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# ANNUAL STATEMENT

## For the Year Ending December 31, 2016

### OF THE CONDITION AND AFFAIRS OF THE

# MOUNT BEACON INSURANCE COMPANY

NAIC Group Code 4863 , 4863 NAIC Company Code 15592 Employer's ID Number 47-1689973  
(current period) (prior period)

Organized under the Laws of FLORIDA , State of Domicile or Port of Entry FL

Country of Domicile United States

Incorporated/Organized 09/02/2014 Commenced Business 09/02/2014

Statutory Home Office 1 S. SCHOOL AVENUE, STE 900 , SARASOTA, FL, US 34237  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 628 HEBRON AVENUE, STE 106  
(Street and Number)

GLASTONBURY, CT, US 06033-5018 (860)368-2000  
(City or Town, State, Country and Zip Code) (Area Code)(Telephone Number)

Mail Address 628 HEBRON AVENUE, STE 106 , GLASTONBURY, CT, US 06033-5018  
(Street and Number) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2101 E. PRESIDENT GEORGE BUSH HWY, STE 200  
(Street and Number)

RICHARDSON, TX, US 75082 (972)301-0160  
(City or Town, State, Country and Zip Code) (Area Code)(Telephone Number)

Internet Website Address www.mountbeaconins.net

Statutory Statement Contact KATHRYN C. DULANSKI (972)301-0160  
(Name) (Area Code)(Telephone Number)

WMSFINANCE@INPOINT.COM (Fax Number)  
(E-Mail Address)

### OFFICERS

Name	Title
WALTER NEAL WASSERMAN	PRESIDENT
MICHAEL RAYMOND TERELMES	TREASURER
LORI M. POWERS	SECRETARY

### OTHERS

### DIRECTORS OR TRUSTEES

WALTER NEAL WASSERMAN	LORI M. POWERS
MICHAEL RAYMOND TERELMES	SUSAN J. PATSCHAK
ANDREW J. ROTH	

State of Connecticut  
 County of Hartford ss

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

_____ (Signature) WALTER NEAL WASSERMAN _____ (Printed Name) 1. PRESIDENT _____ (Title)	_____ (Signature) MICHAEL RAYMOND TERELMES _____ (Printed Name) 2. TREASURER _____ (Title)	_____ (Signature) LORI M. POWERS _____ (Printed Name) 3. SECRETARY _____ (Title)
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Subscribed and sworn to before me this

\_\_\_\_\_ day of \_\_\_\_\_ 2017

\_\_\_\_\_  
 (Notary Public Signature)

a. Is this an original filing? Yes[X] No[ ]

b. If no: 1. State the amendment number 0  
 2. Date filed \_\_\_\_\_  
 3. Number of pages attached 0

## 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 .....	511,986	2.319	511,986	0	511,986	2.319
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies .....	248,132	1.124	248,132	0	248,132	1.124
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations .....	0	0.000	0	0	0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations .....	0	0.000	0	0	0	0.000
1.44 Industrial development and similar obligations .....	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA .....	0	0.000	0	0	0	0.000
1.512 Issued or Guaranteed by FNMA and FHLMC .....	2,455,439	11.123	2,455,439	0	2,455,439	11.123
1.513 All other .....	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	1,884,284	8.535	1,884,284	0	1,884,284	8.535
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....	0	0.000	0	0	0	0.000
1.523 All other .....	1,038,514	4.704	1,038,514	0	1,038,514	4.704
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	8,028,611	36.368	8,028,611	0	8,028,611	36.368
2.2 Unaffiliated Non-U.S. securities (including Canada) .....	648,524	2.938	648,524	0	648,524	2.938
2.3 Affiliated securities .....	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds .....	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated .....	0	0.000	0	0	0	0.000
3.22 Unaffiliated .....	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....	0	0.000	0	0	0	0.000
3.32 Unaffiliated .....	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated .....	0	0.000	0	0	0	0.000
3.42 Unaffiliated .....	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....	0	0.000	0	0	0	0.000
3.52 Unaffiliated .....	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development .....	0	0.000	0	0	0	0.000
4.2 Agricultural .....	0	0.000	0	0	0	0.000
4.3 Single family residential properties .....	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties .....	0	0.000	0	0	0	0.000
4.5 Commercial loans .....	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans .....	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company .....	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt) .....	0	0.000	0	0	0	0.000
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt) .....	0	0.000	0	0	0	0.000
6. Contract loans .....	0	0.000	0	0	0	0.000
7. Derivatives .....	0	0.000	0	0	0	0.000
8. Receivables for securities .....	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....	0	0.000	0	X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments .....	7,260,536	32.889	7,260,536	0	7,260,536	32.889
11. Other invested assets .....	0	0.000	0	0	0	0.000
12. TOTAL Invested assets .....	22,076,026	100.000	22,076,026	0	22,076,026	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

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

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

**SCHEDULE BA - VERIFICATION BETWEEN YEARS****Other Long-Term Invested Assets**

1.	Book/adjusted carrying value, December 31 of prior year .....		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8) .....	0	
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	0	0
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16 .....	0	
3.2	TOTALS, Part 3, Column 12 .....	0	0
4.	Accrual of discount .....		0
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13 .....	0	
5.2	TOTALS, Part 3, Column 9 .....	0	0
6.	TOTAL gain (loss) on disposals, Part 3, Column 19 .....		0
7.	Deduct amounts received on disposals, Part 3, Column 20 .....		0
8.	Deduct amortization of premium and depreciation .....		0
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17 .....	0	
9.2	TOTALS, Part 3, Column 14 .....	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15 .....	0	
10.2	TOTALS, Part 3, Column 11 .....	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) .....		0
12.	Deduct total nonadmitted amounts .....		0
13.	Statement value at end of current period (Line 11 minus Line 12) .....		0

**NONE****SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

1.	Book/adjusted carrying value, December 31 of prior year .....		0
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....		18,278,494
3.	Accrual of Discount .....		445
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12 .....	0	
4.2	Part 2, Section 1, Column 15 .....	0	
4.3	Part 2, Section 2, Column 13 .....	0	
4.4	Part 4, Column 11 .....	0	0
5.	TOTAL gain (loss) on disposals, Part 4, Column 19 .....		(76,567)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		3,363,868
7.	Deduct amortization of premium .....		23,014
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15 .....	0	
8.2	Part 2, Section 1, Column 19 .....	0	
8.3	Part 2, Section 2, Column 16 .....	0	
8.4	Part 4, Column 15 .....	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14 .....	0	
9.2	Part 2, Section 1, Column 17 .....	0	
9.3	Part 2, Section 2, Column 14 .....	0	
9.4	Part 4, Column 13 .....	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....		14,815,490
11.	Deduct total nonadmitted amounts .....		0
12.	Statement value at end of current period (Line 10 minus Line 11) .....		14,815,490

## SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	785,576	777,048	787,285	756,510
	2. Canada .....	0	0	0	0
	3. Other Countries .....	0	0	0	0
	4. TOTALS .....	785,576	777,048	787,285	756,510
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS .....	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS .....	0	0	0	0
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. TOTALS .....	4,314,265	4,196,689	4,318,485	4,052,539
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States .....	9,067,125	8,970,010	9,074,291	8,843,310
	9. Canada .....	44,893	44,411	44,887	45,000
	10. Other Countries .....	603,631	597,207	604,573	575,000
	11. TOTALS .....	9,715,649	9,611,627	9,723,751	9,463,310
Parent, Subsidiaries and Affiliates	12. TOTALS .....	0	0	0	0
	13. TOTAL Bonds .....	14,815,490	14,585,364	14,829,522	14,272,358
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	0	0	0	
	15. Canada .....	0	0	0	
	16. Other Countries .....	0	0	0	
	17. TOTALS .....	0	0	0	
Parent, Subsidiaries and Affiliates	18. TOTALS .....	0	0	0	
	19. TOTAL Preferred Stocks .....	0	0	0	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....	0	0	0	
	21. Canada .....	0	0	0	
	22. Other Countries .....	0	0	0	
	23. TOTALS .....	0	0	0	
Parent, Subsidiaries and Affiliates	24. TOTALS .....	0	0	0	
	25. TOTAL Common Stocks .....	0	0	0	
	26. TOTAL Stocks .....	0	0	0	
	27. TOTAL Bonds and Stocks .....	14,815,490	14,585,364	14,829,522	

## 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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,128,521	564,286	209,318	0	0	X X X	3,902,125	21.76	0	0.00	3,902,125	0
1.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.7 TOTALS	3,128,521	564,286	209,318	0	0	X X X	3,902,125	21.76	0	0.00	3,902,125	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	283,676	1,868,293	1,328,187	712,690	121,419	X X X	4,314,265	24.06	0	0.00	4,314,265	0
5.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.7 TOTALS	283,676	1,868,293	1,328,187	712,690	121,419	X X X	4,314,265	24.06	0	0.00	4,314,265	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	566,604	5,537,260	2,103,599	19,272	20,236	X X X	8,246,970	45.99	0	0.00	8,246,970	0
6.2 NAIC 2	0	988,330	480,349	0	0	X X X	1,468,679	8.19	0	0.00	1,468,679	0
6.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.7 TOTALS	566,604	6,525,590	2,583,947	19,272	20,236	X X X	9,715,649	54.18	0	0.00	9,715,649	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 3,978,801	7,969,839	3,641,103	731,962	141,655	0	16,463,360	91.81	X X X	X X X	16,463,360	0
10.2 NAIC 2	(d) 0	988,330	480,349	0	0	0	1,468,679	8.19	X X X	X X X	1,468,679	0
10.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.00	X X X	X X X	0	0
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.00	X X X	X X X	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.00	X X X	X X X	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.00	X X X	X X X	0	0
10.7 TOTALS	3,978,801	8,958,169	4,121,452	731,962	141,655	0	(b) 17,932,039	100.00	X X X	X X X	17,932,039	0
10.8 Line 10.7 as a % of Column 7	22.19	49.96	22.98	4.08	0.79	0.00	100.00	X X X	X X X	X X X	100.00	0.00
11. Total Bonds Prior Year												
11.1 NAIC 1	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.2 NAIC 2	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.3 NAIC 3	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.4 NAIC 4	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.5 NAIC 5	0	0	0	0	0	X X X	X X X	X X X	(c) 0	0.00	0	0
11.6 NAIC 6	0	0	0	0	0	X X X	X X X	X X X	(c) 0	0.00	0	0
11.7 TOTALS	0	0	0	0	0	X X X	X X X	X X X	(b) 0	0.00	0	0
11.8 Line 11.7 as a % of Col. 9	0.00	0.00	0.00	0.00	0.00	X X X	X X X	X X X	0.00	X X X	0.00	0.00
12. Total Publicly Traded Bonds												
12.1 NAIC 1	3,978,801	7,969,839	3,641,103	731,962	141,655	0	16,463,360	91.81	0	0.00	16,463,360	X X X
12.2 NAIC 2	0	988,330	480,349	0	0	0	1,468,679	8.19	0	0.00	1,468,679	X X X
12.3 NAIC 3	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
12.4 NAIC 4	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
12.5 NAIC 5	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
12.6 NAIC 6	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
12.7 TOTALS	3,978,801	8,958,169	4,121,452	731,962	141,655	0	17,932,039	100.00	0	0.00	17,932,039	X X X
12.8 Line 12.7 as a % of Col. 7	22.19	49.96	22.98	4.08	0.79	0.00	100.00	X X X	X X X	X X X	100.00	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	22.19	49.96	22.98	4.08	0.79	0.00	100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.2 NAIC 2	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.3 NAIC 3	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.4 NAIC 4	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.5 NAIC 5	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.6 NAIC 6	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.7 TOTALS	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.8 Line 13.7 as a % of Col. 7	0.00	0.00	0.00	0.00	0.00	0.00	0.00	X X X	X X X	X X X	X X X	0.00
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	X X X	X X X	X X X	X X X	0.00

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(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.  
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....3,116,550; 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 Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	3,116,550	511,986	0	0	0	X X X	3,628,536	20.23	0	0.00	3,628,536	0
1.2	Residential Mortgage-Backed Securities	11,972	52,300	209,318	0	0	X X X	273,589	1.53	0	0.00	273,589	0
1.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.5	TOTALS	3,128,521	564,286	209,318	0	0	X X X	3,902,125	21.76	0	0.00	3,902,125	0
2.	All Other Governments												
2.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	0	248,132	0	0	0	X X X	248,132	1.38	0	0.00	248,132	0
5.2	Residential Mortgage-Backed Securities	283,676	1,609,117	1,053,802	712,690	121,419	X X X	3,780,704	21.08	0	0.00	3,780,704	0
5.3	Commercial Mortgage-Backed Securities	0	11,045	274,385	0	0	X X X	285,430	1.59	0	0.00	285,430	0
5.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.5	TOTALS	283,676	1,868,293	1,328,187	712,690	121,419	X X X	4,314,265	24.06	0	0.00	4,314,265	0
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	0	3,099,531	1,740,059	0	0	X X X	4,839,590	26.99	0	0.00	4,839,590	0
6.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.3	Commercial Mortgage-Backed Securities	18,332	136,786	843,889	19,272	20,236	X X X	1,038,514	5.79	0	0.00	1,038,514	0
6.4	Other Loan-Backed and Structured Securities	548,272	3,289,273	0	0	0	X X X	3,837,545	21.40	0	0.00	3,837,545	0
6.5	TOTALS	566,604	6,525,590	2,583,947	19,272	20,236	X X X	9,715,649	54.18	0	0.00	9,715,649	0
7.	Hybrid Securities												
7.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.2	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.3	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.4	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.5	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0

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

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

	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 Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	3,116,550	3,859,649	1,740,059	0	0	X X X	8,716,257	48.61	X X X	X X X	8,716,257	0
10.2 Residential Mortgage-Backed Securities	295,648	1,661,417	1,263,119	712,690	121,419	X X X	4,054,293	22.61	X X X	X X X	4,054,293	0
10.3 Commercial Mortgage-Backed Securities	18,332	147,830	1,118,274	19,272	20,236	X X X	1,323,944	7.38	X X X	X X X	1,323,944	0
10.4 Other Loan-Backed and Structured Securities	548,272	3,289,273	0	0	0	X X X	3,837,545	21.40	X X X	X X X	3,837,545	0
10.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
10.6 TOTALS	3,978,801	8,958,169	4,121,452	731,962	141,655	0	17,932,039	100.00	X X X	X X X	17,932,039	0
10.7 Line 10.6 as a % of Col. 7	22.19	49.96	22.98	4.08	0.79	0.00	100.00	X X X	X X X	X X X	100.00	0.00
11. Total Bonds Prior Year												
11.1 Issuer Obligations	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 TOTALS	0	0	0	0	0	X X X	X X X	X X X	0	0.00	0	0
11.7 Line 11.6 as a % of Col. 9	0.00	0.00	0.00	0.00	0.00	X X X	X X X	X X X	0.00	X X X	0.00	0.00
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	3,116,550	3,859,649	1,740,059	0	0	X X X	8,716,257	48.61	0	0.00	8,716,257	X X X
12.2 Residential Mortgage-Backed Securities	295,648	1,661,417	1,263,119	712,690	121,419	X X X	4,054,293	22.61	0	0.00	4,054,293	X X X
12.3 Commercial Mortgage-Backed Securities	18,332	147,830	1,118,274	19,272	20,236	X X X	1,323,944	7.38	0	0.00	1,323,944	X X X
12.4 Other Loan-Backed and Structured Securities	548,272	3,289,273	0	0	0	X X X	3,837,545	21.40	0	0.00	3,837,545	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	X X X
12.6 TOTALS	3,978,801	8,958,169	4,121,452	731,962	141,655	0	17,932,039	100.00	0	0.00	17,932,039	X X X
12.7 Line 12.6 as a % of Col. 7	22.19	49.96	22.98	4.08	0.79	0.00	100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	22.19	49.96	22.98	4.08	0.79	0.00	100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	X X X	0
13.2 Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	X X X	0
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	X X X	0
13.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	X X X	0
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	X X X	0
13.6 TOTALS	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
13.7 Line 13.6 as a % of Col. 7	0.00	0.00	0.00	0.00	0.00	0.00	0.00	X X X	X X X	X X X	X X X	0.00
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	X X X	X X X	X X X	X X X	0.00

## 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 .....	0	0	0	0	0
2. Cost of short-term investments acquired .....	24,988,026	24,988,026	0	0	0
3. Accrual of discount .....	296	296	0	0	0
4. Unrealized valuation increase (decrease) .....	0	0	0	0	0
5. TOTAL gain (loss) on disposals .....	0	0	0	0	0
6. Deduct consideration received on disposals .....	21,871,773	21,871,773	0	0	0
7. Deduct amortization of premium .....	0	0	0	0	0
8. TOTAL foreign exchange change in book/adjusted carrying value .....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized .....	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) .....	3,116,550	3,116,550	0	0	0
11. Deduct total nonadmitted amounts .....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11) .....	3,116,550	3,116,550	0	0	0

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

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions ..... NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions ..... NONE

SI14 Schedule DB Verification ..... NONE

SI15 Schedule E - Verification ..... NONE

**E01 Schedule A - Part 1 Real Estate Owned ..... NONE**

**E02 Schedule A - Part 2 Real Estate Acquired ..... NONE**

**E03 Schedule A - Part 3 Real Estate Disposed ..... NONE**

**E04 Schedule B Part 1 - Mortgage Loans Owned ..... NONE**

**E05 Schedule B Part 2 - Mortgage Loans Acquired ..... NONE**

**E06 Schedule B Part 3 - Mortgage Loans Disposed ..... NONE**

**E07 Schedule BA Part 1 - Long-Term Invested Assets Owned ..... NONE**

**E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired ..... NONE**

**E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed ..... NONE**

# SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
<b>U.S. Governments - Issuer Obligations</b>																					
912828QG8	UNITED STATES TREASURY				1	513,301	102.1211	510,606	500,000	511,986	0	(1,315)	0	0	2.625	0.807	AO	2,248	0	11/08/2016	04/30/2018
0199999 Subtotal - U.S. Governments - Issuer Obligations						513,301	X X X	510,606	500,000	511,986	0	(1,315)	0	0	X X X	X X X	X X X	2,248	0	X X X	X X X
<b>U.S. Governments - Residential Mortgage-Backed Securities</b>																					
38379M7T5	GNR 15132C V - CMO/RMBS			4	1	273,985	103.8722	266,443	256,510	273,589	0	(395)	0	0	3.500	2.309	MON	748	1,502	10/12/2016	01/20/2034
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						273,985	X X X	266,443	256,510	273,589	0	(395)	0	0	X X X	X X X	X X X	748	1,502	X X X	X X X
0599999 Subtotal - U.S. Governments						787,285	X X X	777,048	756,510	785,576	0	(1,710)	0	0	X X X	X X X	X X X	2,996	1,502	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Issuer Obligations</b>																					
3137EAE9	FEDERAL HOME LOAN MORTGAGE CORP				1FE	248,035	96.2757	240,689	250,000	248,132	0	97	0	0	1.125	1.292	FA	1,086	0	09/30/2016	08/12/2021
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						248,035	X X X	240,689	250,000	248,132	0	97	0	0	X X X	X X X	X X X	1,086	0	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities</b>																					
3132WFR68	FH Q42308 - RMBS			4	1	413,373	102.4938	400,882	391,128	412,928	0	(445)	0	0	3.500	2.674	MON	1,141	2,285	10/04/2016	08/01/2046
3136ASZB5	FNR 1645B PC - CMO/RMBS			4	1	189,104	101.6583	183,522	180,528	188,918	0	(186)	0	0	3.000	2.071	MON	451	907	10/12/2016	09/25/2045
3137A4FC6	FHR 3779J KY - CMO/RMBS			4	1	159,306	107.3936	152,499	142,000	158,916	0	(390)	0	0	4.000	2.241	MON	473	947	10/20/2016	12/15/2025
3137A7FV7	FHR 3812H HY - CMO/RMBS			4	1	268,789	105.0137	262,534	250,000	268,271	0	(518)	0	0	3.500	2.108	MON	729	729	10/27/2016	02/15/2026
3137ABHD6	FHR 3874E DW - CMO/RMBS			4	1	315,563	104.2827	312,848	300,000	314,276	0	(1,286)	0	0	3.500	1.499	MON	875	1,750	10/05/2016	06/15/2021
31381PW61	FN 466969 - RMBS			4	1	213,951	106.1414	209,556	197,431	213,250	0	(700)	0	0	3.940	1.716	MON	670	1,320	10/19/2016	01/01/2021
3138ET5Z5	FN AL8963 - RMBS			4	1	262,824	100.1958	249,740	249,252	262,229	0	(595)	0	0	2.973	1.267	MON	638	1,257	10/05/2016	05/01/2026
3138WAPY7	FN AS1338 - RMBS			4	1	164,883	108.9571	161,894	148,585	165,562	0	679	0	0	5.000	2.553	MON	619	652	10/12/2016	12/01/2043
3138WE5M7	FN AS5351 - RMBS			4	1	287,453	102.5847	279,261	272,225	287,319	0	(133)	0	0	3.500	2.626	MON	794	795	10/18/2016	07/01/2045
3138X0AZ1	FN AU0923 - RMBS			4	1	177,495	103.1422	172,557	167,300	177,570	0	75	0	0	3.500	2.852	MON	488	495	11/07/2016	01/01/2043
31394BGB4	FNR 0479C ZB - CMO/RMBS			4	1	108,988	106.2475	106,849	100,566	109,115	0	127	0	0	4.500	2.523	MON	377	772	10/06/2016	11/25/2034
31398STJ2	FNR 10136E CY - CMO/RMBS			4	1	286,198	107.0184	272,897	255,000	285,769	0	(429)	0	0	4.000	2.897	MON	850	1,700	10/06/2016	12/25/2040
3140F5X2	FN BC9533 - RMBS			4	1	206,435	99.5065	198,290	199,274	206,364	0	(70)	0	0	3.000	2.534	MON	498	499	11/04/2016	10/01/2046
3140FG3R8	FN BD8907 - RMBS			4	1	268,423	107.5717	262,236	243,778	267,878	0	(545)	0	0	4.500	2.409	MON	914	1,831	10/05/2016	02/01/2045
31418B7D2	FN MA2691 - RMBS			4	1	185,107	107.7821	182,411	169,241	185,273	0	166	0	0	4.500	2.758	MON	635	652	10/12/2016	07/01/2046
31418BZD1	FN MA2539 - RMBS			4	1	276,952	105.2030	271,666	258,231	277,064	0	112	0	0	4.000	2.719	MON	861	880	11/07/2016	02/01/2046
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						3,784,843	X X X	3,679,643	3,524,539	3,780,704	0	(4,140)	0	0	X X X	X X X	X X X	11,013	17,469	X X X	X X X
<b>U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities</b>																					
3136AQHL7	FN 15M13B A2 - CMBS			4	1	155,051	98.7691	148,154	150,000	154,937	0	(114)	0	0	2.711	2.271	MON	339	689	10/12/2016	06/25/2025
3137BS6Q1	FHMS KJ08 A2 - CMBS			4	1	70,378	99.2195	68,641	69,000	70,332	0	(45)	0	0	2.356	1.950	MON	135	271	10/20/2016	08/25/2022
3137BSRZ8	FHMS KJ09 A2 - CMBS			4	1	60,179	101.2561	59,741	59,000	60,161	0	(18)	0	0	2.838	2.438	MON	140	140	11/17/2016	09/25/2022
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						285,607	X X X	276,356	278,000	285,430	0	(177)	0	0	X X X	X X X	X X X	614	1,099	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						4,318,485	X X X	4,196,689	4,052,539	4,314,265	0	(4,220)	0	0	X X X	X X X	X X X	12,713	18,569	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
025816BD0	AMERICAN EXPRESS CO				1FE	56,331	98.4616	54,154	55,000	56,295	0	(36)	0	0	2.650	2.223	JD	117	729	10/25/2016	12/02/2022
02665WBE0	AMERICAN HONDA FINANCE CORP		C	1	1FE	49,698	98.2225	49,111	50,000	49,717	0	19	0	0	1.200	1.428	JJ	282	0	10/25/2016	07/12/2019
032654AM7	ANALOG DEVICES INC			1.2	1FE	54,707	99.9918	54,710	55,000	54,710	0	3	0	0	3.125	3.210	JD	124	0	10/21/2016	12/05/2023
037833AK6	APPLE INC			1	1FE	179,177	97.3718	175,269	180,000	179,190	0	13	0	0	2.400	2.477	MN	696	0	11/14/2016	05/03/2023
05565QBU1	BP CAPITAL MARKETS PLC		C	1	1FE	179,799	104.3870	177,458	170,000	179,541	0	(257)	0	0	3.561	2.325	MN	1,009	0	11/14/2016	11/01/2021
06367TH06	BANK OF MONTREAL			1	1FE	44,887	98.6902	44,411	45,000	44,893	0	6	0	0	1.500	1.595	JJ	306	0	11/02/2016	07/18/2019
084670BR8	BERKSHIRE HATHAWAY FINANCE CORP			1.2	1FE	99,6246	99.6246	84,681	85,000	87,877	0	(92)	0	0	2.750	2.149	MS	688	0	10/13/2016	03/15/2023
10112RAW4	BOSTON PROPERTIES LP			1.2	2FE	58,426	101.4206	55,781	55,000	58,347	0	(79)	0	0	3.800	2.815	FA	871	0	10/21/2016	02/01/2024
166764BH2	CHEVRON CORP			1	1FE	179,289	99.5893	179,261	180,000	179,313	0	24	0	0	1.561	1.726	MN	351	0	11/29/2016	05/16/2019
172967KK6	CITIGROUP INC			1	2FE	176,386	99.7712	174,600	175,000	176,349	0	(37)	0	0	2.700	2.507	MS	1,194	0	11/14/2016	03/30/2021
210518CS3	CONSUMERS ENERGY CO			1	1FE	175,122	112.4298	174,266	155,000	174,593	0	(629)	0	0	6.700	1.880	MS	3,058	0	11/30/2016	09/15/2019
24422ESW0	JOHN DEERE CAPITAL CORP			1	1FE	182,272	99.7019	179,463	180,000	182,176	0	(95)	0	0	2.050	1.659	MS	1,138	0	11/07/2016	03/10/2020
278865AL4	ECOLAB INC			1	2FE	55,614	108.0658	54,033	50,000	55,454	0	(159)	0	0	4.350	2.016	JD	139	1,088	11/02/2016	12/08/2021
29379VBB8	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2FE	68,128	103.1376	67,039	65,000	68,070	0	(59)	0	0	3.900	3.131	FA	958	0	11/02/2016	02/15/2024
30219GAH1	EXPRESS SCRIPTS HOLDING CO			1	2FE	177,000	99.9887	174,980	175,000	176,903	0	(97)	0	0	2.250	1.795	JD	1,075	1,969	11/09/2016	06/15/2019
369604BD4	GENERAL ELECTRIC CO			1	1FE	180,271	99.9815	174,968	175,000	180,130	0	(141)	0	0	2.700	2.156	AO	1,076	0	11/14/2016	10/09/2022
375558BC6	GILEAD SCIENCES INC			1.2	1FE	175,408	102.0727	173,524	170,000	175,310	0	(98)	0	0	3.250	2.636	MS	1,842	0	11/17/2016	09/01/2022
38141GG57	GOLDMAN SACHS GROUP INC			1	1FE	173,730	112.4215	168,632	150,000	172,883	0	(847)	0	0	5.750	2.521	JJ	3,761	0	10/14/2016	01/24/2022
438516BJ4	HONEYWELL INTERNATIONAL INC			1	1FE	44,964	99.0753	44,584	45,000	44,966	0	2	0	0	1.400	1.427	AO	107	0	10/24/2016	10/30/2019
446150AK0	HUNTINGTON BANCSHARES INC			2	2FE	175,572	96.9885	174,579	180,000	175,659	0	87	0	0	2.300	2.817	JJ	1,633	0	11/18/2016	01/14/2022
458140AM2	INTEL CORP			1	1FE	177,713	100.4510	175,789	175,000	177,663	0	(50)	0	0	2.700	2.424	JD	210	2,363	11/14/2016	12/15/2022

# SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
501044DD0	KROGER CO			1	2FE	149,865	98,480	147,721	150,000	149,876	0	11	0	0	1,500	1,531	MS	550	0	09/30/2016	09/30/2019
539830BG3	LOCKHEED MARTIN CORP			1,2	2FE	178,325	101,093	176,913	175,000	178,273	0	(52)	0	0	3,100	2,753	JJ	2,502	0	11/18/2016	01/15/2023
585055BG0	MEDTRONIC INC		C	1	1FE	179,611	101,191	176,958	175,000	179,432	0	(179)	0	0	2,500	1,684	MS	1,288	0	11/08/2016	03/15/2020
594918BP8	MICROSOFT CORP			1,2	1FE	104,570	96,991	101,841	105,000	104,587	0	17	0	0	1,550	1,639	FA	646	0	10/18/2016	08/08/2021
61746BEA0	MORGAN STANLEY				1FE	196,942	98,912	192,880	195,000	196,861	0	(82)	0	0	2,500	2,266	AO	948	0	10/18/2016	04/21/2021
637432NH4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1FE	179,901	99,905	179,830	180,000	179,906	0	5	0	0	1,650	1,675	FA	1,180	0	11/18/2016	02/08/2019
694308HE0	PACIFIC GAS AND ELECTRIC CO			1,2	1FE	175,803	105,503	174,081	165,000	175,652	0	(150)	0	0	3,850	2,776	MN	812	0	11/21/2016	11/15/2023
713448CS5	PEPSICO INC			1,2	1FE	181,764	99,127	178,429	180,000	181,691	0	(73)	0	0	1,850	1,552	AO	564	0	11/07/2016	04/30/2020
816851AZ2	SEMPRA ENERGY			1	2FE	178,547	98,710	177,679	180,000	178,602	0	55	0	0	1,625	1,914	AO	683	0	11/18/2016	10/07/2019
867914BG7	SUNTRUST BANKS INC			2	2FE	177,420	100,852	176,492	175,000	177,296	0	(124)	0	0	2,500	1,901	MN	729	0	11/14/2016	05/01/2019
89152UAD4	TOTAL CAPITAL SA		C	1	1FE	195,466	107,596	193,679	180,000	194,940	0	(526)	0	0	4,450	1,969	JD	156	4,005	11/10/2016	06/24/2020
913017CF4	UNITED TECHNOLOGIES CORP			1	1FE	39,971	99,263	39,705	40,000	39,972	0	2	0	0	1,500	1,525	MN	100	0	10/28/2016	11/01/2019
91324PCG5	UNITHEALTH GROUP INC			1	1FE	178,770	100,750	176,313	175,000	178,612	0	(158)	0	0	2,300	1,582	JD	179	2,013	11/08/2016	12/15/2019
931427AF5	UNIGREENS BOOTS ALLIANCE INC			1,2	2FE	74,003	101,871	71,314	70,000	73,850	0	(152)	0	0	3,300	2,069	MN	276	1,155	10/18/2016	11/18/2021
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					4,843,418	X X X	4,775,415	4,715,000	4,839,590	0	(3,828)	0	0	X X X	X X X	X X X	30,347	13,320	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities</b>																					
12635FAT1	CSAIL 15C3 A4 - CMBS			4	1FM	190,012	104,294	182,515	175,000	189,691	0	(321)	0	0	3,718	2,606	MON	542	1,084	10/13/2016	08/17/2048
17320DAN8	CGCMT 13GJ11 AS - CMBS			4	1FM	78,305	101,843	76,382	75,000	78,208	0	(97)	0	0	3,422	2,675	MON	214	428	10/17/2016	04/12/2046
17322VAY2	CGCMT 14GC23 XA - CMBS			3,6	1FE	60,084	5,925	58,071	0	58,780	0	(1,305)	0	0	1,115	4,818	MON	910	911	11/01/2016	07/12/2047
46640LAD4	JPMBB 13C14 A4 - CMBS			4	1FM	107,487	107,525	166,665	155,000	171,018	0	(469)	0	0	4,133	2,400	MON	534	1,068	10/13/2016	08/17/2046
61760VAP8	MSC 12C4 A4 - CMBS			4	1FM	95,048	103,278	92,951	90,000	94,860	0	(188)	0	0	3,244	2,076	MON	243	487	10/17/2016	03/17/2045
90269CAD2	UBSBB 12C2 A4 - CMBS			4	1FM	187,688	104,632	183,107	175,000	186,909	0	(779)	0	0	3,525	2,199	MON	514	1,028	10/13/2016	05/11/2063
92939FAU3	WFRBS 14C21 A5 - CMBS			4	1FM	178,252	103,791	171,256	165,000	177,912	0	(339)	0	0	3,678	2,528	MON	506	1,011	10/11/2016	08/16/2047
95000HBC5	WFCM 16LC24 A1 - CMBS			4	1FE	81,132	99,031	80,523	81,310	81,136	0	4	0	0	1,441	1,523	MON	98	198	10/25/2016	10/18/2049
3499999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					1,042,007	X X X	1,011,470	916,310	1,038,514	0	(3,493)	0	0	X X X	X X X	X X X	3,561	6,215	X X X	X X X
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities</b>																					
03065MAD9	AMCAR 15A A3 - ABS			4	1FE	161,302	100,302	161,487	161,000	161,263	0	(39)	0	0	1,700	1,565	MON	175	456	10/25/2016	07/08/2020
03066DAD8	AMCAR 16A A3 - ABS			4	1FE	137,343	99,817	136,750	137,000	137,301	0	(42)	0	0	1,600	1,463	MON	140	365	10/05/2016	11/09/2020
12635YAD5	CNIH 16C A3 - ABS			4	1FE	199,625	99,011	198,022	200,000	199,648	0	23	0	0	1,440	1,512	MON	128	480	10/21/2016	12/15/2021
13057YAC4	CRART 16A A3 - ABS			4	1FE	250,518	99,823	249,571	250,000	250,452	0	(65)	0	0	1,560	1,440	MON	173	975	10/11/2016	07/15/2020
13974LAB4	AFIN 15A A2 - ABS			4	1FE	250,596	100,182	250,457	250,000	250,479	0	(117)	0	0	1,620	1,383	MON	124	675	10/18/2016	03/20/2019
14313PAE7	CARMX 13A B - ABS			4	1FE	251,279	100,229	250,573	250,000	251,144	0	(135)	0	0	1,710	1,419	MON	190	713	10/19/2016	07/15/2019
14314EAC5	CARMX 16A A3 - ABS			4	1FE	345,377	99,338	342,716	345,000	345,343	0	(34)	0	0	1,390	1,348	MON	213	1,199	10/05/2016	05/17/2021
36251LAD5	GMALT 16A A3 - ABS			4	1FE	251,025	99,904	249,761	250,000	250,897	0	(128)	0	0	1,620	1,371	MON	124	1,013	10/12/2016	09/20/2019
41284CAD6	HDMOT 15A A3 - ABS			4	1FE	150,117	100,025	150,038	150,000	150,096	0	(21)	0	0	1,300	1,230	MON	87	325	10/18/2016	03/16/2020
43814NAC9	HAROT 16A A3 - ABS			4	1FE	309,939	99,795	309,285	310,000	309,948	0	8	0	0	1,220	1,235	MON	137	946	10/05/2016	12/18/2019
44891EAC3	HART 16B A3 - ABS			4	1FE	249,365	99,194	247,986	250,000	249,420	0	55	0	0	1,290	1,395	MON	143	753	10/05/2016	04/15/2021
58768MAC5	MBALT 16B A3 - ABS			4	1FE	238,069	99,729	237,352	238,000	238,063	0	(5)	0	0	1,350	1,337	MON	143	437	11/08/2016	08/15/2019
65478AAD5	NAROT 15C A3 - ABS			4	1FE	350,711	99,845	349,460	350,000	350,620	0	(91)	0	0	1,370	1,255	MON	213	1,199	10/05/2016	05/15/2020
80285CAF8	SDART 16A A3 - ABS			4	1FE	350,547	99,912	349,710	350,000	350,496	0	(51)	0	0	1,560	1,452	MON	243	910	11/08/2016	05/15/2020
87165LAX9	GEMINT 16A A - ABS			4	1FE	101,726	100,418	101,423	101,000	101,673	0	(53)	0	0	2,040	1,738	MON	92	343	10/25/2016	03/15/2022
89236WAD0	TAOT 15A A4 - ABS			4	1FE	240,788	100,063	240,152	240,000	240,702	0	(85)	0	0	1,520	1,354	MON	162	912	10/11/2016	06/15/2020
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					3,838,326	X X X	3,824,743	3,832,000	3,837,549	0	(781)	0	0	X X X	X X X	X X X	2,486	11,700	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					9,723,751	X X X	9,611,627	9,463,310	9,715,649	0	(8,102)	0	0	X X X	X X X	X X X	36,394	31,235	X X X	X X X
7799999	Subtotals - Issuer Obligations					5,604,754	X X X	5,526,709	5,465,000	5,599,708	0	(5,046)	0	0	X X X	X X X	X X X	33,681	13,320	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities					4,058,828	X X X	3,946,086	3,781,048	4,054,293	0	(4,535)	0	0	X X X	X X X	X X X	11,762	18,971	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					1,327,614	X X X	1,287,826	1,194,310	1,323,944	0	(3,670)	0	0	X X X	X X X	X X X	4,175	7,315	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					3,838,326	X X X	3,824,743	3,832,000	3,837,549	0	(781)	0	0	X X X	X X X	X X X	2,486	11,700	X X X	X X X
8399999	Grand Total - Bonds					14,829,522	X X X	14,585,364	14,272,358	14,815,490	0	(14,032)	0	0	X X X	X X X	X X X	52,103	51,306	X X X	X X X

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E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned ..... NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned ..... NONE



## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Governments</b>								
38379M7T5	GNR 15132C V - CMO/RMBS		10/12/2016	Stephens Inc.	X X X	275,942	258,343	301
912828QG8	UNITED STATES TREASURY		11/08/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	1,026,602	1,000,000	653
0599999 Subtotal - Bonds - U.S. Governments						1,302,544	1,258,343	954
<b>Bonds - U.S. Special Revenue, Special Assessment</b>								
3132WFR68	FH Q42308 - RMBS		10/04/2016	ROBERT W. BAIRD COMPANY INC.	X X X	414,659	392,344	458
3136AQHL7	FN 15M13B A2 - CMBS		10/12/2016	Suntrust	X X X	155,051	150,000	181
3136ASZB5	FNR 1645B PC - CMO/RMBS		10/12/2016	GOLDMAN SACHS AND CO.	X X X	190,903	182,246	243
3137A4FC6	FHR 3779J KY - CMO/RMBS		10/20/2016	Performance Trust Cap.	X X X	159,306	142,000	379
3137A7FV7	FHR 3812H HY - CMO/RMBS		10/27/2016	GX CLARKE & CO.	X X X	268,789	250,000	0
3137ABHD6	FHR 3874E DW - CMO/RMBS		10/05/2016	BAIRD, ROBERT W., & COMPANY IN	X X X	315,563	300,000	292
3137BS6Q1	FHMS KJ08 A2 - CMBS		10/20/2016	MERRILL LYNCH PIERCE FENNER SMITH INC	X X X	70,378	69,000	122
3137BSRZ8	FHMS KJ09 A2 - CMBS		11/17/2016	MERRILL LYNCH PIERCE FENNER SMITH INC	X X X	60,179	59,000	135
3137EAEC9	FEDERAL HOME LOAN MORTGAGE CORP		09/30/2016	WELLS FARGO SECURITIES LLC	X X X	248,035	250,000	398
31381PW61	FN 466969 - RMBS		10/19/2016	GX CLARKE & CO.	X X X	214,464	197,905	498
3138ET5Z5	FN AL8963 - RMBS		10/05/2016	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	X X X	263,235	249,641	206
3138WAPY7	FN AS1338 - RMBS		11/01/2016	MIZUHO SECURITIES USA INC.	X X X	173,521	156,369	282
3138WE5M7	FN AS5351 - RMBS		11/01/2016	JANNEY MONTGOMERY, SCOTT INC	X X X	287,913	272,661	345
3138X0AZ1	FN AU0923 - RMBS		11/07/2016	Performance Trust Cap.	X X X	179,912	169,578	214
31394BGB4	FNR 0479C ZB - CMO/RMBS		11/01/2016	WELLS FARGO SECURITIES LLC	X X X	114,087	105,270	145
31398STJ2	FNR 10136E CY - CMO/RMBS		10/06/2016	Goldman Sachs	X X X	286,198	255,000	312
3140F5SX2	FN BC9533 - RMBS		11/04/2016	MORGAN STANLEY CO	X X X	206,821	199,646	216
3140FG3R8	FN BD8907 - RMBS		10/05/2016	CANTOR FITZGERALD & CO. INC.	X X X	269,328	244,600	367
31418B7D2	FN MA2691 - RMBS		11/01/2016	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	X X X	190,093	173,800	282
31418BZD1	FN MA2539 - RMBS		11/07/2016	BNY CAPITAL MARKETS, INC.	X X X	283,158	264,017	205
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,351,591	4,083,078	5,280
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
025816BD0	AMERICAN EXPRESS CO		10/25/2016	BNY CAPITAL MARKETS, INC.	X X X	56,331	55,000	591
02665WBE0	AMERICAN HONDA FINANCE CORP	C	10/25/2016	SMBC SECURITIES INC	X X X	49,698	50,000	177
03065MAD9	AMCAR 154 A3 - ABS		10/25/2016	HSBC SECURITIES INC.	X X X	161,302	161,000	152
03066DAD8	AMCAR 162 A3 - ABS		10/05/2016	RBC CAPITAL MARKETS	X X X	137,343	137,000	18
032654AM7	ANALOG DEVICES INC		12/01/2016	VARIOUS	X X X	54,707	55,000	4
037833AK6	APPLE INC		11/14/2016	VARIOUS	X X X	179,177	180,000	114
05565QBU1	BP CAPITAL MARKETS PLC	C	11/14/2016	VARIOUS	X X X	179,799	170,000	200
06367THQ6	BANK OF MONTREAL		11/02/2016	MORGAN STANLEY CO	X X X	44,887	45,000	204
084670BR8	BERKSHIRE HATHAWAY FINANCE CORP		10/13/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	87,969	85,000	214
10112RAW4	BOSTON PROPERTIES LP		10/21/2016	MERRILL LYNCH PIERCE FENNER SMITH INC	X X X	58,426	55,000	493
12635FAT1	CSAIL 15C3 A4 - CMBS		10/13/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	190,012	175,000	307
12635YAD5	CNHI 16C A3 - ABS		10/21/2016	Piper Jaffray Co.	X X X	199,625	200,000	88
13057YAC4	CRART 162 A3 - ABS		10/11/2016	HSBC SECURITIES INC.	X X X	250,518	250,000	314
13974LAB4	AFIN 154 A2 - ABS		10/18/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	250,596	250,000	11
14313PAE7	CARMX 134 B - ABS		10/19/2016	HSBC SECURITIES	X X X	251,279	250,000	107
14314EAC5	CARMX 163 A3 - ABS		10/05/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	345,377	345,000	346
166764BH2	CHEVRON CORP		11/29/2016	GOLDMAN SACHS AND CO.	X X X	179,289	180,000	125
172967KK6	CITIGROUP INC		11/14/2016	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	X X X	176,386	175,000	617
17320DAN8	CGCMT 13GJ11 AS - CMBS		10/17/2016	KGS ALPHA CAPITAL MARKETS	X X X	78,305	75,000	128
17322VAY2	CGCMT 14GC23 XA - CMBS		12/01/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	60,084	0	0
210518CS3	CONSUMERS ENERGY CO		11/30/2016	KEYBANC CAPITAL MARKETS INC	X X X	175,122	155,000	2,308
24422ESW0	JOHN DEERE CAPITAL CORP		11/07/2016	AMHERST SEC DTC&MBS	X X X	182,272	180,000	615
278865AL4	ECOLAB INC		11/02/2016	US BANCORP INVESTMENTS INC.	X X X	55,614	50,000	900
29379VBB8	ENTERPRISE PRODUCTS OPERATING LLC		11/02/2016	MILLENNIUM ADVISORS, LLC	X X X	68,128	65,000	577

## 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
30219GAH1	EXPRESS SCRIPTS HOLDING CO		11/09/2016	AMHERST SEC DTC&MBS	X X X	177,000	175,000	1,641
36251LAD5	GMALT 162 A3 - ABS		10/12/2016	RBC CAPITAL MARKETS	X X X	251,025	250,000	304
369604BD4	GENERAL ELECTRIC CO		11/14/2016	VARIOUS	X X X	180,271	175,000	344
375558BC6	GILEAD SCIENCES INC		11/17/2016	MERRILL LYNCH PIERCE FENNER	X X X	175,408	170,000	1,243
38141GGS7	GOLDMAN SACHS GROUP INC		10/14/2016	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	X X X	173,730	150,000	2,036
41284CAD6	HDMOT 152 A3 - ABS		10/18/2016	WELLS FARGO ADVISORS LLC	X X X	150,117	150,000	33
43814NAC9	HAROT 161 A3 - ABS		10/05/2016	HILLTOP SECURITIES INC	X X X	309,939	310,000	242
438516BJ4	HONEYWELL INTERNATIONAL INC		10/24/2016	MORGAN STANLEY CO	X X X	44,964	45,000	0
446150AK0	HUNTINGTON BANCSHARES INC		11/18/2016	KEYBANC CAPITAL MARKETS INC	X X X	175,572	180,000	1,196
44891EAC3	HART 16B A3 - ABS		10/05/2016	DEUTSCHE BANK SECURITIES, INC	X X X	249,365	250,000	179
458140AM2	INTEL CORP		11/14/2016	US BANCORP INVESTMENTS INC.	X X X	177,713	175,000	1,995
46640LAD4	JPMBB 13C14 A4 - CMBS		10/13/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	171,487	155,000	302
501044DD0	KROGER CO		10/01/2016	RBC CAPITAL MARKETS	X X X	149,865	150,000	13
539830BG3	LOCKHEED MARTIN CORP		11/18/2016	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	X X X	178,325	175,000	1,929
585055BG0	MEDTRONIC INC	C	11/08/2016	SANTANDER INVESTMENT SECURITIES, INC.	X X X	179,611	175,000	717
58768MAC5	MBALT 16B A3 - ABS		11/08/2016	VARIOUS	X X X	238,069	238,000	108
594918BP8	MICROSOFT CORP		10/18/2016	Loop Capital Markets	X X X	104,570	105,000	330
61746BEA0	MORGAN STANLEY		10/18/2016	MORGAN STANLEY CO	X X X	196,942	195,000	0
61760VAP8	MSC 12C4 A4 - CMBS		10/17/2016	C.L. King & Associates Inc.	X X X	95,048	90,000	154
637432NH4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/18/2016	KEYBANC CAPITAL MARKETS INC	X X X	179,901	180,000	866
65478AAD5	NAROT 15C A3 - ABS		10/05/2016	HILLTOP SECURITIES INC	X X X	350,711	350,000	346
694308HE0	PACIFIC GAS AND ELECTRIC CO		11/21/2016	WELLS FARGO ADVISORS LLC	X X X	175,803	165,000	176
713448CS5	PEPSICO INC		11/07/2016	HSBC SECURITIES INC.	X X X	181,764	180,000	93
80285CAF8	SDART 162 A3 - ABS		11/08/2016	RBC CAPITAL MARKETS	X X X	350,547	350,000	440
816851AZ2	SEMPRA ENERGY		11/18/2016	VARIOUS	X X X	178,547	180,000	294
867914BG7	SUNTRUST BANKS INC		11/14/2016	Suntrust	X X X	177,420	175,000	194
87165LAX9	GEMNT 161 A - ABS		10/25/2016	Piper Jaffray Co.	X X X	101,726	101,000	74
89152UAD4	TOTAL CAPITAL SA	C	11/10/2016	FTN FINANCIAL SECURITIES	X X X	195,466	180,000	3,160
89236WAD0	TAOT 15A A4 - ABS		10/11/2016	MERRILL LYNCH PIERCE FENNER SMITH INC	X X X	240,788	240,000	294
90269CAD2	UBSBB 12C2 A4 - CMBS		10/13/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	187,688	175,000	291
913017CF4	UNITED TECHNOLOGIES CORP		11/01/2016	GOLDMAN SACHS AND CO.	X X X	39,971	40,000	0
91324PCG5	UNITEDHEALTH GROUP INC		11/08/2016	WELLS FARGO SECURITIES LLC	X X X	178,770	175,000	1,666
92939FAU3	WFRBS 14C21 A5 - CMBS		10/11/2016	WELLS FARGO ADVISORS LLC	X X X	178,252	165,000	219
931427AF5	WALGREENS BOOTS ALLIANCE INC		10/18/2016	MORGAN STANLEY CO	X X X	74,003	70,000	982
95000HBC5	WFCM 16LC24 A1 - CMBS		10/25/2016	WELLS FARGO ADVISORS LLC	X X X	83,553	83,736	91
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					9,726,172	9,465,736	30,563
8399997	Subtotal - Bonds - Part 3					15,380,307	14,807,157	36,797
8399998	Summary item from Part 5 for Bonds					2,897,867	2,800,000	6,460
8399999	Subtotal - Bonds					18,278,174	17,607,157	43,257
8999998	Summary Item from Part 5 for Preferred Stocks					0	X X X	0
9799998	Summary Item from Part 5 for Common Stocks					320	X X X	0
9899999	Subtotal - Preferred and Common Stocks					320	X X X	0
9999999	Totals					18,278,494	X X X	43,257

# SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Governments</b>																					
38379M7T5 912828QG8	GNR 15132C V - CMO/RMBS UNITED STATES TREASURY		12/01/2016 11/28/2016	VARIOUS BARCLAYS CAPITAL INC FIXED INC	X X X X X X	1,833 511,367	1,833 500,000	1,958 513,301	0 0	0 0	(125) (496)	0 0	(125) (496)	0 0	1,833 512,805	0 0	0 (1,437)	0 (1,437)	0 1,051	3 1,051	01/20/2034 04/30/2018
0599999 Subtotal - Bonds - U.S. Governments						513,200	501,833	515,259	0	0	(621)	0	(621)	0	514,638	0	(1,437)	(1,437)	1,054	X X X	
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																					
3132WFR68 3136ASZB5 31381PW61 3138ET5Z5 3138WAPY7 3138WESM7 3138X0AZ1 31394BGB4 3140F5SX2 3140FG3R8 31418B7D2 31418BZD1	FH Q42308 - RMBS FNR 1645B PC - CMO/RMBS FN 466969 - RMBS FN AL8963 - RMBS FN AS1338 - RMBS FN AS5351 - RMBS FN AU0923 - RMBS FNR 0479C ZB - CMO/RMBS FN BC9533 - RMBS FN BD8907 - RMBS FN MA2691 - RMBS FN MA2539 - RMBS		12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016 12/01/2016	VARIOUS VARIOUS VARIOUS VARIOUS Paydown Paydown Paydown VARIOUS Paydown VARIOUS Paydown Paydown	X X	1,216 1,718 473 390 7,784 436 2,278 4,704 373 822 4,559 5,786	1,216 1,718 473 390 7,784 436 2,278 4,704 373 822 4,559 5,786	1,285 1,800 513 411 8,638 461 2,417 5,098 386 905 4,986 6,205	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	(69) (82) (40) (21) (854) (24) (139) (394) (13) (83) (427) (419)	0 0 0 0 0 0 0 0 0 0 0 0	(69) (82) (40) (21) (854) (24) (139) (394) (13) (83) (427) (419)	0 0 0 0 0 0 0 0 0 0 0 0	1,216 1,718 473 390 7,784 436 2,278 4,704 373 822 4,559 5,786	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	2 2 1 1 0 0 0 10 0 2 0 0	08/01/2046 09/25/2045 01/01/2021 05/01/2026 12/01/2043 07/01/2045 07/01/2043 11/25/2034 10/01/2046 02/01/2045 07/01/2046 02/01/2046
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						30,539	30,539	33,105	0	0	(2,566)	0	(2,566)	0	30,539	0	0	0	0	16	X X X
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
95000HBC5	WFCM 16LC24 A1 - CMBS		12/01/2016	VARIOUS	X X X	2,426	2,426	2,421	0	0	5	0	5	0	2,426	0	0	0	0	2	10/18/2049
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,426	2,426	2,421	0	0	5	0	5	0	2,426	0	0	0	0	2	X X X
8399997 Subtotal - Bonds - Part 4						546,166	534,798	550,785	0	0	(3,182)	0	(3,182)	0	547,603	0	(1,437)	(1,437)	1,072	X X X	
8399998 Summary Item from Part 5 for Bonds						2,817,383	2,800,000	2,897,867	0	0	(5,355)	0	(5,355)	0	2,892,512	0	(75,129)	(75,129)	18,468	X X X	
8399999 Subtotal - Bonds						3,363,548	3,334,798	3,448,652	0	0	(8,537)	0	(8,537)	0	3,440,115	0	(76,567)	(76,567)	19,540	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks						0	X X X	0	0	0	0	0	0	0	0	0	0	0	0	0	X X X
9799998 Summary Item from Part 5 for Common Stocks						320	X X X	320	0	0	0	0	0	0	320	0	0	0	0	0	X X X
9899999 Subtotal - Preferred and Common Stocks						320	X X X	320	0	0	0	0	0	0	320	0	0	0	0	0	X X X
9999999 Totals						3,363,868	X X X	3,448,972	0	0	(8,537)	0	(8,537)	0	3,440,435	0	(76,567)	(76,567)	19,540	X X X	

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## SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
<b>Bonds - U.S. Governments</b>																					
912828C65	UNITED STATES TREASURY ...		09/30/2016	SCOTIA CAPITAL USA INC	12/22/2016	SCOTIA CAPITAL USA INC	1,000,000	1,019,375	1,006,875	1,017,659	0	(1,716)	0	(1,716)	0	0	(10,784)	(10,784)	3,750	134	
912828VV9	UNITED STATES TREASURY ...		09/30/2016	SCOTIA CAPITAL USA INC	12/21/2016	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	1,000,000	1,041,055	1,012,695	1,038,778	0	(2,277)	0	(2,277)	0	0	(26,083)	(26,083)	6,633	1,937	
912828XG0	UNITED STATES TREASURY ...		09/30/2016	BARCLAYS CAPITAL INC FIXED INC	12/21/2016	SCOTIA CAPITAL USA INC	800,000	837,438	797,813	836,075	0	(1,363)	0	(1,363)	0	0	(38,262)	(38,262)	8,084	4,389	
0599999 Subtotal - Bonds - U.S. Governments							2,800,000	2,897,867	2,817,383	2,892,512	0	(5,355)	0	(5,355)	0	0	(75,129)	(75,129)	18,468	6,460	
8399998 Subtotal - Bonds							2,800,000	2,897,867	2,817,383	2,892,512	0	(5,355)	0	(5,355)	0	0	(75,129)	(75,129)	18,468	6,460	
<b>Common Stocks - Money Market Mutual Funds</b>																					
000000000	BNY MELLON CASH RESERVE USD		11/15/2016	Direct	11/16/2016	Direct	319.600	320	320	320	0	0	0	0	0	0	0	0	0	0	
9399999 Subtotal - Common Stocks - Money Market Mutual Funds								320	320	320	0	0	0	0	0	0	0	0	0	0	0
9799998 Subtotal - Common Stocks								320	320	320	0	0	0	0	0	0	0	0	0	0	0
9899999 Subtotal - Preferred and Common Stocks								320	320	320	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals								2,898,187	2,817,702	2,892,832	0	(5,355)	0	(5,355)	0	0	(75,129)	(75,129)	18,468	6,460	

### 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
<b>NONE</b>											
1999999 Total - Preferred and Common Stocks .....							0	0	0	XXX	XX

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.

### 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	
<b>NONE</b>						
0399999 Total - Preferred and Common Stocks .....				0	XXX	XX

# SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest	
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
<b>Bonds - U.S. Governments - Issuer Obligations</b>																					
	UNITED STATES TREASURY .....			12/23/2016	NOMURA SECURITIES INTL INC	04/27/2017	998,131	0	81	0	0	1,000,000	998,051	0	0	0.000	0.589	N/A	0	0	
	UNITED STATES TREASURY .....			12/28/2016	BONY MELLON/BMO CAP MKTS	05/04/2017	499,007	0	24	0	0	500,000	498,982	0	0	0.000	0.591	N/A	0	0	
	UNITED STATES TREASURY .....			12/22/2016	VARIOUS	05/18/2017	1,202,291	0	192	0	0	1,205,000	1,202,100	0	0	0.000	0.600	N/A	0	0	
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations .....							2,699,429	0	296	0	0	2,705,000	2,699,133	0	0	X X X	X X X	X X X	0	0	
0599999 Subtotal - Bonds - U.S. Governments .....							2,699,429	0	296	0	0	2,705,000	2,699,133	0	0	X X X	X X X	X X X	0	0	
7799999 Subtotal - Issuer Obligations .....							2,699,429	0	296	0	0	2,705,000	2,699,133	0	0	X X X	X X X	X X X	0	0	
8399999 Total Bonds .....							2,699,429	0	296	0	0	2,705,000	2,699,133	0	0	X X X	X X X	X X X	0	0	
8699999 Total - Parent, Subsidiaries and Affiliates .....							0	0	0	0	0	X X X	0	0	0	0	X X X	X X X	X X X	0	0
<b>Exempt Money Market Mutual Funds - as Identified by the SVO</b>																					
61747C582	MRGN STNLY INSTI LIQ TRS CL INST MMF .....			12/23/2016	Direct .....		417,121	0	0	0	0	0	417,121	169	0	0.400	0.000	N/A	0	0	
8899999 Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO .....							417,121	0	0	0	0	X X X	417,121	169	0	0	X X X	X X X	X X X	0	0
9199999 Total Short-Term Investments .....							3,116,550	0	296	0	0	X X X	3,116,253	169	0	0	X X X	X X X	X X X	0	0

**E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open . . . . . NONE**

**E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. . . . . NONE**

**E20 Schedule DB - Part B Sn 1 Future Contracts Open . . . . . NONE**

**E21 Schedule DB - Part B Sn 2 Future Contracts Terminated . . . . . NONE**

**E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE**

**E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . . NONE**

**E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . . NONE**

**E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . . NONE**

**E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . . NONE**

## SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>open depositories</b>						
SunTrust Bank .....	Various Locations .....	0.000	0	0	4,143,986	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories .....						
		X X X	0	0	0	X X X
0199999 Totals - Open Depositories .....						
		X X X	0	0	4,143,986	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories .....						
		X X X	0	0	0	X X X
0299999 Totals - Suspended Depositories .....						
		X X X	0	0	0	X X X
0399999 Total Cash On Deposit .....						
		X X X	0	0	4,143,986	X X X
0499999 Cash in Company's Office .....						
		X X X	X X X	X X X	0	X X X
0599999 Total Cash .....						
		X X X	0	0	4,143,986	X X X

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

1. January .....	51,129,180	4. April .....	43,324,096	7. July .....	21,899,747	10. October .....	1,020,182
2. February .....	46,584,521	5. May .....	31,410,971	8. August .....	22,772,195	11. November .....	3,236,189
3. March .....	43,870,271	6. June .....	21,899,747	9. September .....	2,207,173	12. December .....	4,143,986



## 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
<b>NONE</b>							
8699999 Total Cash Equivalents .....					0	0	0

**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama (AL)			0	0	0	0
2.	Alaska (AK)			0	0	0	0
3.	Arizona (AZ)			0	0	0	0
4.	Arkansas (AR)			0	0	0	0
5.	California (CA)			0	0	0	0
6.	Colorado (CO)			0	0	0	0
7.	Connecticut (CT)			0	0	0	0
8.	Delaware (DE)			0	0	0	0
9.	District of Columbia (DC)			0	0	0	0
10.	Florida (FL)	ST	Florida Department of Insurance	308,966	308,966	0	0
11.	Georgia (GA)			0	0	0	0
12.	Hawaii (HI)			0	0	0	0
13.	Idaho (ID)			0	0	0	0
14.	Illinois (IL)			0	0	0	0
15.	Indiana (IN)			0	0	0	0
16.	Iowa (IA)			0	0	0	0
17.	Kansas (KS)			0	0	0	0
18.	Kentucky (KY)			0	0	0	0
19.	Louisiana (LA)			0	0	0	0
20.	Maine (ME)			0	0	0	0
21.	Maryland (MD)			0	0	0	0
22.	Massachusetts (MA)			0	0	0	0
23.	Michigan (MI)			0	0	0	0
24.	Minnesota (MN)			0	0	0	0
25.	Mississippi (MS)			0	0	0	0
26.	Missouri (MO)			0	0	0	0
27.	Montana (MT)			0	0	0	0
28.	Nebraska (NE)			0	0	0	0
29.	Nevada (NV)			0	0	0	0
30.	New Hampshire (NH)			0	0	0	0
31.	New Jersey (NJ)			0	0	0	0
32.	New Mexico (NM)			0	0	0	0
33.	New York (NY)			0	0	0	0
34.	North Carolina (NC)			0	0	0	0
35.	North Dakota (ND)			0	0	0	0
36.	Ohio (OH)			0	0	0	0
37.	Oklahoma (OK)			0	0	0	0
38.	Oregon (OR)			0	0	0	0
39.	Pennsylvania (PA)			0	0	0	0
40.	Rhode Island (RI)			0	0	0	0
41.	South Carolina (SC)			0	0	0	0
42.	South Dakota (SD)			0	0	0	0
43.	Tennessee (TN)			0	0	0	0
44.	Texas (TX)			0	0	0	0
45.	Utah (UT)			0	0	0	0
46.	Vermont (VT)			0	0	0	0
47.	Virginia (VA)			0	0	0	0
48.	Washington (WA)			0	0	0	0
49.	West Virginia (WV)			0	0	0	0
50.	Wisconsin (WI)			0	0	0	0
51.	Wyoming (WY)			0	0	0	0
52.	American Samoa (AS)			0	0	0	0
53.	Guam (GU)			0	0	0	0
54.	Puerto Rico (PR)			0	0	0	0
55.	U.S. Virgin Islands (VI)			0	0	0	0
56.	Northern Mariana Islands (MP)			0	0	0	0
57.	Canada (CAN)			0	0	0	0
58.	Aggregate Alien and Other (OT)	XXX	XXX	0	0	0	0
59.	TOTAL	XXX	XXX	308,966	308,966	0	0
<b>DETAILS OF WRITE-INS</b>							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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