



47155201720100100

ANNUAL STATEMENT

For the Year Ended December 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Delta Dental Plan of Arkansas, Inc.

NAIC Group Code	0000	0000	NAIC Company Code	47155	Employer's ID Number	71-0561140
	(Current Period)	(Prior Period)				
Organized under the Laws of	Arkansas	State of Domicile or Port of Entry			Ar	
Country of Domicile	US					
Licensed as business type:	Life, Accident & Health	[]	Property/Casualty	[]	Hospital, Medical & Dental Service or Indemnity	[X]
	Dental Service Corporation	[]	Vision Service Corporation	[]	Health Maintenance Organization	[]
	Other	[]	Is HMO Federally Qualified?	Yes [] No []		
Incorporated/Organized	March 15, 1982			Commenced Business	August 1, 1982	
Statutory Home Office	1513 Country Club Road			Sherwood, AR, US 72120		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
Main Administrative Office	1513 Country Club Road					
	(Street and Number)					
	Sherwood, AR, US 72120			501-835-3400		
	(City or Town, State, Country and Zip Code)			(Area Code) (Telephone Number)		
Mail Address	1513 Country Club Road			Sherwood, AR, US 72120		
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	1513 Country Club Road			Sherwood, AR, US 72120		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
				501-835-3400		
				(Area Code) (Telephone Number)		
Internet Web Site Address	www.deltadentalar.com					
Statutory Statement Contact	Deborah Ann Lowtharp			501-992-1634		
	(Name)			(Area Code) (Telephone Number) (Extension)		
	dlowtharp@deltadentalar.com			501-992-1635		
	(E-Mail Address)			(Fax Number)		

OFFICERS

	Name	Title
1.	Eddie Allen Choate	President and CEO
2.	Sarah Jean Clark #	Secretary
3.	Phillip Wayne Cox	Treasurer

VICE-PRESIDENTS

Name	Title	Name	Title
Ina Lynn Harbert	Senior Vice President and COO	Phyllis Lynn Rogers	Senior Vice President and CFO
James Wayne Couch	Senior Vice President and General Counsel	Ashley Lynne Riddle	VP of Sales & Account Management
Robert Allen Mason	Vice President of Professional Relations	Kelly Terese Carney	Vice President of Human Resources
Ebb Weldon Johnson	VP, Exec Director, DDAR Foundation	David Edward Hawsey	VP, Marketing
John Garrett Norman #	VP, Information Technology		

DIRECTORS OR TRUSTEES

Mel Taylor Collazo	Phillip Wayne Cox	Robbins Mark Bailey	Troy John Dryden Bartels
Arnoud Krijt #	Susan Jane Fletcher Smith	Terri Anderson Miller	Joseph Wood Thompson
Sarah Jean Clark	James Talbert Johnston	Granville Wayne Callahan, Sr.	Doug Robert Anderson #
Cindy Hovis Boyle #	Tamika Silverman Edwards #		

State of Arkansas

County of Pulaski 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)	(Signature)	(Signature)
Eddie Allen Choate	Sarah Jean Clark	Phillip Wayne Cox
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President and CEO	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this

day of , 2018, by

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

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	18,378,247	16.90	18,378,247		18,378,247	18.35
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	5,356,716	4.93	5,356,716		5,356,716	5.35
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
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						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	12,425,323	11.43	12,425,323		12,425,323	12.41
2.2 Unaffiliated non-U.S. securities (including Canada)	299,969	0.28	299,969		299,969	0.30
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	7,098,929	6.53	7,098,929		7,098,929	7.09
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	14,732,171	13.55	6,140,653		6,140,653	6.13
3.32 Unaffiliated	19,951,546	18.35	19,951,548		19,951,548	19.92
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	8,384,057	7.71	8,384,057		8,384,057	8.37
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	173,090	0.16	173,090		173,090	0.17
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	15,637,896	14.38	15,637,896		15,637,896	15.62
11. Other invested assets	6,291,543	5.79	6,291,543		6,291,543	6.28
12. Total invested assets	108,729,487	100.00	100,137,971		100,137,971	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		8,623,546
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)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	239,489	
	8.2 Totals, Part 3, Column 9		239,489
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		8,384,057
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		8,384,057

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 acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,318,751
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)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(581,165)	
	5.2 Totals, Part 3, Column 9		(581,165)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		3,737,586
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		3,737,586

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		71,522,812
2.	Cost of bonds and stocks acquired, Part 3, Column 7		16,691,667
3.	Accrual of discount		78,802
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	44,133	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	3,894,008	
	4.4 Part 4, Column 11	57,023	3,995,164
5.	Total gain (loss) on disposals, Part 4, Column 19		231,376
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		14,168,524
7.	Deduct amortization of premium		108,392
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		
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		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		78,242,905
11.	Deduct total nonadmitted amounts		8,591,518
12.	Statement value at end of current period (Line 10 minus Line 11)		69,651,387

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1	2	3	4
		Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	18,378,247	18,265,820	18,352,843	18,585,000
	2. Canada				
	3. Other Countries				
	4. Totals	18,378,247	18,265,820	18,352,843	18,585,000
U.S. States, Territories and Possessions (Direct and guranteed)	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	5,356,716	5,315,869	5,357,183	5,350,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	12,425,323	12,369,156	12,424,102	9,368,000
	9. Canada				
	10. Other Countries	299,969	299,722	299,874	300,000
	11. Totals	12,725,292	12,668,878	12,723,976	9,668,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	36,460,255	36,250,567	36,434,002	33,603,000
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	25,845,582	25,845,582	21,317,395	
	21. Canada	233,264	233,264	226,733	
	22. Other Countries	971,630	971,630	894,083	
	23. Totals	27,050,476	27,050,476	22,438,211	
Parent, Subsidiaries and Affiliates	24. Totals	14,732,165	14,732,165	20,144,150	
	25. Total Common Stocks	41,782,641	41,782,641	42,582,361	
	26. Total Stocks	41,782,641	41,782,641	42,582,361	
	27. Total Bonds and Stocks	78,242,896	78,033,208	79,016,363	

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	2	3	4	5	6	7	8	9	10	11	12
	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	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,574,227	11,385,565	4,418,455			X X X	18,378,247	50.337	17,860,567	55.150	18,378,247	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	2,574,227	11,385,565	4,418,455			X X X	18,378,247	50.337	17,860,567	55.150	18,378,247	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals						X X X						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						X X X						
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals						X X X						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	426,822	4,830,051	99,843			X X X	5,356,716	14.672	3,846,123	11.876	5,356,716	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	426,822	4,830,051	99,843			X X X	5,356,716	14.672	3,846,123	11.876	5,356,716	

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	2	3	4	5	6	7	8	9	10	11	12
		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	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
906	6. Industrial & Miscellaneous (unaffiliated)												
	6.1 NAIC 1	1,030,660	5,138,399	566,599			X X X	6,735,657	18.449	4,645,856	14.345	6,735,657	
	6.2 NAIC 2	350,771	2,726,155				X X X	3,076,926	8.428	2,039,399	6.297	3,076,926	
	6.3 NAIC 3						X X X						
	6.4 NAIC 4						X X X						
	6.5 NAIC 5						X X X						
	6.6 NAIC 6						X X X						
	6.7 Totals	1,381,430	7,864,554	566,599			X X X	9,812,583	26.876	6,685,255	20.643	9,812,583	
	7. Hybrid Securities												
	7.1 NAIC 1						X X X						
	7.2 NAIC 2						X X X						
	7.3 NAIC 3						X X X						
	7.4 NAIC 4						X X X						
	7.5 NAIC 5						X X X						
	7.6 NAIC 6						X X X						
	7.7 Totals						X X X						
	8. Parent, Subsidiaries and Affiliates												
	8.1 NAIC 1						X X X						
	8.2 NAIC 2						X X X						
	8.3 NAIC 3						X X X						
	8.4 NAIC 4						X X X						
	8.5 NAIC 5						X X X						
	8.6 NAIC 6						X X X						
	8.7 Totals						X X X						
	9. SVO Identified Funds												
	9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X	2,962,710	2,962,710	8.115	3,993,581	12.331	2,962,710	
	9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
	9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
	9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
	9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
	9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
	9.7 Totals	X X X	X X X	X X X	X X X	X X X	2,962,710	2,962,710	8.115	3,993,581	12.331	2,962,710	

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

S07		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	Col. 7 as a % of Line 10.7	Total from Col. 8 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
	10. Total Bonds Current Year												
	10.1 NAIC 1	(d) 4,031,708	21,354,014	5,084,898			2,962,710	33,433,330	91.572	X X X	X X X	33,433,330	
	10.2 NAIC 2	(d) 350,771	2,726,155					3,076,926	8.428	X X X	X X X	3,076,926	
	10.3 NAIC 3	(d)								X X X	X X X		
	10.4 NAIC 4	(d)								X X X	X X X		
	10.5 NAIC 5	(d)						(c)		X X X	X X X		
	10.6 NAIC 6	(d)						(c)		X X X	X X X		
	10.7 Totals	4,382,478	24,080,169	5,084,898			2,962,710	36,510,255	100.000	X X X	X X X	36,510,255	
	10.8 Line 10.7 as a % of Col. 7	12.003	65.955	13.927			8.115	100.000	X X X	X X X	X X X	100.000	
	11. Total Bonds Prior Year												
	11.1 NAIC 1	2,960,823	19,414,332	3,977,391			3,993,581	X X X	X X X	30,346,127	93.703	30,346,127	
	11.2 NAIC 2	99,812	1,838,979	100,608				X X X	X X X	2,039,399	6.297	2,039,399	
	11.3 NAIC 3							X X X	X X X				
	11.4 NAIC 4							X X X	X X X				
	11.5 NAIC 5							X X X	X X X	(c)			
	11.6 NAIC 6							X X X	X X X	(c)			
	11.7 Totals	3,060,635	21,253,311	4,077,999			3,993,581	X X X	X X X	32,385,526	100.000	32,385,526	
	11.8 Line 11.7 as a % of Col. 9	9.451	65.626	12.592			12.331	X X X	X X X	100.000	X X X	100.000	
	12. Total Publicly Traded Bonds												
	12.1 NAIC 1	4,031,708	21,354,014	5,084,898			2,962,710	33,433,330	91.572	30,346,127	93.703	33,433,330	X X X
	12.2 NAIC 2	350,771	2,726,155					3,076,926	8.428	2,039,399	6.297	3,076,926	X X X
	12.3 NAIC 3												X X X
	12.4 NAIC 4												X X X
	12.5 NAIC 5												X X X
	12.6 NAIC 6												X X X
	12.7 Totals	4,382,478	24,080,169	5,084,898			2,962,710	36,510,255	100.000	32,385,526	100.000	36,510,255	X X X
	12.8 Line 12.7 as a % of Col. 7	12.003	65.955	13.927			8.115	100.000	X X X	X X X	X X X	100.000	X X X
	12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	12.003	65.955	13.927			8.115	100.000	X X X	X X X	X X X	100.000	X X X
	13. Total Privately Placed Bonds												
	13.1 NAIC 1											X X X	
	13.2 NAIC 2											X X X	
	13.3 NAIC 3											X X X	
	13.4 NAIC 4											X X X	
	13.5 NAIC 5											X X X	
	13.6 NAIC 6											X X X	
	13.7 Totals											X X X	
	13.8 Line 13.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
	13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10								X X X	X X X	X X X	X X X	

NONE

(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 \$ 50,000; 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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	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	Col. 7 as a % of Line 10.6	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	2,574,227	11,385,565	4,418,455			X X X	18,378,247	50.337	17,860,567	55.150	18,378,247	
1.2 Residential Mortgage-Backed Securities						X X X						
1.3 Commercial Mortgage-Backed Securities						X X X						
1.4 Other Loan-Backed and Structured Securities						X X X						
1.5 Totals	2,574,227	11,385,565	4,418,455			X X X	18,378,247	50.337	17,860,567	55.150	18,378,247	
2. All Other Governments												
2.1 Issuer Obligations						X X X						
2.2 Residential Mortgage-Backed Securities						X X X						
2.3 Commercial Mortgage-Backed Securities						X X X						
2.4 Other Loan-Backed and Structured Securities						X X X						
2.5 Totals						X X X						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						X X X						
3.2 Residential Mortgage-Backed Securities						X X X						
3.3 Commercial Mortgage-Backed Securities						X X X						
3.4 Other Loan-Backed and Structured Securities						X X X						
3.5 Totals						X X X						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						X X X						
4.2 Residential Mortgage-Backed Securities						X X X						
4.3 Commercial Mortgage-Backed Securities						X X X						
4.4 Other Loan-Backed and Structured Securities						X X X						
4.5 Totals						X X X						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	426,822	4,830,051	99,843			X X X	5,356,716	14.672	3,846,123	11.876	5,356,716	
5.2 Residential Mortgage-Backed Securities						X X X						
5.3 Commercial Mortgage-Backed Securities						X X X						
5.4 Other Loan-Backed and Structured Securities						X X X						
5.5 Totals	426,822	4,830,051	99,843			X X X	5,356,716	14.672	3,846,123	11.876	5,356,716	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	1,381,427	7,864,554	566,599			X X X	9,812,580	26.876	6,685,255	20.643	9,812,580	
6.2 Residential Mortgage-Backed Securities						X X X						
6.3 Commercial Mortgage-Backed Securities						X X X						
6.4 Other Loan-Backed and Structured Securities						X X X						
6.5 Totals	1,381,427	7,864,554	566,599			X X X	9,812,580	26.876	6,685,255	20.643	9,812,580	
7. Hybrid Securities												
7.1 Issuer Obligations						X X X						
7.2 Residential Mortgage-Backed Securities						X X X						
7.3 Commercial Mortgage-Backed Securities						X X X						
7.4 Other Loan-Backed and Structured Securities						X X X						
7.5 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						X X X						
8.2 Residential Mortgage-Backed Securities						X X X						
8.3 Commercial Mortgage-Backed Securities						X X X						
8.4 Other Loan-Backed and Structured Securities						X X X						
8.5 Totals						X X X						

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	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	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	Col. 7 as a % of Line 10.6	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X	2,962,710	2,962,710	8.115			2,962,710	
9.2 Bond Mutual Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X				3,993,580			
9.3 Totals	X X X	X X X	X X X	X X X	X X X	2,962,710	2,962,710	8.115	3,993,580		2,962,710	
10. Total Bonds Current Year												
10.1 Issuer Obligations	4,382,475	24,080,169	5,084,898			X X X	33,547,543	91.885	X X X	X X X	33,547,543	
10.2 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
10.3 Commercial Mortgage-Backed Securities						X X X			X X X	X X X		
10.4 Other Loan-Backed and Structured Securities						X X X			X X X	X X X		
10.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	2,962,710	2,962,710	8.115	X X X	X X X	2,962,710	
10.6 Totals	4,382,475	24,080,169	5,084,898			2,962,710	36,510,252	100.000	X X X	X X X	36,510,252	
10.7 Line 10.6 as a % of Col. 7	12.003	65.955	13.927			8.115	100.000	X X X	X X X	X X X	100.000	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	3,060,635	21,253,311	4,077,999			X X X	X X X	X X X	28,391,945	87.669	28,391,945	
11.2 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
11.3 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
11.4 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
11.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	3,993,580	X X X	X X X	3,993,580	12.331	3,993,580	
11.6 Totals	3,060,635	21,253,311	4,077,999			3,993,580	X X X	X X X	32,385,525	100.000	32,385,525	
11.7 Line 11.6 as a % of Col. 9	9.451	65.626	12.592			12.331	X X X	X X X	100.000%	X X X	100.000	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	4,382,478	24,080,169	5,084,898			X X X	33,547,546	91.885	28,391,945	87.669	33,547,546	X X X
12.2 Residential Mortgage-Backed Securities						X X X						X X X
12.3 Commercial Mortgage-Backed Securities						X X X						X X X
12.4 Other Loan-Backed and Structured Securities						X X X						X X X
12.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	2,962,710	2,962,710	8.115	3,993,580	12.331	2,962,710	X X X
12.6 Totals	4,382,478	24,080,169	5,084,898			2,962,710	36,510,255	100.000	32,385,525	100.000	36,510,255	X X X
12.7 Line 12.6 as a % of Col. 7	12.003	65.955	13.927			8.115	100.000	X X X	X X X	X X X	100.000	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	12.003	65.955	13.927			8.115	100.000	X X X	X X X	X X X	100.000	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
13.6 Totals											X X X	
13.7 Line 13.6 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								X X X	X X X	X X X	X X X	

609

NONE

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	390,825	390,825			
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	390,825	390,825			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

\$10

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS
Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	
3.	Unrealized Valuation increase/(decrease):	
3.1	Section 1, Column 17	
3.2	Section 2, Column 19	
4.	Total gain (loss) on termination recognized, Section 2, Column 22	
5.	Considerations received/(paid) on terminations, Section 2, Column 15	
6.	Amortization:	
6.1	Section 1, Column 19	
6.2	Section 2, Column 21	
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	
7.2	Section 2, Column 23	
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	
8.2	Section 2, Column 20	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS
Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges:	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other:	
3.13	Section 1, Column 18, current year minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description							Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description			
SI12															
9999999	Totals					X X X	X X X	X X X			X X X	X X X	X X X		

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

NONE

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	150,000	150,000		
2. Cost of cash equivalents acquired	10,403,072	50,000	10,353,072	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	9,926,358	150,000	9,776,358	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	626,714	50,000	576,714	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	626,714	50,000	576,714	

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

Showing All Real Estate OWNED December 31 of Current Year

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

[illegible]

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
E04														
3399999 Total Mortgages														XXX

General Interrogatory:

1. Mortgages in good standing \$

0 unpaid taxes \$

0 interest due and unpaid.

2. Restructured mortgages \$

0 unpaid taxes \$

0 interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$

0 unpaid taxes \$

0 interest due and unpaid.

4. Mortgages in process of foreclosure \$

0 unpaid taxes \$

0 interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

[illegible]

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

[illegible]

SCHEDULE BA - PART 1

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

[illegible]

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
				NONE						
4699999 Totals										XXX

SCHEDULE BA - PART 3

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

[illegible]

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-2A-7	UNITED STATES TREASURY				1	372,031	93.011	372,044	400,000	374,407		2,376			1.500	2.323	FA	2,266	6,000	02/08/2017	08/15/2026
912828-2D-1	UNITED STATES TREASURY				1	592,023	95.313	571,878	600,000	556,286	(105)	(35,741)			1.375	(10.902)	FA	2,803	8,250	12/23/2016	08/31/2023
912828-F6-2	UNITED STATES TREASURY				1	498,992	99.300	496,500	500,000	499,516		262			1.500	1.554	AO	1,285	7,500	12/24/2015	10/31/2019
912828-G6-1	UNITED STATES TREASURY				1	498,555	99.265	496,325	500,000	499,288		366			1.500	1.576	MN	659	7,500	12/23/2015	11/30/2019
912828-J2-7	UNITED STATES TREASURY				1	595,931	97.729	586,374	600,000	596,071		140			2.000	2.099	FA	4,533		09/25/2017	02/15/2025
912828-J4-3	UNITED STATES TREASURY				1	894,910	98.461	886,149	900,000	895,654		744			1.750	1.871	FA	5,352	7,875	04/06/2017	02/28/2022
912828-K7-4	UNITED STATES TREASURY				1	391,500	97.462	389,848	400,000	392,318		818			2.000	2.276	FA	3,022	8,000	02/08/2017	08/15/2025
912828-K8-2	UNITED STATES TREASURY				1	424,867	99.601	423,304	425,000	424,970		48			1.000	1.011	FA	1,605	4,250	10/30/2015	08/15/2018
912828-L3-2	UNITED STATES TREASURY				1	690,156	98.529	689,703	700,000	692,835		2,614			1.375	1.771	FA	3,270	9,625	12/23/2016	08/31/2020
912828-L9-9	UNITED STATES TREASURY				1	491,797	98.378	491,890	500,000	494,019		2,048			1.375	1.811	AO	1,177	6,875	12/24/2015	10/31/2020
912828-R3-6	UNITED STATES TREASURY				1	895,131	94.160	894,520	950,000	900,512	8	5,064			1.625	2.313	MN	2,004	15,438	02/08/2017	05/15/2026
912828-RC-6	UNITED STATES TREASURY				1	967,516	100.137	951,302	950,000	956,788		(1,785)			2.125	1.920	FA	7,625	20,188	09/12/2011	08/15/2021
912828-RR-3	UNITED STATES TREASURY				1	198,703	99.696	199,392	200,000	199,284		178			2.000	2.097	MN	519	4,000	08/20/2014	11/15/2021
912828-RT-9	UNITED STATES TREASURY				1	750,938	99.626	747,195	750,000	750,130		(807)			1.375	1.356	MN	907	10,313	03/09/2012	11/30/2018
912828-SD-3	UNITED STATES TREASURY				1	757,965	99.371	760,188	765,000	763,705	3	1,177			1.250	1.408	JJ	4,002	9,563	09/24/2013	01/31/2019
912828-SH-4	UNITED STATES TREASURY				1	396,250	99.452	397,808	400,000	399,083		780			1.375	1.575	FA	1,869	5,500	04/15/2014	02/28/2019
912828-ST-8	UNITED STATES TREASURY				1	449,490	99.199	446,396	450,000	449,811		142			1.250	1.282	AO	963	5,625	09/17/2015	04/30/2019
912828-SX-9	UNITED STATES TREASURY				1	493,750	98.993	494,965	500,000	497,383		1,823			1.125	1.501	MN	495	5,625	12/29/2015	05/31/2019
912828-T9-1	UNITED STATES TREASURY				1	557,340	96.523	555,007	575,000	559,957	7	2,399			1.625	2.104	AO	1,600	9,344	12/23/2016	10/31/2023
912828-TH-3	UNITED STATES TREASURY				1	488,926	98.483	492,415	500,000	495,070		3,059			0.875	1.508	JJ	1,831	4,375	12/23/2015	07/31/2019
912828-TN-0	UNITED STATES TREASURY				1	613,257	98.576	616,100	625,000	620,400		2,722			1.000	1.450	FA	2,124	6,250	05/06/2015	08/31/2019
912828-TY-6	UNITED STATES TREASURY				1	474,380	97.440	472,584	485,000	476,807	4	1,579			1.625	1.989	MN	1,023	7,881	12/22/2016	11/15/2022
912828-UJ-7	UNITED STATES TREASURY				1	493,516	99.971	499,855	500,000	499,841		1,949			0.875	1.269	JJ	1,831	4,375	09/15/2014	01/31/2018
912828-UL-2	UNITED STATES TREASURY				1	451,230	98.928	445,176	450,000	450,522		(245)			1.375	1.318	JJ	2,589	6,188	01/28/2015	01/31/2020
912828-UQ-1	UNITED STATES TREASURY				1	492,383	98.624	493,120	500,000	496,008		1,805			1.250	1.628	FA	2,124	6,250	12/23/2015	02/29/2020
912828-UR-9	UNITED STATES TREASURY				1	447,289	99.904	449,568	450,000	449,851	3	924			0.750	0.959	FA	1,147	3,375	10/28/2015	02/28/2018
912828-UZ-1	UNITED STATES TREASURY				1	444,902	99.741	448,835	450,000	449,435	5	1,701			0.625	1.009	AO	482	2,813	10/28/2015	04/30/2018
912828-VA-5	UNITED STATES TREASURY				1	851,497	98.203	844,546	860,000	855,865		4,578			1.125	1.335	AO	1,657	9,675	05/24/2016	04/30/2020
912828-VB-3	UNITED STATES TREASURY				1	588,906	97.518	585,108	600,000	591,183	4	1,535			1.750	2.040	MN	1,363	10,500	12/23/2016	05/15/2023
912828-VF-4	UNITED STATES TREASURY				1	747,527	98.707	740,303	750,000	748,868	1	456			1.375	1.439	MN	907	10,313	05/24/2016	05/31/2020
912828-WZ-9	UNITED STATES TREASURY				1	893,786	98.268	884,412	900,000	894,658		873			1.750	1.893	AO	2,698	15,750	04/06/2017	04/30/2022
912828-XB-1	UNITED STATES TREASURY				1	447,398	98.447	443,012	450,000	447,721		287			2.125	2.200	MN	1,242	9,563	11/16/2016	05/15/2025
0199999	U.S. Government - Issuer Obligations					18,352,842	X X X	18,265,822	18,585,000	18,378,246	(70)	3,869			X X X	X X X	X X X	66,974	248,779	X X X	X X X
0599999	Subtotals – U.S. Governments					18,352,842	X X X	18,265,822	18,585,000	18,378,246	(70)	3,869			X X X	X X X	X X X	66,974	248,779	X X X	X X X

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130AA-QZ-4	FEDERAL HOME LOAN BANKS			2	1	300,000	99.954	299,862	300,000	300,000					1.000	0.996	JJ	1,258	1,500	01/25/2017	01/30/2019
3134G9-VD-6	FEDERAL HOME LOAN MORTGAGE COR			2	1	99,800	98.685	98,685	100,000	99,843		28			1.250	2.905	JD	628	500	06/13/2016	06/30/2023
3135G0-D7-5	FEDERAL NATIONAL MORTGAGE ASSOC				1	446,316	98.807	444,632	450,000	448,123		740			1.500	1.673	JD	169	6,750	07/09/2015	06/22/2020
3135G0-F7-3	FEDERAL NATIONAL MORTGAGE ASSOC				1	491,732	98.523	492,615	500,000	495,032		1,653			1.500	1.852	MN	646	7,500	12/24/2015	11/30/2020
3135G0-S3-8	FEDERAL NATIONAL MORTGAGE ASSOC				1	403,009	99.328	397,312	400,000	402,664		(345)			2.000	1.827	JJ	3,911	3,911	06/15/2017	01/05/2022
3135G0-T4-5	FEDERAL NATIONAL MORTGAGE ASSOC				1	400,356	98.711	394,844	400,000	400,320		(36)			1.875	1.855	AO	1,792	3,646	06/15/2017	04/05/2022
3135G0-YM-9	FEDERAL NATIONAL MORTGAGE ASSOC				1	433,245	100.087	425,370	425,000	426,822		(2,547)			1.875	1.266	MS	2,280	7,969	06/12/2015	09/18/2018
3135G0-ZE-6	FEDERAL NATIONAL MORTGAGE ASSOC				1	504,197	99.813	499,065	500,000	501,791		(1,200)			1.750	1.502	JD	267	8,750	12/23/2015	06/20/2019
3135G0-ZG-1	FEDERAL NATIONAL MORTGAGE ASSOC				1	487,063	99.705	473,599	475,000	481,147		(3,596)			1.750	0.977	MS	2,517	8,313	05/06/2016	09/12/2019
3135G0-ZY-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	497,975	99.649	498,245	500,000	499,213		407			1.750	1.835	MN	851	8,750	11/19/2014	11/26/2019
3137EA-DB-2	FREDDIE MAC				1	410,024	100.886	403,544	400,000	408,876		(1,149)			2.375	1.802	JJ	4,433	4,750	06/15/2017	01/13/2022
3137EA-DM-8	FREDDIE MAC				1	495,243	98.797	493,985	500,000	498,073		1,086			1.250	1.474	AO	1,545	6,250	05/08/2015	10/02/2019
3137EA-DR-7	FREDDIE MAC				1	388,224	98.528	394,112	400,000	394,813		2,163			1.375	1.947	MN	917	5,500	11/19/2014	05/01/2020
2599999	U.S. Special Revenue - Issuer Obligations					5,357,184	X X X	5,315,870	5,350,000	5,356,717		(2,796)			X X X	X X X	X X X	21,214	74,089	X X X	X X X
3199999	Subtotals – U.S. Special Revenue					5,357,184	X X X	5,315,870	5,350,000	5,356,717		(2,796)			X X X	X X X	X X X	21,214	74,089	X X X	X X X
00287Y-AN-9	ABBVIE INC			1	2FE	151,376	99.950	149,925	150,000	150,285		(772)			1.800	1.279	MN	353	2,700	08/01/2016	05/14/2018
023135-AL-0	AMAZON.COM INC			1,2	2FE	101,929	101.008	101,008	100,000	100,920		(484)			2.600	2.089	JD	188	2,600	11/10/2015	12/05/2019
023135-AM-8	AMAZON.COM INC			1,2	2FE	208,032	103.257	206,514	200,000	206,451		(1,581)			3.300	2.398	JD	477	6,600	01/05/2017	12/05/2021
0258M0-DJ-5	AMERICAN EXPRESS CREDIT CORP				1FE	101,129	100.117	100,117	100,000	100,240		(416)			2.125	1.700	JJ	909	2,125	11/03/2015	07/27/2018
0258M0-DP-1	AMERICAN EXPRESS CREDIT CORP				1FE	102,307	100.198	100,198	100,000	101,279		(773)			2.250	1.449	FA	850	2,250	09/01/2016	08/15/2019
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORP			2	1FE	100,466	99.877	99,877	100,000	100,333		(133)			2.375	2.227	MN	231	2,375	01/09/2017	05/26/2020
03027X-AC-4	AMERICAN TOWER CORP			1	2FE	153,716	101.125	151,688	150,000	152,030		(1,685)			3.400	2.172	FA	1,927	5,100	01/12/2017	02/15/2019
03027X-AH-3	AMERICAN TOWER CORP			1,2	2FE	157,803	101.824	152,736	150,000	155,251		(1,654)			3.300	2.105	FA	1,870	4,950	08/02/2016	02/15/2021
037833-BD-1	APPLE INC			1	1FE	301,787	99.547	298,641	300,000	301,363		(355)			2.000	1.801	MN	800	4,000	05/26/2017	05/06/2020
00206R-BD-3	AT&T INC			1	2FE	100,672	100.192	100,192	100,000	100,498		(110)			3.000	2.871	FA	1,133	3,000	06/01/2016	02/15/2022
06051G-ET-2	BANK OF AMERICA CORP				1FE	100,681	100.002	100,002	100,000	100,014		(501)			2.000	1.493	JJ	944	2,000	09/01/2016	01/11/2018
06051G-EX-3	BANK OF AMERICA CORP				1FE	101,043	100.335	100,335	100,000	100,347		(326)			2.600	2.260	JJ	1,199	2,600	11/03/2015	01/15/2019
06050T-ME-9	BANK OF AMERICA NA				1FE	100,536	99.970	99,970	100,000	100,268		(268)			2.050	1.759	JD	137	2,050	01/13/2017	12/07/2018
06406H-DD-8	BANK OF NEW YORK MELLON CORP			2	1FE	155,777	100.758	151,137	150,000	153,747		(1,431)			2.600	1.594	FA	1,452	3,900	07/25/2016	08/17/2020
05531F-AU-7	BB&T CORP			2	1FE	100,858	100.675	100,675	100,000	100,468		(187)			2.625	2.424	JD	15	2,625	11/10/2015	06/29/2020
084670-BQ-0	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1FE	100,957	99.676	99,676	100,000	100,622		(190)			2.200	1.994	FA	648	2,200	03/17/2016	03/15/2021
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	258,943	101.862	254,655	250,000	258,457		(485)			3.000	2.274	MS	2,208	3,750	09/12/2017	03/15/2023
166764-AE-0	CHEVRON CORP			1,2	1FE	125,816	99.999	124,999	125,000	125,153		(386)			1.718	1.405	JD	42	2,148	03/23/2016	06/24/2018
166764-AY-6	CHEVRON CORP			1,2	1FE	176,454	100.597	176,045	175,000	176,091		(364)			2.419	2.188	MN	517	4,233	01/05/2017	11/17/2020

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17275R-BB-7	CISCO SYSTEMS INC			1	1FE	126,176	99.561	124,451	125,000	125,471		(400)			1.600	1.263	FA	683	2,000	03/23/2016	02/28/2019
20826F-AJ-5	CONOCOPHILLIPS CO			1	1FE	99,425	99.769	99,769	100,000	99,690		128			2.200	2.335	MN	281	2,200	11/20/2015	05/15/2020
22160K-AG-0	COSTCO WHOLESALE CORP			1	1FE	125,965	99.358	124,198	125,000	125,533		(245)			1.750	1.545	FA	826	2,188	03/23/2016	02/15/2020
22160K-AH-8	COSTCO WHOLESALE CORP			1	1FE	173,828	99.428	173,999	175,000	173,831		4			2.250	2.421	FA	1,488		12/22/2017	02/15/2022
126650-CT-5	CVS HEALTH CORP			1,2	2FE	295,356	97.581	292,743	300,000	296,359		1,003			2.125	2.498	JD	531	6,375	01/01/2017	06/01/2021
235851-AP-7	DANAHER CORP			1,2	1FE	102,267	100.370	100,370	100,000	101,351		(500)			2.400	1.869	MS	707	2,400	02/18/2016	09/15/2020
278865-AT-7	ECOLAB INC			1	2FE	300,960	99.827	299,481	300,000	300,509		(451)			2.000	1.834	JJ	2,783	3,000	01/19/2017	01/14/2019
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING LL			1,2	2FE	154,175	100.304	150,456	150,000	152,372		(1,367)			2.550	1.605	AO	808	3,825	09/01/2016	10/15/2019
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LL			1,2	2FE	151,296	100.824	151,236	150,000	151,004		(292)			2.850	2.631	AO	903	4,275	01/01/2017	04/15/2021
26875P-AL-5	EOG RESOURCES INC			1,2	2FE	159,624	100.280	158,442	158,000	158,968		(431)			2.450	2.159	AO	968	3,871	07/01/2016	04/01/2020
30231G-AC-6	EXXON MOBIL CORP			1,2	1FE	205,516	103.109	206,218	200,000	205,502		(14)			3.176	2.673	MS	1,870		12/21/2017	03/15/2024
30231G-AD-4	EXXON MOBIL CORP			1,2	1FE	101,194	99.832	99,832	100,000	100,503		(445)			1.819	1.364	MS	536	1,819	06/01/2016	03/15/2019
30231G-AR-3	EXXON MOBIL CORP			1,2	1FE	99,739	100.693	100,693	100,000	99,780		41			2.726	2.772	MS	909	2,726	12/27/2016	03/01/2023
30231G-AV-4	EXXON MOBIL CORP			1,2	1FE	110,953	99.760	109,736	110,000	110,615		(191)			2.222	2.034	MS	815	2,444	03/16/2016	03/01/2021
31428X-AZ-9	FEDEX CORP			1	2FE	153,971	99.983	149,975	150,000	152,390		(1,119)			2.300	1.520	FA	1,438	3,450	08/01/2016	02/01/2020
36962G-6P-4	GENERAL ELECTRIC CAPITAL CORP			1	1FE	127,866	99.703	124,629	125,000	126,523		(769)			2.100	1.461	JD	146	2,625	04/01/2016	12/11/2019
437076-BG-6	HOME DEPOT INC			1,2	1FE	157,818	100.545	150,818	150,000	155,886		(1,301)			2.625	1.682	JD	328	3,938	07/01/2016	06/01/2022
458140-AJ-9	INTEL CORP			1	1FE	104,631	103.693	103,693	100,000	103,060		(771)			3.300	2.440	AO	825	3,300	12/09/2015	10/01/2021
458140-AQ-3	INTEL CORP			1	1FE	202,992	101.082	202,164	200,000	202,224		(768)			2.450	2.005	JJ	2,069	4,900	01/26/2017	07/29/2020
459200-HA-2	INTERNATIONAL BUSINESS MACHINES C			1	1FE	102,038	101.381	101,381	100,000	101,351		(330)			2.900	2.528	MN	483	2,900	11/24/2015	11/01/2021
48127H-AA-7	JPMORGAN CHASE & CO			1	1FE	201,136	99.894	199,788	200,000	200,741		(395)			2.200	1.990	AO	843	4,400	01/01/2017	10/22/2019
58013M-EL-4	MCDONALDS CORP			1	2FE	104,246	103.735	103,735	100,000	102,749		(765)			3.625	2.768	MN	413	3,625	01/07/2016	05/20/2021
585055-BA-3	MEDTRONIC INC		C C	1	1FE	199,820	99.897	199,794	200,000	199,964		144			1.375	1.448	AO	688	2,750	01/01/2017	04/01/2018
585055-BQ-8	MEDTRONIC INC			1	1FE	100,054	99.928	99,928	100,000	100,005		(24)			1.500	1.475	MS	442	1,500	12/18/2015	03/15/2018
58933Y-AC-9	MERCK & CO INC			1	1FE	100,262	99.949	99,949	100,000	100,011		(133)			1.100	0.966	JJ	461	1,100	02/09/2016	01/31/2018
58933Y-AS-4	MERCK & CO INC			1	1FE	199,992	99.437	198,874	200,000	199,995		3			1.850	1.851	FA	1,449	3,700	01/01/2017	02/10/2020
594918-BG-8	MICROSOFT CORP			1,2	1FE	99,995	99.603	99,603	100,000	99,998		2			2.000	2.001	MN	322	2,000	11/23/2015	11/03/2020
651229-AR-7	NEWELL RUBBERMAID INC			1	2FE	201,100	100.086	200,172	200,000	200,485		(608)			2.150	1.837	AO	908	4,300	12/27/2016	10/15/2018
674599-CD-5	OCCIDENTAL PETROLEUM CORP			1	1FE	155,127	99.936	154,901	155,000	155,005		(122)			1.500	1.415	FA	878	2,325	01/19/2017	02/15/2018
674599-CK-9	OCCIDENTAL PETROLEUM CORP			1,2	1FE	154,655	100.203	150,305	150,000	153,552		(803)			2.600	2.010	AO	823	3,900	08/12/2016	04/15/2022
68389X-AX-3	ORACLE CORP			1	1FE	202,636	100.441	200,882	200,000	201,748		(888)			2.250	1.745	AO	1,038	4,500	01/27/2017	10/08/2019
68389X-BA-2	ORACLE CORP			1	1FE	102,810	101.460	101,460	100,000	101,860		(503)			2.800	2.247	JJ	1,346	2,800	02/03/2016	07/08/2021
713448-BW-7	PEPSICO INC			1	1FE	307,167	102.163	306,489	300,000	305,684		(1,467)			3.000	2.454	FA	3,150	9,000	12/27/2016	08/25/2021
742718-EN-5	PROCTER & GAMBLE CO			1	1FE	101,320	98.910	98,910	100,000	100,831		(260)			1.850	1.573	FA	766	1,850	02/09/2016	02/02/2021
742718-DY-2	PROCTER & GAMBLE COPGYUSUS			1	1FE	196,373	99.699	194,413	195,000	196,126		(247)			2.300	2.152	FA	1,806	4,485	01/12/2017	02/06/2022
747525-AD-5	QUALCOMM INC			1	1FE	102,129	99.214	99,214	100,000	101,296		(529)			2.250	1.693	MN	256	2,250	06/01/2016	05/20/2020
773903-AF-6	ROCKWELL AUTOMATION INC			1,2	1FE	100,406	99.311	99,311	100,000	100,217		(101)			2.050	1.943	MS	683	2,050	02/01/2016	03/01/2020

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

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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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
776743-AC-0	ROPER TECHNOLOGIES INC			1,2	2FE	299,723	100.165	300,495	300,000	299,777		54			2.800	2.819	JD	373	8,307	01/09/2017	12/15/2021
883556-BE-1	THERMO FISHER SCIENTIFIC INC			1	2FE	100,562	100.236	100,236	100,000	100,194		(174)			2.400	2.218	FA	1,000	2,400	11/10/2015	02/01/2019
91159H-HH-6	U.S. BANCORP			2	1FE	101,174	100.275	100,275	100,000	100,443		(353)			2.200	1.834	AO	403	2,200	11/13/2015	04/25/2019
907818-DN-5	UNION PACIFIC CORP			1,2	1FE	130,284	100.376	125,470	125,000	129,293		(802)			2.750	2.029	AO	726	3,438	10/01/2016	04/15/2023
907818-DV-7	UNION PACIFIC CORP			1,2	1FE	132,033	105.670	132,088	125,000	132,024		(9)			3.750	2.721	MS	1,380		12/27/2017	03/15/2024
911312-AQ-9	UNITED PARCEL SERVICE INC			1	1FE	156,285	99.745	149,618	150,000	154,863		(976)			2.450	1.736	AO	919	3,675	07/14/2016	10/01/2022
92343V-BJ-2	VERIZON COMMUNICATIONS INC			1,2	2FE	193,230	98.008	196,016	200,000	194,305		1,075			2.450	3.089	MN	817	4,900	01/01/2017	11/01/2022
92343V-CN-2	VERIZON COMMUNICATIONS INC			1,2	2FE	103,328	101.107	101,107	100,000	102,376		(614)			3.000	2.320	MN	500	3,000	06/01/2016	11/01/2021
25468P-DJ-2	WALT DISNEY CO			1	1FE	102,777	99.856	99,856	100,000	101,866		(578)			2.300	1.682	FA	888	2,300	06/01/2016	02/12/2021
94974B-GM-6	WELLS FARGO & CO			1FE		100,777	100.609	100,609	100,000	100,433		(161)			2.600	2.425	JJ	1,148	2,600	11/03/2015	07/22/2020
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					9,805,473	X X X	9,706,172	9,668,000	9,762,580		(29,553)			X X X	X X X	X X X	59,723	208,797	X X X	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					9,805,473	X X X	9,706,172	9,668,000	9,762,580		(29,553)			X X X	X X X	X X X	59,723	208,797	X X X	X X X
92206C-87-0	VANGUARD INTERMEDIATE TERM COR E				1FE	2,019,842	87.390	2,069,395		2,069,395	49,554						N/A		66,515	03/10/2016	
92206C-40-9	VANGUARD SHORT TERM COR BD ETF				1	898,666	79.300	893,315		893,315	(5,351)						N/A		19,697	02/13/2017	
5899999	SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO					2,918,508	X X X	2,962,710		2,962,710	44,203				X X X	X X X	X X X		86,212	X X X	X X X
6099999	Subtotals – SVO Identified Fundss					2,918,508	X X X	2,962,710		2,962,710	44,203				X X X	X X X	X X X		86,212	X X X	X X X
7799999	Totals – Issuer Obligations					33,515,499	X X X	33,287,864	33,603,000	33,497,543	(70)	(28,480)			X X X	X X X	X X X	147,911	531,665	X X X	X X X
8199999	Totals – SVO Identified Funds					2,918,508	X X X	2,962,710		2,962,710	44,203				X X X	X X X	X X X		86,212	X X X	X X X
8399999	Total Bonds					36,434,007	X X X	36,250,574	33,603,000	36,460,253	44,133	(28,480)			X X X	X X X	X X X	147,911	617,877	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
002824-10-0	ABBOTT LABORATORIES ORD			3,000,000	171,210	57.070	171,210	120,562		3,180		55,980		55,980		L	07/01/2016
00287Y-10-9	ABBVIE ORD			3,145,000	304,153	96.710	304,153	198,936		8,387		107,213		107,213		L	12/13/2016
00507V-10-9	ACTIVISION BLIZZARD ORD			165,000	10,448	63.320	10,448	6,141		94		4,490		4,490		L	12/13/2016
00724F-10-1	ADOBE SYSTEM ORD			1,040,000	182,250	175.240	182,250	91,400				75,182		75,182		L	12/13/2016
008252-10-8	AFFILIATED MANAGERS GROUP ORD			305,000	62,601	205.250	62,601	48,857		269		18,285		18,285		L	12/13/2016
00846U-10-1	AGILENT TECHNOLOGIES ORD			210,000	14,064	66.970	14,064	12,513	31	55		1,551		1,551		L	06/14/2017
009158-10-6	AIR PRODUCTS AND CHEMICALS OR			775,000	127,162	164.080	127,162	95,338	736	2,875		15,702		15,702		L	03/10/2016
00971T-10-1	AKAMAI TECHNOLOGIES ORD			2,900,000	188,616	65.040	188,616	155,146				9,575		9,575		L	06/08/2017
01609W-10-2	ALIBABA GROUP HOLDING ADR REP	C		55,000	9,484	172.430	9,484	5,099				4,654		4,654		L	12/13/2016
016255-10-1	ALIGN TECHNOLOGY ORD			45,000	9,999	222.190	9,999	4,449				5,673		5,673		L	12/13/2016
G0177J-10-8	ALLERGAN ORD	C		260,000	42,531	163.580	42,531	53,467		146		(10,936)		(10,936)		L	10/13/2017
018581-10-8	ALLIANCE DATA SYSTEMS ORD			500,000	126,740	253.480	126,740	96,015		1,040		12,490		12,490		L	07/01/2016
02079K-10-7	ALPHABET CL C ORD			380,000	397,632	1,046.400	397,632	289,064				100,085		100,085		L	10/11/2017
02209S-10-3	ALTRIA GROUP ORD			825,000	58,913	71.410	58,913	51,383	545	545		7,530		7,530		L	09/08/2017
023135-10-6	AMAZON COM ORD			370,000	432,704	1,169.470	432,704	272,647				131,384		131,384		L	10/11/2017
03027X-10-0	AMERICAN TOWER REIT			1,665,000	237,546	142.670	237,546	174,435	1,236	3,675		54,955		54,955		L	10/13/2017
03076C-10-6	AMERIPRISE FINANCE ORD			1,190,000	201,669	169.470	201,669	136,144		3,856		68,940		68,940		L	01/26/2017
031162-10-0	AMGEN ORD			690,000	119,991	173.900	119,991	110,123		1,978		9,868		9,868		L	05/24/2017
032511-10-7	ANADARKO PETROLEUM ORD			2,900,000	155,556	53.640	155,556	153,269		540		(28,597)		(28,597)		L	06/08/2017
032654-10-5	ANALOG DEVICES ORD			215,000	19,141	89.030	19,141	17,741		387		1,401		1,401		L	02/21/2017
037833-10-0	APPLE ORD			2,780,000	470,459	169.230	470,459	321,588		6,599		140,634		140,634		L	06/08/2017
00206R-10-2	AT&T ORD			6,060,000	235,613	38.880	235,613	234,729		11,878		(22,119)		(22,119)		L	12/13/2016
060505-10-4	BANK OF AMERICA ORD			7,000,000	206,640	29.520	206,640	99,521		2,730		51,940		51,940		L	05/25/2016
084670-70-2	BERKSHIRE HATHWAY CL B ORD			410,000	81,270	198.220	81,270	68,232				14,448		14,448		L	12/13/2016
110448-10-7	BRITISH AMERICAN TOBACCO ADR R	C		773,000	51,783	66.990	51,783	53,530	453	579		(1,747)		(1,747)		L	07/26/2017
Y09827-10-9	BROADCOM ORD	D		380,000	97,622	256.900	97,622	68,413	665	1,550		30,449		30,449		L	12/13/2016
127097-10-3	CABOT OIL & GAS ORD			4,200,000	120,120	28.600	120,120	95,947		714		22,008		22,008		L	09/23/2016
143658-30-0	CARNIVAL ORD			1,730,000	114,820	66.370	114,820	106,811		1,643		8,009		8,009		L	10/04/2017
149123-10-1	CATERPILLAR ORD			575,000	90,609	157.580	90,609	53,489		1,340		37,119		37,119		L	03/28/2017
12503M-10-8	CBOE GLOBAL MARKETS ORD			200,000	24,918	124.590	24,918	15,326		208		10,140		10,140		L	12/13/2016
151020-10-4	CELGENE ORD			1,720,000	179,499	104.360	179,499	190,472				(19,591)		(19,591)		L	12/13/2016
166764-10-0	CHEVRON ORD			870,000	108,915	125.190	108,915	102,162		3,758		6,516		6,516		L	12/13/2016
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			25,000	7,226	289.030	7,226	7,894				(669)		(669)		L	12/06/2017
159864-10-7	CHRLS RIVER LABS ORD			1,600,000	175,120	109.450	175,120	138,869				53,216		53,216		L	08/15/2016
H1467J-10-4	CHUBB ORD	D		510,000	74,526	146.130	74,526	67,966	362	1,428		7,145		7,145		L	12/13/2016
172908-10-5	CINTAS ORD			190,000	29,608	155.830	29,608	22,827		308		7,651		7,651		L	12/13/2016

EN2

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total \$ value (included in Column 8) of all such issues \$ 1,798,640

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
17275R-10-2	CISCO SYSTEMS ORD			2,665.000	102,070	38.300	102,070	81,576		3,011		21,533		21,533		L	12/13/2016
174610-10-5	CITIZENS FINANCIAL GROUP ORD			300.000	12,594	41.980	12,594	12,200				394		394		L	12/06/2017
125896-10-0	CMS ENERGY ORD			975.000	46,118	47.300	46,118	40,492		1,297		5,538		5,538		L	12/13/2016
191216-10-0	COCA-COLA ORD			1,000.000	45,880	45.880	45,880	42,170		1,480		4,420		4,420		L	11/03/2015
194162-10-3	COLGATE PALMOLIVE ORD			2,450.000	184,853	75.450	184,853	172,723		3,422		18,081		18,081		L	06/08/2017
200340-10-7	COMERICA ORD			2,600.000	225,706	86.810	225,706	101,375	780	2,652		48,620		48,620		L	03/10/2016
20825C-10-4	CONOCOPHILLIPS ORD			4,085.000	224,226	54.890	224,226	182,362		4,016		22,443		22,443		L	04/27/2017
21036P-10-8	CONSTELLATION BRANDS CL A ORD			100.000	22,857	228.570	22,857	15,936		205		7,048		7,048		L	04/13/2017
22160K-10-5	COSTCO WHOLESALE ORD			425.000	79,101	186.120	79,101	67,830		3,804		11,054		11,054		L	12/13/2016
22822V-10-1	CROWN CASTLE INTERNATIONAL REI			1,160.000	128,772	111.010	128,772	101,813		4,524		28,118		28,118		L	12/13/2016
229899-10-9	CULLEN FROST BANKERS ORD			1,750.000	165,638	94.650	165,638	104,835		3,938		11,235		11,235		L	03/10/2016
235851-10-2	DANAHER ORD			2,675.000	248,294	92.820	248,294	206,986	375	1,219		33,817		33,817		L	06/08/2017
25278X-10-9	DIAMONDBACK ENERGY ORD			145.000	18,306	126.250	18,306	13,507		4,799		4,799		4,799		L	06/19/2017
253868-10-3	DIGITAL REALTY REIT ORD			1,270.000	144,653	113.900	144,653	122,054	1,181	3,543		19,863		19,863		L	12/13/2016
25746U-10-9	DOMINION ENERGY ORD			1,635.000	132,533	81.060	132,533	124,114		4,962		7,308		7,308		L	12/13/2016
26078J-10-0	DOWDUPONT ORD			3,451.000	245,780	71.220	245,780	212,425		1,311		33,355		33,355		L	06/08/2017
26441C-20-4	DUKE ENERGY ORD			930.000	78,222	84.110	78,222	71,668		3,246		6,036		6,036		L	12/13/2016
G29183-10-3	EATON ORD	C		450.000	35,555	79.010	35,555	35,548		216		7		7		L	10/13/2017
278865-10-0	ECOLAB ORD			1,710.000	229,448	134.180	229,448	196,500	701	2,531		29,002		29,002		L	12/13/2016
28176E-10-8	EDWARDS LIFESCIENCES ORD			130.000	14,652	112.710	14,652	11,635		1,155		2,471		2,471		L	12/13/2016
291011-10-4	EMERSON ELECTRIC ORD			600.000	41,814	69.690	41,814	28,368		1,155		8,364		8,364		L	09/17/2015
29250N-10-5	ENBRIDGE ORD			2,385.000	93,277	39.110	93,277	102,387		3,328		(7,179)		(7,179)		L	12/13/2016
26875P-10-1	EOG RESOURCES ORD			1,300.000	140,283	107.910	140,283	103,367		871		8,853		8,853		L	10/01/2016
30212P-30-3	EXPEDIA ORD			1,100.000	131,747	119.770	131,747	162,255		660		(30,508)		(30,508)		L	06/08/2017
30231G-10-2	EXXON MOBIL ORD			2,450.000	204,918	83.640	204,918	208,605		7,016		(13,387)		(13,387)		L	08/23/2017
30303M-10-2	FACEBOOK CL A ORD			1,775.000	313,217	176.460	313,217	225,569				91,346		91,346		L	10/11/2017
31428X-10-6	FEDEX ORD			260.000	64,880	249.540	64,880	52,150	130	364		16,468		16,468		L	12/13/2016
345370-86-0	FORD MOTOR ORD			5,470.000	68,320	12.490	68,320	70,071		3,556		1,969		1,969		L	12/13/2016
34959J-10-8	FORTIVE ORD			2,835.000	205,112	72.350	205,112	148,228		794		53,071		53,071		L	12/13/2016
34964C-10-6	FORTUNE BRANDS HOME AND SECU			415.000	28,403	68.440	28,403	23,032		299		6,217		6,217		L	12/13/2016
366651-10-7	GARTNER ORD			220.000	27,093	123.150	27,093	22,897				4,858		4,858		L	12/13/2016
406216-10-1	HALLIBURTON ORD			1,210.000	59,133	48.870	59,133	56,295		653		2,838		2,838		L	04/27/2017
418056-10-7	HASBRO ORD			715.000	64,986	90.890	64,986	61,197		1,587		9,367		9,367		L	12/13/2016
42809H-10-7	HESS ORD			1,080.000	51,268	47.470	51,268	70,158		1,080		(16,006)		(16,006)		L	12/13/2016
437076-10-2	HOME DEPOT ORD			1,555.000	294,719	189.530	294,719	200,351		5,536		86,225		86,225		L	12/13/2016
438516-10-6	HONEYWELL INTERNATIONAL ORD			1,000.000	153,360	153.360	153,360	107,063		2,740		37,510		37,510		L	12/02/2016

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total \$ value (included in Column 8) of all such issues \$ 1,798,640

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
440452-10-0	HORMEL FOODS ORD			3,200.000	116,448	36.390	116,448	117,977		2,176		5,056		5,056		L	10/01/2016
382866-10-1	HOSTESS BRANDS, INC.			1,025.000	15,180	14.810	15,180	16,579				(1,399)		(1,399)		L	04/20/2017
G4705A-10-0	ICON ORD		C	125.000	14,019	112.150	14,019	10,131				3,972		3,972		L	06/27/2017
458140-10-0	INTEL ORD			2,790.000	128,786	46.160	128,786	102,393		3,006		27,593		27,593		L	12/13/2016
45866F-10-4	INTERCONTINENTAL EXCHANGE OR			500.000	35,280	70.560	35,280	30,262		356		6,146		6,146		L	06/19/2017
460146-10-3	INTERNATIONAL PAPER ORD			1,535.000	88,938	57.940	88,938	81,631		2,859		7,491		7,491		L	12/13/2016
461202-10-3	INTUIT ORD			190.000	29,978	157.780	29,978	22,638		253		7,792		7,792		L	03/23/2017
46120E-60-2	INTUITIVE SURGICAL ORD			45.000	16,422	364.940	16,422	9,575				6,910		6,910		L	12/13/2016
G491BT-10-8	INVESCO ORD			3,135.000	114,553	36.540	114,553	110,511		1,465		4,041		4,041		L	10/18/2017
478160-10-4	JOHNSON & JOHNSON ORD			805.000	112,475	139.720	112,475	93,130		2,673		19,731		19,731		L	12/13/2016
46625H-10-0	JPMORGAN CHASE ORD			4,285.000	458,238	106.940	458,238	333,716		8,093		89,223		89,223		L	06/08/2017
493267-10-8	KEYCORP ORD			4,540.000	91,572	20.170	91,572	82,626		1,617		8,226		8,226		L	04/27/2017
494368-10-3	KIMBERLY CLARK ORD			1,425.000	171,941	120.660	171,941	176,690	1,382	4,028		2,150		2,150		L	06/08/2017
500754-10-6	KRAFT HEINZ ORD			800.000	62,208	77.760	62,208	68,048		1,960		(7,648)		(7,648)		L	12/13/2016
539830-10-9	LOCKHEED MARTIN ORD			230.000	73,842	321.050	73,842	65,958		879		7,883		7,883		L	07/27/2017
573284-10-6	MARTIN MARIETTA MATERIALS ORD			625.000	138,150	221.040	138,150	92,502		1,075		(306)		(306)		L	03/10/2016
580135-10-1	MCDONALD'S ORD			665.000	114,460	172.120	114,460	81,615		2,547		33,516		33,516		L	12/13/2016
G5960L-10-3	MEDTRONIC ORD		C	2,225.000	179,669	80.750	179,669	163,369	1,024	3,631		21,182		21,182		L	12/13/2016
58933Y-10-5	MERCK & CO ORD			4,260.000	239,710	56.270	239,710	254,099	2,045	6,385		(12,847)		(12,847)		L	08/23/2017
59156R-10-8	METLIFE ORD			1,800.000	91,008	50.560	91,008	74,938		720		16,070		16,070		L	04/14/2016
552953-10-1	MGM RESORTS INTERNATIONAL OR			485.000	16,194	33.390	16,194	14,489		213		2,212		2,212		L	12/13/2016
595017-10-4	MICROCHIP TECHNOLOGY ORD			155.000	13,621	87.880	13,621	11,226		168		2,396		2,396		L	02/21/2017
594918-10-4	MICROSOFT ORD			5,500.000	470,470	85.540	470,470	326,506		8,691		125,209		125,209		L	07/26/2017
596278-10-1	MIDDLEBY ORD			170.000	22,942	134.950	22,942	23,319				1,044		1,044		L	12/13/2016
609207-10-5	MONDELEZ INTERNATIONAL CL A OR			3,500.000	149,800	42.800	149,800	163,269	770	1,435		(13,469)		(13,469)		L	06/08/2017
61166W-10-1	MONSANTO ORD			1,200.000	140,136	116.780	140,136	112,576		2,592		13,884		13,884		L	08/10/2016
61174X-10-9	MONSTER BEVERAGE ORD			325.000	20,569	63.290	20,569	14,670				6,077		6,077		L	04/13/2017
615369-10-5	MOODYS ORD			1,150.000	169,752	147.610	169,752	110,719		1,748		61,341		61,341		L	12/02/2016
636518-10-2	NATIONAL INSTRUMENTS ORD			2,100.000	87,423	41.630	87,423	59,922		1,764		22,701		22,701		L	07/01/2016
64110L-10-6	NETFLIX ORD			85.000	16,317	191.960	16,317	11,992				4,385		4,385		L	10/11/2017
654106-10-3	NIKE CL B ORD			3,690.000	230,810	62.550	230,810	210,181	738	2,479		43,247		43,247		L	12/13/2016
666807-10-2	NORTHROP GRUMMAN ORD			255.000	78,262	306.910	78,262	59,439		995		18,954		18,954		L	12/13/2016
66987V-10-9	NOVARTIS ADR REPSG 1 ORD		C	1,995.000	167,500	83.960	167,500	142,134		3,524		22,184		22,184		L	12/13/2016
679580-10-0	OLD DOMINION FREIGHT LINE ORD			185.000	24,337	131.550	24,337	16,205		74		8,466		8,466		L	12/13/2016
68389X-10-5	ORACLE ORD			2,500.000	118,200	47.280	118,200	93,400		1,800		22,075		22,075		L	03/04/2016
70450Y-10-3	PAYPAL HOLDINGS ORD			3,480.000	256,198	73.620	256,198	129,157				118,842		118,842		L	12/13/2016

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total \$ value (included in Column 8) of all such issues \$ 1,798,640

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G7S00T-10-4	PENTAIR ORD		C	860.000	60,733	70.620	60,733	52,830		1,187		7,903		7,903		L	12/13/2016
713448-10-8	PEPSICO ORD			3,290.000	394,537	119.920	394,537	340,412	2,648	8,208		46,776		46,776		L	06/08/2017
714046-10-9	PERKINELMER ORD			2,200.000	160,864	73.120	160,864	107,815		616		46,134		46,134		L	07/01/2016
717081-10-3	PFIZER ORD			7,030.000	254,627	36.220	254,627	227,699		8,998		26,292		26,292		L	12/13/2016
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			1,325.000	139,986	105.650	139,986	121,887	1,418	5,552		18,762		18,762		L	12/13/2016
723787-10-7	PIONEER NATURAL RESOURCE ORD			550.000	95,068	172.850	95,068	72,127		44		(3,971)		(3,971)		L	07/08/2016
693475-10-5	PNC FINANCIAL SERVICES GROUP O			590.000	85,131	144.290	85,131	67,820		1,534		16,125		16,125		L	12/13/2016
74005P-10-4	PRAXAIR ORD			1,100.000	170,148	154.680	170,148	122,586		3,465		41,239		41,239		L	08/10/2016
742718-10-9	PROCTER & GAMBLE ORD			1,195.000	109,797	91.880	109,797	101,538		3,272		9,321		9,321		L	12/13/2016
743315-10-3	PROGRESSIVE ORD			410.000	23,091	56.320	23,091	16,601				6,490		6,490		L	06/19/2017
744320-10-2	PRUDENTIAL FINANCIAL ORD			975.000	112,106	114.980	112,106	102,170		2,925		10,647		10,647		L	12/13/2016
747525-10-3	QUALCOMM ORD			1,485.000	95,070	64.020	95,070	103,236		3,326		(1,752)		(1,752)		L	12/13/2016
755111-50-7	RAYTHEON ORD			415.000	77,958	187.850	77,958	59,401		1,297		19,028		19,028		L	12/13/2016
74965L-10-1	RLJ LODGING REIT ORD			3,700.000	81,289	21.970	81,289	90,083	1,221	4,884		(9,324)		(9,324)		L	12/13/2016
773903-10-9	ROCKWELL AUTOMAT ORD			90.000	17,672	196.350	17,672	17,508				163		163		L	12/22/2017
774341-10-1	ROCKWELL COLLINS ORD			800.000	108,496	135.620	108,496	69,204		1,056		34,288		34,288		L	07/05/2016
775109-20-0	ROGERS COMMUNICATIONS CL B OR		A	1,020.000	51,949	50.930	51,949	40,706	391	850		12,597		12,597		L	12/13/2016
776696-10-6	ROPER TECHNOLOGIES ORD			500.000	129,500	259.000	129,500	87,325		700		37,960		37,960		L	05/25/2016
79466L-30-2	SALESFORCE.COM ORD			715.000	73,094	102.230	73,094	51,136				24,146		24,146		L	12/13/2016
806857-10-8	SCHLUMBERGER ORD		C	2,195.000	147,921	67.390	147,921	173,500	1,098	3,993		(36,349)		(36,349)		L	12/13/2016
824348-10-6	SHERWIN WILLIAMS ORD			55.000	22,552	410.040	22,552	18,435		140		4,117		4,117		L	05/02/2017
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD			3,000.000	171,300	57.100	171,300	145,128	750	2,382		(4,105)		(4,105)		L	06/08/2017
855244-10-9	STARBUCKS ORD			1,395.000	80,115	57.430	80,115	82,710		1,465		2,664		2,664		L	12/13/2016
863667-10-1	STRYKER ORD			160.000	24,774	154.840	24,774	20,683	75	196		4,091		4,091		L	06/19/2017
867914-10-3	SUNTRUST BANKS ORD			4,485.000	289,686	64.590	289,686	204,088		4,622		40,097		40,097		L	11/15/2017
87612E-10-6	TARGET ORD			1,570.000	102,443	65.250	102,443	122,225		3,831		(10,959)		(10,959)		L	12/13/2016
H84989-10-4	TE CONNECTIVITY ORD		C	950.000	90,288	95.040	90,288	68,096		1,492		24,472		24,472		L	12/13/2016
88160R-10-1	TESLA ORD			25.000	7,784	311.350	7,784	9,423				(1,639)		(1,639)		L	09/15/2017
741503-40-3	THE PRICELINE GROUP ORD			44.000	76,461	1,737.740	76,461	73,589				3,678		3,678		L	11/07/2017
883556-10-2	THERMO FISHER SCIENTIFIC ORD			1,320.000	250,642	189.880	250,642	186,875	198	722		64,390		64,390		L	12/13/2016
885160-10-1	THOR INDUSTRIES ORD			115.000	17,333	150.720	17,333	12,421	43	43		4,911		4,911		L	06/27/2017
887317-30-3	TIME WARNER ORD			1,600.000	146,352	91.470	146,352	113,083		2,576		(8,096)		(8,096)		L	05/25/2016
872540-10-9	TJX ORD			880.000	67,285	76.460	67,285	68,992		1,054		1,170		1,170		L	12/13/2016
89353D-10-7	TRANSCANADA ORD			1,810.000	88,038	48.640	88,038	83,640	1,131	2,545		6,317		6,317		L	12/13/2016
896239-10-0	TRIMBLE ORD			3,700.000	150,368	40.640	150,368	87,850				38,813		38,813		L	12/02/2016
907818-10-8	UNION PACIFIC ORD			1,815.000	243,392	134.100	243,392	187,291		3,812		56,549		56,549		L	07/27/2017

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total \$ value (included in Column 8) of all such issues \$ 1,798,640

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
911363-10-9	UNITED RENTAL ORD			135,000	23,208	171,910	23,208	14,366				8,869		8,869		L	06/19/2017
91324P-10-2	UNITEDHEALTH GRP ORD			600,000	132,276	220,460	132,276	99,002		1,578		33,458		33,458		L	08/16/2017
91879Q-10-9	VAIL RESORTS ORD			90,000	19,122	212,470	19,122	16,169	95	258		3,091		3,091		L	10/19/2017
92276F-10-0	VENTAS REIT ORD			1,950,000	117,020	60,010	117,020	122,986	1,541	4,534		(4,895)		(4,895)		L	12/13/2016
92343V-10-4	VERIZON COMMUNICATIONS ORD			4,595,000	243,213	52,930	243,213	236,781		9,017		2,483		2,483		L	08/23/2017
918204-10-8	VF ORD			1,700,000	125,800	74,000	125,800	125,178				622		622		L	12/11/2017
92826C-83-9	VISA CL A ORD			2,480,000	282,770	114,020	282,770	185,197		1,751		89,280		89,280		L	12/13/2016
931427-10-8	WALGREEN BOOTS ALLIANCE ORD			2,200,000	159,764	72,620	159,764	177,687		2,960		(21,669)		(21,669)		L	06/08/2017
254687-10-6	WALT DISNEY ORD			1,550,000	166,641	107,510	166,641	151,650	1,302	2,418		5,100		5,100		L	09/23/2016
949746-10-1	WELLS FARGO ORD			2,500,000	151,675	60,670	151,675	125,479		3,850		13,900		13,900		L	07/01/2016
955306-10-5	WEST PHARM SVC ORD			145,000	14,307	98,670	14,307	12,229		77		2,007		2,007		L	12/13/2016
963320-10-6	WHIRLPOOL ORD			800,000	134,912	168,640	134,912	127,174		3,440		(10,504)		(10,504)		L	10/01/2016
969457-10-0	WILLIAMS ORD			2,670,000	81,408	30,490	81,408	81,248		3,204		(1,736)		(1,736)		L	12/13/2016
98212B-10-3	WPX ENERGY ORD			7,000,000	98,490	14,070	98,490	68,345				(3,500)		(3,500)		L	08/04/2016
989701-10-7	ZIONS BANCORPORATION ORD			4,720,000	239,918	50,830	239,918	128,756		2,035		36,932		36,932		L	05/02/2017
98978V-10-3	ZOETIS CL A ORD			2,760,000	198,830	72,040	198,830	121,672		1,077		48,412		48,412		L	06/19/2017
9099999	Industrial and Miscellaneous (Unaffiliated)				19,951,558	X X X	19,951,558	16,091,871	25,065	316,970		3,004,847		3,004,847		X X X	X X X
68206*-10-9	Omega Administrators, Inc.			300,000	103,655	345,517	103,655	2,264,150				(5,512)		(5,512)		V	01/05/2013
76205#-10-9	Renaissance Holding Company			1,788,000	14,628,510	8,156,961	14,628,510	17,880,000				9,074		9,074		V	06/01/2017
9199999	Parent, Subsidiaries, and Affiliates				14,732,165	X X X	14,732,165	20,144,150				3,562		3,562		X X X	X X X
246097-20-8	DELAWARE SMALL CAP VAL CL INST			11,377,619	790,631	69,490	790,631	724,830		4,720		73,054		73,054		L	12/22/2017
464287-55-6	ISHARES NASDAQ BIOTECHNOLOGY			210,000	22,422	106,770	22,422	20,913		59		1,509		1,509		L	11/28/2017
465899-70-6	IVY INTL CORE EQT CL I MF					20,150			40,286							L	08/28/2017
46600A-82-3	IVY:INTL CORE EQTY;N			154,725,780	3,154,859	20,390	3,154,859	2,708,371		44,440		470,792		470,792		V	12/18/2017
683974-60-4	OPPENHEIMER DEV MARK CL I MF			20,763,580	891,380	42,930	891,380	714,777		5,057		176,603		176,603		L	12/04/2017
779556-40-6	T ROWE PRICE MC GR:I			11,783,495	1,025,282	87,010	1,025,282	941,518				127,660		127,660		U	12/15/2017
77957Y-40-3	T ROWE PRICE MC VL:I			25,447,785	773,358	30,390	773,358	798,015		8,832		32,905		32,905		U	12/18/2017
779919-10-9	T. ROWE PRICE REAL ESTATE MF			15,365,738	440,997	28,700	440,997	437,921		11,676		3,076		3,076		L	12/14/2017
9299999	Mutual Funds				7,098,929	X X X	7,098,929	6,346,345	40,286	74,784		885,599		885,599		X X X	X X X
9799999	Total Common Stocks				41,782,652	X X X	41,782,652	42,582,366	65,351	391,754		3,894,008		3,894,008		X X X	X X X

E124

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2 , the total \$ value (included in Column 8) of all such issues \$ 1,798,640

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.5

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues	2,	the total \$ value (included in Column 8) of all such issues \$	1,798,640
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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
912828-2A-7	UNITED STATES TREASURY		02/08/2017	Not Provided		372,031	400,000.00	2,902
912828-J2-7	UNITED STATES TREASURY		09/25/2017	Not Provided		595,931	600,000.00	1,337
912828-J4-3	UNITED STATES TREASURY		04/06/2017	Not Provided		894,910	900,000.00	1,584
912828-K7-4	UNITED STATES TREASURY		02/08/2017	Not Provided		391,500	400,000.00	3,870
912828-R3-6	UNITED STATES TREASURY		02/08/2017	Not Provided		377,063	400,000.00	1,544
912828-RT-9	UNITED STATES TREASURY		05/01/2017	Unknown		669		
912828-WZ-9	UNITED STATES TREASURY		04/06/2017	Not Provided		893,786	900,000.00	6,831
0599999	Subtotal - Bonds - U. S. Government				X X X	3,525,890	3,600,000.00	18,068
3130AA-QZ-4	FEDERAL HOME LOAN BANKS		01/25/2017	KGS ALPHA CAPITAL MARKETS		300,000	300,000.00	
3137EA-DB-2	FEDERAL HOME LOAN MORTGAGE CORP		06/15/2017	Unknown		410,024	400,000.00	4,011
3135G0-S3-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/15/2017	Unknown		403,009	400,000.00	3,467
3135G0-T4-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/15/2017	Unknown		400,356	400,000.00	1,354
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	1,513,389	1,500,000.00	8,832
023135-AM-8	AMAZON.COM INC		01/05/2017	KNIGHT EQUITY MARKETS, L.P.		208,032	200,000.00	642
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORP		01/09/2017	MILLENNIUM ADVISORS, LLC		100,466	100,000.00	303
03027X-AC-4	AMERICAN TOWER CORP		01/12/2017	MARKETAXESS CORPORATION		153,716	150,000.00	2,168
037833-BD-1	APPLE INC		05/26/2017	Morgan Stanley		201,508	200,000.00	200
06050T-ME-9	BANK OF AMERICA NA		01/13/2017	KEYBANC CAPITAL MARKETS INC		100,536	100,000.00	239
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC		09/12/2017	Morgan Stanley		258,943	250,000.00	3,729
166764-AY-6	CHEVRON CORP		01/05/2017	CITIGROUP GLOBAL MARKETS INC.		176,454	175,000.00	623
22160K-AH-8	COSTCO WHOLESALE CORP		12/22/2017	MILLENIUM ADVISORS LLC		173,828	175,000.00	1,444
126650-CT-5	CVS HEALTH CORP		01/01/2017	MARKETAXESS CORPORATION		295,356	300,000.00	602
278865-AT-7	ECOLAB INC		01/19/2017	MESIROW FINANCIAL INC.		300,960	300,000.00	167
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC		01/01/2017	FIRST TENNESSEE SECURITIES CORP		151,296	150,000.00	938
30231G-AC-6	EXXON MOBIL CORP		12/21/2017	Unknown		205,516	200,000.00	1,782
458140-AQ-3	INTEL CORP		01/26/2017	BNY CAPITAL MARKETS, INC.		202,992	200,000.00	2,423
48127H-AA-7	JPMORGAN CHASE & CO		01/01/2017	BNY CAPITAL MARKETS, INC.		201,136	200,000.00	880
585055-BA-3	MEDTRONIC INC	C	01/01/2017	MERRILL LYNCH PROF CLRING CORP		199,820	200,000.00	718
58933Y-AS-4	MERCK & CO INC		01/01/2017	HILLTOP SECURITIES INC		199,992	200,000.00	1,470
674599-CD-5	OCCIDENTAL PETROLEUM CORP		01/19/2017	WELLS FARGO SECURITIES LLC		155,127	155,000.00	1,027
68389X-AX-3	ORACLE CORP		01/27/2017	JP MORGAN SECS INC., - FIXED INCOME		202,636	200,000.00	1,413
742718-DY-2	PROCTER & GAMBLE COPGYUSUS		01/12/2017	MARKETAXESS CORPORATION		196,373	195,000.00	2,018
776743-AC-0	ROPER TECHNOLOGIES INC		01/09/2017	BAIRD (ROBERT W.) & CO. INC.		299,723	300,000.00	397
907818-DV-7	UNION PACIFIC CORP		12/27/2017	BB&T SECURITIES, LLC		132,033	125,000.00	1,354
92343V-BJ-2	VERIZON COMMUNICATIONS INC		01/01/2017	BNY CAPITAL MARKETS, INC.		193,230	200,000.00	858
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	4,309,673	4,275,000.00	25,395
92206C-40-9	VANGUARD SHORT TERM COR BD ETF		12/01/2017	Unknown		299,807		

ET3

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
8199999	Subtotal - Bonds - SVO Identified Funds				X X X	299,807		
8399997	Subtotal - Bonds - Part 3				X X X	9,648,759	9,375,000.00	52,295
8399999	Total - Bonds				X X X	9,648,759	9,375,000	52,295
00846U-10-1	AGILENT TECHNOLOGIES ORD		06/14/2017	COWEN AND COMPANY, LLC	210.000	12,513		
00971T-10-1	AKAMAI TECHNOLOGIES ORD		06/08/2017	INSTINET	800.000	39,013		
G0177J-10-8	ALLERGAN ORD	C	10/13/2017	COWEN AND COMPANY, LLC	260.000	53,467		
02079K-10-7	ALPHABET CL C ORD		10/11/2017	COWEN AND COMPANY, LLC	20.000	19,692		
02209S-10-3	ALTRIA GROUP ORD		09/08/2017	COWEN AND COMPANY, LLC	825.000	51,383		
023135-10-6	AMAZON COM ORD		10/11/2017	VARIOUS	150.000	136,348		
03027X-10-0	AMERICAN TOWER REIT		10/13/2017	COWEN AND COMPANY, LLC	195.000	27,241		
03076C-10-6	AMERIPRISE FINANCE ORD		01/26/2017	BANK OF NEW YORK	330.000	37,321		
031162-10-0	AMGEN ORD		05/24/2017	BNY CONVERGEX	690.000	110,123		
032511-10-7	ANADARKO PETROLEUM ORD		06/08/2017	INSTINET	800.000	37,720		
032654-10-5	ANALOG DEVICES ORD		02/21/2017	BNY CONVERGEX	215.000	17,741		
037833-10-0	APPLE ORD		06/08/2017	INSTINET	200.000	31,010		
110448-10-7	BRITISH AMERICAN TOBACCO ADR REP ORD	C	07/26/2017	Unknown	773.220	53,545		
143658-30-0	CARNIVAL ORD		10/04/2017	VARIOUS	1,730.000	106,811		
149123-10-1	CATERPILLAR ORD		03/28/2017	BNY CONVERGEX	575.000	53,489		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		12/06/2017	COWEN AND COMPANY, LLC	25.000	7,894		
174610-10-5	CITIZENS FINANCIAL GROUP ORD		12/06/2017	COWEN AND COMPANY, LLC	300.000	12,200		
194162-10-3	COLGATE PALMOLIVE ORD		06/08/2017	INSTINET	600.000	45,708		
20825C-10-4	CONOCOPHILLIPS ORD		04/27/2017	BNY CONVERGEX	1,185.000	56,376		
21036P-10-8	CONSTELLATION BRANDS CL A ORD		04/13/2017	BNY CONVERGEX	30.000	5,077		
235851-10-2	DANAHER ORD		06/08/2017	INSTINET	900.000	76,311		
25278X-10-9	DIAMONDBACK ENERGY ORD		06/19/2017	VARIOUS	145.000	13,507		
26078J-10-0	DOWDUPONT ORD		08/31/2017	CORPORATE ACTION	3,451.200	212,438		
G29183-10-3	EATON ORD	C	10/13/2017	COWEN AND COMPANY, LLC	450.000	35,548		
30212P-30-3	EXPEDIA ORD		06/08/2017	INSTINET	1,100.000	162,255		
30231G-10-2	EXXON MOBIL ORD		08/23/2017	COWEN AND COMPANY, LLC	210.000	16,123		
30303M-10-2	FACEBOOK CL A ORD		10/11/2017	VARIOUS	375.000	60,800		
406216-10-1	HALLIBURTON ORD		04/27/2017	BNY CONVERGEX	1,210.000	56,295		
382866-10-1	HOSTESS BRANDS, INC.		04/20/2017	BNY CONVERGEX	1,025.000	16,579		
G4705A-10-0	ICON ORD	C	06/27/2017	Unknown	30.000	2,903		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		06/19/2017	COWEN AND COMPANY, LLC	110.000	7,131		
461202-10-3	INTUIT ORD		03/23/2017	BNY CONVERGEX	45.000	5,568		
G491BT-10-8	INVESCO ORD		10/18/2017	COWEN AND COMPANY, LLC	3,135.000	110,511		
46625H-10-0	JPMORGAN CHASE ORD		06/08/2017	VARIOUS	725.000	61,822		
493267-10-8	KEYCORP ORD		04/27/2017	BNY CONVERGEX	1,270.000	23,603		
494368-10-3	KIMBERLY CLARK ORD		06/08/2017	INSTINET	500.000	64,230		

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
539830-10-9	LOCKHEED MARTIN ORD		07/27/2017	COWEN AND COMPANY, LLC	230.000	65,958		
58933Y-10-5	MERCK & CO ORD		08/23/2017	COWEN AND COMPANY, LLC	490.000	30,617		
59156R-10-8	METLIFE ORD		08/07/2017	CORPORATE ACTION	1,800.000	74,938		
595017-10-4	MICROCHIP TECHNOLOGY ORD		02/21/2017	BNY CONVERGEX	245.000	17,744		
594918-10-4	MICROSOFT ORD		07/26/2017	COWEN AND COMPANY, LLC	295.000	21,823		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		06/08/2017	INSTINET	3,500.000	163,269		
61174X-10-9	MONSTER BEVERAGE ORD		04/13/2017	BNY CONVERGEX	85.000	3,851		
64110L-10-6	NETFLIX ORD		10/11/2017	COWEN AND COMPANY, LLC	20.000	3,885		
713448-10-8	PEPSICO ORD		06/08/2017	INSTINET	300.000	34,917		
743315-10-3	PROGRESSIVE ORD		06/19/2017	VARIOUS	580.000	23,210		
773903-10-9	ROCKWELL AUTOMAT ORD		12/22/2017	COWEN AND COMPANY, LLC	90.000	17,508		
824348-10-6	SHERWIN WILLIAMS ORD		05/02/2017	BNY CONVERGEX	55.000	18,435		
828730-20-0	SIMMONS FIRST NATIONAL CL A ORD		06/08/2017	INSTINET	1,200.000	63,535		
863667-10-1	STRYKER ORD		06/19/2017	VARIOUS	160.000	20,683		
867914-10-3	SUNTRUST BANKS ORD		11/15/2017	VARIOUS	1,585.000	90,525		
88160R-10-1	TESLA ORD		09/15/2017	COWEN AND COMPANY, LLC	25.000	9,423		
741503-40-3	THE PRICELINE GROUP ORD		11/07/2017	COWEN AND COMPANY, LLC	34.000	58,122		
885160-10-1	THOR INDUSTRIES ORD		06/27/2017	Unknown	170.000	18,362		
907818-10-8	UNION PACIFIC ORD		07/27/2017	COWEN AND COMPANY, LLC	570.000	57,761		
911363-10-9	UNITED RENTAL ORD		06/19/2017	COWEN AND COMPANY, LLC	80.000	8,532		
91324P-10-2	UNITEDHEALTH GRP ORD		08/16/2017	VARIOUS	175.000	30,801		
91879Q-10-9	VAIL RESORTS ORD		10/19/2017	COWEN AND COMPANY, LLC	25.000	5,546		
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/23/2017	COWEN AND COMPANY, LLC	955.000	46,427		
918204-10-8	VF ORD		12/11/2017	Unknown	1,700.000	125,178		
931427-10-8	WALGREEN BOOTS ALLIANCE ORD		06/08/2017	INSTINET	600.000	49,017		
989701-10-7	ZIONS BANCORPORATION ORD		05/02/2017	BNY CONVERGEX	520.000	22,218		
98978V-10-3	ZOETIS CL A ORD		06/19/2017	VARIOUS	360.000	21,946		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	2,944,527	X X X	
RHC123-45-6	Renaissance Holding Company		06/01/2017	Unknown	198.000	1,980,000		
9199999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates				X X X	1,980,000	X X X	
246097-20-8	DELAWARE SMALL CAP VAL CL INST MF		12/22/2017	Not Available	166.359	11,604		
464287-55-6	ISHARES NASDAQ BIOTECHNOLOGY ETF		11/28/2017	VARIOUS	85.000	25,373		
465899-70-6	IVY INTL CORE EQT CL I MF		08/28/2017	Not Available	31,661.012	606,625		
46600A-82-3	IVY:INTL CORE EQTY:N		12/18/2017	Not Available	2,220.887	44,440		
683974-50-5	OPPENHEIMER DEVELOPING MRKTS CL Y MF		12/04/2017	VARIOUS	25,909.352	892,342		
779556-40-6	T ROWE PRICE MC GR:I		12/15/2017	Not Available	906.473	77,930		
77957Y-40-3	T ROWE PRICE MC VL:I		12/18/2017	Not Available	1,631.955	48,604		
779919-10-9	T. ROWE PRICE REAL ESTATE MF		12/14/2017	Not Available	547.298	15,596		

SCHEDULE D - PART 3

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

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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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ 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
912828-NW-6	UNITED STATES TREASUR		06/01/2017	Not Provided		503,320	500,000.00	478,680	497,645	10	375		385		498,030		5,290	5,290	4,195	08/31/2017
912828-RR-3	UNITED STATES TREASUR		06/01/2017	Not Provided		301,277	300,000.00	298,055	298,659		33		33		298,692		2,586	2,586	1,508	11/15/2021
912828-SM-3	UNITED STATES TREASUR		05/01/2017	VARIOUS		450,000	450,000.00	452,573	450,194	(2)	(192)		(194)		450,000				2,250	03/31/2017
912828-SY-7	UNITED STATES TREASUR		05/31/2017	Maturity @ 100.0		415,000	415,000.00	410,137	414,398		602		602		415,000				1,297	05/31/2017
912828-TG-5	UNITED STATES TREASUR		06/01/2017	Not Provided		499,688	500,000.00	494,922	498,866		207		207		499,073		614	614	1,312	07/31/2017
912828-TM-2	UNITED STATES TREASUR		08/31/2017	Maturity @ 100.0		460,000	460,000.00	452,956	458,585		1,415		1,415		460,000				2,875	08/31/2017
0599999	Subtotal - Bonds - U.S. Governments				X X X	2,629,285	2,625,000.00	2,587,323	2,618,347	8	2,440		2,448		2,620,795		8,490	8,490	13,437	X X X
151020-AT-1	CELGENE CORP		12/11/2017	Call @ 100.0		100,000	100,000.00	100,853	100,503		(290)		(290)		100,213		(213)	(213)	3,054	08/15/2018
48126E-AA-5	JPMORGAN CHASE & CO		08/15/2017	Maturity @ 100.0		100,000	100,000.00	100,879	100,310		(310)		(310)		100,000				2,000	08/15/2017
776696-AD-8	ROPER INDUSTRIES INC		11/15/2017	Maturity @ 100.0		100,000	100,000.00	99,638	99,812		188		188		100,000				1,850	11/15/2017
931427-AN-8	WALGREENS BOOTS ALLIA		07/01/2017	VARIOUS		150,000	150,000.00	153,630	153,309		(312)		(312)		152,997		(2,997)	(2,997)	3,493	06/01/2021
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	450,000	450,000.00	455,000	453,934		(724)		(724)		453,210		(3,210)	(3,210)	10,397	X X X
78464A-37-5	SPDR BLMBRG BRCLY INT	--	04/06/2017	Unknown		1,964,075		1,973,739	1,973,739						1,973,739		(9,663)	(9,663)	17,444	
8199999	Bonds - SVO Identified Funds				X X X	1,964,075		1,973,739	1,973,739						1,973,739		(9,663)	(9,663)	17,444	X X X
8399997	Subtotal - Bonds - Part 4				X X X	5,043,360	3,075,000	5,016,062	5,046,020	8	1,716		1,724		5,047,744		(4,383)	(4,383)	41,278	X X X
8399999	Total - Bonds				X X X	5,043,360	3,075,000.00	5,016,062	5,046,020	8	1,716		1,724		5,047,744		(4,383)	(4,383)	41,278	X X X
00287Y-10-9	ABBVIE ORD		11/15/2017	COWEN AND COMPANY, LLC	525,000	49,126		32,555	32,876	(321)			(321)		32,555		16,571	16,571	1,008	
00507V-10-9	ACTIVISION BLIZZARD ORD		06/19/2017	VARIOUS	290,000	14,990		10,793	10,472	321			321		10,793		4,196	4,196	43	
00508Y-10-2	ACUITY BRANDS ORD		06/02/2017	BNY CONVERGEX	90,000	15,038		22,439	20,777	1,661			1,661		22,439		(7,401)	(7,401)	23	
00724F-10-1	ADOBE SYSTEM ORD		06/19/2017	COWEN AND COMPANY, LLC	20,000	2,809		2,123	2,059	64			64		2,123		687	687		
008252-10-8	AFFILIATED MANAGERS G		08/23/2017	COWEN AND COMPANY, LLC	125,000	21,799		20,024	18,163	1,861			1,861		20,024		1,776	1,776	50	
01609W-10-2	ALIBABA GROUP HOLDING	C	08/23/2017	VARIOUS	190,000	25,464		17,614	16,684	931			931		17,614		7,850	7,850		
016255-10-1	ALIGN TECHNOLOGY ORD		08/23/2017	COWEN AND COMPANY, LLC	130,000	22,512		12,852	12,497	355			355		12,852		9,661	9,661		
02079K-10-7	ALPHABET CL C ORD		08/23/2017	COWEN AND COMPANY, LLC	30,000	27,645		24,044	23,155	890			890		24,044		3,600	3,600		
03027X-10-0	AMERICAN TOWER REIT		12/29/2017	VARIOUS	145,000	20,645		13,768	15,324	(1,555)			(1,555)		13,768		6,877	6,877	363	
03076C-10-6	AMERIPRISE FINANCE OR		08/23/2017	COWEN AND COMPANY, LLC	260,000	36,301		29,877	28,844	1,032			1,032		29,877		6,425	6,425	627	
G0450A-10-5	ARCH CAPITAL GROUP OR	C	09/07/2017	COWEN AND COMPANY, LLC	130,000	12,050		11,336	11,218	118			118		11,336		714	714		
063904-10-6	BANK OF OZARKS ORD		08/08/2017	COWEN AND COMPANY, LLC	330,000	14,677		17,388	17,355	33			33		17,388		(2,711)	(2,711)	173	
09061G-10-1	BIOMARIN PHARMACEUTIC		08/16/2017	COWEN AND COMPANY, LLC	140,000	11,713		11,654	11,598	56			56		11,654		59	59		
09247X-10-1	BLACKROCK ORD		10/18/2017	COWEN AND COMPANY, LLC	260,000	116,065		102,428	98,940	3,488			3,488		102,428		13,637	13,637	1,563	
110448-10-7	BRITISH AMERICAN TOBAC	C	08/10/2017	NORTHERN TRUST COMPANY-	0.220	14		15							15		(1)	(1)		
12503M-10-8	CBOE HOLDINGS ORD		08/23/2017	COWEN AND COMPANY, LLC	100,000	9,926		7,663	7,389	274			274		7,663		2,263	2,263	50	
169656-10-5	CHIPOTLE MEXICAN GRILL		07/27/2017	COWEN AND COMPANY, LLC	180,000	61,687		68,132	67,918	214			214		68,132		(6,445)	(6,445)		
172755-10-0	CIRRUS LOGIC ORD		06/19/2017	COWEN AND COMPANY, LLC	200,000	12,927		11,557	11,308	249			249		11,557		1,370	1,370		

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ 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
21036P-10-8	CONSTELLATION BRANDS		08/23/2017	COWEN AND COMPANY, LLC	40.000	7,850		6,205	6,132	73			73		6,205		1,645	1,645	37	
217204-10-6	COPART ORD		05/30/2017	VARIOUS	3,200.000	116,372		69,542	105,279	(35,737)			(35,737)		69,542		46,830	46,830		
218681-10-4	CORE MARK HOLDING OR		02/24/2017	BNY CONVERGEX	445.000	14,789		17,376	19,166	(1,790)			(1,790)		17,376		(2,587)	(2,587)		
126650-10-0	CVS HEALTH ORD		06/08/2017	INSTINET	1,600.000	125,506		155,605	126,256	29,349			29,349		155,605		(30,100)	(30,100)	1,600	
M2682V-10-8	CYBER ARK SOFTWARE O	C	05/19/2017	BNY CONVERGEX	360.000	16,803		17,220	16,380	840			840		17,220		(417)	(417)		
24906P-10-9	DENTSPLY SIRONA ORD		10/02/2017	COWEN AND COMPANY, LLC	1,145.000	64,630		68,265	66,101	2,164			2,164		68,265		(3,635)	(3,635)	389	
253868-10-3	DIGITAL REALTY REIT ORD		09/01/2017	Adjustment	485.000	57,327		46,611	47,656	(1,045)			(1,045)		46,611		10,716	10,716	902	
256677-10-5	DOLLAR GENERAL ORD		03/27/2017	BNY CONVERGEX	900.000	62,529		68,769	66,663	2,106			2,106		68,769		(6,240)	(6,240)	225	
26078J-10-0	DOWDUPONT ORD		09/07/2017	Unknown	0.200	13		13							13		1	1		
26443V-10-1	DULUTH HOLDINGS CL B O		02/24/2017	BNY CONVERGEX	620.000	13,467		17,065	15,748	1,317			1,317		17,065		(3,597)	(3,597)		
28176E-10-8	EDWARDS LIFESCIENCES		08/23/2017	COWEN AND COMPANY, LLC	65.000	7,361		5,817	6,091	(273)			(273)		5,817		1,544	1,544		
294429-10-5	EQUIFAX ORD		09/13/2017	INSTINET	1,000.000	101,473		113,729	118,230	(4,502)			(4,502)		113,729		(12,255)	(12,255)	1,170	
30303M-10-2	FACEBOOK CL A ORD		08/23/2017	COWEN AND COMPANY, LLC	250.000	42,148		30,195	28,763	1,432			1,432		30,195		11,953	11,953		
311900-10-4	FASTENAL ORD		05/02/2017	BNY CONVERGEX	235.000	10,559		11,432	11,040	391			391		11,432		(872)	(872)	150	
339041-10-5	FLEETCOR TECHNOLOGIE		05/02/2017	BNY CONVERGEX	155.000	21,733		23,365	21,936	1,429			1,429		23,365		(1,632)	(1,632)		
345370-86-0	FORD MOTOR ORD		10/04/2017	COWEN AND COMPANY, LLC	2,470.000	30,417		31,641	29,961	1,680			1,680		31,641		(1,223)	(1,223)	1,235	
34959J-10-8	FORTIVE ORD		10/13/2017	COWEN AND COMPANY, LLC	270.000	19,573		14,515	14,480	35			35		14,515		5,058	5,058	57	
34984V-10-0	FORUM ENERGY TECHNOL		04/27/2017	BNY CONVERGEX	735.000	13,175		17,462	16,170	1,292			1,292		17,462		(4,288)	(4,288)		
369604-10-3	GENERAL ELECTRIC ORD		11/20/2017	VARIOUS	7,065.000	161,537		224,526	223,254	1,272			1,272		224,526		(62,989)	(62,989)	5,706	
37518B-10-2	GIGAMON ORD		02/21/2017	BNY CONVERGEX	245.000	8,942		11,215	11,160	55			55		11,215		(2,273)	(2,273)		
400110-10-2	GRUBHUB ORD		03/20/2017	BNY CONVERGEX	305.000	10,594		11,585	11,474	111			111		11,585		(992)	(992)		
418056-10-7	HASBRO ORD		09/08/2017	COWEN AND COMPANY, LLC	580.000	54,541		49,642	45,118	4,524			4,524		49,642		4,899	4,899	957	
437076-10-2	HOME DEPOT ORD		12/29/2017	INSTINET	100.000	19,024		11,830	13,408	(1,578)			(1,578)		11,830		7,194	7,194	356	
G4705A-10-0	ICON ORD	C	09/07/2017	COWEN AND COMPANY, LLC	130.000	14,427		9,890	9,776	114			114		9,890		4,537	4,537		
46120E-60-2	INTUITIVE SURGICAL ORD		10/06/2017	COWEN AND COMPANY, LLC	10.000	9,832		6,384	6,342	42			42		6,384		3,449	3,449		
478160-10-4	JOHNSON & JOHNSON OR		03/28/2017	BNY CONVERGEX	250.000	31,276		28,923	28,803	120			120		28,923		2,353	2,353	200	
46625H-10-0	JPMORGAN CHASE ORD		12/29/2017	INSTINET	200.000	21,486		11,152	17,258	(6,106)			(6,106)		11,152		10,334	10,334	408	
500255-10-4	KOHL'S ORD		03/28/2017	BNY CONVERGEX	1,105.000	42,184		61,460	54,565	6,895			6,895		61,460		(19,276)	(19,276)	608	
512807-10-8	LAM RESEARCH ORD		08/16/2017	COWEN AND COMPANY, LLC	165.000	26,275		17,212	17,445	(233)			(233)		17,212		9,063	9,063	149	
58933Y-10-5	MERCK & CO ORD		03/28/2017	BNY CONVERGEX	385.000	24,310		23,797	22,665	1,132			1,132		23,797		514	514		
59156R-10-8	METLIFE ORD		08/07/2017	CORPORATE ACTION	1,800.000	84,092		84,092	97,002	(12,910)			(12,910)		84,092				2,160	
552953-10-1	MGM RESORTS INTERNATI		10/19/2017	COWEN AND COMPANY, LLC	280.000	8,532		8,365	8,072	293			293		8,365		167	167	92	
595017-10-4	MICROCHIP TECHNOLOGY		06/19/2017	COWEN AND COMPANY, LLC	90.000	7,437		6,518							6,518		919	919	33	
594918-10-4	MICROSOFT ORD		11/15/2017	COWEN AND COMPANY, LLC	420.000	34,954		26,515	26,099	416			416		26,515		8,440	8,440	491	
61174X-10-9	MONSTER BEVERAGE ORD		08/23/2017	COWEN AND COMPANY, LLC	140.000	7,703		6,311	6,208	104			104		6,311		1,392	1,392		
64110L-10-6	NETFLIX ORD		06/19/2017	COWEN AND COMPANY, LLC	75.000	11,587		9,355	9,285	70			70		9,355		2,231	2,231		
651229-10-6	NEWELL BRANDS ORD		12/11/2017	Unknown	2,651.000	82,081		122,538	118,367	4,171			4,171		122,538		(40,457)	(40,457)	2,333	
N6596X-10-9	NXP SEMICONDUCTORS O	C	10/11/2017	COWEN AND COMPANY, LLC	235.000	27,113		23,128	23,032	96			96		23,128		3,984	3,984		
679580-10-0	OLD DOMINION FREIGHT LI		08/23/2017	COWEN AND COMPANY, LLC	80.000	7,505		7,007	6,863	144			144		7,007		497	497	16	
67103H-10-7	O'REILLY AUTOMOTIVE OR		05/02/2017	BNY CONVERGEX	60.000	14,746		16,969	16,705	265			265		16,969		(2,223)	(2,223)		
698813-10-2	PAPA JOHNS INTERNATIO		06/27/2017	Unknown	200.000	14,835		17,440	17,116	324			324		17,440		(2,605)	(2,605)	80	
70450Y-10-3	PAYPAL HOLDINGS ORD		12/06/2017	COWEN AND COMPANY, LLC	300.000	19,479		11,861	11,841	20			20		11,861		7,618	7,618		
74005P-10-4	PRAXAIR ORD		03/28/2017	BNY CONVERGEX	550.000	65,479		68,031	64,455	3,577			3,577		68,031		(2,552)	(2,552)	433	

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 Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ 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
743315-10-3	PROGRESSIVE ORD	C	08/23/2017	COWEN AND COMPANY, LLC	170.000	8,319		6,608							6,608		1,710	1,710		
75281A-10-9	RANGE RESOURCES ORD		06/08/2017	INSTINET	2,712.000	60,384		112,455	93,184	19,271			19,271		112,455		(52,072)	(52,072)	54	
761713-10-6	REYNOLDS AMERICAN INC		07/26/2017	Unknown	1,470.000	96,822		81,776	82,379	(603)			(603)		81,776		15,046	15,046	1,499	
774341-10-1	ROCKWELL COLLINS ORD		12/29/2017	INSTINET	800.000	108,631		70,536	74,208	(3,672)			(3,672)		70,536		38,095	38,095	1,056	
78573M-10-4	SABRE ORD		10/01/2017	CORNERSTONE MACRO LLC, N	5,800.000	127,178		160,750	144,710	16,040			16,040		160,750		(33,571)	(33,571)	812	
80589M-10-2	SCANA ORD		03/28/2017	BNY CONVERGEX	970.000	64,599		71,567	71,082	485			485		71,567		(6,967)	(6,967)	594	
81762P-10-2	SERVICENOW ORD		08/23/2017	COWEN AND COMPANY, LLC	145.000	15,395		11,575	10,779	796			796		11,575		3,820	3,820		
83088M-10-2	SKYWORKS SOLUTIONS O		02/24/2017	BNY CONVERGEX	300.000	28,937		23,160	22,398	762			762		23,160		5,777	5,777	84	
874696-10-7	TALLGRASS ENERGY GP C		11/28/2017	COWEN AND COMPANY, LLC	675.000	14,893		17,550	18,090	(540)			(540)		17,550		(2,657)	(2,657)	852	
260543-10-3	THE DOW CHEMICAL COM		08/31/2017	CORPORATE ACTION	1,400.000	81,550		81,550	80,108	1,442			1,442		81,550				2,576	
741503-40-3	THE PRICELINE GROUP OR		06/19/2017	COWEN AND COMPANY, LLC	5.000	9,179		7,734	7,330	403			403		7,734		1,445	1,445		
885160-10-1	THOR INDUSTRIES ORD		12/06/2017	COWEN AND COMPANY, LLC	55.000	8,195		5,941							5,941		2,255	2,255	20	
90384S-30-3	ULTA BEAUTY ORD		09/15/2017	COWEN AND COMPANY, LLC	90.000	21,559		23,038	22,945	94			94		23,038		(1,479)	(1,479)		
904311-20-6	UNDER ARMOUR CL C OR		02/21/2017	BNY CONVERGEX	415.000	8,165		11,323	10,446	878			878		11,323		(3,158)	(3,158)		
911363-10-9	UNITED RENTAL ORD		08/23/2017	COWEN AND COMPANY, LLC	110.000	12,171		11,668	11,614	54			54		11,668		504	504		
91879Q-10-9	VAIL RESORTS ORD		08/23/2017	COWEN AND COMPANY, LLC	70.000	15,032		11,441	11,292	149			149		11,441		3,592	3,592	162	
918194-10-1	VCA ORD		04/20/2017	BNY CONVERGEX	265.000	24,260		17,383	18,192	(809)			(809)		17,383		6,877	6,877		
92826C-83-9	VISA CL A ORD		08/23/2017	COWEN AND COMPANY, LLC	240.000	24,814		19,013	18,725	288			288		19,013		5,802	5,802	79	
91843L-10-3	VWR CORPORATION		11/22/2017	Unknown	4,700.000	156,275		132,139	117,641	14,498			14,498		132,139		24,136	24,136		
931427-10-8	WALGREEN BOOTS ALLIAN		10/13/2017	COWEN AND COMPANY, LLC	780.000	53,175		68,442	64,553	3,889			3,889		68,442		(15,266)	(15,266)	897	
949746-10-1	WELLS FARGO ORD		01/26/2017	BNY CONVERGEX	1,095.000	59,680		61,112	60,345	767			767		61,112		(1,432)	(1,432)		
955306-10-5	WEST PHARM SVC ORD		08/16/2017	COWEN AND COMPANY, LLC	125.000	10,665		10,542	10,604	(61)			(61)		10,542		123	123	49	
966244-10-5	WHITEWAVE FOODS ORD	C	04/12/2017	Not Provided	2,600.000	146,250		106,196	144,560	(38,364)			(38,364)		106,196		40,054	40,054		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	3,167,212	X X X	3,130,334	3,084,127	27,117			27,117		3,130,334		36,887	36,887	32,421	X X X
RHC123-45-6	Renaissance Holding Compa		06/01/2017	Adjustment					12,639,435	(2)			(2)							
9199999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates				X X X		X X X		12,639,435	(2)			(2)							X X X
128119-13-8	CALAMOS EVOLVING WRL		02/14/2017	Unknown	49,059.620	597,546		563,695	551,430	12,265			12,265		563,695		33,851	33,851		
246097-20-8	DELAWARE SMALL CAP VA		12/26/2017	Unknown		6,883											6,883	6,883		
316175-50-4	FIDELITY IMM:TRS:I		12/01/2017	Direct		4,201,214		4,201,214	4,201,214						4,201,214					
464287-67-1	ISHARES CORE S&P US GR		08/23/2017	COWEN AND COMPANY, LLC	1,315.000	64,624		57,492	56,440	1,052			1,052		57,492		7,132	7,132	396	
464287-55-6	ISHARES NASDAQ BIOTEC		08/23/2017	COWEN AND COMPANY, LLC	15.000	4,629		4,460							4,460		170	170	7	
465899-70-6	IVY INTL CORE EQT CL I M		04/27/2017	Not Available	3,341.069	61,910		56,564	55,896	668			668		56,564		5,346	5,346		
683974-50-5	OPPENHEIMER DEVELOPI		04/27/2017	Not Available	5,155.762	188,340		177,564							177,564		10,776	10,776		
779556-40-6	T ROWE PRICE MC GR:I		12/18/2017	Unknown	3,799.028	382,840		302,213	286,295	15,918			15,918		302,213		80,627	80,627		
77957Y-40-3	T ROWE PRICE MC VL:I		12/18/2017	Unknown		39,772											39,772	39,772		
779919-10-9	T. ROWE PRICE REAL EST		12/15/2017	Unknown		3,920											3,920	3,920		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	5,551,678	X X X	5,363,202	5,151,275	29,903			29,903		5,363,202		188,477	188,477	403	X X X

SCHEDULE D - PART 4

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

[illegible]

E14.3

SCHEDULE D - PART 5

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

[illegible]

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
68206*-10-9 76205#-10-9	Omega Adminstrators, Inc. Renaissance Holding Company		00000 00000	04-3740469 41-2177193	2ciB3 2ciB3	NO NO		103,655 14,628,510		300.000 1,788.000	
1799999	Common Stocks - Other Affiliates							14,732,165	9,156,716	X X X	X X X
1899999	Total - Common Stocks							14,732,165	9,156,716	X X X	X X X
1999999	Totals							14,732,165	9,156,716	X X X	X X X

E16

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
		NONE			
0399999 Total				XXX	XXX

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
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 Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
NONE																				
9199999	TOTALS											XXX			XXX	XXX	XXX			

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

[illegible]

(a)

Code	Description of Hedged Risk(s)
	NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination - Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Description																								
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1449999 Total						X X X	X X X	X X X	X X X	X X X	X X X						X X X							X X X

(a)

E19

Code	Description of Hedged Risk(s)
	NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

Future Contracts Open December 31 of Current Year

NONE

NONE

(a)

NONE

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

E20.1

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

Future Contracts Terminated December 31 of Current Year

NONE

E21

NONE

(b)

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

[illegible]

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
0199999 Total Collateral Pledged by Reporting Entity							X X X	X X X

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
0299999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	C State Required Deposit	50,000	50,000		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	X X X				
59. Total	X X X	X X X	50,000	50,000		

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

OVERFLOW PAGE FOR WRITE-INS

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