2016	WELLS FARGO FINANCIAL		355,806	336,063	601
025932	AK 0 AMERICAN FINANCIAL GROUP		08/15/2016	WELLS FARGO FINANCIAL		498,040	500,000	
02660T	FZ 1 AMERICAN HOME MORTGAGE INVESTM 05-3 2A3		12/21/2016	MERRILL LYNCH		450,470	447,950	944
031162	AS 9 AMGEN INC		03/22/2016	JP MORGAN SECURITIES INC		313,050	300,000	5,704
04542B	MS 8 ASSET BACKED FDG CERT 05 AQ1 A4		07/18/2016	WELLS FARGO FINANCIAL		789,701	771,852	2,148
05490L	AA 7 BLUE CROSS BLUE SHIELD M		09/08/2016	AMHERST SECURITIES GROUP INC		375,961	370,000	5,142
06051G	DX 4 BANK OF AMERICA CORP		01/22/2016	MARKETAXESS		429,080	400,000	5,399
126650	CQ 1 CVS HEALTH CORP		11/04/2016	AMHERST SECURITIES GROUP INC		675,821	600,000	12,508
126670	MB 1 COUNTRYWIDE ASSET-BACKED CERTI 05-15 1AF		12/02/2016	MILLENNIUM ADVISORS		416,801	413,378	393
13470J	AA 0 CAN CAPITAL FUNDING LLC 14 1A A		02/17/2016	GUGGENHEIM CAPITAL MARKETS		248,750	250,000	152
210795	PZ 7 CONTL AIRLINES 2012-1 A		08/23/2016	FALCON SQUARE		506,620	468,789	7,296
219023	AF 5 INGREDION INC		08/11/2016	MILLENNIUM ADVISORS		330,233	300,000	4,047
247367	BH 7 DELTA AIR LINES 2007-1 A		08/29/2016	MARKETAXESS		123,475	105,480	420
251510	AA 1 DEUTSCHE ALT-A SECURITIES INC 03-1 A1		11/07/2016	GUGGENHEIM CAPITAL MARKETS		599,949	596,593	820
26249G	AE 0 DRYDEN SENIOR LOAN FUND 14-33A AR		11/07/2016	GOLDMAN SACHS		1,000,000	1,000,000	1,888
26439R	AC 0 DUKE CAPITAL CORP		10/05/2016	AMHERST SECURITIES GROUP INC		562,748	525,000	8,466
362334	EB 6 GSAMP TRUST 06 NC1 A2		02/11/2016	BAIRD,ROBERT W. & CO., INC		318,766	326,940	127
36242D	7U 1 GSR MORTGAGE LOAN TRUST 05 5F 8A10		02/11/2016	WELLS FARGO FINANCIAL		530,673	520,587	1,273
446150	AK 0 HUNTINGTON BANCSHARES		09/08/2016	FALCON SQUARE		499,075	500,000	1,086
575767	AD 0 MASSACHUSETTS MUTUAL LIFE INSURANCE CO		06/28/2016	FIRST TENNESSEE		499,262	400,000	9,917
615369	AA 3 MOODYS CORPORATION		08/24/2016	MARKETAXESS		38,320	34,000	925
741503	AZ 9 PRICELINE GROUP INC/THE		05/18/2016	WELLS FARGO FINANCIAL		698,649	700,000	
74932D	AE 9 RBSP RESECURITIZATION TRUST 13 2 3A1		02/02/2016	WELLS FARGO FINANCIAL		770,670	765,883	638
76110H	QZ 5 RESIDENTIAL ACCREDIT LOANS 04 QS3 A2		03/17/2016	BAIRD,ROBERT W. & CO., INC		624,087	622,143	1,815
76111X	RB 1 RESIDENTIAL FUNDING MTG SEC I 04 S9 1A23		01/29/2016	BAIRD,ROBERT W. & CO., INC		399,444	396,901	121
76112B	4M 9 RESIDENTIAL ASSET MORTGAGE 06 NC3 A2		02/25/2016	WELLS FARGO FINANCIAL		401,710	418,993	36
79548K	A7 3 SALOMON BROTHERS MORTGAGE 98 NC3 M1		12/22/2016	BAIRD,ROBERT W. & CO., INC		664,584	662,927	3,356
81618T	AB 6 SELECT INCOME REIT		12/08/2016	MORGAN STANLEY & CO		401,972	400,000	5,280
85172H	AC 9 SPRINGLEAF MORTGAGE LOAN TRUST 13 3A M2		03/07/2016	NATHAN HALE		334,344	325,000	375
86359B	MB 4 STRUCTURED ASSET SECURITIES 04 6XS A5B		03/11/2016	DA DAVIDSON		796,719	786,519	1,819
871911	AS 2 SYSTEM ENERGY RESOURCES		08/11/2016	MILLENNIUM ADVISORS		106,897	100,000	1,538
87305Q	CK 5 TTX CO		08/15/2016	AMHERST SECURITIES GROUP INC		254,918	250,000	1,138
90263B	HD 3 UCFC HOME EQUITY LOAN 98-D MF1		06/03/2016	WELLS FARGO FINANCIAL		425,736	418,093	561
92343V	BJ 2 VERIZON COMMUNICATIONS		11/04/2016	FALCON SQUARE		550,330	550,000	299
12643H	AL 4 CREDIT SUISSE MORTGAGE TRUST 10-3R 2A3	D	11/17/2016	GUGGENHEIM CAPITAL MARKETS		643,486	630,000	1,654
3899999	Total - Bonds - Industrial and Miscellaneous					17,402,227	16,943,091	91,162

E13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399997	Total - Bonds - Part 3.....					20,416,218	19,943,091	99,240
8399998	Total - Bonds - Summary Item from Part 5.....					1,550,883	1,546,500	3,198
8399999	Total - Bonds.....					21,967,101	21,489,591	102,438
9999999	Total - Bonds, Preferred and Common Stocks.....					21,967,101	XXX	102,438

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
38375K 2J 0	GOVERNMENT NATIONAL MORTGAGE 07 43 SI		12/20/2016	INTEREST ONLY PAYMENT				4,183	4,288				.0		4,288		(4,288)	(4,288)	.907	07/20/2037
38377L AQ 1	GOVERNMENT NATIONAL MORTGAGE A 10 116 HB		12/01/2016	PAYDOWN		53,677	53,677	57,007	54,076		(399)		(399)		53,677			.0	1,756	09/20/2040
912828 RU 6	UNITED STATES TREASURY NOTE		10/07/2016	TRADE WEB		1,000,700	1,000,000	1,013,672	1,003,398		(2,888)		(2,888)		1,000,509		191	191	7,555	11/30/2016
0599999	Total - Bonds - U.S. Government					1,054,377	1,053,677	1,074,862	1,061,762	0	(3,287)	0	(3,287)	0	1,058,474	0	(4,097)	(4,097)	10,218	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3133EE E6 3	FEDERAL FARM CREDIT BANK		04/29/2016	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	998,750	998,833		.41		.41		998,875		1,125	1,125	13,300	04/29/2024
3135G0 SG 9	FANNIE MAE		06/14/2016	SECURITY CALLED BY ISSUER at 100.000		809,000	809,000	796,622	797,892		.664		.664		798,556		10,444	10,444	9,546	12/14/2022
3135G0 UJ 0	FANNIE MAE		02/22/2016	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	980,300	983,171		.301		.301		983,472		16,528	16,528	12,500	02/22/2023
3136A1 BR 5	FANNIE MAE 11 103 PB		11/01/2016	PAYDOWN		89,428	89,428	91,440	90,864		(1,436)		(1,436)		89,428		.0	.0	1,743	02/25/2039
31394B E9 1	FANNIE MAE 04 101 CM		01/01/2016	PAYDOWN		2,664	2,664	2,686	2,664				.0		2,664		.0	.0	12	01/25/2035
31395W X7 7	FREDDIE MAC 3012 ZE		05/01/2016	PAYDOWN		13,562	13,562	10,511	13,562				.0		13,562		.0	.0	135	08/15/2035
976002 BR 5	WINTER PARK FL ELEC REVENUE		10/01/2016	SINK FUND PAYMENT		20,000	20,000	19,570	19,986		.14		.14		20,000		.0	.0	900	10/01/2024
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					2,934,654	2,934,654	2,899,879	2,906,972	0	(416)	0	(416)	0	2,906,557	0	28,097	28,097	38,136	XXX
Bonds - Industrial and Miscellaneous																				
02377U AB 0	AMERICAN AIRLINES 2013-2		07/15/2016	SINK FUND PAYMENT		16,417	16,417	17,382			(50)		(50)		16,417		.0	.0	406	07/15/2024
03072S P8 2	AMERIQUEST MORTGAGE SECURITIES 05 R9 AF4		12/01/2016	PAYDOWN		187,484	187,484	194,180	189,388		(1,904)		(1,904)		187,484		.0	.0	4,690	11/25/2035
040104 DB 4	ARGENT SECURITIES INC. 03 W7 M2		12/25/2016	PAYDOWN		61,621	61,621	61,313	61,454		.167		.167		61,621		.0	.0	1,189	03/25/2034
04542B MS 8	ASSET BACKED FDG CERT 05 AQ1 A4		12/01/2016	PAYDOWN		114,031	114,031	116,668			(288)		(288)		114,031		.0	.0	1,374	06/25/2035
052769 AC 0	AUTODESK INC		01/21/2016	FIRST TENNESSEE		1,000,910	1,000,000	998,560	998,719		.19		.19		998,738		2,172	2,172	3,559	06/15/2020
05531R AG 2	BCAP LLC TRUST 09 RR4 3A1		04/01/2016	PAYDOWN		47,906	47,906	47,756	47,906				.0		47,906		.0	.0	207	04/26/2037
05948K SN 0	BANC OF AMERICA ALTERNATIVE 04 6 4A1		12/01/2016	PAYDOWN		115,385	115,385	116,591	116,591				.0		116,591		(1,206)	(1,206)	3,070	07/25/2019
05948X W9 8	BANC OF AMERICA MORTGAGE SEC 04 1 1A18		11/01/2016	PAYDOWN		73,832	73,832	74,293	74,000		(168)		(168)		73,832		.0	.0	2,295	02/25/2034
05948X Y2 1	BANC OF AMERICA MORTGAGE SEC 04 1 4A1		12/01/2016	PAYDOWN		41,233	41,233	41,716	41,349		(116)		(116)		41,233		.0	.0	1,125	02/25/2019
07324Q CU 8	BAYVIEW FINANCIAL ACQUISITION 03 AA M1		03/11/2016	VARIOUS		129,231	129,457	131,904	130,205		(214)		(214)		129,991		(759)	(759)	1,799	02/25/2033
11042A AA 2	BRITISH AIR 13-1 A PTT		12/20/2016	SINK FUND PAYMENT		32,646	32,646	34,483	32,772		(125)		(125)		32,646		.0	.0	956	12/20/2025
12189P AG 7	BURLINGTN NO SF 00-1 TR		07/15/2016	SINK FUND PAYMENT		79,149	79,149	94,198	79,151		(2)		(2)		79,149		.0	.0	3,267	01/15/2021
12189P AM 4	BURLINGTN NO SF 02-2 TR		03/08/2016	VARIOUS		317,048	303,766	331,824	317,219		(4,485)		(4,485)		312,734		4,314	4,314	9,695	01/15/2021
1248MA AD 9	CREDIT-BASED ASSET SERVICING 07 SP1 A4		12/01/2016	PAYDOWN		82,895	82,895	81,962	82,818		.77		.77		82,895		.0	.0	3,113	12/25/2037
12642H EK 3	CREDIT SUISSE MORTGAGE TRUST 09 9R 10A1		12/01/2016	PAYDOWN		290,389	290,389	302,186	298,748		(8,358)		(8,358)		290,389		.0	.0	8,164	12/26/2035
12644W AC 0	CREDIT SUISSE MORTGAGE TRUST 10 16 A3		06/01/2016	PAYDOWN		146,692	146,692	147,006	146,613		.79		.79		146,692		.0	.0	1,791	06/25/2050

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
126670 EH 7	COUNTRYWIDE ASSET-BACKED CERT 05 12 2A4		12/01/2016	PAYDOWN.....		33,287	33,287	29,958	32,954		333		333		33,287			0	1,613	02/25/2036.
13470J AA 0	CAN CAPITAL FUNDING LLC 14 1A A.....		12/15/2016	PAYDOWN.....		291,488	291,488	290,380	193,900		796		796		291,488			0	8,055	04/15/2020.
16162W KQ 1	CHASE MORTGAGE FINANCE CORP 05 S1 1A10		03/01/2016	PAYDOWN.....		18,534	18,534	19,177	18,653		(118)		(118)		18,534			0	132	05/25/2035.
210795 PZ 7	CONTL AIRLINES 2012-1 A.....		10/11/2016	SINK FUND PAYMENT.....		13,535	13,535	14,627					0		13,535			0	281	10/11/2025.
21079T AA 6	CONTL AIRLINES 2009-1.....		07/08/2016	SINK FUND PAYMENT.....		477,988	477,988	533,377	500,814		(22,826)		(22,826)		477,988			0	42,014	01/08/2018.
22944F BW 8	CREDIT SUISSE MORTGAGE TRUST 09 2R 2A5		09/01/2016	PAYDOWN.....		159,876	159,876	160,975	160,791		(915)		(915)		159,876			0	1,413	06/26/2037.
247361 ZH 4	DELTA AIR LINES 2010-2A.....		11/23/2016	SINK FUND PAYMENT.....		159,295	159,295	174,667	161,521		(2,226)		(2,226)		159,295			0	6,455	11/23/2020.
251510 AA 1	DEUTSCHE ALT-A SECURITIES INC 03-1 A1.....		12/01/2016	PAYDOWN.....		29,274	29,274	29,438					0		29,274			0	129	09/25/2033.
251510 CX 9	DEUTSCHE ALT-A SECURITIES INC 05 1 2A1.....		12/01/2016	PAYDOWN.....		141,094	141,094	144,447	144,199		(126)		(126)		144,073		(2,979)	(2,979)	4,019	02/25/2020.
251563 BQ 4	DEUTSCHE MORTGAGE SECURITIES 03 1 2A.....		12/01/2016	PAYDOWN.....		21,041	21,041	21,172	21,073		(32)		(32)		21,041			0	574	04/25/2018.
26249G AA 8	DRYDEN SENIOR LOAN FUND 14 33A A.....		11/22/2016	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	23,244	07/15/2026.
362334 EB 6	GSAMP TRUST 06 NC1 A2.....		12/25/2016	PAYDOWN.....		142,111	142,111	138,558			1,190		1,190		142,111			0	443	02/25/2036.
362341 ZB 8	GSAMP TRUST 05 HE5 M1.....		12/25/2016	PAYDOWN.....		220,090	220,090	215,963	219,361		729		729		220,090			0	1,090	11/25/2035.
36242D 7U 1	GSR MORTGAGE LOAN TRUST 05 5F 8A10.....		12/01/2016	PAYDOWN.....		116,396	116,396	118,651			(274)		(274)		116,396			0	2,591	06/25/2035.
39121J AA 8	GREAT RIVER ENERGY.....		07/01/2016	SINK FUND PAYMENT.....		35,229	35,229	35,141	35,229				0		35,229			0	2,054	07/01/2017.
45660N B2 0	RESIDENTIAL ASSET SECURITIZATI 04 A2 1A1		12/01/2016	PAYDOWN.....		49,568	49,568	50,389	49,729		(161)		(161)		49,568			0	1,207	05/25/2034.
45660N RM 9	RESIDENTIAL ASSET SECURITIZATI 03 A8 A2.....		12/25/2016	PAYDOWN.....		127,655	127,655	125,266	126,820		835		835		127,655			0	393	10/25/2018.
45660N ZF 5	RESIDENTIAL ASSET SECURITIZATI 04 A1 A2.....		12/25/2016	PAYDOWN.....		126,308	126,308	122,045	125,100		1,208		1,208		126,308			0	601	04/25/2034.
46634B DG 4	JP MORGAN REREMIC 09 12 7A3.....		06/01/2016	PAYDOWN.....		819,663	819,663	825,555	824,601		(4,938)		(4,938)		819,663			0	13,377	08/26/2037.
500255 AR 5	KOHL'S CORPORATION.....		03/17/2016	US BANCORP PIPER JAFFRAY.....		621,558	600,000	625,488	620,406		(750)		(750)		619,656		1,902	1,902	9,400	11/01/2021.
525221 CA 3	LEHMAN XS TRUST 05 4 1A3.....		12/25/2016	PAYDOWN.....		82,113	82,113	77,751	80,734		1,379		1,379		82,113			0	777	10/25/2035.
525221 DS 3	LEHMAN XS TRUST 05-8 1A2.....		12/27/2016	PRIOR PERIOD INCOME.....									0					0	2,384	12/25/2035.
542514 EX 8	LONG BEACH MORTGAGE LOAN TRUST 04 1 M4		12/25/2016	PAYDOWN.....		53,807	53,807	52,764	53,690		117		117		53,807			0	616	02/25/2034.
55265K 2K 4	MASTR ASSET SECURITIZATION TR 03 11 7A5		03/07/2016	VARIOUS.....		195,519	188,810	195,300	195,300		(391)		(391)		194,909		610	610	2,660	12/25/2033.
576434 EW 0	MASTR ALTERNATIVE LOANS TRUST 03 4 B1.....		12/01/2016	PAYDOWN.....		33,019	33,019	32,514	30,575	2,410	35		2,445		33,019			0	1,083	06/25/2033.
576434 VX 9	MASTR ALTERNATIVE LOANS TRUST 04 10 4A1		12/01/2016	PAYDOWN.....		64,195	64,195	66,869	64,707		(512)		(512)		64,195			0	2,167	09/25/2019.
57643L LB 0	MASTR ASSET BACKED SECURITIES 05 AB1 A3B		12/01/2016	PAYDOWN.....		267,696	267,696	273,632	269,685		(1,988)		(1,988)		267,696			0	6,843	11/25/2035.
57643M FS 8	MASTR ASSET SECURITIZATION TR 04 9 6A1.....		12/01/2016	PAYDOWN.....		54,683	54,683	55,503	54,924		(241)		(241)		54,683			0	1,530	09/25/2019.

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
57772K AC 5	MAXIM INTEGRATED PRODUCT.....		02/11/2016	BAIRD,ROBERT W. & CO., INC.....		850,145	846,000	847,944	848,170				(94)		848,076		2,070	2,070	5,405	11/15/2018.
589929 2N 7	MLCC MORTGAGE INVESTORS INC 03 F A2....		12/25/2016	PAYDOWN.....		76,203	76,203	73,440	75,299				904		76,203			0	677	10/25/2028.
61744C VH 6	MORGAN STANLEY HOME EQUITY 05 4 A2C....		11/25/2016	PAYDOWN.....		252,094	252,094	247,052	252,124				(31)		252,094			0	2,283	09/25/2035.
6944P0 AB 1	PACIFIC LIFE GLOBAL FNDG.....		02/06/2016	MATURITY.....		600,000	600,000	621,750	600,484				(484)		600,000			0	2,287	02/06/2016.
73316P GG 9	POPULAR ABS MORTGAGE PASS-THR 05 5 AF3		12/01/2016	PAYDOWN.....		136,602	136,602	138,566	137,505				(903)		136,602			0	5,250	11/25/2035.
73316P GK 0	POPULAR ABS MORTGAGE PASS-THR 05 5 AF6		09/01/2016	PAYDOWN.....		244,776	244,776	247,874	246,859				(2,083)		244,776			0	5,020	11/25/2035.
74928D AC 9	RBSSP RESECURITIZATION TRUST 09 1 2A1...		12/01/2016	PAYDOWN.....		45,716	45,716	47,752	46,416				(700)		45,716			0	1,571	02/26/2037.
74928D AJ 4	RBSSP RESECURITIZATION TRUST 09 1 5A1...		12/01/2016	PAYDOWN.....		144,102	144,102	151,307	146,517				(2,416)		144,102			0	4,677	09/26/2037.
74932D AE 9	RBSSP RESECURITIZATION TRUST 13 2 3A1...		12/25/2016	PAYDOWN.....		238,290	238,290	239,779				(327)		238,290			0	3,033	06/26/2037.	
760985 YV 7	RESIDENTIAL ASSET MORTGAGE 03 RZ4 A7....		12/01/2016	PAYDOWN.....		39,714	39,714	40,477	40,024				(310)		39,714			0	1,011	06/25/2033.
76110H HG 7	RESIDENTIAL ACCREDIT LOANS 03 QS16 A1....		12/01/2016	PAYDOWN.....		71,508	71,508	72,587	71,778				(270)		71,508			0	1,767	08/25/2018.
76110H MA 4	RESIDENTIAL ACCREDIT LOANS 03 QS20 A1....		12/01/2016	PAYDOWN.....		66,840	66,840	68,535	67,159				(319)		66,840			0	1,804	11/25/2018.
76110H QZ 5	RESIDENTIAL ACCREDIT LOANS 04 QS3 A2....		12/01/2016	PAYDOWN.....		180,579	180,579	181,144				(182)		180,579			0	3,703	03/25/2019.	
76110H SS 9	RESIDENTIAL ACCREDIT LOANS 04 QS5 A2....		12/01/2016	PAYDOWN.....		93,462	93,462	96,967	95,897				(2,435)		93,462			0	3,051	04/25/2034.
76110V NV 6	RESIDENTIAL FUNDING MORTGAGE 03 HS3 A14		12/01/2016	PAYDOWN.....		127,858	127,858	125,940	127,334				524		127,858			0	3,807	09/25/2033.
76111X EA 7	RESIDENTIAL FUNDING MTG SEC I 03 S20 2A1		12/01/2016	PAYDOWN.....		146,113	146,113	146,834	146,364				(251)		146,113			0	3,563	12/25/2018.
76111X RB 1	RESIDENTIAL FUNDING MTG SEC I 04 S9 1A23		12/01/2016	PAYDOWN.....		88,527	88,527	89,094				(85)		88,527			0	2,379	12/25/2034.	
76112B 4M 9	RESIDENTIAL ASSET MORTGAGE 06 NC3 A2....		12/25/2016	PAYDOWN.....		132,474	132,474	127,010				1,148		132,474			0	359	03/25/2036.	
81744U AB 0	SEQUOIA MORTGAGE TRUST 12 2 A2.....		11/01/2016	PAYDOWN.....		286,376	286,376	293,468	290,934				(4,558)		286,376			0	4,198	04/25/2042.
832389 AC 4	SMITHS 1994-A3 PT TRUST.....		07/02/2016	VARIOUS.....		127,759	127,758	151,441	130,580				(2,822)		127,758			0	8,067	07/02/2018.
83611M GS 1	SOUNDVIEW HOME EQUITY LOAN TR 05 OPT3 A4		04/25/2016	PAYDOWN.....		27,950	27,950	27,220	27,907				43		27,950			0	31	11/25/2035.
86359B MB 4	STRUCTURED ASSET SECURITIES 04 6XS A5B		12/01/2016	PAYDOWN.....		103,747	103,746	105,092				(74)		103,746			0	2,904	03/25/2034.	
86359B MF 5	STRUCTURED ASSET SECURITIES 04 3 3A1....		12/01/2016	PAYDOWN.....		73,758	73,758	76,577	74,465				(707)		73,758			0	2,306	03/25/2019.
86359B SV 4	STRUCTURED ASSET SECURITIES 04 S2 M4....		12/25/2016	PAYDOWN.....		177,533	177,533	116,758	174,708				2,826		177,533			0	2,291	06/25/2034.

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86359D JL 2	STRUCTURED ASSET SECURITIES 05 14 1A1..		12/25/2016	PAYDOWN.....		83,222	83,222	75,940	82,026		1,196		1,196		83,222			0	397	07/25/2035.
881561 VX 9	TERWIN MORTGAGE TRUST 05 12AL AF3.....		12/01/2016	PAYDOWN.....		146,449	146,449	148,966	147,809		(1,360)		(1,360)		146,449			0	3,892	07/25/2036.
90263B HD 3	UCFC HOME EQUITY LOAN 98-D MF1.....		12/01/2016	PAYDOWN.....		77,114	77,114	78,524			(200)		(200)		77,114			0	1,184	04/15/2030.
92553P AV 4	VIACOM INC.....		03/17/2016	MILLENNIUM ADVISORS.....		693,958	700,000	688,688	691,373		573		573		691,945		2,014	2,014	7,315	04/01/2019.
94981X AB 9	WELLS FARGO MORTGAGE BACKED 04 AA A2 ..		03/01/2016	PAYDOWN.....		9,365	9,365	9,107	9,320		45		45		9,365			0	38	12/25/2034.
94983B AE 9	WELLS FARGO MORTGAGE BACKED 06 4 1A5. .		10/04/2016	VARIOUS.....		342,982	354,259	333,889	335,237		3,055		3,055		338,292		4,690	4,690	2,985	04/25/2036.
12591D AC 5	CNOOC FINANCE 2014 ULC.....	A	02/02/2016	NORTHERN TRUST.....		203,712	200,000	199,338	199,430		5		5		199,435		4,277	4,277	2,243	04/30/2024.
26827E AA 3	ECAF LTD 15 1A A1.....	D	12/15/2016	PAYDOWN.....		175,535	175,535	175,535	175,535				0		175,535			0	2,859	06/15/2040.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					14,156,354	14,123,581	14,266,224	12,842,953	2,410	(54,536)	0	(52,126)	0	14,139,250	0	17,105	17,105	276,202	XXX
8399997.	Total - Bonds - Part 4.....					18,145,385	18,111,912	18,240,965	16,811,687	2,410	(58,239)	0	(55,829)	0	18,104,281	0	41,105	41,105	324,556	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					1,546,501	1,546,498	1,550,884			(4,383)		(4,383)		1,546,501				11,054	XXX
8399999.	Total - Bonds.....					19,691,886	19,658,410	19,791,849	16,811,687	2,410	(62,622)	0	(60,212)	0	19,650,782	0	41,105	41,105	335,610	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					19,691,886	XXX	19,791,849	16,811,687	2,410	(62,622)	0	(60,212)	0	19,650,782	0	41,105	41,105	335,610	XXX

E14.3

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
02640F AC 2	AMERICAN GENERAL MORTGAGE LOAN 10 1A A3	..	03/08/2016	GUGGENHEIM CAPITAL MARKETS.....	05/01/2016	PAYDOWN.....	307,298	307,875	307,299	307,299		(576)		(576)				0	1,857	482
126670 HG 6	COUNTRYWIDE ASSET-BACKED CERT 05 13 3AV3	..	04/27/2016	MORGAN STANLEY & CO.....	06/25/2016	PAYDOWN.....	422,283	420,304	422,283	422,283		1,979		1,979				0	496	32
76110H BL 2	RESIDENTIAL ACCREDIT LOANS 03 QS7 A2	..	02/18/2016	WELLS FARGO FINANCIAL.....	03/01/2016	PAYDOWN.....	479,314	481,936	479,315	479,315		(2,621)		(2,621)				0	1,897	1,391
76110H SV 2	RESIDENTIAL ACCREDIT LOANS 04 QS5 A5	..	03/29/2016	BAIRD,ROBERT W. & CO., INC.....	12/01/2016	PAYDOWN.....	337,603	340,769	337,604	337,604		(3,165)		(3,165)				0	6,804	1,292
3899999.	Total - Bonds - Industrial and Miscellaneous.....						1,546,498	1,550,884	1,546,501	1,546,501	0	(4,383)	0	(4,383)	0	0	0	0	11,054	3,197
8399998.	Total - Bonds.....						1,546,498	1,550,884	1,546,501	1,546,501	0	(4,383)	0	(4,383)	0	0	0	0	11,054	3,197
9999999.	Total - Bonds, Preferred and Common Stocks.....						1,550,884	1,550,884	1,546,501	1,546,501	0	(4,383)	0	(4,383)	0	0	0	0	11,054	3,197

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

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

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
665278	70 1			12/15/2016	DIRECT	XXX	1,128,308						1,128,308					MON	2,980	
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							1,128,308	0	0	0	0	XXX	1,128,308	0	0	XXX	XXX	XXX	2,980	0
9199999. Total - Short-Term Investments							1,128,308	0	0	0	0	XXX	1,128,308	0	0	XXX	XXX	XXX	2,980	0

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

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

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

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

**Sch. DB - Pt. D - Sn. 1
NONE**

**Sch. DB - Pt. D - Sn. 2
NONE**

**Sch. DL - Pt. 1
NONE**

**Sch. DL - Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Wells Fargo..... St. Petersburg, FL.....					(3,783,090)	XXX
Wells Fargo..... St. Petersburg, FL.....					4,350,651	XXX
Wells Fargo..... St. Petersburg, FL.....					(504,457)	XXX
US AmeriBank..... St. Petersburg, FL.....	O.....				4,409,238	XXX
US AmeriBank..... St. Petersburg, FL.....			30,567		7,030,417	XXX
0199998. Deposits in.....5 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(18,143)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	30,567	0	11,484,616	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	30,567	0	11,484,616	XXX
0599999. Total Cash.....	XXX	XXX	30,567	0	11,484,616	XXX

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

1. January.....	9,302,780	4. April.....	12,189,117	7. July.....	8,546,711	10. October.....	8,058,697
2. February.....	12,178,564	5. May.....	15,158,150	8. August.....	4,517,326	11. November.....	8,628,996
3. March.....	14,186,560	6. June.....	13,390,193	9. September.....	12,047,472	12. December.....	11,484,616

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							
BB&T- St. Petersburg ,FL.....	SD.....	08/07/2014.....	.....0.007	11/12/2018.....	.....300,000	.....1,292	.....1,673
Bell County Treasurer, TX.....	SD.....	03/21/2011.....	-.....	-.....	.....100,000	.....	.....
Bexar County Clerk , TX.....	SD.....	03/30/2012.....	-.....	-.....	.....100,000	.....	.....
Brazoria County Clerk , TX.....	SD.....	04/04/2013.....	-.....	-.....	.....50,000	.....	.....
City Bank Texas, TX.....	SD.....	06/16/2014.....	.....0.006	07/09/2017.....	.....50,703	.....173	.....303
Dallas County Treasurer, TX.....	SD.....	11/18/2014.....	-.....	-.....	.....100,000	.....	.....
Denton County Treasurer , TX.....	SD.....	09/26/2014.....	.....0.001	02/22/2017.....	.....50,000	.....43	.....85
Harris County Treasurer- Houston, TX.....	SD.....	05/18/2011.....	.....0.002	02/22/2017.....	.....500,000	.....652	.....2,089
Legacy Texas Bank (held under) Collin County Clerk.....	SD.....	10/20/2016.....	.....0.003	-.....	.....50,000	.....25	.....
Northern Trust.....	SD.....	09/15/2018.....	.....0.004	09/15/2018.....	.....150,000	.....91	.....
Regions Bank - Tampa, FL.....	SD.....	04/16/2012.....	.....0.001	09/27/2017.....	.....50,000	.....9	.....204
Regions Bank - Tampa, FL.....	SD.....	04/13/2011.....	.....0.003	12/11/2019.....	.....400,008	.....442	.....1,187
Sage Capital Bank, TX.....	SD.....	02/15/2013.....	.....0.004	09/23/2017.....	.....150,000	.....102	.....526
8599999. Total - Other Cash Equivalents.....					.....2,050,711	.....2,829	.....6,068
8699999. Total - Cash Equivalents.....					.....2,050,711	.....2,829	.....6,068

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders		5 Book/Adjusting Carrying Value	6 Fair Value
			3 Book/Adjusting Carrying Value	4 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	O	BENEFIT OF ALL POLICYHOLDERS-Bail Bonds.....	2,306,675	2,332,279	750,008	750,008
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	B	Property & Casualty.....			210,805	213,958
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM						
33. New York.....NY						
34. North Carolina.....NC	B	Property & Casualty.....			1,299,687	1,308,229
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	O	Property & Casualty-Bail Bonds.....			2,317,603	2,297,583
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA	B	Property & Casualty.....			249,287	240,728
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	2,306,675	2,332,279	4,827,390	4,810,506

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

2016 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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