



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE
QCA Health Plan, Inc.

NAIC Group Code	4807 (Current Period)	4807 (Prior Period)	NAIC Company Code	95448	Employer's ID Number	71-0794605
Organized under the Laws of	Arkansas		State of Domicile or Port of Entry	AR		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	04/08/1996		Commenced Business	07/31/1996		
Statutory Home Office	12615 Chenal Parkway, Suite 300 (Street and Number)		Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)			
Main Administrative Office			12615 Chenal Parkway, Suite 300 (Street and Number)			
	Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)				(501)228-7111 (Area Code) (Telephone Number)	
Mail Address	12615 Chenal Parkway, Suite 300 (Street and Number or P.O. Box)		Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			12615 Chenal Parkway, Suite 300 (Street and Number)			
	Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)				(501)228-7111 (Area Code) (Telephone Number)	
Internet Website Address	www.qualchoice.com					
Statutory Statement Contact	Randall Crow (Name)		(501)219-5109 (Area Code)(Telephone Number)(Extension)			
	randall.crow@qualchoice.com (E-Mail Address)				(501)228-0135 (Fax Number)	

OFFICERS

Name	Title
Michael Edward Stock	President
Randall Alvin Crow	Treasurer
Charles Hanson	Secretary

OTHERS

Joni Self Daniels, Vice President-Operations
Betty Jo Tatum-Himes, Vice President - Sales & Marketing
Win Hammerly M.D., Vice President - Medical Affairs #

DIRECTORS OR TRUSTEES

Mark Fred Bjornson
Philip Linwood Foster
David Allen Sorenson #
Steven Charles Schramm
Charles Hanson

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 the 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)
Michael Edward Stock	Randall Alvin Crow	Charles Hanson
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Treasurer	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
day of , 2017
a. Is this an original filing?
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached
Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

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	22,949,628	38.991	22,949,628		22,949,628	38.991
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	1,634,418	2.777	1,634,418		1,634,418	2.777
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)	112,068	0.190	112,068		112,068	0.190
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	693,621	1.178	693,621		693,621	1.178
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	407,939	0.693	407,939		407,939	0.693
1.43	Revenue and assessment obligations	632,701	1.075	632,701		632,701	1.075
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	862,167	1.465	862,167		862,167	1.465
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	11,814,778	20.073	11,814,778		11,814,778	20.073
2.2	Unaffiliated Non-U.S. securities (including Canada)	1,122,133	1.906	1,122,133		1,122,133	1.906
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated	1,500,000	2.548	1,500,000		1,500,000	2.548
3.22	Unaffiliated						
3.3	Publicly traded equity securities (excluding preferred stocks):						
3.31	Affiliated						
3.32	Unaffiliated						
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						
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						
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	17,124,175	29.094	17,124,175		17,124,175	29.094
11.	Other invested assets	5,404	0.009	5,404		5,404	0.009
12.	TOTAL Invested assets	58,859,032	100.000	58,859,032		58,859,032	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
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	NONE	
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		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
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	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded 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 (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

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

1.	Book/adjusted carrying value, December 31 of prior year		5,423
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	(19)	
5.2	TOTALS, Part 3, Column 9		(19)
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 end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		5,404
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		5,404

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		39,243,756
2.	Cost of bonds and stocks acquired, Part 3, Column 7		34,778,631
3.	Accrual of Discount		16,208
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	599	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11	42,021	42,620
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		151,415
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		32,398,416
7.	Deduct amortization of premium		104,762
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)		41,729,452
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		41,729,452

SCHEDULE D - SUMMARY BY COUNTRY
Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	22,949,626	22,875,683	22,949,243	23,027,199
	2. Canada	112,068	111,844	114,875	110,000
	3. Other Countries				
	4. TOTALS	23,061,694	22,987,527	23,064,118	23,137,199
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS	693,622	691,462	698,572	675,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	407,938	408,347	412,968	400,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. TOTALS	2,267,120	2,257,010	2,282,994	2,235,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	12,676,945	12,628,551	12,741,468	12,481,001
	9. Canada	372,235	374,620	374,305	370,000
	10. Other Countries	749,898	737,511	756,961	735,000
	11. TOTALS	13,799,078	13,740,682	13,872,734	13,586,001
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	40,229,452	40,085,028	40,331,386	40,033,200
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS	1,500,000	1,500,000	1,500,000	
	19. TOTAL Preferred Stocks	1,500,000	1,500,000	1,500,000	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States				
	21. Canada				
	22. Other Countries				
	23. TOTALS				
Parent, Subsidiaries and Affiliates	24. TOTALS				
	25. TOTAL Common Stocks				
	26. TOTAL Stocks	1,500,000	1,500,000	1,500,000	
	27. TOTAL Bonds and Stocks	41,729,452	41,585,028	41,831,386	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
S105	1. U.S. Governments												
	1.1 NAIC 1	1,118,057	20,755,140	1,084,240			X X X	22,957,437	56.95	21,526,155	66.83	22,957,437	
	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	1,118,057	20,755,140	1,084,240			X X X	22,957,437	56.95	21,526,155	66.83	22,957,437	
	2. All Other Governments												
	2.1 NAIC 1	112,068					X X X	112,068	0.28	114,217	0.35	112,068	
	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	112,068					X X X	112,068	0.28	114,217	0.35	112,068	
	3. U.S. States, Territories and Possessions, etc., Guaranteed												
	3.1 NAIC 1	100,301	417,888	175,433			X X X	693,622	1.72	532,914	1.65	693,621	
	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	100,301	417,888	175,433			X X X	693,622	1.72	532,914	1.65	693,621	
	4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
	4.1 NAIC 1		407,939				X X X	407,939	1.01	262,956	0.82	407,939	
	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		407,939				X X X	407,939	1.01	262,956	0.82	407,939	
	5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
	5.1 NAIC 1	348,025	1,553,292	365,802			X X X	2,267,119	5.62	2,026,570	6.29	2,267,119	
	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	348,025	1,553,292	365,802			X X X	2,267,119	5.62	2,026,570	6.29	2,267,119	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,260,069	6,360,569	1,296,781	21,883	44,851	X X X	8,984,153	22.29	3,668,231	11.39	8,984,152	
6.2 NAIC 2	130,057	2,772,334	1,987,476			X X X	4,889,867	12.13	4,079,077	12.66	4,889,868	
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	1,390,126	9,132,903	3,284,257	21,883	44,851	X X X	13,874,020	34.42	7,747,308	24.05	13,874,020	
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				X X X	X X X		
9.2 NAIC 2	X X X	X X X	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				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				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				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				X X X	X X X		
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		

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

		1	2	3	4	5	6	7	8	9	10	11	12
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10.	Total Bonds Current Year												
10.1	NAIC 1	(d)..... 2,938,520	 29,494,828	 2,922,256	 21,883	 44,851		 35,422,338	 87.87	 X X X	 X X X	 35,422,336	
10.2	NAIC 2	(d)..... 130,057	 2,772,334	 1,987,476				 4,889,867	 12.13	 X X X	 X X X	 4,889,868	
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	 3,068,577	 32,267,162	 4,909,732	 21,883	 44,851		(b).... 40,312,205	 100.00	 X X X	 X X X	 40,312,204	
10.8	Line 10.7 as a % of Column 7	 7.61	 80.04	 12.18	 0.05	 0.11		 100.00	 X X X	 X X X	 X X X	 100.00	
11.	Total Bonds Prior Year												
11.1	NAIC 1	 10,699,278	 13,215,343	 4,216,422			 X X X	 X X X	 X X X	 28,131,043	 87.34	 28,131,043	
11.2	NAIC 2		 1,798,465	 2,166,055	 114,556		 X X X	 X X X	 X X X	 4,079,076	 12.66	 4,079,077	
11.3	NAIC 3						 X X X	 X X X	 X X X				
11.4	NAIC 4						 X X X	 X X X	 X X X				
11.5	NAIC 5						 X X X	 X X X	 X X X	(c).....			
11.6	NAIC 6						 X X X	 X X X	 X X X	(c).....			
11.7	TOTALS	 10,699,278	 15,013,808	 6,382,477	 114,556		 X X X	 X X X	 X X X	(b).... 32,210,119	 100.00	 32,210,120	
11.8	Line 11.7 as a % of Col. 9	 33.22	 46.61	 19.82	 0.36		 X X X	 X X X	 X X X	 100.00	 X X X	 100.00	
12.	Total Publicly Traded Bonds												
12.1	NAIC 1	 2,938,519	 29,494,828	 2,922,256	 21,883	 44,851		 35,422,337	 87.87	 28,131,043	 87.34	 35,422,337	 X X X
12.2	NAIC 2	 130,057	 2,772,334	 1,987,476				 4,889,867	 12.13	 4,079,077	 12.66	 4,889,867	 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	 3,068,576	 32,267,162	 4,909,732	 21,883	 44,851		 40,312,204	 100.00	 32,210,120	 100.00	 40,312,204	 X X X
12.8	Line 12.7 as a % of Col. 7	 7.61	 80.04	 12.18	 0.05	 0.11		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12.9	Line 12.7 as a % of Line 10.7, Col. 7, Section 10	 7.61	 80.04	 12.18	 0.05	 0.11		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
13.	Total Privately Placed Bonds												
13.1	NAIC 1											 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	

(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 \$.....7,809; NAIC 2 \$.....74,942; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
8018	1. U.S. Governments												
	1.1 Issuer Obligations	1,118,057	20,755,140	1,084,240			X X X	22,957,437	56.95	21,526,155	66.83	22,957,437	
	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	1,118,057	20,755,140	1,084,240			X X X	22,957,437	56.95	21,526,155	66.83	22,957,437	
	2. All Other Governments												
	2.1 Issuer Obligations	112,068					X X X	112,068	0.28	114,217	0.35	112,068	
	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	112,068					X X X	112,068	0.28	114,217	0.35	112,068	
	3. U.S. States, Territories and Possessions, Guaranteed												
	3.1 Issuer Obligations	100,301	417,888	175,433			X X X	693,622	1.72	532,914	1.65	693,621	
	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	100,301	417,888	175,433			X X X	693,622	1.72	532,914	1.65	693,621	
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.1 Issuer Obligations		407,939				X X X	407,939	1.01	262,956	0.82	407,939	
	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		407,939				X X X	407,939	1.01	262,956	0.82	407,939	
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 Issuer Obligations	348,025	1,553,292	365,802			X X X	2,267,119	5.62	2,026,570	6.29	2,267,119	
	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	348,025	1,553,292	365,802			X X X	2,267,119	5.62	2,026,570	6.29	2,267,119	
	6. Industrial and Miscellaneous												
	6.1 Issuer Obligations	262,950	6,509,468	3,273,318			X X X	10,045,736	24.92	7,747,308	24.05	10,045,736	
	6.2 Residential Mortgage-Backed Securities						X X X						
	6.3 Commercial Mortgage-Backed Securities	154,050	633,493	7,891	21,883	44,851	X X X	862,168	2.14			862,167	
	6.4 Other Loan-Backed and Structured Securities	973,126	1,989,943	3,047			X X X	2,966,116	7.36			2,966,116	
	6.5 TOTALS	1,390,126	9,132,904	3,284,256	21,883	44,851	X X X	13,874,020	34.42	7,747,308	24.05	13,874,019	
	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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,941,401	29,643,727	4,898,793			X X X	36,483,921	90.50	X X X	X X X	36,483,920	
10.2 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
10.3 Commercial Mortgage-Backed Securities	154,050	633,493	7,891	21,883	44,851	X X X	862,168	2.14	X X X	X X X	862,167	
10.4 Other Loan-Backed and Structured Securities	973,126	1,989,943	3,047			X X X	2,966,116	7.36	X X X	X X X	2,966,116	
10.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 TOTALS	3,068,577	32,267,163	4,909,731	21,883	44,851		40,312,205	100.00	X X X	X X X	40,312,203	
10.7 Line 10.6 as a % of Col. 7	7.61	80.04	12.18	0.05	0.11		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	10,699,278	15,013,808	6,382,478	114,556		X X X	X X X	X X X	32,210,120	100.00	32,210,120	
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-Designated Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 TOTALS	10,699,278	15,013,808	6,382,478	114,556		X X X	X X X	X X X	32,210,120	100.00	32,210,120	
11.7 Line 11.6 as a % of Col. 9	33.22	46.61	19.82	0.36		X X X	X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,941,400	29,643,726	4,898,793			X X X	36,483,919	90.50	32,210,120	100.00	36,483,919	X X X
12.2 Residential Mortgage-Backed Securities						X X X						X X X
12.3 Commercial Mortgage-Backed Securities	154,050	633,493	7,891	21,883	44,851	X X X	862,168	2.14			862,168	X X X
12.4 Other Loan-Backed and Structured Securities	973,126	1,989,943	3,047			X X X	2,966,116	7.36			2,966,116	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		X X X
12.6 TOTALS	3,068,576	32,267,162	4,909,731	21,883	44,851		40,312,203	100.00	32,210,120	100.00	40,312,203	X X X
12.7 Line 12.6 as a % of Col. 7	7.61	80.04	12.18	0.05	0.11		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	7.61	80.04	12.18	0.05	0.11		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						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-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	
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	

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 .....	.....	.....	.....	.....	.....
2.	Cost of short-term investments acquired	2,692,161	2,692,161	.....	.....	.....
3.	Accrual of discount	533	533	.....	.....	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....	.....	.....
5.	TOTAL gain (loss) on disposals	176	176	.....	.....	.....
6.	Deduct consideration received on disposals	2,609,373	2,609,373	.....	.....	.....
7.	Deduct amortization of premium	746	746	.....	.....	.....
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)	82,751	82,751	.....	.....	.....
11.	Deduct total nonadmitted amounts .....	.....	.....	.....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11)	82,751	82,751	.....	.....	.....

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....
2.	Cost of cash equivalents acquired	72,997,590	72,997,590	.....
3.	Accrual of discount	2,410	2,410	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....
5.	TOTAL gain (loss) on disposals .....	.....	.....	.....
6.	Deduct consideration received on disposals	73,000,000	73,000,000	.....
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 (Lines 10 minus 11) .....	.....	.....	.....

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Assets - Affiliated																			
.....	QCA Insurance Agency, LLC .....	.....	Little Rock .....	.....	.....	.....	02/17/2005 .....	.....	5,000	5,404	5,404	(19) .....	.....	.....	.....	.....	.....	.....	100.000
4399999 Subtotal - Any Other Class of Assets - Affiliated									5,000	5,404	5,404	(19) .....	.....	.....	.....	.....	.....	.....	X X X
4499999 Total - Unaffiliated .....									.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	X X X
4599999 Total - Affiliated									5,000	5,404	5,404	(19) .....	.....	.....	.....	.....	.....	.....	X X X
4699999 Totals									5,000	5,404	5,404	(19) .....	.....	.....	.....	.....	.....	.....	X X X

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

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

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates		
		3	4 F O R E I G N	5			8	9			12	13	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description	Code		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										
U.S. Governments - Issuer Obligations																						
9128282B5	UNITED STATES TREASURY NOTE/BOND				1	308,559	98.4610	305,229	310,000	308,713		154		0.750	0.911	FA		878		09/02/2016	08/15/2019	
9128282C3	UNITED STATES TREASURY NOTE/BOND				1	924,241	99.3830	919,293	925,000	924,364		123		0.750	0.792	FA		2,357		09/02/2016	08/31/2018	
9128282D1	UNITED STATES TREASURY NOTE/BOND				1	158,725	94.7460	151,594	160,000	158,775		50		1.375	1.496	FA		748		09/20/2016	08/31/2023	
9128282G4	UNITED STATES TREASURY NOTE/BOND				1	474,406	98.6910	468,782	475,000	474,462		56		0.875	0.918	MS		1,240		09/20/2016	09/15/2019	
912828K82	UNITED STATES TREASURY NOTE/BOND	SD			1	624,829	99.8670	624,169	625,000	624,906		59		1.000	1.009	FA		2,361	6,250	08/28/2015	08/15/2018	
912828L24	UNITED STATES TREASURY NOTE/BOND				1	203,358	98.8360	202,614	205,000	203,652		225		1.875	1.998	FA		1,306	3,844	09/09/2015	08/31/2022	
912828L32	UNITED STATES TREASURY NOTE/BOND				1	376,610	98.9610	376,052	380,000	377,409		686		1.375	1.567	FA		1,775	5,225	09/09/2015	08/31/2020	
912828L40	UNITED STATES TREASURY NOTE/BOND				1	2,282,295	99.7890	2,270,200	2,275,000	2,278,696		(2,145)		1.000	0.904	MS		6,787	22,750	10/06/2015	09/15/2018	
912828N71	UNITED STATES TREASURY INFLATION INDEXED				1	311,214	100.8780	307,879	305,199	311,727	599	(86)		0.625	0.383	JJ		881		11/29/2016	01/15/2026	
912828Q52	UNITED STATES TREASURY NOTE/BOND				1	2,131,747	99.1020	2,115,828	2,135,000	2,132,443		695		0.875	0.928	AO		4,003	9,341	05/16/2016	04/15/2019	
912828Q94	UNITED STATES TREASURY NOTE/BOND				1	1,524,106	99.6720	1,519,998	1,525,000	1,524,392		285		0.750	0.780	AO		1,959	5,719	05/16/2016	04/30/2018	
912828R85	UNITED STATES TREASURY NOTE/BOND				1	306,537	98.9530	301,807	305,000	306,286		(251)		0.875	0.701	JD		125	1,334	07/07/2016	06/15/2019	
912828T34	UNITED STATES TREASURY NOTE/BOND				1	154,824	96.4570	149,508	155,000	154,833		8		1.125	1.148	MS		446		09/30/2016	09/30/2021	
912828T42	UNITED STATES TREASURY NOTE/BOND				1	713,604	99.3240	710,167	715,000	713,771		167		0.750	0.849	MS		1,370		10/05/2016	09/30/2018	
912828T67	UNITED STATES TREASURY NOTE/BOND				1	534,153	96.9690	518,784	535,000	534,180		27		1.250	1.283	AO		1,145		11/03/2016	10/31/2021	
912828T83	UNITED STATES TREASURY NOTE/BOND				1	474,425	99.2810	471,585	475,000	474,471		46		0.750	0.811	AO		610		11/03/2016	10/31/2018	
912828TW0	UNITED STATES TREASURY NOTE/BOND				1	1,110,434	99.9100	1,109,001	1,110,000	1,110,248		(186)		0.750	0.723	AO		1,426	4,163	05/16/2016	10/31/2017	
912828U24	UNITED STATES TREASURY NOTE/BOND				1	410,062	96.2150	413,725	430,000	410,087		25		2.000	2.533	MN		1,117		12/23/2016	11/15/2026	
912828U32	UNITED STATES TREASURY NOTE/BOND				1	471,112	98.7970	471,262	477,000	471,253		141		1.000	1.430	MN		619		12/05/2016	11/15/2019	
912828U40	UNITED STATES TREASURY NOTE/BOND				1	5,973,373	99.6800	5,975,816	5,995,000	5,973,576		203		1.000	1.190	MN		5,270		12/23/2016	11/30/2018	
912828U65	UNITED STATES TREASURY NOTE/BOND				1	1,802,906	99.2540	1,811,386	1,825,000	1,802,976		70		1.750	2.009	MN		2,808		12/23/2016	11/30/2021	
912828U73	UNITED STATES TREASURY NOTE/BOND				1	1,229,356	99.7620	1,232,061	1,235,000	1,229,381		26		1.375	1.533	JD		793		12/23/2016	12/15/2019	
912828UR9	UNITED STATES TREASURY NOTE/BOND				1	448,365	99.7660	448,947	450,000	449,027		662		0.750	0.938	FA		1,147	1,688	03/15/2016	02/28/2018	
0199999 Subtotal - U.S. Governments - Issuer Obligations						22,949,241	X X X	22,875,687	23,027,199	22,949,628	599	1,040		X X X	X X X	X X X		41,171	60,314	X X X	X X X	
0599999 Subtotal - U.S. Governments						22,949,241	X X X	22,875,687	23,027,199	22,949,628	599	1,040		X X X	X X X	X X X		41,171	60,314	X X X	X X X	
All Other Governments - Issuer Obligations																						
68323AAC8	PROVINCE OF ONTARIO CANADA		A		1FE	114,875	101.6760	111,844	110,000	112,068		(2,149)		3.150	1.161	JD		154	3,465	09/09/2015	12/15/2017	
0699999 Subtotal - All Other Governments - Issuer Obligations						114,875	X X X	111,844	110,000	112,068		(2,149)		X X X	X X X	X X X		154	3,465	X X X	X X X	
1099999 Subtotal - All Other Governments						114,875	X X X	111,844	110,000	112,068		(2,149)		X X X	X X X	X X X		154	3,465	X X X	X X X	
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																						
373384RT5	STATE OF GEORGIA				1FE	132,318	104.8580	131,073	125,000	130,821		(1,148)		3.370	2.328	AO		1,053	4,213	09/09/2015	10/01/2021	
5741925B2	STATE OF MARYLAND				1FE	165,119	108.4510	162,677	150,000	162,354		(2,764)		4.200	2.122	MS		2,100	6,300	01/05/2016	03/01/2021	
6041293Q7	STATE OF MINNESOTA			2	1FE	125,499	98.3160	122,895	125,000	125,433		(48)		2.980	2.929	FA		1,552	3,725	09/09/2015	08/01/2025	
68608USA5	STATE OF OREGON				1FE	124,646	100.2690	125,336	125,000	124,713		60		2.227	2.280	FA		1,160	2,784	11/20/2015	08/01/2021	
882723A66	STATE OF TEXAS				1FE	50,000	98.5110	49,256	50,000	50,000				2.305	2.305	AO		288	1,063	10/29/2015	10/01/2022	
882723EX3	STATE OF TEXAS				1FE	100,990	100.2250	100,225	100,000	100,301		(511)		1.467	0.949	FA		611	1,467	09/09/2015	08/01/2017	
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						698,572	X X X	691,462	675,000	693,622		(4,411)		X X X	X X X	X X X		6,764	19,552	X X X	X X X	
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						698,572	X X X	691,462	675,000	693,622		(4,411)		X X X	X X X	X X X		6,764	19,552	X X X	X X X	
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																						
64966JAJ5	CITY OF NEW YORK NY				1FE	135,991	105.9800	132,475	125,000	132,020		(3,578)		4.787	1.790	JD		499	5,984	11/20/2015	12/01/2018	
64966LZF1	CITY OF NEW YORK NY				1FE	149,342	99.8310	149,747	150,000	149,450		109		2.340	2.422	AO		878	3,510	01/05/2016	10/01/2021	
249002AQ9	DENTON INDEPENDENT SCHOOL DISTRICT				1FE	127,635	100.9000	126,125	125,000	126,468		(890)		2.000	1.266	FA		944	2,500	09/09/2015	08/15/2018	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						412,968	X X X	408,347	400,000	407,938		(4,359)		X X X	X X X	X X X		2,321	11,994	X X X	X X X	
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						412,968	X X X	408,347	400,000	407,938		(4,359)		X X X	X X X	X X X		2,321	11,994	X X X	X X X	
U.S. Special Revenue, Special Assessment - Issuer Obligations																						
3135G0N82	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	303,765	96.6470	294,773	305,000	303,853		88		1.250	1.334	FA		1,398		08/17/2016	08/17/2021	
3135G0Q89	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	159,731	97.2870	155,659	160,000	159,744		12		1.375	1.410	AO		513		10/05/2016	10/07/2021	
3135G0Z44	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	223,933	101.2180	222,680	220,000	222,429		(1,114)		1.875	1.348	FA		1,513	4,125	09/09/2015	02/19/2019	
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	171,619	100.9500	171,615	170,000	171,067		(386)		1.750	1.511	MS		901	2,975	09/09/2015	09/12/2019	
3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP				1	228,407	101.6410	228,692	225,000	227,683		(500)		2.375	2.124	JJ		2,494	5,344	09/09/2015	01/13/2022	
3137EADM8	FEDERAL HOME LOAN MORTGAGE CORP				1	222,423	99.4150	223,684	225,000	223,188		644		1.250	1.550	AO		695	2,813	09/09/2015	10/02/2019	
3137EADR7	FEDERAL HOME LOAN MORTGAGE CORP				1	167,894	99.2250	168,683	170,000	168,430		457		1.375	1.661	MN		390	2,338	09/09/2015	05/01/2020	
31398ADM1	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	166,890	102.0500	158,178	155,000	158,025		(6,765)		5.375	0.969	JD		440	8,331	09/09/2015	06/12/2017	
68428LDP6	COUNTY OF ORANGE CA				1FE	190,000	99.9730	189,949														

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 F O R E I G N	5			8	9			12	13	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description	Code		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										
927781VT8 ...	VIRGINIA COLLEGE BUILDING AUTHORITY	.....	...		1FE	140,443	.....	110,7890	125,000	138,119		(1,770)			4.550	2.812	MS ..	1,896	5,688	09/09/2015	09/01/2023	
928172WA9 ...	VIRGINIA PUBLIC BUILDING AUTHORITY	.....	...		1FE	163,802	.....	107,5060	150,000	161,504		(2,297)			4.200	2.422	FA ..	2,625	6,300	01/05/2016	08/01/2021	
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						2,282,994	X X X	2,257,010	2,235,000	2,267,120		(12,465)			X X X	X X X	X X X	15,903	43,348	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						2,282,994	X X X	2,257,010	2,235,000	2,267,120		(12,465)			X X X	X X X	X X X	15,903	43,348	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00206RCC4	AT&T INC				2FE	187,115		100.3830	185,000	186,586		(500)			2.300	1.898	MS	1,300	3,220	05/03/2016	03/11/2019	
00206RCN0	AT&T INC			1	2FE	43,351		96.3820	43,372	43,546		146			3.400	3.855	MN	196	1,530	09/09/2015	05/15/2025	
002824BF6	ABBOTT LABORATORIES			1	1FE	79,405		99.3090	79,447	80,000		6			3.750	3.840	MN	325		11/17/2016	11/30/2026	
00287YAY5	ABBVIE INC			1	2FE	44,828		95.1430	42,814	44,838		9			3.200	3.245	MN	188	728	05/09/2016	05/14/2026	
00440EAS6	CHUBB INA HOLDINGS INC				1FE	43,748		99.6420	44,839	43,897		116			3.150	3.496	MS	417	1,418	09/09/2015	03/15/2025	
00817YAT5	AETNA INC				2FE	84,936		99.7710	84,805	84,948		12			1.900	1.926	JD	108	799	06/02/2016	06/07/2019	
02209SAJ2	ALTRIA GROUP INC				1FE	55,982		117.9970	53,099	52,427		(2,725)			9.250	2.634	FA	1,677	4,163	09/09/2015	08/06/2019	
0258MODX4	AMERICAN EXPRESS CREDIT CORP			2	1FE	115,484		100.8360	115,961	115,363		(93)			2.600	2.509	MS	889	2,990	09/09/2015	09/14/2020	
03076CAD8	AMERIPRISE FINANCIAL INC				1FE	59,073		112.2420	56,121	56,030		(2,334)			7.300	2.288	JD	30	3,650	09/09/2015	06/28/2019	
031162BG4	AMGEN INC			1	2FE	37,244		105.4170	36,896	36,753		(388)			4.100	2.829	JD	64	1,435	09/09/2015	06/15/2021	
031162CJ7	AMGEN INC			1	2FE	59,963		91.9740	55,184	60,000		59,965		1	2.600	2.607	FA	572		08/10/2016	08/19/2026	
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC				1FE	60,664		100.1440	60,086	60,511		(152)			1.900	1.483	FA	475	589	05/09/2016	02/01/2019	
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC			1	1FE	129,593		100.5750	130,748	130,000		129,665		72	2.650	2.717	FA	1,435	1,780	01/13/2016	02/01/2021	
037833AJ9	APPLE INC				1FE	74,603		99.6250	74,719	75,000		74,766		163	1.000	1.236	MN	121	750	01/19/2016	05/03/2018	
037833AR1	APPLE INC				1FE	72,265		102.0750	71,453	70,000		71,790		(388)	2.850	2.229	MN	305	1,995	10/14/2015	05/06/2021	
039483AY8	ARCHER-DANIELS-MIDLAND CO			1	1FE	60,206		104.7480	57,611	55,000		57,574		(2,116)	5.450	1.504	MS	883	2,998	10/06/2015	03/15/2018	
053332AU6	AUTOZONE INC			1	2FE	75,223		99.0870	74,315	75,000		75,171		(52)	1.625	1.512	AO	237	609	05/10/2016	04/21/2019	
05348EAQ2	AVALONBAY COMMUNITIES INC			1	1FE	54,098		99.6860	54,827	55,000		54,252		120	2.950	3.213	MS	478	1,623	09/09/2015	09/15/2022	
05531FAS2	BB&T CORP			2	1FE	90,718		100.7840	90,706	90,000		90,503		(162)	2.450	2.254	JJ	1,017	2,205	09/09/2015	01/15/2020	
05531FAV5	BB&T CORP			2	1FE	45,306		98.1450	44,165	45,000		45,293		(13)	2.050	1.891	MN	131	461	10/12/2016	05/10/2021	
06051GDZ9	BANK OF AMERICA CORP				2FE	74,923		112.3720	73,042	65,000		73,802		(1,120)	7.625	1.863	JD	413	2,478	09/02/2016	06/01/2019	
06051GEC9	BANK OF AMERICA CORP				2FE	112,787		109.9550	109,955	100,000		109,474		(2,544)	5.625	2.766	JJ	2,813	5,625	09/09/2015	07/01/2020	
06051GEX3	BANK OF AMERICA CORP				2FE	76,232		100.8550	75,641	75,000		75,953		(279)	2.600	1.961	JJ	899	975	05/17/2016	01/15/2019	
06051GFM6	BANK OF AMERICA CORP				2FE	44,574		100.1260	45,057	45,000		44,630		39	4.000	4.121	JJ	795	1,800	09/09/2015	01/22/2025	
06051GFT1	BANK OF AMERICA CORP				2FE	54,534		100.0570	55,031	55,000		54,614		80	2.625	2.821	AO	289	1,444	03/01/2016	10/19/2020	
084664BZ3	BERKSHIRE HATHAWAY FINANCE CORP				1FE	72,220		102.4160	71,691	70,000		71,664		(417)	2.900	2.241	AO	429	2,030	09/09/2015	10/15/2020	
097023BE4	BOEING CO/THE				1FE	75,043		99.5500	74,663	75,000		75,029		(13)	0.950	0.921	MN	91	713	05/10/2016	05/15/2018	
12189LAV3	BURLINGTON NORTHERN SANTA FE LLC			1	1FE	43,170		99.7500	44,888	45,000		43,386		168	3.000	3.504	AO	338	1,350	09/09/2015	04/01/2025	
125896BQ2	CMS ENERGY CORP			1	2FE	39,849		96.2440	38,498	40,000		39,858		9	3.000	3.044	MN	153	633	05/02/2016	05/15/2026	
126117AR1	CNA FINANCIAL CORP				2FE	51,157		111.7100	50,270	45,000		49,895		(967)	5.750	3.199	FA	978	2,588	09/09/2015	08/15/2021	
126408HD8	CSX CORP			1	2FE	54,870		100.0990	55,054	55,000		54,885		13	3.350	3.378	MN	307	1,899	10/20/2015	11/01/2025	
126650CL2	CVS HEALTH CORP			1	2FE	46,660		103.1600	46,422	45,000		46,475		(151)	3.875	3.418	JJ	780	1,744	10/13/2015	07/20/2025	
126650CT5	CVS HEALTH CORP			1	2FE	59,833		98.0540	58,832	60,000		59,852		19	2.125	2.184	JD	106	659	05/16/2016	06/01/2021	
14040HBE4	CAPITAL ONE FINANCIAL CORP			2	2FE	70,403		100.6330	70,443	70,000		70,264		(113)	2.450	2.276	AO	319	1,715	10/08/2015	04/24/2019	
149123BV2	CATERPILLAR INC				1FE	48,216		105.4540	47,454	45,000		47,515		(534)	3.900	2.550	MN	166	1,755	09/09/2015	05/27/2021	
166764AA8	CHEVRON CORP			1	1FE	49,787		99.7740	49,887	50,000		49,911		96	1.104	1.299	JD	40	552	09/09/2015	12/05/2017	
17275RBD3	CISCO SYSTEMS INC				1FE	54,894		99.7850	54,882	55,000		54,911		17	2.200	2.241	FA	413	598	02/22/2016	02/28/2021	
172967HU8	CITIGROUP INC				2FE	90,655		100.6860	90,617	90,000		90,443		(165)	2.500	2.302	JJ	950	2,250	09/09/2015	07/29/2019	
172967JT9	CITIGROUP INC				2FE	31,247		102.3050	30,692	30,000		31,188		(59)	4.400	3.846	JD	77	660	06/24/2016	06/10/2025	
172967KG5	CITIGROUP INC				2FE	31,571		99.4850	29,846	30,000		31,514		(56)	3.700	3.056	JJ	521		08/05/2016	01/12/2026	
172967KN0	CITIGROUP INC				2FE	75,609		97.1660	72,875	75,000		75,580		(29)	3.400	3.303	MN	425	1,268	05/26/2016	05/01/2	

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29273RBG3	ENERGY TRANSFER PARTNERS LP			1	2FE	46,384		103,3840	45,000	46,351		(33)			4,750	4,336	JJ	986		09/14/2016	01/15/2026
29379VAZ6	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	29,283		101,2360	30,000	29,399		86			3,350	3,715	MS	296	1,005	09/09/2015	03/15/2023
29379VBD4	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	45,571		101,0210	45,459	45,558		(13)			2,550	2,076	AO	242		12/06/2016	10/15/2019
30161MAH6	EXELON GENERATION CO LLC			1	2FE	74,285		103,9270	71,000	73,457		(657)			4,000	2,952	AO	710	2,840	10/06/2015	10/01/2020
313747AW7	FEDERAL REALTY INVESTMENT TRUST			1	1FE	29,931		99,9620	30,000	29,948		12			2,550	2,596	JJ	353	610	09/09/2015	01/15/2021
31428XAY2	FEDEX CORP				2FE	25,877		105,4070	25,000	25,754		(93)			4,000	3,513	JJ	461	1,000	09/09/2015	01/15/2024
369622SM8	GENERAL ELECTRIC CO				1FE	57,310		110,9060	55,453	55,691		(1,302)			5,300	2,377	FA	1,031	2,650	10/06/2015	02/11/2021
36962G4J0	GENERAL ELECTRIC CO				1FE	152,480		109,5700	135,000	149,376		(2,487)			5,500	1,855	JJ	3,568	3,575	10/14/2016	01/08/2020
38141EA66	GOLDMAN SACHS GROUP INC/THE				1FE	126,121		110,8940	122,046	122,046		(3,295)			6,000	2,660	JD	293	6,600	11/02/2015	06/15/2020
38141GFG4	GOLDMAN SACHS GROUP INC/THE				1FE	76,481		104,1740	70,000	72,915		(2,735)			5,950	1,910	JJ	1,886	4,165	09/09/2015	01/18/2018
38143U8H7	GOLDMAN SACHS GROUP INC/THE			2	1FE	47,583		100,2940	45,132	47,481		(101)			3,750	3,039	FA	591	844	07/28/2016	02/25/2026
421946AJ3	HEALTHCARE REALTY TRUST INC			1	2FE	53,089		98,6040	54,232	53,304		169			3,875	4,320	MN	355	2,131	09/09/2015	05/01/2025
437076BE1	HOME DEPOT INC/THE			1	1FE	35,431		100,8710	35,305	35,286		(117)			2,000	1,648	JD	31	700	10/06/2015	06/15/2019
454889AP1	INDIANA MICHIGAN POWER CO			1	2FE	55,212		100,9600	55,528	55,180		(25)			3,200	3,140	MS	518	1,760	10/06/2015	03/15/2023
459745GFG	INTERNATIONAL LEASE FINANCE CORP				2FE	30,344		116,5000	29,125	29,857		(487)			8,250	3,002	JD	92	1,031	07/27/2016	12/15/2020
46625HJD3	JPMORGAN CHASE & CO				1FE	59,337		107,8430	55,000	58,515		(631)			4,500	3,125	JJ	1,079	2,475	09/09/2015	01/24/2022
46625HJL5	JPMORGAN CHASE & CO				1FE	79,583		99,8720	79,898	79,787		153			1,625	1,823	MN	166	1,300	09/09/2015	05/15/2018
46625HJR2	JPMORGAN CHASE & CO				1FE	107,206		100,8280	105,869	106,696		(510)			2,350	1,555	JJ	1,049	1,234	05/09/2016	01/28/2019
46625HRL6	JPMORGAN CHASE & CO			2	1FE	73,961		97,8390	73,379	74,042		81			2,700	2,921	MN	242	1,013	05/24/2016	05/18/2023
49326EEF6	KEYCORP				2FE	80,393		101,1850	80,948	80,293		(73)			2,900	2,795	MS	683	2,320	09/09/2015	09/15/2020
49456BAF8	KINDER MORGAN INC/DE			1	2FE	92,178		102,9570	92,661	92,135		(43)			4,300	3,957	JD	323	968	12/09/2016	06/01/2025
50076QAZ9	KRAFT HEINZ FOODS CO				2FE	86,766		101,6970	86,442	86,468		(244)			3,500	3,151	JD	207	2,975	10/14/2015	06/06/2022
53117CAS1	LIBERTY PROPERTY LP			1	2FE	59,497		95,7600	60,000	59,510		12			3,250	3,349	AO	547		09/13/2016	10/01/2026
534187AX7	LINCOLN NATIONAL CORP				2FE	17,125		115,0580	16,108	14,000		(798)			8,750	2,558	JJ	613	1,225	09/09/2015	07/01/2019
539830BH1	LOCKHEED MARTIN CORP			1	2FE	34,730		102,1710	35,760	34,758		25			3,550	3,641	JJ	573	801	11/16/2015	01/15/2026
55616XAL1	MACY'S RETAIL HOLDINGS INC			1	2FE	53,555		98,0730	53,940	55,000		146			3,625	3,988	JD	166	1,994	10/19/2015	06/01/2024
571748AZ5	MARSH & MCLENNAN COS INC			1	1FE	45,324		101,8750	45,844	45,000		(25)			3,750	3,665	MS	502	1,688	09/09/2015	03/14/2026
58013MEV0	MCDONALD'S CORP				2FE	76,544		100,5940	75,446	76,167		(377)			2,100	1,282	JD	105	1,566	05/10/2016	12/07/2018
58013MEY6	MCDONALD'S CORP			1	2FE	24,919		101,8100	25,453	24,928		9			3,700	3,738	JJ	388	594	12/09/2015	01/30/2026
581557BD6	MCKESSON CORP				2FE	45,072		100,3750	45,169	45,045		(19)			2,284	2,237	MS	303	1,028	09/09/2015	03/15/2019
585055BG0	MEDTRONIC INC				1FE	45,599		101,1190	45,504	45,470		(129)			2,500	2,160	MS	331	1,125	01/27/2016	03/15/2020
59156RBB3	METLIFE INC				1FE	32,342		107,6100	32,283	32,017		(266)			4,368	3,248	MJSD	58	1,310	10/14/2015	09/15/2023
594918AH7	MICROSOFT CORP				1FE	68,732		103,3730	67,192	65,000		(728)			3,000	1,789	AO	488	1,950	10/14/2015	10/01/2020
61746BDX1	MORGAN STANLEY				1FE	184,876		100,6870	186,271	185,000		37			2,450	2,473	FA	1,889	2,317	01/22/2016	02/01/2019
61747YDW2	MORGAN STANLEY				1FE	90,523		100,4710	90,424	90,375		(115)			2,650	2,508	JJ	1,020	2,385	09/09/2015	01/27/2020
61945CAC7	MOSAIC CO/THE			1	2FE	45,817		100,8340	45,375	45,704		(89)			4,250	3,979	MN	244	1,913	09/09/2015	11/15/2023
637417AH9	NATIONAL RETAIL PROPERTIES INC			1	2FE	34,916		101,9450	35,681	34,927		9			4,000	4,028	MN	179	1,493	10/21/2015	11/15/2025
63946BAD2	NBCUNIVERSAL MEDIA LLC				1FE	96,016		109,3520	92,949	85,000		(2,325)			5,150	2,173	AO	742	4,378	10/16/2015	04/30/2020
651229AT3	NEWELL BRANDS INC				2FE	45,960		101,0970	45,494	45,751		(209)			2,600	1,836	MS	299	582	05/09/2016	03/29/2019
651229AU0	NEWELL BRANDS INC			1	2FE	34,942		101,7700	35,620	34,950		8			3,150	3,186	AO	554		03/18/2016	04/01/2021
65473QAR4	NISOURCE FINANCE CORP				2FE	61,928		109,1990	60,059	55,000		(1,339)			5,450	2,714	MS	883	2,998	10/06/2015	09/15/2020
655844AZ1	NORFOLK SOUTHERN CORP				2FE	49,449		104,9980	47,246	45,000		(1,772)			5,750	1,688	AO	647	2,588	10/06/2015	04/01/2018
674599CG8	OCCIDENTAL PETROLEUM CORP			1	1FE	60,262		101,4120	60,847	60,244		(18)			3,500	3,443	JD	93	2,100	03/14/2016	06/15/2025
693476BN2	PNC FINANCIAL SERVICES GROUP INC/THE			2	1FE	81,653		102,8040	82,243	81,330		(237)			3,300	2,946	MS	829	2,640	09/09/2015	03/08/2022
69352PAK9	PPL CAPITAL FUNDING INC			1	2FE	55,916		103,4910	56,920	55,000		(95)			3,950	3,716	MS	640	2,173	09/09/2015	03/15/2024
694308HM2	PACIFIC GAS & ELECTRIC CO			1	1FE	55,747		102,7550	56,515	55,000		(69)			3,500	3,330	JD	86	1,925	11/02/2015	06/15/2025
695114CP1	PACIFICORP			1	1FE	54,923		101,8390	56,011	55,000		12			2,950	2,974	FA	676	1,623	09/09/2015	02/01/2022
713448DJ4	PEPSICO INC				1FE	84,987		99,2400	84,354	85,000		1			1,350	1,355	AO	271		10/03/2016	10/04/2019
718172AA7	PHILIP MORRIS INTERNATIONAL INC				1FE	60,757		105,3990	57,969	55,000		(2,132)			5,650	1,645	MN	388	3,108	09/09/2015	05/16/2018
718546AC8	PHILLIPS 66				2FE	52,766		107,3720	53,686	50,000		(388)			4,300	3,350	AO	538	2,150	09/09/2015	04/01/2022
74251VAK8	PRINCIPAL FINANCIAL GROUP INC			1	2FE	24,411		99,3610	24,840	25,000		53			3,400	3,693	MN	109	850	09/09/2015	05/15/2025
74432QBC8	PRUDENTIAL FINANCIAL INC				1FE	12,837		103,8950	12,467	12,517		(320)			6,000	1,247	JD	60	360	06/01/2016	12/01/2017
74432QBM6	PRUDENTIAL FINANCIAL INC				1FE	50,693		109,5350	49,201	45,000		(1,146)			5,375	2,547	JD	67	2,419	09/09/2015	06/21/2020
744573AJ5	PUBLIC SERVICE ENTERPRISE GROUP INC				2FE	94,889		98,5630	93,635	95,000		5			1,600	1,640	MN	224		11/03/2016	11/15/2019
756109AQ7	REALTY INCOME CORP			1	2FE	54,933		102,1110	56,161	55,000		7			3,875	3,891	JJ	983	2,131	09/09/2015	07/15/2024
760759AL4	REPUBLIC SERVICES INC				2FE	57,800		102,7810	56,530	55,000		(1,060)			3,800	1,801	MN	267	2,090	10/06/2015	05/15/2018
761713BC9	REYNOLDS AMERICAN INC				2FE	61,217		100,6340	60,380	60,848		(369)			2,300	1,310	JD	73	1,380	05/09/2016	06/12/2018
761713BE5	REYNOLDS AMERICAN INC				2FE	39,005		102,4660	38,937	38,000		(202)			3,250	2,655	JD	65	1,235	09/09/2015	06/12/2020
828807CS4	SIMON PROPERTY GROUP LP			1	1FE	55,088		100,9320	55,513	55,000		(7)			3,375	3,354	AO	464	1,856	09/09/2015	10/01/2024
842587CQ8	SOUTHERN CO/THE				2FE	89,983		99,6900	89,721	90,000		4			1,850	1,856	JJ	1,004		05/19/2016	07/01/201

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556BR2	THERMO FISHER SCIENTIFIC INC			1	2FE	59,272		94,4250	60,000	59,290			18		2,950	3.092	MS	502		09/14/2016	09/19/2026
887317AT2	TIME WARNER INC				2FE	45,050		99,9400	45,000	45,033		(13)			2,100	2.068	JD	79	945	09/09/2015	06/01/2019
887317AZ8	TIME WARNER INC			1	2FE	29,985		100,1080	30,032	29,990			4		3,875	3.880	JJ	536	759	11/17/2015	01/15/2026
89236TDE2	TOYOTA MOTOR CREDIT CORP				1FE	74,895		98,8650	74,149	74,916			21		1,400	1.448	MN	120	525	05/17/2016	05/20/2019
89236TDH5	TOYOTA MOTOR CREDIT CORP				1FE	99,950		98,7900	100,000	99,953			3		1,550	1.567	AO	314		10/13/2016	10/18/2019
89417EAE9	TRAVELERS COS INC/THE				1FE	75,817		105,4930	73,845	74,084		(1,732)			5,800	1.482	MN	519	2,030	05/25/2016	05/15/2018
90131HAN5	21ST CENTURY FOX AMERICA INC				2FE	62,889		109,8340	60,409	61,126		(1,763)			6,900	1.637	MS	1,265	1,898	05/10/2016	03/01/2019
907818EE4	UNION PACIFIC CORP			1	1FE	45,727		100,2230	45,100	45,538		(153)			2,250	1.884	JD	34	1,013	10/06/2015	06/19/2020
91159HHK9	US BANCORP			2	1FE	45,735		101,9070	45,858	45,000		(72)			3,600	3.386	MS	495	1,620	09/09/2015	09/11/2024
91159HHN3	US BANCORP			2	1FE	59,561		92,5770	55,546	60,000		59,578	17		2,375	2.458	JJ	629		07/19/2016	07/22/2026
91324PBM3	UNITEDHEALTH GROUP INC			1	1FE	48,148		105,3080	47,389	47,339		(628)			3,875	2.336	AO	368	1,744	09/09/2015	10/15/2020
92277GAD9	VENTAS REALTY LP			1	2FE	53,992		101,2170	55,669	55,000		54,117	104		3,750	4.005	MN	344	2,063	09/09/2015	05/01/2024
92343VCC6	VERIZON COMMUNICATIONS INC				2FE	25,712		103,2400	25,810	25,000		(125)			3,450	2.873	MS	254	863	09/09/2015	03/15/2021
92343VDF8	VERIZON COMMUNICATIONS INC				2FE	44,893		98,4440	44,300	44,904			11		1,375	1.458	FA	258		09/13/2016	08/15/2019
92826CAB8	VISA INC			1	1FE	69,941		100,3110	70,218	70,000		69,708	70		2,200	2.311	JD	73	1,540	12/14/2015	12/14/2020
931427AE8	WALGREENS BOOTS ALLIANCE INC				2FE	55,277		100,2500	55,138	55,000		(130)			1,750	1.508	MN	118	963	10/06/2015	11/17/2017
949746RS2	WELLS FARGO & CO				1FE	75,487		99,2590	74,444	75,000		(72)			2,500	2.360	MS	609	938	03/21/2016	03/04/2021
94974BFU9	WELLS FARGO & CO				1FE	91,477		100,3240	90,292	91,312		(165)			2,125	1.479	AO	367	956	09/13/2016	04/22/2019
94974BGH7	WELLS FARGO & CO				1FE	77,754		96,0640	76,851	80,000		78,035	209		3,000	3.347	FA	880	2,400	09/09/2015	02/19/2025
98956PAE2	ZIMMER BIOMET HOLDINGS INC				2FE	45,408		100,1220	45,055	45,000		(137)			2,000	1.510	AO	225	450	05/09/2016	04/01/2018
98956PAK8	ZIMMER BIOMET HOLDINGS INC			1	2FE	55,183		100,0050	55,003	55,000		(38)			2,700	2.621	AO	371	1,485	09/09/2015	04/01/2020
06367TPX2	BANK OF MONTREAL	A			1FE	79,966		100,0000	80,000	80,000			1		2,100	2.115	JD	89		12/07/2016	12/12/2019
136375BT8	CANADIAN NATIONAL RAILWAY CO	A			1FE	50,147		107,5430	48,394	45,000		(1,455)			5,550	2.122	MS	833	2,498	09/09/2015	03/01/2019
775109AW1	ROGERS COMMUNICATIONS INC	A		1	2FE	48,786		99,3510	49,676	50,000		48,960	151		3,000	3.375	MS	442	1,500	11/02/2015	03/15/2023
78010USN8	ROYAL BANK OF CANADA	A			1FE	85,612		100,3940	85,335	85,000		(185)			2,150	1.919	MS	538	1,828	11/13/2015	03/15/2019
867224AA5	SUNCOR ENERGY INC	A		1	1FE	44,444		102,4730	46,113	45,000		44,487	43		3,600	3.768	JD	135	1,620	03/28/2016	12/01/2024
89352HAN9	TRANSCANADA PIPELINES LTD	A			1FE	65,350		100,1570	65,102	65,000		(151)			1,875	1.637	JJ	572	1,219	09/09/2015	01/12/2018
055451AH1	BHP BILLITON FINANCE USA LTD	D			1FE	73,483		109,7720	71,352	65,000		(1,803)			6,500	1.811	AO	1,056	2,113	05/13/2016	04/01/2019
05565QBP2	BP CAPITAL MARKETS PLC	D			1FE	99,213		107,3070	96,576	90,000		(1,766)			4,500	2.327	AO	1,013	4,050	10/14/2015	10/01/2020
25243YAT6	DIAGEO CAPITAL PLC	D			1FE	54,334		99,3720	54,655	55,000		54,654	258		1,125	1.607	AO	107	619	10/06/2015	04/29/2018
404280AN9	HSBC HOLDINGS PLC	D			1FE	73,496		103,4350	72,405	70,000		(493)			4,000	3.150	MS	708	2,800	09/09/2015	03/30/2022
539473AQ1	LLOYDS BANK PLC	D			1FE	72,998		100,6850	70,480	70,000		(1,954)			4,200	1.382	MS	760	2,940	09/09/2015	03/28/2017
822582BM3	SHELL INTERNATIONAL FINANCE BV	D			1FE	54,819		100,1130	55,062	55,000		54,888	60		1,625	1.737	MN	127	894	11/05/2015	11/10/2018
822582BX9	SHELL INTERNATIONAL FINANCE BV	D			1FE	59,391		93,8260	56,296	60,000		59,407	16		2,500	2.616	MS	454		09/07/2016	09/12/2026
82481LAB5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D		1	2FE	74,919		96,5990	72,449	75,000		74,923	4		2,400	2.423	MS	490		09/19/2016	09/23/2021
88167AAB7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D			2FE	19,998		98,2530	19,651	20,000		19,998			1,700	1.703	JJ	151		07/18/2016	07/19/2019
88167AAE1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D			2FE	112,280		92,1930	106,022	115,000		112,301	21		3,150	3.428	AO	1,610		11/16/2016	10/01/2026
89153VAL3	TOTAL CAPITAL INTERNATIONAL SA	D			1FE	25,849		104,7010	26,175	25,000		(88)			3,750	3.292	AO	211	938	09/09/2015	04/10/2024
89641UAA9	TRINITY ACQUISITION PLC	D			2FE	36,182		103,9710	36,390	35,000		36,013	(129)		4,625	4.121	FA	612	1,619	09/09/2015	08/15/2023
3299999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					10,041,843		X X X	9,937,792	9,775,000		(58,353)			X X X	X X X	X X X	82,513	240,431	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
17291EAT8	CITIGROUP COMMERCIAL MORTGAGE TRUST				1FE	154,498		102,5780	153,867	150,000		(76)			3,038	1.844	MON	380		12/06/2016	12/01/2049
17325GAB2	2016 CITIGROUP COMMERCIAL MORTGAGE TRUST				1FM	159,646		100,1070	155,166	155,000		(221)			2,505	1.298	MON	324	324	11/03/2016	11/01/2049
29429EAB7	2016 CITIGROUP COMMERCIAL MORTGAGE TRUST				1FM	128,750		100,2400	125,300	125,000		(500)			2,450	1.254	MON	255	1,276	07/14/2016	07/01/2049
36252TAP0	GS MORTGAGE SECURITIES TRUST 2016-GS2				1FM	180,245		101,0600	176,855	175,000		(1,171)			2,635	1.449	MON	384	2,690	05/17/2016	05/01/2049
46645UAQ0	JP MORGAN CHASE COMMERCIAL MORTGAGE				1FE	160,000		99,6690	159,470	160,000					1,891	1.891	MON	252		12/05/2016	12/01/2049
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1FM	81,001		98,3250	79,644	81,001		(5)			1,321	1.303	MON	89	357	08/04/2016	08/01/2049
3499999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					864,140		X X X	850,302	846,001		(1,973)			X X X	X X X	X X X	1,684	4,647	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02007LAC6	ALLY AUTO RECEIVABLES TRUST 2016-3				1FE	119,988		99,9930	119,992	120,000					1,440	1.446	MON	77	936	05/23/2016	08/17/2020
03065DAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	144,992		99,4990	144,274	145,000		2			1,460	1.463	MON	135	688	08/02/2016	05/10/2021
03065TAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	149,993		99,3220	148,983	150,000		1			1,530	1.532	MON	147	351	10/05/2016	07/08/2021
05582QAD9	BMW VEHICLE OWNER TRUST 2016-A				1FE	154,999		99,0280	153,493	155,000		154,999			1,160	1.160	MON	30	774	07/12/2016	11/25/2020
05582XAD4	BMW VEHICLE LEASE TRUST 2016-2				1FE	109,985		100,0410	110,045	110,000		109,988	3		1,430	1.441	MON	48	297	10/04/2016	09/20/2019
12594AD00	CNH EQUIPMENT TRUST 2016-B				1FE	79,980		99,5930	79,674	80,000		79,981	1		1,630	1.641	MON	58	706	05/24/2016	08/15/2021
14314EAC5	CARMAX AUTO OWNER TRUST 2016-3				1FE	154,977		99,3380	153,974	155,000		154,982	6		1,390	1.398	MON	96	868	07/14/2016	05/17/2021

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34528QE04	FORD CREDIT FLOORPLAN MASTER OWNER TRUST				1FE	159,972	98.9690	158,350	160,000	159,980			8		1.550	1.562	MON	110	958	07/19/2016	07/15/2021
36251LAD5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	129,987	99.9040	129,875	130,000	129,992			4		1.620	1.625	MON	64	1,240	05/10/2016	09/20/2019
38013GAD1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	226,318	100.2910	225,655	225,000	225,823		(495)			1.850	1.488	MON	127	2,775	05/13/2016	07/22/2019
41284DAC6	HARLEY-DAVIDSON MOTORCYCLE TRUST 2016-A				1FE	164,988	99.5560	164,267	165,000	164,991		3			1.340	1.343	MON	98	1,106	06/07/2016	01/15/2021
43814QAC2	HONDA AUTO RECEIVABLES 2016-2 OWNER TRUS				1FE	149,997	99.8450	149,768	150,000	149,995		(2)			1.390	1.394	MON	93	1,129	05/24/2016	04/15/2020
43814RAC0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS				1FE	164,989	99.2020	163,683	165,000	164,990		1			1.210	1.214	MON	72	294	10/18/2016	12/18/2020
47788NAC2	JOHN DEERE OWNER TRUST 2016-B				1FE	134,989	99.5230	134,356	135,000	134,992		3			1.250	1.255	MON	75	647	07/19/2016	06/15/2020
58769BAD6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201				1FE	174,979	99.1950	173,591	175,000	174,983		4			1.260	1.267	MON	98	557	09/09/2016	02/16/2021
65478QAE8	NISSAN AUTO LEASE TRUST 2016-A				1FE	104,978	99.9790	104,978	105,000	104,988		11			1.650	1.667	MON	77	963	05/17/2016	10/15/2021
65478UAD1	NISSAN AUTO RECEIVABLES 2016-A OWNER TRU				1FE	50,125	99.7000	49,850	50,000	50,091		(34)			1.340	1.228	MON	30	391	05/13/2016	10/15/2020
80285EAD9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2				1FE	230,557	100.1260	230,290	230,000	230,397		(160)			1.620	1.505	MON	166	2,174	05/13/2016	03/16/2020
89237WAD9	TOYOTA AUTO RECEIVABLES 2016-C				1FE	154,996	99.3430	153,982	155,000	154,997		1			1.140	1.142	MON	79	614	08/01/2016	08/17/2020
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI				1FE	119,985	99.7190	119,663	120,000	119,989		4			1.450	1.458	MON	77	701	07/12/2016	08/15/2019
98161PAD5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B				1FE	84,978	98.6490	83,841	85,000	84,981		2			1.300	1.309	MON	49	279	09/07/2016	02/15/2022
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					2,966,752	X X X	2,952,584	2,965,000	2,966,115		(637)			X X X	X X X	X X X	1,806	18,448	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					13,872,735	X X X	13,740,678	13,586,001	13,799,076		(60,963)			X X X	X X X	X X X	86,003	263,526	X X X	X X X
7799999	Subtotals - Issuer Obligations					36,500,493	X X X	36,282,142	36,222,199	36,401,168	599	(80,697)			X X X	X X X	X X X	148,826	379,104	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					864,140	X X X	850,302	846,001	862,169		(1,973)			X X X	X X X	X X X	1,684	4,647	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					2,966,752	X X X	2,952,584	2,965,000	2,966,115		(637)			X X X	X X X	X X X	1,806	18,448	X X X	X X X
8399999	Grand Total - Bonds					40,331,385	X X X	40,085,028	40,033,200	40,229,452	599	(83,307)			X X X	X X X	X X X	152,316	402,199	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Parent, Subsidiaries, and Affiliates																				
000000000	QualChoice Life & Health Preferred Stock .....	.....	.....	... 1,500.000	 1,000.00	 1,000.000	 1,500,000	 1,000.000	 1,500,000	 1,500,000	.....	.....	.....	.....	.....	.....	.....	.....	P1AZ	01/29/2010
8599999 Subtotal - Parent, Subsidiaries, and Affiliates								 1,500,000	... X X X ...	 1,500,000	 1,500,000	.....	.....	.....	.....	.....	.....	.....	. X X X .	. X X X .
8999999 Total Preferred Stocks								 1,500,000	... X X X ...	 1,500,000	 1,500,000	.....	.....	.....	.....	.....	.....	.....	. X X X .	. X X X .

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	For- eign	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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9799999	Total Common Stocks					X X X ..										X X X .	X X X ..
9899999	Total Preferred and Common Stocks				1,500,000	X X X ..	1,500,000	1,500,000								X X X .	X X X ..

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
9128282B5	UNITED STATES TREASURY NOTE/BOND		09/02/2016	GOLDMAN SACHS & CO,	X X X	308,559	310,000	139
9128282C3	UNITED STATES TREASURY NOTE/BOND		09/02/2016	GOLDMAN SACHS & CO,	X X X	924,241	925,000	115
9128282D1	UNITED STATES TREASURY NOTE/BOND		09/20/2016	MORGAN STANLEY & CO	X X X	158,725	160,000	128
9128282G4	UNITED STATES TREASURY NOTE/BOND		09/20/2016	MORGAN STANLEY & CO	X X X	474,406	475,000	69
912828N71	UNITED STATES TREASURY INFLATION INDEXED		11/29/2016	VARIOUS	X X X	311,214	304,601	673
912828Q52	UNITED STATES TREASURY NOTE/BOND		05/16/2016	MORGAN STANLEY & CO	X X X	2,131,747	2,135,000	1,633
912828Q94	UNITED STATES TREASURY NOTE/BOND		05/16/2016	WELLS FARGO SECURITI	X X X	1,524,106	1,525,000	528
912828R85	UNITED STATES TREASURY NOTE/BOND		07/07/2016	GOLDMAN SACHS & CO,	X X X	306,537	305,000	168
912828T34	UNITED STATES TREASURY NOTE/BOND		09/30/2016	MORGAN STANLEY & CO	X X X	314,643	315,000	29
912828T42	UNITED STATES TREASURY NOTE/BOND		10/05/2016	JPMORGAN SECURITIES	X X X	713,604	715,000	88
912828T67	UNITED STATES TREASURY NOTE/BOND		11/03/2016	VARIOUS	X X X	534,153	535,000	55
912828T83	UNITED STATES TREASURY NOTE/BOND		11/03/2016	GOLDMAN SACHS & CO,	X X X	474,425	475,000	39
912828TW0	UNITED STATES TREASURY NOTE/BOND		05/16/2016	BARCLAYS CAPITAL INC	X X X	2,435,951	2,435,000	844
912828U24	UNITED STATES TREASURY NOTE/BOND		12/23/2016	MORGAN STANLEY & CO	X X X	410,062	430,000	998
912828U32	UNITED STATES TREASURY NOTE/BOND		12/05/2016	JPMORGAN SECURITIES	X X X	471,112	477,000	277
912828U40	UNITED STATES TREASURY NOTE/BOND		12/23/2016	VARIOUS	X X X	5,973,373	5,995,000	4,080
912828U65	UNITED STATES TREASURY NOTE/BOND		12/23/2016	GOLDMAN SACHS & CO,	X X X	1,802,906	1,825,000	2,200
912828U73	UNITED STATES TREASURY NOTE/BOND		12/23/2016	GOLDMAN SACHS & CO,	X X X	1,229,356	1,235,000	560
912828UR9	UNITED STATES TREASURY NOTE/BOND		03/15/2016	GOLDMAN SACHS & CO,	X X X	448,365	450,000	147
0599999 Subtotal - Bonds - U.S. Governments						20,947,485	21,026,601	12,770
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
5741925B2	STATE OF MARYLAND		01/05/2016	RAYMOND JAMES/FI,SAI	X X X	165,119	150,000	2,223
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						165,119	150,000	2,223
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
64966LZF1	CITY OF NEW YORK NY		01/05/2016	RAYMOND JAMES/FI,SAI	X X X	149,342	150,000	946
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						149,342	150,000	946
Bonds - U.S. Special Revenue, Special Assessment								
3135G0N82	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/17/2016	CITIGROUP GBL MKTS/S	X X X	303,765	305,000 .....	.....
3135G0Q89	FEDERAL NATIONAL MORTGAGE ASSOCIATION		10/05/2016	GOLDMAN SACHS & CO (.....	X X X	159,731	160,000 .....	.....
68428LDP6	COUNTY OF ORANGE CA		01/08/2016	STIFEL NICOLAUS	X X X	190,000	190,000 .....	.....
928172WA9	VIRGINIA PUBLIC BUILDING AUTHORITY		01/05/2016	RAYMOND JAMES/FI,SAI	X X X	163,802	150,000	2,748
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						817,298	805,000	2,748
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RCC4	AT&T INC		05/03/2016	KING (CL) & ASSOCIAT	X X X	91,635	90,000	351
002824BF6	ABBOTT LABORATORIES		11/17/2016	MERRILL LYNCH PIERCE	X X X	79,405	80,000 .....	.....
00287YAY5	ABBVIE INC		05/09/2016	JPMORGAN SECURITIES	X X X	44,828	45,000 .....	.....
00817YAT5	AETNA INC		06/02/2016	CITIGROUP GBL MKTS/S	X X X	84,936	85,000 .....	.....
02007LAC6	ALLY AUTO RECEIVABLES TRUST 2016-3		05/23/2016	JPMORGAN SECURITIES	X X X	119,988	120,000 .....	.....
03065DAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		08/02/2016	CITIGROUP GBL MKTS/S	X X X	144,992	145,000 .....	.....
03065TAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		10/05/2016	JPMORGAN SECURITIES	X X X	149,993	150,000 .....	.....
031162CJ7	AMGEN INC		08/10/2016	GOLDMAN SACHS & CO,	X X X	59,963	60,000 .....	.....
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC		05/09/2016	RBC CAPITAL MARKETS	X X X	60,664	60,000	339
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC		01/13/2016	DEUTSCHE BK SECS INC	X X X	129,593	130,000 .....	.....
037833AJ9	APPLE INC		01/19/2016	MILLENNIUM ADVISORS	X X X	74,603	75,000	165
053332AU6	AUTOZONE INC		05/10/2016	TD SECS (USA) INC, N	X X X	75,223	75,000	74
05531FAV5	BB&T CORP		10/12/2016	PERSHING LLC, JERSEY	X X X	45,306	45,000	402
05582QAD9	BMW VEHICLE OWNER TRUST 2016-A		07/12/2016	JPMORGAN SECURITIES	X X X	154,999	155,000 .....	.....

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
05582XAD4 ...	BMW VEHICLE LEASE TRUST 2016-2		10/04/2016	CREDIT SUISSE, NEW Y	X X X	109,985	110,000 .....	.....
06051GDZ9 ...	BANK OF AMERICA CORP		09/02/2016	MERRILL LYNCH PIERCE	X X X	74,923	65,000	1,335
06051GEX3 ...	BANK OF AMERICA CORP		05/17/2016	MERRILL LYNCH PIERCE	X X X	76,232	75,000	677
06051GFT1 ...	BANK OF AMERICA CORP		03/01/2016	MERRILL LYNCH PIERCE	X X X	54,534	55,000	541
097023BE4 ...	BOEING CO/THE		05/10/2016	MITSUBISHI UFJ SECUR	X X X	75,043	75,000	352
125896BQ2 ...	CMS ENERGY CORP		05/02/2016	RBC CAPITAL MARKETS	X X X	39,849	40,000 .....	.....
12594DAD0 ...	CNH EQUIPMENT TRUST 2016-B		05/24/2016	MERRILL LYNCH PIERCE	X X X	79,980	80,000 .....	.....
126650CT5 ...	CVS HEALTH CORP		05/16/2016	BARCLAYS CAPITAL INC	X X X	59,833	60,000 .....	.....
14314EAC5 ...	CARMAX AUTO OWNER TRUST 2016-3		07/14/2016	CREDIT SUISSE, NEW Y	X X X	154,977	155,000 .....	.....
17275RBD3 ...	CISCO SYSTEMS INC		02/22/2016	WELLS FARGO SECURITI	X X X	54,894	55,000 .....	.....
17291EAT8 ...	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		12/06/2016	CITIGROUP GBL MKTS/S	X X X	154,498	150,000	177
172967JT9 ...	CITIGROUP INC		06/24/2016	CITIGROUP GBL MKTS/S	X X X	62,495	60,000	139
172967KG5 ...	CITIGROUP INC		08/05/2016	CITIGROUP GBL MKTS/S	X X X	31,571	30,000	86
172967KN0 ...	CITIGROUP INC		05/26/2016	JP MORGAN CHASE BANK	X X X	75,609	75,000	205
17325GAB2 ...	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		11/03/2016	CITIGROUP GBL MKTS/S	X X X	159,646	155,000	173
191216BV1 ...	COCA-COLA CO/THE		05/25/2016	CITIGROUP GBL MKTS/S	X X X	79,944	80,000 .....	.....
198280AF6 ...	COLUMBIA PIPELINE GROUP INC		09/19/2016	VARIOUS	X X X	48,421	45,000	609
20030NAW1 ...	COMCAST CORP		05/10/2016	MILLENNIUM ADVISORS	X X X	60,092	55,000	1,550
22822VAD3 ...	CROWN CASTLE INTERNATIONAL CORP		10/13/2016	BARCLAYS CAPITAL INC	X X X	49,787	50,000	147
25468PDA1 ...	WALT DISNEY CO/THE		01/19/2016	MILLENNIUM ADVISORS	X X X	75,929	75,000	200
26441CAD7 ...	DUKE ENERGY CORP		09/20/2016	US BANCORP INVESTMEN	X X X	104,493	95,000	107
26441CAR6 ...	DUKE ENERGY CORP		08/09/2016	BARCLAYS CAPITAL INC	X X X	39,996	40,000 .....	.....
26884UAC3 ...	EPR PROPERTIES		12/07/2016	CITIGROUP GBL MKTS/S	X X X	49,215	50,000 .....	.....
278865AV2 ...	ECOLAB INC		10/13/2016	CREDIT SUISSE, NEW Y	X X X	44,858	45,000 .....	.....
29273RBG3 ...	ENERGY TRANSFER PARTNERS LP		09/14/2016	BARCLAYS CAPITAL INC	X X X	46,384	45,000	380
29379VBD4 ...	ENTERPRISE PRODUCTS OPERATING LLC		12/06/2016	GOLDMAN SACHS & CO.	X X X	45,571	45,000	172
29429EAB7 ...	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		07/14/2016	CITIGROUP GBL MKTS/S	X X X	128,750	125,000	238
34528QEU4 ...	FORD CREDIT FLOORPLAN MASTER OWNER TRUST		07/19/2016	JPMORGAN SECURITIES	X X X	159,972	160,000 .....	.....
36251LAD5 ...	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		05/10/2016	DEUTSCHE BK SECS INC	X X X	129,987	130,000 .....	.....
36252TAP0 ...	GS MORTGAGE SECURITIES TRUST 2016-GS2		05/17/2016	GOLDMAN SACHS & CO.	X X X	180,245	175,000	384
36962G4J0 ...	GENERAL ELECTRIC CO		10/14/2016	WELLS FARGO SECURITI	X X X	78,729	70,000	1,080
38013GAD1 ...	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		05/13/2016	WELLS FARGO SECURITI	X X X	226,318	225,000	324
38143U8H7 ...	GOLDMAN SACHS GROUP INC/THE		07/28/2016	GOLDMAN SACHS & CO.	X X X	47,583	45,000	722
41284DAC6 ...	HARLEY-DAVIDSON MOTORCYCLE TRUST 2016-A		06/07/2016	JPMORGAN SECURITIES	X X X	164,988	165,000 .....	.....
43814QAC2 ...	HONDA AUTO RECEIVABLES 2016-2 OWNER TRUS		05/24/2016	MERRILL LYNCH PIERCE	X X X	149,997	150,000 .....	.....
43814RAC0 ...	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS		10/18/2016	BARCLAYS CAPITAL INC	X X X	164,989	165,000 .....	.....
459745GF6 ...	INTERNATIONAL LEASE FINANCE CORP		07/27/2016	MORGAN STANLEY & CO	X X X	30,344	25,000	252
46625HJR2 ...	JPMORGAN CHASE & CO		05/09/2016	MORGAN STANLEY & CO	X X X	107,206	105,000	713
46625HRL6 ...	JPMORGAN CHASE & CO		05/24/2016	PERSHING LLC, JERSEY	X X X	73,961	75,000	51
46645UAQ0 ...	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		12/05/2016	JPMORGAN SECURITIES	X X X	160,000	160,000	177
47788NAC2 ...	JOHN DEERE OWNER TRUST 2016-B		07/19/2016	RBC CAPITAL MARKETS	X X X	134,989	135,000 .....	.....
49456BAF8 ...	KINDER MORGAN INC/DE		12/09/2016	VARIOUS	X X X	92,178	90,000	650
53117CAS1 ...	LIBERTY PROPERTY LP		09/13/2016	JPMORGAN SECURITIES	X X X	59,497	60,000 .....	.....
58013MEW0 ...	MCDONALD'S CORP		05/10/2016	MILLENNIUM ADVISORS	X X X	76,544	75,000	674
585055BG0 ...	MEDTRONIC INC		01/27/2016	DEUTSCHE BK SECS INC	X X X	91,199	90,000	850
58769BAD6 ...	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201		09/09/2016	CITIGROUP GBL MKTS/S	X X X	174,979	175,000 .....	.....
61746BDX1 ...	MORGAN STANLEY		01/22/2016	MORGAN STANLEY & CO	X X X	184,876	185,000 .....	.....
651229AT3 ...	NEWELL BRANDS INC		05/09/2016	BARCLAYS CAPITAL INC	X X X	45,960	45,000	137
651229AU0 ...	NEWELL BRANDS INC		03/18/2016	GOLDMAN SACHS & CO.	X X X	34,942	35,000 .....	.....
65478QAE8 ...	NISSAN AUTO LEASE TRUST 2016-A		05/17/2016	CITIGROUP GBL MKTS/S	X X X	104,978	105,000 .....	.....
65478UAD1 ...	NISSAN AUTO RECEIVABLES 2016-A OWNER TRU		05/13/2016	JPMORGAN SECURITIES	X X X	50,125	50,000	6
674599CG8 ...	OCCIDENTAL PETROLEUM CORP		03/14/2016	CITIGROUP GBL MKTS/S	X X X	60,262	60,000	537
713448DJ4 ...	PEPSICO INC		10/03/2016	CITIGROUP GBL MKTS/S	X X X	84,987	85,000 .....	.....
74432QBC8 ...	PRUDENTIAL FINANCIAL INC		06/01/2016	BARCLAYS CAPITAL INC	X X X	64,186	60,000	50

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
744573AJ5	PUBLIC SERVICE ENTERPRISE GROUP INC		11/03/2016	JPMORGAN SECURITIES	X X X	94,889	95,000 .....	.....
761713BC9	REYNOLDS AMERICAN INC		05/09/2016	MILLENNIUM ADVISORS	X X X	61,217	60,000	575
80285EAD9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		05/13/2016	RBC CAPITAL MARKETS	X X X	230,557	230,000	31
842587CQ8	SOUTHERN CO/THE		05/19/2016	CITIGROUP GBL MKTS/S	X X X	89,983	90,000 .....	.....
857477AW3	STATE STREET CORP		06/24/2016	WELLS FARGO SECURITI	X X X	60,520	60,000	177
86765BAT6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		07/19/2016	VARIOUS	X X X	30,109	30,000	26
87165BAB9	SYNCHRONY FINANCIAL		11/29/2016	BAIRD, ROBERT W & CO	X X X	101,531	100,000	875
883556BR2	THERMO FISHER SCIENTIFIC INC		09/14/2016	JPMORGAN SECURITIES	X X X	59,272	60,000 .....	.....
89236TDE2	TOYOTA MOTOR CREDIT CORP		05/17/2016	BARCLAYS CAPITAL INC	X X X	74,895	75,000 .....	.....
89236TDH5	TOYOTA MOTOR CREDIT CORP		10/13/2016	MERRILL LYNCH PIERCE	X X X	99,950	100,000 .....	.....
89237WAD9	TOYOTA AUTO RECEIVABLES 2016-C		08/01/2016	mitsubishi ufj secur	X X X	154,996	155,000 .....	.....
89417EAE9	TRAVELERS COS INC/THE		05/25/2016	JPMORGAN SECURITIES	X X X	75,817	70,000	164
90131HAN5	21ST CENTURY FOX AMERICA INC		05/10/2016	PERSHING LLC, JERSEY	X X X	62,889	55,000	759
91159HHN3	US BANCORP		07/19/2016	US BANCORP INVESTMEN	X X X	59,561	60,000 .....	.....
92343VDF8	VERIZON COMMUNICATIONS INC		09/13/2016	GOLDMAN SACHS & CO,	X X X	44,893	45,000	77
949746RS2	WELLS FARGO & CO		03/21/2016	ANZ BANKING GROUP, M	X X X	75,487	75,000	104
94974BFU9	WELLS FARGO & CO		09/13/2016	WELLS FARGO SECURITI	X X X	91,477	90,000	765
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		08/04/2016	WELLS FARGO SECURITI	X X X	85,000	85,000	53
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		07/12/2016	MERRILL LYNCH PIERCE	X X X	119,985	120,000 .....	.....
98161PAD5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B		09/07/2016	JPMORGAN SECURITIES	X X X	84,978	85,000 .....	.....
98956PAE2	ZIMMER BIOMET HOLDINGS INC		05/09/2016	MILLENNIUM ADVISORS	X X X	45,408	45,000	103
06367TPX2	BANK OF MONTREAL	A	12/07/2016	HARRIS NESBITT CORP.	X X X	79,966	80,000 .....	.....
867224AA5	SUNCOR ENERGY INC	A	03/28/2016	BARCLAYS CAPITAL INC	X X X	44,444	45,000	540
055451AH1	BHP BILLITON FINANCE USA LTD	D	05/13/2016	WELLS FARGO SECURITI	X X X	73,483	65,000	552
822582BX9	SHELL INTERNATIONAL FINANCE BV	D	09/07/2016	JPMORGAN SECURITIES	X X X	59,391	60,000 .....	.....
82481LAB5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D	09/19/2016	BARCLAYS CAPITAL INC	X X X	74,919	75,000 .....	.....
88167AAB7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	07/18/2016	BARCLAYS CAPITAL INC	X X X	19,998	20,000 .....	.....
88167AAE1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	11/16/2016	VARIOUS	X X X	112,280	115,000	679
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,555,553	8,450,000	20,506
8399997 Subtotal - Bonds - Part 3						30,634,797	30,581,601	39,193
8399998 Summary item from Part 5 for Bonds						4,143,834	4,130,689	7,177
8399999 Subtotal - Bonds						34,778,631	34,712,290	46,370
8999998 Summary Item from Part 5 for Preferred Stocks							X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks							X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks							X X X .....	.....
9999999 Totals						34,778,631	X X X	46,370

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
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828K74	UNITED STATES TREASURY NOTE/BOND		11/29/2016	VARIOUS	X X X	486,735	480,000	470,250	470,309		595		595		470,904		15,831	15,831	10,181	08/15/2025
912828L24	UNITED STATES TREASURY NOTE/BOND		07/20/2016	VARIOUS	X X X	1,420,256	1,385,000	1,373,909	1,374,367		613		613		1,374,980		45,276	45,276	19,151	08/31/2022
912828L32	UNITED STATES TREASURY NOTE/BOND		05/16/2016	NOMURA SECS, NEW YOR	X X X	1,522,269	1,510,000	1,496,529	1,496,977		1,020		1,020		1,497,997		24,272	24,272	14,782	08/31/2020
912828L40	UNITED STATES TREASURY NOTE/BOND		12/15/2016	MERRILL LYNCH PIERCE	X X X	313,757	315,000	315,352	314,476		185		185		314,661		(903)	(903)	3,951	09/15/2018
912828L65	UNITED STATES TREASURY NOTE/BOND		07/20/2016	CITIGROUP GBL MKTS/S	X X X	111,431	110,000	109,989	109,989		2		2		109,991		1,440	1,440	1,219	09/30/2020
912828L99	UNITED STATES TREASURY NOTE/BOND		07/28/2016	CITIGROUP GBL MKTS/S	X X X	177,440	175,000	172,341	172,402		299		299		172,702		4,739	4,739	1,792	10/31/2020
912828M98	UNITED STATES TREASURY NOTE/BOND		06/24/2016	CITIGROUP GBL MKTS/S	X X X	231,073	225,000	224,162	224,169		80		80		224,249		6,824	6,824	2,098	11/30/2020
912828T34	UNITED STATES TREASURY NOTE/BOND		10/21/2016	JP MORGAN CHASE BANK	X X X	159,100	160,000	159,819			2		2		159,821		(721)	(721)	119	09/30/2021
912828TM2	UNITED STATES TREASURY NOTE/BOND		09/02/2016	VARIOUS	X X X	1,883,971	1,885,000	1,879,225	1,879,752		1,877		1,877		1,881,629		2,342	2,342	11,007	08/31/2017
912828TS9	UNITED STATES TREASURY NOTE/BOND		10/05/2016	CITIGROUP GBL MKTS/S	X X X	724,320	725,000	728,129	725,449		(195)		(195)		725,254		(934)	(934)	4,606	09/30/2017
912828TW0	UNITED STATES TREASURY NOTE/BOND		12/05/2016	VARIOUS	X X X	1,899,626	1,900,000	1,898,563	573,149		653		653		1,899,319		306	306	10,274	10/31/2017
912796FP9	UNITED STATES TREASURY NOTE/BOND		01/07/2016	VARIOUS	X X X	8,999,923	9,000,000	8,999,920	8,999,923						8,999,923					01/07/2016
912828F47	UNITED STATES TREASURY NOTE/BOND		07/07/2016	VARIOUS	X X X	1,021,202	1,020,000	1,022,375	1,021,202						1,021,202				2,770	09/30/2016
912796HJ1	UNITED STATES TREASURY NOTE/BOND		03/04/2016	CITIGROUP GBL MKTS/S	X X X	672,928	675,000	672,598	672,928						672,928					10/13/2016
0599999	Subtotal - Bonds - U.S. Governments					19,624,031	19,565,000	19,523,161	18,035,092		5,131		5,131		19,525,560		98,472	98,472	81,950	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3135G0PQ0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/17/2016	JP MORGAN CHASE BANK	X X X	225,278	225,000	224,854	224,876		43		43		224,919		359	359	1,602	10/26/2017
3135G0WJ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/17/2016	JP MORGAN CHASE BANK	X X X	170,099	170,000	169,027	169,094		238		238		169,333		766	766	1,107	05/21/2018
3137EADL0	FEDERAL HOME LOAN MORTGAGE CORP		10/05/2016	GOLDMAN SACHS & CO.	X X X	170,385	170,000	170,412	170,312		(136)		(136)		170,176		209	209	1,738	09/29/2017
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					565,762	565,000	564,293	564,282		145		145		564,428		1,334	1,334	4,447	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02665WAZ4	AMERICAN HONDA FINANCE CORP		05/09/2016	MIZUHO SECURITIES US	X X X	51,661	50,000	50,569	50,560		(40)		(40)		50,520		1,141	1,141	776	09/24/2020
032511BJ5	ANADARKO PETROLEUM CORP		02/22/2016	MERRILL LYNCH PIERCE	X X X	26,845	35,000	34,409	34,433		9		9		34,442		(7,597)	(7,597)	738	07/15/2024
037833AK6	APPLE INC		05/09/2016	GOLDMAN SACHS & CO.	X X X	55,098	55,000	53,269	53,331		76		76		53,407		1,691	1,691	693	05/03/2023
06051GFF1	BANK OF AMERICA CORP		05/09/2016	BARCLAYS CAPITAL INC	X X X	121,217	115,000	118,938	118,827		(141)		(141)		118,685		2,532	2,532	2,824	04/01/2024
075887BE8	BECTON DICKINSON AND CO		05/09/2016	GOLDMAN SACHS & CO.	X X X	15,425	15,000	15,579	15,274		(24)		(24)		15,250		175	175	164	12/15/2019
10112RAV6	BOSTON PROPERTIES LP		02/26/2016	MORGAN STANLEY & CO	X X X	54,380	55,000	53,424	53,476		31		31		53,507		872	872	864	09/01/2023
126650CL2	CVS HEALTH CORP		05/31/2016	VARIOUS	X X X	54,185	50,000	51,364	51,326		(33)		(33)		51,292		2,893	2,893	1,412	07/20/2025
151020AR5	CELGENE CORP		11/16/2016	JPMORGAN SECURITIES	X X X	56,883	55,000	55,750	55,719		(86)		(86)		55,632		1,250	1,250	2,489	08/15/2022
172967JT9	CITIGROUP INC		08/05/2016	VARIOUS	X X X	113,933	110,000	112,941	81,664		(72)		(72)		112,839		1,094	1,094	1,892	06/10/2025
20826FAJ5	CONOCOPHILLIPS CO		02/26/2016	SUMRIDGE PARTNERS LL	X X X	46,188	50,000	49,965	49,967		1		1		49,968		(3,780)	(3,780)	327	05/15/2020
24422ESW0	JOHN DEERE CAPITAL CORP		05/09/2016	MILLENNIUM ADVISORS	X X X	71,099	70,000	70,172	70,164		(13)		(13)		70,151		948	948	965	03/10/2020
25179MAT0	DEVON ENERGY CORP		08/19/2016	NON-BROKER TRADE, BO	X X X	50,978	50,000	50,087	50,079		(17)		(17)		50,062		916	916	763	12/15/2018
25470DAC3	DISCOVERY COMMUNICATIONS LLC		06/15/2016	JEFFERIES & CO (BOND	X X X	60,211	55,000	59,706	59,417		(440)		(440)		58,977		1,234	1,234	1,535	06/01/2020
278865AL4	ECOLAB INC		05/09/2016	MERRILL LYNCH PIERCE	X X X	50,283	45,000	48,648	48,504		(197)		(197)		48,307		1,975	1,975	837	12/08/2021
29379VAZ6	ENTERPRISE PRODUCTS OPERATING LLC		09/14/2016	SG AMERICAS SECURITI	X X X	35,480	35,000	34,163	34,199		72		72		34,270		1,210	1,210	1,186	03/15/2023
31428XAY2	FEDEX CORP		08/17/2016	US BANCORP INVESTMEN	X X X	33,282	30,000	31,052	31,016		(71)		(71)		30,945		2,337	2,337	1,323	01/15/2024
345397VP5	FORD MOTOR CREDIT CO LLC		04/29/2016	MERRILL LYNCH PIERCE	X X X	106,324	100,000	107,619	106,976		(1,438)		(1,438)		105,537		787	787	4,766	08/15/2017
375558BB8	GILEAD SCIENCES INC		05/09/2016	BARCLAYS CAPITAL INC	X X X	46,523	45,000	45,180	45,167		(12)		(12)		45,156		1,368	1,368	759	09/01/2020
38141GVR2	GOLDMAN SACHS GROUP INC/THE		07/28/2016	GOLDMAN SACHS & CO.	X X X	26,288	25,000	24,825	24,828		10		10		24,837		1,451	1,451	820	10/21/2025
40414LAH2	HCP INC		02/18/2016	BARCLAYS CAPITAL INC	X X X	54,068	55,000	54,773	54,787		8		8		54,795		(727)	(727)	810	02/01/2020
412822AD0	HARLEY-DAVIDSON INC		08/10/2016	BARCLAYS CAPITAL INC	X X X	58,882	55,000	55,213	55,200		(10)		(10)		55,189		3,693	3,693	2,016	07/28/2025
42217KAY2	WELLTOWER INC		02/17/2016	BAIRD, ROBERT W & CO	X X X	57,405	55,000	58,213	57,949		(135)		(135)		57,814		(409)	(409)	889	04/01/2019
458140AM2	INTEL CORP		05/09/2016	MITSUBISHI UFJ SECUR	X X X	36,455	35,000	34,357	34,381		29		29		34,410		2,045	2,045	386	12/15/2022
46625HJY7	JPMORGAN CHASE & CO		05/24/2016	GOLDMAN SACHS & CO.	X X X	71,019	70,000	69,774	69,786		11		11		69,797		1,222	1,222	1,936	09/10/2024
501044CX7	KROGER CO/THE		10/11/2016	CITIGROUP GBL MKTS/S	X X X	57,753	55,000	56,304	56,231		(184)		(184)		56,047		1,706	1,706	2,264	01/15/2021

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
534187AX7	LINCOLN NATIONAL CORP		12/20/2016	NON-BROKER TRADE, BO	X X X	36,027	31,000	37,920	37,387		(1,709)		(1,709)		35,678		349	349	3,986	07/01/2019
58013MEY6	MCDONALD'S CORP		07/08/2016	JPMORGAN SECURITIES	X X X	27,523	25,000	24,919	24,919		5		5		24,925		2,598	2,598	550	01/30/2026
585055BG0	MEDTRONIC INC		05/09/2016	GOLDMAN SACHS & CO,	X X X	46,496	45,000	45,599			(39)		(39)		45,561		935	935	741	03/15/2020
59156RBB3	METLIFE INC		09/19/2016	JEFFERIES & CO (BOND	X X X	38,523	35,000	37,733	37,663		(223)		(223)		37,440		1,083	1,083	1,176	09/15/2023
6174468C6	MORGAN STANLEY		05/09/2016	GOLDMAN SACHS & CO,	X X X	95,018	90,000	92,612	92,551		(80)		(80)		92,471		2,547	2,547	2,890	07/23/2025
74251VAK8	PRINCIPAL FINANCIAL GROUP INC		10/04/2016	WELLS FARGO SECURITI	X X X	30,798	30,000	29,293	29,309		49		49		29,358		1,441	1,441	912	05/15/2025
74432QBC8	PRUDENTIAL FINANCIAL INC		06/17/2016	NON-BROKER TRADE, BO	X X X	51,543	48,000	51,349			(67)		(67)		51,282		261	261	128	12/01/2017
761713BE5	REYNOLDS AMERICAN INC		02/22/2016	NON-BROKER TRADE, BO	X X X	33,530	32,000	32,846	32,793		(24)		(24)		32,769		761	761	202	06/12/2020
816851AU3	SEMPRA ENERGY		02/04/2016	MERRILL LYNCH PIERCE	X X X	57,012	55,000	56,818	56,751		(21)		(21)		56,730		282	282	421	12/01/2023
84756NAC3	SPECTRA ENERGY PARTNERS LP		09/14/2016	WELLS FARGO SECURITI	X X X	56,042	55,000	55,880	55,799		(210)		(210)		55,589		453	453	1,595	09/25/2018
89236TCQ6	TOYOTA MOTOR CREDIT CORP		05/09/2016	MIZUHO SECURITIES US	X X X	57,678	55,000	55,541	55,523		(27)		(27)		55,497		2,181	2,181	1,279	07/13/2022
89417EAG4	TRAVELERS COS INC/THE		05/09/2016	GOLDMAN SACHS & CO,	X X X	49,101	45,000	48,682	48,473		(248)		(248)		48,226		876	876	931	11/01/2020
90131HAR6	21ST CENTURY FOX AMERICA INC		12/08/2016	US BANCORP INVESTMEN	X X X	55,216	55,000	54,153	54,186		107		107		54,293		923	923	2,053	09/15/2022
91159HHK9	US BANCORP		05/09/2016	RAYMOND JAMES/FI,SAI	X X X	47,853	45,000	45,735	45,714		(25)		(25)		45,689		2,163	2,163	1,085	09/11/2024
92343VBR4	VERIZON COMMUNICATIONS INC		05/09/2016	GOLDMAN SACHS & CO,	X X X	63,203	55,000	60,996	60,800		(237)		(237)		60,563		2,640	2,640	1,865	09/15/2023
92976WBH8	WACHOVIA CORP		03/21/2016	SUMRIDGE PARTNERS LL	X X X	75,269	70,000	76,670	75,830		(623)		(623)		75,207		62	62	2,605	02/01/2018
931142DP5	WAL-MART STORES INC		05/09/2016	WELLS FARGO SECURITI	X X X	59,594	55,000	56,385	56,334		(52)		(52)		56,282		3,312	3,312	1,008	04/22/2024
94973VBC0	ANTHEM INC		09/27/2016	MERRILL LYNCH PIERCE	X X X	55,292	55,000	54,974	54,977		8		8		54,986		306	306	1,246	01/15/2018
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		12/01/2016	PAYDOWN	X X X	3,999	3,999	3,999							3,999				11	08/01/2049
15135UAJ8	CENOVUS ENERGY INC	A	02/26/2016	MORGAN STANLEY & CO	X X X	35,250	50,000	47,484	47,572		43		43		47,615		(12,365)	(12,365)	850	09/15/2023
76720AAM8	RIO TINTO FINANCE USA PLC	D	06/14/2016	NON-BROKER TRADE, BO	X X X	56,340	55,000	54,950	54,966		5		5		54,971		1,369	1,369	619	12/14/2018
89153VAL3	TOTAL CAPITAL INTERNATIONAL SA	D	05/05/2016	BARCLAYS CAPITAL INC	X X X	26,836	25,000	25,849	25,823		(30)		(30)		25,792		1,043	1,043	547	04/10/2024
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,470,008	2,384,999	2,446,681	2,310,631		(6,064)		(6,064)		2,436,759		33,247	33,247	60,134	X X X
8399997	Subtotal - Bonds - Part 4					22,659,801	22,514,999	22,534,135	20,910,005		(788)		(788)		22,526,747		133,053	133,053	146,531	X X X
8399998	Summary Item from Part 5 for Bonds					4,143,165	4,130,689	4,143,834			(4,462)		(4,462)		4,139,371		3,793	3,793	27,461	X X X
8399999	Subtotal - Bonds					26,802,966	26,645,688	26,677,969	20,910,005		(5,250)		(5,250)		26,666,118		136,846	136,846	173,992	X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X													X X X
Common Stocks - Mutual Funds																				
464287200	ISHARES CORE S&P 500 ETF		05/02/2016	BTIG LLC, SAN FRANCI	7,196.000	1,495,926	X X X	1,450,791	1,474,245	(23,454)			(23,454)		1,450,791		45,135	45,135	9,415	X X X
921943858	VANGUARD FTSE DEVELOPED MARKETS ETF		05/02/2016	BTIG LLC, SAN FRANCI	38,030.000	1,403,467	X X X	1,424,030	1,396,462	27,568			27,568		1,424,030		(20,563)	(20,563)	5,971	X X X
922908363	VANGUARD S&P 500 ETF		05/02/2016	BTIG LLC, SAN FRANCI	7,771.000	1,474,246	X X X	1,427,960	1,452,633	(24,673)			(24,673)		1,427,960		46,286	46,286	7,818	X X X
922908652	VANGUARD EXTENDED MARKET ETF		05/02/2016	BTIG LLC, SAN FRANCI	14,505.000	1,221,811	X X X	1,278,099	1,215,519	62,580			62,580		1,278,099		(56,289)	(56,289)	4,439	X X X
9299999	Subtotal - Common Stocks - Mutual Funds					5,595,450	X X X	5,580,880	5,538,859	42,021			42,021		5,580,880		14,569	14,569	27,643	X X X
9799997	Subtotal - Common Stocks - Part 4					5,595,450	X X X	5,580,880	5,538,859	42,021			42,021		5,580,880		14,569	14,569	27,643	X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9799999	Subtotal - Common Stocks					5,595,450	X X X	5,580,880	5,538,859	42,021			42,021		5,580,880		14,569	14,569	27,643	X X X
9899999	Subtotal - Preferred and Common Stocks					5,595,450	X X X	5,580,880	5,538,859	42,021			42,021		5,580,880		14,569	14,569	27,643	X X X
9999999	Totals					32,398,416	X X X	32,258,849	26,448,864	42,021	(5,250)		36,771		32,246,998		151,415	151,415	201,635	X X X

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
9128282A7 ...	UNITED STATES TREASURY NOTE/BOND		11/02/2016	MERRILL LYNCH	11/10/2016	DEUTSCHE BK SECS INC	155,000	150,871	146,614	150,882		12		12			(4,268)	(4,268)	575	505
9128282F6 ...	UNITED STATES TREASURY NOTE/BOND		09/21/2016	PIERCE CITIGROUP GBL MKTS/S	10/14/2016	DEUTSCHE BK SECS INC	60,000	59,759	59,527	59,762		3		3			(235)	(235)	88	41
912828N71 ...	UNITED STATES TREASURY INFLATION INDEXED		06/14/2016	UBS SECURITIES LLC,	11/02/2016	NOMURA SECS, NEW YOR	147,001	152,535	153,415	152,260		(275)		(275)			1,155	1,155	734	380
912828P46 ...	UNITED STATES TREASURY NOTE/BOND		04/06/2016	VARIOUS	05/16/2016	DEUTSCHE BK SECS INC	610,000	597,063	602,685	597,282		219		219			5,402	5,402	2,505	786
912828P87 ...	UNITED STATES TREASURY NOTE/BOND		03/04/2016	JP MORGAN CHASE BANK	05/18/2016	BARCLAYS CAPITAL INC	605,000	597,248	599,541	597,548		299		299			1,993	1,993	1,480	129
912828Q37 ...	UNITED STATES TREASURY NOTE/BOND		04/04/2016	GOLDMAN SACHS & CO,	05/16/2016	NOMURA SECS, NEW YOR	305,000	305,512	304,988	305,501		(11)		(11)			(513)	(513)	490	52
912828Q60 ...	UNITED STATES TREASURY INFLATION INDEXED		06/24/2016	UBS SECURITIES LLC,	11/02/2016	BARCLAYS CAPITAL INC	228,688	232,176	233,351	231,793		(383)		(383)			1,558	1,558	158	57
912828R44 ...	UNITED STATES TREASURY NOTE/BOND		06/03/2016	MORGAN STANLEY & CO	12/08/2016	GOLDMAN SACHS & CO,	305,000	303,654	302,331	303,883		229		229			(1,552)	(1,552)	1,511	160
912828S76 ...	UNITED STATES TREASURY NOTE/BOND		08/03/2016	GOLDMAN SACHS & CO,	10/11/2016	DEUTSCHE BK SECS INC	155,000	155,248	153,632	155,239		(9)		(9)			(1,608)	(1,608)	346	19
0599999 Subtotal - Bonds - U.S. Governments							2,570,689	2,554,066	2,556,084	2,554,150		84		84			1,932	1,932	7,887	2,129
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
053332AT9 ...	AUTOZONE INC		04/18/2016	BARCLAYS CAPITAL INC	05/09/2016	MILLENNIUM ADVISORS	75,000	74,981	76,069	74,981							1,088	1,088	137	
060505DH4 ...	BANK OF AMERICA CORP		05/09/2016	CITIGROUP GBL MKTS/S	09/02/2016	JPMORGAN SECURITIES	70,000	73,979	73,127	73,004		(975)		(975)			123	123	2,182	828
20030NBW0 ...	COMCAST CORP		07/12/2016	CITIGROUP GBL MKTS/S	07/14/2016	MERRILL LYNCH PIERCE	45,000	44,946	44,896	44,946							(50)	(50)		
26441CAH8 ...	DUKE ENERGY CORP		05/12/2016	PERSHING LLC, JERSEY	09/20/2016	KEYBANC CAPITAL MARK	60,000	60,239	60,173	60,172		(67)		(67)			1	1	590	249
345397XZ1 ...	FORD MOTOR CREDIT CO LLC		04/29/2016	DEUTSCHE BK SECS INC	11/04/2016	US BANCORP INVESTMEN	200,000	200,000	199,942	200,000							(58)	(58)	3,182	
36962G6W9 ...	GENERAL ELECTRIC CO		05/11/2016	MILLENNIUM ADVISORS	10/14/2016	CREDIT SUISSE, NEW Y	75,000	76,134	75,581	75,879		(255)		(255)			(298)	(298)	667	149
41284CAD6 ...	HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-2		05/13/2016	TD SECS (USA) INC, N	10/20/2016	SECURITI	230,000	230,377	230,350	230,300		(77)		(77)			50	50	1,329	25
46625HJZ4 ...	JPMORGAN CHASE & CO		07/08/2016	MERRILL LYNCH PIERCE	08/09/2016	JPMORGAN SECURITIES	60,000	64,868	64,234	64,836		(32)		(32)			(601)	(601)	392	193
46625HRV4 ...	JPMORGAN CHASE & CO		08/09/2016	JPMORGAN SECURITIES	09/19/2016	US BANCORP INVESTMEN	60,000	60,294	59,562	60,290		(4)		(4)			(728)	(728)	300	103
713448CR7 ...	PEPSICO INC		01/19/2016	RBC CAPITAL MARKETS	10/03/2016	US BANCORP INVESTMEN	75,000	75,216	75,142	75,150		(66)		(66)			(8)	(8)	875	214
87165BAA1 ...	SYNCHRONY FINANCIAL		05/11/2016	PERSHING LLC, JERSEY	11/29/2016	PERSHING LLC, JERSEY	75,000	75,000	75,110	75,000							110	110	1,113	355
89236TCP8 ...	TOYOTA MOTOR CREDIT CORP		01/19/2016	WELLS FARGO SECURITI	10/13/2016	WELLS FARGO SECURITI	75,000	75,173	75,329	75,122		(51)		(51)			208	208	888	29
913017BQ1 ...	UNITED TECHNOLOGIES CORP		05/10/2016	JPMORGAN SECURITIES	12/01/2016	CALL 109.58996666	70,000	78,923	76,713	76,713		(2,210)		(2,210)					3,573	1,215
921813AA9 ...	VANDERBILT UNIVERSITY/THE		02/02/2016	JPMORGAN SECURITIES	04/29/2016	CALL 110.86565	80,000	89,421	88,693	88,693		(728)		(728)					2,427	1,447
92343VBF0 ...	VERIZON COMMUNICATIONS INC		05/10/2016	CITIGROUP GBL MKTS/S	09/13/2016	MORGAN STANLEY & CO	45,000	44,993	44,926	44,995		2		2			(69)	(69)	186	17
94974BGB0 ...	WELLS FARGO & CO		05/09/2016	WELLS FARGO SECURITI	09/13/2016	MORGAN STANLEY & CO	90,000	90,342	90,029	90,254		(88)		(88)			(225)	(225)	658	224
98389BAS9 ...	XCEL ENERGY INC		03/03/2016	BARCLAYS CAPITAL INC	05/09/2016	MITSUBISHI UFJ SECUR	80,000	79,978	81,416	79,978		1		1			1,438	1,438	341	

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80281LAD7 ...	SANTANDER UK GROUP HOLDINGS PLC	D	01/05/2016	BARCLAYS CAPITAL INC	04/04/2016	CREDIT SUISSE, NEW Y	 95,000	 94,904	 95,789	 94,908	.....	..... 4	.....	..... 4	.....	.....	..... 880	 880	 734	.....
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							 1,560,000	 1,589,768	 1,587,081	 1,585,221	.....	..... (4,546)	.....	..... (4,546)	.....	.....	..... 1,861	 1,861	 19,574	 5,048
8399998 Subtotal - Bonds							 4,130,689	 4,143,834	 4,143,165	 4,139,371	.....	..... (4,462)	.....	..... (4,462)	.....	.....	..... 3,793	 3,793	 27,461	 7,177
9999999 Totals .....							.....	..... 4,143,834	 4,143,165	 4,139,371	.....	..... (4,462)	.....	..... (4,462)	.....	.....	..... 3,793	 3,793	 27,461	 7,177

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

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

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

SCHEDULE DA - PART 1
Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIDELITY NATIONAL INFORMATION SERVICES I			06/07/2016	WELLS FARGO SECURITI	06/05/2017	74,942		76			75,000	74,866	79		1.450	1.634	JD	544	15
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						74,942		76			75,000	74,866	79		X X X	X X X	X X X	544	15
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						74,942		76			75,000	74,866	79		X X X	X X X	X X X	544	15
7799999	Subtotal - Issuer Obligations						74,942		76			75,000	74,866	79		X X X	X X X	X X X	544	15
8399999	Total Bonds						74,942		76			75,000	74,866	79		X X X	X X X	X X X	544	15
Exempt Money Market Mutual Funds - as Identified by the SVO																				
825252885	STIT-GOVERNMENT & AGENCY PORTFOLIO			12/01/2016	VARIOUS		7,809						7,809	2					17	
8899999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						7,809					X X X	7,809	2		X X X	X X X	X X X	17	
9199999	Total Short-Term Investments						82,751		76			X X X	82,675	81		X X X	X X X	X X X	561	15

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

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

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated NONE

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
BANK OF NEW YORK	200 Park Avenue, New York, NY						1,442,229	X X X
Arvest Bank	P.O. Box 1583, Little Rock, AR 72203			0.001	15,572		8,097,424	X X X
Bank of the Ozarks	P.O. Box 8811, Little Rock, AR 72231						204,124	X X X
Bank of America	100 North Tryon St., Charlotte, NC 28255						6,664,003	X X X
PNC Bank	249 Fifth Avenue, One PNC Plaza, Pittsburgh, PA						633,644	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..				X X X
0199999 Totals - Open Depositories				X X X ..	15,572		17,041,424	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..	15,572		17,041,424	X X X
0499999 Cash in Company's Office				X X X ..	X X X ...	X X X ...		X X X
0599999 Total Cash				X X X ..	15,572		17,041,424	X X X

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

1. January	16,845,741	4. April	19,077,015	7. July	16,302,939	10. October	18,721,846
2. February	15,136,374	5. May	13,810,253	8. August	17,756,475	11. November	14,503,318
3. March	20,298,233	6. June	12,513,247	9. September	18,763,736	12. December	17,041,424

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)	B	USTNTS STATUTORY DEPOSIT FOR HMO	624,906	624,169		
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.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	624,906	624,169		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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