



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2017
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 , 2018
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	20,272,270	29.078	20,272,270		20,272,270	29.078
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	2,174,935	3.120	2,174,935		2,174,935	3.120
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	589,286	0.845	589,286		589,286	0.845
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	403,511	0.579	403,511		403,511	0.579
1.43	Revenue and assessment obligations	877,631	1.259	877,631		877,631	1.259
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	205,173	0.294	205,173		205,173	0.294
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,912,823	22.825	15,912,823		15,912,823	22.825
2.2	Unaffiliated Non-U.S. securities (including Canada)	1,767,036	2.535	1,767,036		1,767,036	2.535
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated	1,500,000	2.152	1,500,000		1,500,000	2.152
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	26,008,826	37.307	26,008,826		26,008,826	37.306
11.	Other invested assets	5,000	0.007	5,404		5,404	0.008
12.	TOTAL Invested assets	69,716,491	100.000	69,716,895		69,716,895	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		5,404
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		
5.2	TOTALS, Part 3, Column 9		
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		41,729,453
2.	Cost of bonds and stocks acquired, Part 3, Column 7		28,523,749
3.	Accrual of Discount		30,624
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11	(599)	(599)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(33,144)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		26,446,257
7.	Deduct amortization of premium		101,156
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)		43,702,670
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		43,702,670

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	20,272,270	20,104,915	20,259,074	20,322,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	20,272,270	20,104,915	20,259,074	20,322,000
U.S. States, Territories and Possessions (Direct and	5. TOTALS	589,286	588,479	597,582	575,000
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS	403,510	403,247	412,968	400,000
Possessions (Direct and guaranteed)					
U.S. Special revenue and special assessment					
obligations and all non-guaranteed obligations of					
agencies and authorities of governments and their					
political subdivisions	7. TOTALS	3,052,568	3,022,142	3,061,665	3,030,000
Industrial and Miscellaneous,	8. United States	16,118,000	16,125,083	16,212,471	15,953,182
SVO Identified Funds and	9. Canada	644,706	643,009	645,161	640,000
Hybrid Securities (unaffiliated)	10. Other Countries	1,122,330	1,127,341	1,124,461	1,105,000
	11. TOTALS	17,885,036	17,895,433	17,982,093	17,698,182
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	42,202,670	42,014,216	42,313,382	42,025,182
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	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	20. United States				
Industrial and Miscellaneous (unaffiliated)	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	43,702,670	43,514,216	43,813,382	

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 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	624,964	19,336,054	311,252			X X X	20,272,270	48.04	22,957,437	56.95	20,272,270	
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	624,964	19,336,054	311,252			X X X	20,272,270	48.04	22,957,437	56.95	20,272,270	
2.	All Other Governments												
2.1	NAIC 1						X X X			112,068	0.28		
2.2	NAIC 2						X X X						
2.3	NAIC 3						X X X						
2.4	NAIC 4						X X X						
2.5	NAIC 5						X X X						
2.6	NAIC 6						X X X						
2.7	TOTALS						X X X			112,068	0.28		
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1		463,904	125,381			X X X	589,285	1.40	693,621	1.72	589,286	
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		463,904	125,381			X X X	589,285	1.40	693,621	1.72	589,286	
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1	253,950	149,561				X X X	403,511	0.96	407,939	1.01	403,511	
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	253,950	149,561				X X X	403,511	0.96	407,939	1.01	403,511	
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1		2,916,263	136,302			X X X	3,052,565	7.23	2,267,119	5.62	3,052,565	
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		2,916,263	136,302			X X X	3,052,565	7.23	2,267,119	5.62	3,052,565	

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 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,944,117	7,614,119	2,192,264	123,006	31,673	X X X	11,905,179	28.21	8,984,152	22.29	11,905,179	
6.2 NAIC 2	231,596	2,589,310	3,158,947			X X X	5,979,853	14.17	4,889,868	12.13	5,979,853	
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	2,175,713	10,203,429	5,351,211	123,006	31,673	X X X	17,885,032	42.38	13,874,020	34.42	17,885,032	
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							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10.	Total Bonds Current Year												
10.1	NAIC 1	(d)..... 2,823,031	 30,479,901	 2,765,199	 123,006	 31,673		 36,222,810	 85.83	 X X X	 X X X	 36,222,811	
10.2	NAIC 2	(d)..... 231,596	 2,589,310	 3,158,947				 5,979,853	 14.17	 X X X	 X X X	 5,979,853	
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	 3,054,627	 33,069,211	 5,924,146	 123,006	 31,673		(b).... 42,202,663	 100.00	 X X X	 X X X	 42,202,664	
10.8	Line 10.7 as a % of Column 7	 7.24	 78.36	 14.04	 0.29	 0.08		 100.00	 X X X	 X X X	 X X X	 100.00	
11.	Total Bonds Prior Year												
11.1	NAIC 1	 2,938,519	 29,494,828	 2,922,256	 21,883	 44,851		 X X X	 X X X	 35,422,337	 87.87	 35,422,336	
11.2	NAIC 2	 130,057	 2,772,334	 1,987,476				 X X X	 X X X	 4,889,867	 12.13	 4,889,868	
11.3	NAIC 3							 X X X	 X X X				
11.4	NAIC 4							 X X X	 X X X				
11.5	NAIC 5							 X X X	 X X X	(c).....			
11.6	NAIC 6							 X X X	 X X X	(c).....			
11.7	TOTALS	 3,068,576	 32,267,162	 4,909,732	 21,883	 44,851		 X X X	 X X X	(b).... 40,312,204	 100.00	 40,312,204	
11.8	Line 11.7 as a % of Col. 9	 7.61	 80.04	 12.18	 0.05	 0.11		 X X X	 X X X	 100.00	 X X X	 100.00	
12.	Total Publicly Traded Bonds												
12.1	NAIC 1	 2,823,031	 30,479,902	 2,765,199	 123,006	 31,673		 36,222,811	 85.83	 35,422,336	 87.87	 36,222,811	 X X X
12.2	NAIC 2	 231,596	 2,589,310	 3,158,947				 5,979,853	 14.17	 4,889,868	 12.13	 5,979,853	 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	 3,054,627	 33,069,212	 5,924,146	 123,006	 31,673		 42,202,664	 100.00	 40,312,204	 100.00	 42,202,664	 X X X
12.8	Line 12.7 as a % of Col. 7	 7.24	 78.36	 14.04	 0.29	 0.08		 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	 7.24	 78.36	 14.04	 0.29	 0.08		 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	624,964	19,336,054	311,252			X X X	20,272,270	48.04	22,957,437	56.95	20,272,270	
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	624,964	19,336,054	311,252			X X X	20,272,270	48.04	22,957,437	56.95	20,272,270	
2.	All Other Governments												
2.1	Issuer Obligations						X X X			112,068	0.28		
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS						X X X			112,068	0.28		
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations		463,904	125,381			X X X	589,285	1.40	693,621	1.72	589,286	
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		463,904	125,381			X X X	589,285	1.40	693,621	1.72	589,286	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations	253,950	149,561				X X X	403,511	0.96	407,939	1.01	403,511	
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	253,950	149,561				X X X	403,511	0.96	407,939	1.01	403,511	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations		2,916,263	136,302			X X X	3,052,565	7.23	2,267,119	5.62	3,052,565	
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		2,916,263	136,302			X X X	3,052,565	7.23	2,267,119	5.62	3,052,565	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	437,806	7,709,545	5,303,154	64,614		X X X	13,515,119	32.02	10,045,736	24.92	13,515,118	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities	15,236	51,815	48,057	58,392	31,673	X X X	205,173	0.49	862,167	2.14	205,173	
6.4	Other Loan-Backed and Structured Securities	1,722,672	2,442,069				X X X	4,164,741	9.87	2,966,116	7.36	4,164,741	
6.5	TOTALS	2,175,714	10,203,429	5,351,211	123,006	31,673	X X X	17,885,033	42.38	13,874,019	34.42	17,885,032	
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 7 Prior Year	10 % From Column 8 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							
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							
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,316,720	30,575,327	5,876,089	64,614		X X X	37,832,750	89.65	X X X	X X X	37,832,750	
10.2 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
10.3 Commercial Mortgage-Backed Securities	15,236	51,815	48,057	58,392	31,673	X X X	205,173	0.49	X X X	X X X	205,173	
10.4 Other Loan-Backed and Structured Securities	1,722,672	2,442,069				X X X	4,164,741	9.87	X X X	X X X	4,164,741	
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	3,054,628	33,069,211	5,924,146	123,006	31,673		42,202,664	100.00	X X X	X X X	42,202,664	
10.7 Line 10.6 as a % of Col. 7	7.24	78.36	14.04	0.29	0.08		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	1,941,400	29,643,726	4,898,793			X X X	X X X	X X X	36,483,919	90.50	36,483,920	
11.2 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
11.3 Commercial Mortgage-Backed Securities	154,050	633,493	7,891	21,883	44,851	X X X	X X X	X X X	862,168	2.14	862,167	
11.4 Other Loan-Backed and Structured Securities	973,126	1,989,943	3,047			X X X	X X X	X X X	2,966,116	7.36	2,966,116	
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				
11.6 TOTALS	3,068,576	32,267,162	4,909,731	21,883	44,851		X X X	X X X	40,312,203	100.00	40,312,203	
11.7 Line 11.6 as a % of Col. 9	7.61	80.04	12.18	0.05	0.11		X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,316,719	30,575,327	5,876,089	64,614		X X X	37,832,749	89.65	36,483,920	90.50	37,832,749	X X X
12.2 Residential Mortgage-Backed Securities						X X X						X X X
12.3 Commercial Mortgage-Backed Securities	15,236	51,815	48,057	58,392	31,673	X X X	205,173	0.49	862,167	2.14	205,173	X X X
12.4 Other Loan-Backed and Structured Securities	1,722,672	2,442,069				X X X	4,164,741	9.87	2,966,116	7.36	4,164,741	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
12.6 TOTALS	3,054,627	33,069,211	5,924,146	123,006	31,673		42,202,663	100.00	40,312,203	100.00	42,202,663	X X X
12.7 Line 12.6 as a % of Col. 7	7.24	78.36	14.04	0.29	0.08		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	7.24	78.36	14.04	0.29	0.08		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	
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	82,751	82,751			
2.	Cost of short-term investments acquired	86,156	86,156			
3.	Accrual of discount	43	43			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	55	55			
6.	Deduct consideration received on disposals	169,004	169,004			
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)	1	1			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	1	1			

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

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....	.....
2.	Cost of cash equivalents acquired	11,372	.....	11,372	.....
3.	Accrual of discount .....	.....	.....	.....	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....	.....
5.	TOTAL gain (loss) on disposals .....	.....	.....	.....	.....
6.	Deduct consideration received on disposals	922	.....	922	.....
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)	10,450	.....	10,450	.....
11.	Deduct total nonadmitted amounts .....	.....	.....	.....	.....
12.	Statement value at end of current period (Lines 10 minus 11)	10,450	.....	10,450	.....

(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 .....	.....	.....	.....	.....	.....	.....	.....	100.000
4399999 Subtotal - Any Other Class of Assets - Affiliated									5,000	5,404	5,404 .....	.....	.....	.....	.....	.....	.....	.....	X X X
4499999 Total - Unaffiliated .....									.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	X X X
4599999 Total - Affiliated									5,000	5,404	5,404 .....	.....	.....	.....	.....	.....	.....	.....	X X X
4699999 Totals									5,000	5,404	5,404 .....	.....	.....	.....	.....	.....	.....	.....	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	98.2310	304,516	310,000	309,200		487		0.750	0.911	FA	878	2,325	09/02/2016	08/15/2019		
9128282G4	UNITED STATES TREASURY NOTE/BOND				1	474,406	98.3240	467,039	475,000	474,660		198		0.875	0.918	MS	1,240	4,156	09/20/2016	09/15/2019		
9128282J8	UNITED STATES TREASURY NOTE/BOND				1	834,511	98.9300	826,066	835,000	834,580		69		1.500	1.520	JJ	5,786		08/01/2017	07/15/2020		
9128282K5	UNITED STATES TREASURY NOTE/BOND				1	2,510,490	99.2460	2,491,075	2,510,000	2,510,394		(96)		1.375	1.365	JJ	14,443		08/04/2017	07/31/2019		
9128282X7	UNITED STATES TREASURY NOTE/BOND				1	838,327	99.1370	832,751	840,000	838,528		202		1.375	1.477	MS	2,951		10/04/2017	09/30/2019		
9128282Z2	UNITED STATES TREASURY NOTE/BOND				1	1,675,179	99.1130	1,665,098	1,680,000	1,675,433		254		1.625	1.725	AO	5,850		11/08/2017	10/15/2020		
9128283F5	UNITED STATES TREASURY NOTE/BOND				1	311,235	98.5900	310,559	315,000	311,252		17		2.250	2.386	MN	920		12/13/2017	11/15/2027		
9128283G3	UNITED STATES TREASURY NOTE/BOND				1	417,703	99.4260	417,589	420,000	417,758		55		1.750	1.942	MN	954		12/05/2017	11/15/2020		
912828K82	UNITED STATES TREASURY NOTE/BOND	SD			1	624,829	99.6020	622,513	625,000	624,964		58		1.000	1.009	FA	2,361	6,250	08/28/2015	08/15/2018		
912828L32	UNITED STATES TREASURY NOTE/BOND				1	376,610	98.5390	374,448	380,000	378,102		693		1.375	1.567	FA	1,775	5,225	09/09/2015	08/31/2020		
912828M80	UNITED STATES TREASURY NOTE/BOND				1	837,950	99.0900	837,311	845,000	838,020		70		2.000	2.178	MN	1,486		12/21/2017	11/30/2022		
912828Q52	UNITED STATES TREASURY NOTE/BOND				1	2,131,747	98.7620	2,108,569	2,135,000	2,133,555		1,112		0.875	0.928	AO	4,003	18,681	05/16/2016	04/15/2019		
912828R85	UNITED STATES TREASURY NOTE/BOND				1	306,537	98.6020	300,736	305,000	305,765		(522)		0.875	0.701	JD	125	2,669	07/07/2016	06/15/2019		
912828ST8	UNITED STATES TREASURY NOTE/BOND				1	414,741	99.2070	411,709	415,000	414,821		81		1.250	1.283	AO	888	2,594	05/25/2017	04/30/2019		
912828T67	UNITED STATES TREASURY NOTE/BOND				1	319,788	96.8750	310,000	320,000	319,836		42		1.250	1.264	AO	685	4,000	11/03/2016	10/31/2021		
912828U32	UNITED STATES TREASURY NOTE/BOND				1	471,112	98.3910	469,325	477,000	473,230		1,977		1.000	1.430	MN	619	4,770	12/05/2016	11/15/2019		
912828U65	UNITED STATES TREASURY NOTE/BOND				1	1,392,100	98.6060	1,390,345	1,410,000	1,395,648		3,500		1.750	2.022	MN	2,169	24,675	12/23/2016	11/30/2021		
912828U73	UNITED STATES TREASURY NOTE/BOND				1	1,229,356	99.0160	1,222,848	1,235,000	1,231,257		1,876		1.375	1.533	JD	793	16,981	12/23/2016	12/15/2019		
912828V31	UNITED STATES TREASURY NOTE/BOND				1	413,946	98.9690	410,721	415,000	414,267		321		1.375	1.463	JJ	2,636	2,853	02/02/2017	01/15/2020		
912828V72	UNITED STATES TREASURY NOTE/BOND				1	409,648	98.9610	405,740	410,000	409,710		62		1.875	1.893	JJ	3,217	3,844	02/07/2017	01/31/2022		
912828W55	UNITED STATES TREASURY NOTE/BOND				1	104,360	98.9180	103,864	105,000	104,461		101		1.875	2.004	FA	669	984	03/06/2017	02/28/2022		
912828W89	UNITED STATES TREASURY NOTE/BOND				1	205,160	98.8710	202,686	205,000	205,138		(23)		1.875	1.858	MS	982	1,922	04/06/2017	03/31/2022		
912828W97	UNITED STATES TREASURY NOTE/BOND				1	829,935	99.2620	823,875	830,000	829,959		24		1.250	1.254	MS	2,651	5,188	04/04/2017	03/31/2019		
912828X21	UNITED STATES TREASURY NOTE/BOND				1	310,339	99.0700	307,117	310,000	310,263		(76)		1.500	1.462	AO	996	2,325	04/28/2017	04/15/2020		
912828XR6	UNITED STATES TREASURY NOTE/BOND				1	628,409	98.2580	619,025	630,000	628,567		158		1.750	1.804	MN	969	5,513	06/30/2017	05/31/2022		
912828XS4	UNITED STATES TREASURY NOTE/BOND				1	1,882,099	99.1720	1,869,392	1,885,000	1,882,902		804		1.250	1.330	MN	2,071	11,781	06/20/2017	05/31/2019		
0199999 Subtotal - U.S. Governments - Issuer Obligations						20,259,076	X X X	20,104,917	20,322,000	20,272,270		11,444		X X X	X X X	X X X	62,117	126,736	X X X	X X X		
0599999 Subtotal - U.S. Governments						20,259,076	X X X	20,104,917	20,322,000	20,272,270		11,444		X X X	X X X	X X X	62,117	126,736	X X X	X X X		
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																						
373384RT5	STATE OF GEORGIA				1FE	132,318	103.8640	129,830	125,000	129,647		(1,174)		3.370	2.328	AO	1,053	4,213	09/09/2015	10/01/2021		
5741925B2	STATE OF MARYLAND				1FE	165,119	106.0450	159,068	150,000	159,485		(2,870)		4.200	2.122	MS	2,100	6,300	01/05/2016	03/01/2021		
6041293Q7	STATE OF MINNESOTA			2	1FE	125,499	100.1300	125,163	125,000	125,381		(52)		2.980	2.929	FA	1,552	3,725	09/09/2015	08/01/2025		
68608USA5	STATE OF OREGON				1FE	124,646	99.7940	124,743	125,000	124,773		60		2.227	2.280	FA	1,160	2,784	11/20/2015	08/01/2021		
882723A66	STATE OF TEXAS				1FE	50,000	99.3500	49,675	50,000	50,000				2.305	2.305	AO	288	1,153	10/29/2015	10/01/2022		
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						597,582	X X X	588,479	575,000	589,286		(4,036)		X X X	X X X	X X X	6,153	18,175	X X X	X X X		
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						597,582	X X X	588,479	575,000	589,286		(4,036)		X X X	X X X	X X X	6,153	18,175	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	102.5370	128,171	125,000	128,383		(3,637)		4.787	1.790	JD	499	5,984	11/20/2015	12/01/2018		
64966LZF1	CITY OF NEW YORK NY				1FE	149,342	99.9030	149,855	150,000	149,561		111		2.340	2.422	AO	878	3,510	01/05/2016	10/01/2021		
249002AQ9	DENTON INDEPENDENT SCHOOL DISTRICT				1FE	127,635	100.1770	125,221	125,000	125,566		(901)		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	403,247	400,000	403,510		(4,427)		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	403,247	400,000	403,510		(4,427)		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																						
3130A9EP2	FEDERAL HOME LOAN BANKS				1	409,738	98.4680	408,642	415,000	411,637		1,898		1.000	1.476	MS	1,095	4,150	01/03/2017	09/26/2019		
3130ACE26	FEDERAL HOME LOAN BANKS				1	299,036	98.2570	294,771	300,000	299,134		98		1.375	1.483	MS	1,066	229	09/07/2017	09/28/2020		
3135G0N82	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	303,765	96.9030	295,554	305,000	304,095		242		1.250	1.334	FA	1,419	3,791	08/17/2016	08/17/2021		
3135G0Q89	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	159,731	97.2520	155,603	160,000	159,796		52		1.375	1.410	AO	513	2,200	10/05/2016	10/07/2021		
3135G0S38	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	209,624	99.3410	208,616	210,000	209,695		71		2.000	2.038	JJ	2,053	2,053	01/05/2017	01/05/2022		
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	171,619	99.7170	169,519	170,000	170,676		(391)		1.750	1.511	MS	901	2,975	09/09/2015	09/12/2019		
3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP				1	228,407	100.8990	227,023	225,000	227,173		(511)		2.375	2.124	JJ						

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						3,061,665	X X X	3,022,142	3,030,000	3,052,568		(3,596)			X X X	X X X	X X X	18,458	47,339	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						3,061,665	X X X	3,022,142	3,030,000	3,052,568		(3,596)			X X X	X X X	X X X	18,458	47,339	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00206RCN0	AT&T INC			1	2FE	115,864		98.3150	117,978	120,000			405		3.400	3.863	MN	521	4,080	01/04/2017	05/15/2025	
00206REM0	AT&T INC			1	2FE	65,146		100.6680	65,434	65,000					3.900	3.871	FA	1,014		12/12/2017	08/14/2027	
002824BF6	ABBOTT LABORATORIES			1	2FE	79,405		102.6870	82,150	80,000			50		3.750	3.840	MN	258	3,067	11/17/2016	11/30/2026	
00287YAY5	ABBVIE INC			1	2FE	44,828		99.7040	44,867	45,000			15		3.200	3.245	MN	188	1,440	05/09/2016	05/14/2026	
00440EAS6	CHUBB INA HOLDINGS INC				1FE	43,748		101.1750	45,529	45,000			118		3.150	3.496	MS	417	1,418	09/09/2015	03/15/2025	
015271AK5	ALEXANDRIA REAL ESTATE EQUITIES INC			1	2FE	61,929		102.1100	61,266	60,000			(83)		3.950	3.575	JJ	1,093	869	06/14/2017	01/15/2028	
025537AJ0	AMERICAN ELECTRIC POWER CO INC			1	2FE	64,890		99.2890	64,538	65,000			1		3.200	3.220	MN	277		11/08/2017	11/13/2027	
0258MODX4	AMERICAN EXPRESS CREDIT CORP			2	1FE	115,484		100.5060	115,582	115,000			(97)		2.600	2.509	MS	889	2,990	09/09/2015	09/14/2020	
02665WBE0	AMERICAN HONDA FINANCE CORP				1FE	63,978		98.6170	64,101	65,000			387		1.200	1.851	JJ	366	390	01/12/2017	07/12/2019	
02665WBT7	AMERICAN HONDA FINANCE CORP				1FE	84,914		99.2130	84,331	85,000			13		1.950	1.985	JJ	741		07/17/2017	07/20/2020	
026874DH7	AMERICAN INTERNATIONAL GROUP INC			1	2FE	83,385		103.7010	82,961	80,000			(96)		3.900	3.311	AO	780	1,560	09/21/2017	04/01/2026	
03027XAK6	AMERICAN TOWER CORP			1	2FE	63,781		98.2480	63,861	65,000			68		3.375	3.612	AO	463	1,097	05/23/2017	10/15/2026	
03073EAM7	AMERISOURCEBERGEN CORP			1	1FE	60,371		100.5480	60,329	60,000			(26)		3.250	3.157	MS	650	975	05/10/2017	03/01/2025	
03076CAD8	AMERIPRISE FINANCIAL INC				1FE	59,073		107.2100	53,605	50,000			(2,382)		7.300	2.288	JD	30	3,650	09/09/2015	06/28/2019	
03076CAF3	AMERIPRISE FINANCIAL INC				1FE	52,566		106.4190	53,210	50,000			(323)		4.000	3.146	AO	422	2,000	01/24/2017	10/15/2023	
031162BG4	AMGEN INC			1	2FE	37,244		104.4540	36,559	35,000			(398)		4.100	2.829	JD	64	1,435	09/09/2015	06/15/2021	
031162CJ7	AMGEN INC			1	2FE	59,963		95.7530	57,452	60,000			3		2.600	2.607	FA	572	1,560	08/10/2016	08/19/2026	
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC			1	1FE	166,315		100.5020	165,828	165,000			(22)		2.650	2.378	FA	1,822		12/07/2017	02/01/2021	
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC			1	1FE	135,151		103.1980	134,157	130,000			(164)		3.650	3.095	FA	1,977		09/12/2017	02/01/2026	
036752AC7	ANTHEM INC			1	2FE	59,981		101.4520	60,871	60,000					3.350	3.355	JD	223		11/14/2017	12/01/2024	
037833AR1	APPLE INC				1FE	154,640		101.6040	152,406	150,000			(775)		2.850	2.146	MN	653	4,275	05/01/2017	05/06/2021	
037833BY5	APPLE INC			1	1FE	60,542		102.0560	61,234	60,000			(40)		3.250	3.130	FA	693	975	03/30/2017	02/23/2026	
053332AV4	AUTOZONE INC			1	2FE	64,997		101.4910	65,969	65,000			3		3.750	3.750	JD	203	1,510	04/06/2017	06/01/2027	
05531FAV5	BB&T CORP			2	1FE	45,306		98.5720	44,357	45,000			(66)		2.050	1.891	MN	131	923	10/12/2016	05/10/2021	
05531FBB8	BB&T CORP			2	1FE	104,914		99.2720	104,236	105,000			2		2.850	2.863	AO	540		10/23/2017	10/26/2024	
06051GDZ9	BANK OF AMERICA CORP				1FE	74,923		107.5760	69,924	65,000			(3,598)		7.625	1.863	JD	413	4,956	09/02/2016	06/01/2019	
06051GEC9	BANK OF AMERICA CORP				1FE	173,300		108.0660	167,502	155,000			(4,124)		5.625	2.707	JJ	4,359	7,172	01/03/2017	07/01/2020	
06051GFM6	BANK OF AMERICA CORP				2FE	44,574		104.0360	46,816	45,000			40		4.000	4.121	JJ	795	1,800	09/09/2015	01/22/2025	
06051GFT1	BANK OF AMERICA CORP				1FE	54,534		100.8400	55,462	55,000			98		2.625	2.821	AO	289	1,444	03/01/2016	10/19/2020	
06051GGP8	BANK OF AMERICA CORP			1	1FE	75,000		99.8250	74,869	75,000					2.369	2.369	JJ	790		07/18/2017	07/21/2021	
084664BZ3	BERKSHIRE HATHAWAY FINANCE CORP				1FE	72,220		101.8480	71,294	70,000			(426)		2.900	2.241	AO	429	2,030	09/09/2015	10/15/2020	
084670BR8	BERKSHIRE HATHAWAY INC			1	1FE	80,875		100.6540	80,523	80,000			(92)		2.750	2.542	MS	648	1,100	05/05/2017	03/15/2023	
097023BU8	BOEING CO/THE			1	1FE	73,274		99.0280	74,271	75,000			132		2.800	3.068	MS	700	1,138	02/14/2017	03/01/2027	
12189LAV3	BURLINGTON NORTHERN SANTA FE LLC			1	1FE	43,170		100.7700	45,347	45,000			172		3.000	3.504	AO	338	1,350	09/09/2015	04/01/2025	
125896BQ2	CMS ENERGY CORP			1	2FE	39,849		98.1820	39,273	40,000			13		3.000	3.044	MN	153	1,200	05/02/2016	05/15/2026	
126117AR1	CNA FINANCIAL CORP				2FE	51,157		109.4940	49,272	45,000			(999)		5.750	3.199	FA	978	2,588	09/09/2015	08/15/2021	
126408HD8	CSX CORP			1	2FE	54,870		101.6710	55,919	55,000			11		3.350	3.378	MN	307	1,843	10/20/2015	11/01/2025	
126650CL2	CVS HEALTH CORP			1	2FE	46,660		102.9870	46,344	45,000			(156)		3.875	3.418	JJ	780	1,744	10/13/2015	07/20/2025	
126650CT5	CVS HEALTH CORP			1	2FE	59,833		97.5910	58,555	60,000			32		2.125	2.184	JD	106		05/16/2016	06/01/2021	
14040HB1	CAPITAL ONE FINANCIAL CORP			2	2FE	81,217		102.7310	82,185	80,000			(145)		3.750	3.509	AO	558	3,000	01/04/2017	04/24/2024	
14040HBR5	CAPITAL ONE FINANCIAL CORP			2	2FE	99,908		99.3860	99,386	100,000			5		2.400	2.432	AO	407		10/26/2017	10/30/2020	
166764BP4	CHEVRON CORP				1FE	204,699		99.1480	203,253	205,000			81		1.991	2.042	MS	1,338	2,041	03/06/2017	03/03/2020	
171798AD3	CIMAREX ENERGY CO			1	2FE	60,526		102.2520	61,351	60,000			(17)		3.900	3.790	MN	299	1,398	07/17/2017	05/15/2027	
17275RBD3	CISCO SYSTEMS INC				1FE	54,894		99.6830	54,826	55,000			21		2.200	2.241	FA	413	1,210	02/22/2016	02/28/2021	
172967HU8	CITIGROUP INC				2FE</																	

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										
26441CAR6	DUKE ENERGY CORP			1	2FE	39,996		97.2650	38,906	40,000		39,997	1		1.800	1.802	MS		240	758	08/09/2016	09/01/2021
26441YAX5	DUKE REALTY LP			1	2FE	54,458		102.4360	56,340	55,000		54,611	65		3.625	3.774	AO		421	1,994	09/09/2015	04/15/2023
26875PAK7	EOG RESOURCES INC			1	2FE	87,514		98.8530	88,968	90,000		87,864	350		2.625	3.123	MS		696	2,363	01/24/2017	03/15/2023
26884ABA0	ERP OPERATING LP			1	1FE	53,884		101.1760	55,647	55,000		54,195	137		3.000	3.304	AO		348	1,650	09/09/2015	04/15/2023
26884UAC3	EPR PROPERTIES			1	2FE	49,215		102.6460	51,323	50,000		49,280	63		4.750	4.951	JD		106	2,382	12/07/2016	12/15/2026
278865AV2	ECOLAB INC			1	2FE	44,858		95.8620	43,138	45,000		44,874	13		2.700	2.736	MN		203	1,259	10/13/2016	11/01/2026
29273RBG3	ENERGY TRANSFER LP			1	2FE	46,384		103.7480	46,687	45,000		46,222	(129)		4.750	4.336	JJ		986	2,138	09/14/2016	01/15/2026
29379VAZ6	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	29,283		101.9710	30,591	30,000		29,487	88		3.350	3.715	MS		296	1,005	09/09/2015	03/15/2023
29379VBD4	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	45,571		100.3150	45,142	45,000		45,355	(203)		2.550	2.076	AO		242	1,148	12/06/2016	10/15/2019
30161MAL7	EXELON GENERATION CO LLC			1	2FE	106,100		104.9350	104,935	100,000		105,457	(643)		4.250	2.863	JD		189	2,125	06/16/2017	06/15/2022
31428XAY2	FEDEX CORP			1	2FE	25,877		106.3050	26,576	25,000		25,658	(96)		4.000	3.513	JJ		461	1,000	09/09/2015	01/15/2024
31620MAN6	FIDELITY NATIONAL INFORMATION SERVICES I			1	2FE	127,081		100.6070	125,759	125,000		125,992	(1,089)		2.850	1.827	AO		752	3,563	02/14/2017	10/15/2018
369622SM8	GENERAL ELECTRIC CO			1	1FE	57,310		107.9790	53,990	50,000		54,357	(1,334)		5.300	2.377	FA		1,031	2,650	10/06/2015	02/11/2021
36962G4J0	GENERAL ELECTRIC CO			1	1FE	152,480		106.1780	143,340	135,000		144,701	(4,675)		5.500	1.856	JJ		3,568	7,425	10/14/2016	01/08/2020
37045XBV7	GENERAL MOTORS FINANCIAL CO INC			1	2FE	99,860		100.0210	100,021	100,000		99,893	33		2.650	2.699	AO		574	1,325	04/10/2017	04/13/2020
38141EA66	GOLDMAN SACHS GROUP INC/THE			1	1FE	126,121		108.1220	118,934	110,000		118,669	(3,376)		6.000	2.660	JD		293	6,600	11/02/2015	06/15/2020
38141GVR2	GOLDMAN SACHS GROUP INC/THE			1	2FE	61,925		104.5130	62,708	60,000		61,792	(133)		4.250	3.804	AO		496	1,275	04/21/2017	10/21/2025
38141GWM2	GOLDMAN SACHS GROUP INC/THE		1	1FE	105,000	99,3020		104,267	105,000	105,000					2.905	2.905	JJ		1,330		07/19/2017	07/24/2023
38141GWP5	GOLDMAN SACHS GROUP INC/THE			1	1FE	214,974		99.4170	213,747	215,000		214,980	6		1.950	1.956	JJ		1,828		07/19/2017	07/23/2019
38143UBH7	GOLDMAN SACHS GROUP INC/THE		2	1FE	47,583	102.6090		46,174	45,000	47,234		(247)			3.750	3.039	FA		591	1,688	07/28/2016	02/25/2026
421946AJ3	HEALTHCARE REALTY TRUST INC			1	2FE	53,089		101.3210	55,727	55,000		53,477	173		3.875	4.320	MN		355	2,131	09/09/2015	05/01/2025
437076BN1	HOME DEPOT INC/THE			1	1FE	51,051		93.6260	51,494	55,000		51,375	324		2.125	2.991	MS		344	1,169	02/07/2017	09/15/2026
458140AU4	INTEL CORP			1	1FE	61,449		97.4660	63,353	65,000		61,719	270		2.600	3.294	MN		197	1,690	03/09/2017	05/19/2026
459745GF6	INTERNATIONAL LEASE FINANCE CORP			1	2FE	30,344		114.8650	28,716	25,000		28,681	(1,175)		8.250	3.002	JD		92	2,063	07/27/2016	12/15/2020
46625HHS2	JPMORGAN CHASE & CO			1	1FE	106,858		105.0540	105,054	100,000		105,936	(922)		4.400	2.007	JJ		1,943		08/01/2017	07/22/2020
46625HHU7	JPMORGAN CHASE & CO			1	1FE	125,930		104.8520	125,822	120,000		125,814	(117)		4.250	2.440	AO		1,077		12/07/2017	10/15/2020
46625HJD3	JPMORGAN CHASE & CO			1	1FE	59,337		107.0050	58,853	55,000		57,863	(651)		4.500	3.125	JJ		1,079	2,475	09/09/2015	01/24/2022
46625HNJ5	JPMORGAN CHASE & CO			1	2FE	62,321		106.2850	63,771	60,000		62,197	(125)		4.250	3.797	AO		638	1,275	04/21/2017	10/01/2027
49326EEE9	KEYCORP		2	2FE	60,328	100.1500		60,090	60,000	60,155		(172)			2.300	1.997	JD		69	1,380	01/04/2017	12/13/2018
49326EEF6	KEYCORP			1	2FE	80,393		100.9360	80,749	80,000		80,217	(76)		2.900	2.795	MS		683	2,320	09/09/2015	09/15/2020
49456BAF8	KINDER MORGAN INC/DE			1	2FE	92,178		104.1630	93,747	90,000		91,909	(226)		4.300	3.957	JD		323	3,870	12/09/2016	06/01/2025
50077LAH9	KRAFT HEINZ FOODS CO			1	2FE	105,849		100.5770	105,606	105,000		105,832	(18)		2.800	2.461	JJ		1,462		12/07/2017	07/02/2020
53117CAS1	LIBERTY PROPERTY LP			1	2FE	59,497		98.4160	59,050	60,000		59,553	44		3.250	3.349	AO		488	2,010	09/13/2016	10/01/2026
532457BP2	ELI LILLY & CO			1	1FE	84,970		101.5040	86,278	85,000		84,972	2		3.100	3.104	MN		337	1,361	05/04/2017	05/15/2027
534187AX7	LINCOLN NATIONAL CORP			1	2FE	17,125		109.1850	15,286	14,000		15,268	(819)		8.750	2.558	JJ		613	1,225	09/09/2015	07/01/2019
539830BH1	LOCKHEED MARTIN CORP			1	2FE	34,730		103.8380	36,343	35,000		34,781	23		3.550	3.641	JJ		573	1,243	11/16/2015	01/15/2026
55336VAK6	MPLX LP			1	2FE	38,920		102.4240	40,970	40,000		38,992	72		4.125	4.463	MS		550	921	03/13/2017	03/01/2027
55336VAK6	MPLX LP			1	2FE	20,350		102.4240	20,485	20,000		20,340	(10)		4.125	3.898	MS		275		08/31/2017	03/01/2027
571748AZ5	MARSH & MCLENNAN COS INC			1	1FE	45,324		104.4380	46,997	45,000		45,264	(28)		3.750	3.665	MS		502	1,688	09/09/2015	03/14/2026
58013MEX8	MCDONALD'S CORP			1	2FE	126,443		101.0380	126,298	125,000		126,415	(28)		2.750	2.338	JD		210		12/07/2017	12/09/2020
58013MEY6	MCDONALD'S CORP			1	2FE	24,919		104.2390	26,060	25,000		24,935	7		3.700	3.738	JJ		388	925	12/09/2015	01/30/2026
581557BD6	MCKESSON CORP			1	2FE	45,072		100.0190	45,009	45,000		45,025	(20)		2.284	2.237	MS		303	1,028	09/09/2015	03/15/2019
581557BE4	MCKESSON CORP			1	2FE	62,199		103.5790	62,147	60,000		61,919	(280)									

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
718546AC8	PHILLIPS 66				2FE	52,766		106,2840	50,000	51,865		(402)			4.300	3.350	AO	538	2,150	09/09/2015	04/01/2022	
74251VAK8	PRINCIPAL FINANCIAL GROUP INC			1	2FE	24,411		101,4280	25,000	24,532		54			3.400	3.693	MN	109	850	09/09/2015	05/15/2025	
74432QBM6	PRUDENTIAL FINANCIAL INC				1FE	50,693		107,0810	45,000	48,027		(1,173)			5.375	2.547	JD	67	2,419	09/09/2015	06/21/2020	
74432QCB9	PRUDENTIAL FINANCIAL INC				1FE	151,278		100,0670	150,101	150,000		(418)			2.350	1.989	FA	1,332	1,763	03/07/2017	08/15/2019	
744573AJ5	PUBLIC SERVICE ENTERPRISE GROUP INC				2FE	94,889		98,3530	93,435	95,000		94,931			1.600	1.640	MN	194	1,550	11/03/2016	11/15/2019	
747525AT0	QUALCOMM INC			1	1FE	59,827		97,5660	60,000	59,841		13			2.900	2.946	MN	198	841	05/19/2017	05/20/2024	
756109AQ7	REALTY INCOME CORP			1	2FE	54,933		103,1760	55,000	54,949		7			3.875	3.891	JJ	983	2,131	09/09/2015	07/15/2024	
760759AS9	REPUBLIC SERVICES INC			1	2FE	29,950		100,7480	30,224	29,950		1			3.375	3.395	MN	127		11/13/2017	11/15/2027	
828807CS4	SIMON PROPERTY GROUP LP			1	1FE	55,088		102,0630	56,135	55,000		(9)			3.375	3.354	AO	464	1,856	09/09/2015	10/01/2024	
857477AW3	STATE STREET CORP				1FE	60,520		97,2810	60,000	60,450		(48)			2.650	2.550	MN	186	1,590	06/24/2016	05/19/2026	
863667AK7	STRYKER CORP				1FE	55,234		99,8460	55,000	55,129		(105)			2.000	1.798	MS	345	1,100	01/05/2017	03/08/2019	
86765BAR0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1	2FE	47,651		103,9930	46,797	47,066		(585)			4.400	2.872	AO	495	1,980	01/13/2017	04/01/2021	
883556BR2	THERMO FISHER SCIENTIFIC INC			1	2FE	102,470		97,1710	102,030	102,660		172			2.950	3.245	MS	878	2,434	05/04/2017	09/19/2026	
887317AF2	TIME WARNER INC				2FE	147,365		105,2250	147,315	140,000		(167)			4.875	2.461	MS	2,010		12/11/2017	03/15/2020	
887317AZ8	TIME WARNER INC			1	2FE	50,462		100,9540	50,434	50,000		(29)			3.875	3.746	JJ	893	969	05/03/2017	01/15/2026	
89236TDE2	TOYOTA MOTOR CREDIT CORP				1FE	74,895		99,0970	74,323	75,000		35			1.400	1.448	MN	120	1,050	05/17/2016	05/20/2019	
89236TDH5	TOYOTA MOTOR CREDIT CORP				1FE	99,950		99,1120	100,000	99,970		16			1.550	1.567	AO	314	1,550	10/13/2016	10/18/2019	
89417EAE9	TRAVELERS COS INC/THE				1FE	75,817		101,4080	70,986	71,111		(2,973)			5.800	1.482	MN	519	4,060	05/25/2016	05/15/2018	
90131HAN5	21ST CENTURY FOX AMERICA INC				2FE	134,340		105,2530	126,304	120,000		(5,678)			6.900	1.877	MS	2,760	8,280	01/13/2017	03/01/2019	
907818EE4	UNION PACIFIC CORP			1	1FE	45,727		100,1250	45,056	45,382		(155)			2.250	1.884	JD	34	1,013	10/06/2015	06/19/2020	
91159HHE3	US BANCORP			2	1FE	80,409		100,0100	80,008	80,184		(225)			1.950	1.655	MN	199	1,560	01/04/2017	11/15/2018	
91159HHK9	US BANCORP			2	1FE	45,735		103,5920	46,616	45,567		(75)			3.600	3.386	MS	495	1,620	09/09/2015	09/11/2024	
91159HHN3	US BANCORP			2	1FE	59,561		94,1520	56,491	60,000		40			2.375	2.458	JJ	629	1,425	07/19/2016	07/22/2026	
913017CR8	UNITED TECHNOLOGIES CORP			1	1FE	59,729		100,0620	60,037	59,745		15			3.125	3.178	MN	297	938	05/10/2017	05/04/2027	
91324PCY6	UNITEDHEALTH GROUP INC				1FE	79,591		102,7600	82,208	80,000		30			3.375	3.435	AO	570	1,590	03/08/2017	04/15/2027	
92340LAC3	VEREIT OPERATING PARTNERSHIP LP			1	2FE	74,498		98,8570	74,143	75,000		16			3.950	4.032	FA	1,152		08/08/2017	08/15/2027	
92343VBC7	VERIZON COMMUNICATIONS INC				2FE	61,832		102,9750	61,785	60,000		(275)			3.500	2.781	MN	350	2,100	04/07/2017	11/01/2021	
92343VCC6	VERIZON COMMUNICATIONS INC				2FE	25,712		103,0480	25,762	25,438		(129)			3.450	2.873	MS	254	863	09/09/2015	03/15/2021	
931142DP5	WAL-MART STORES INC			1	1FE	51,302		103,8930	51,947	50,000		(159)			3.300	2.886	AO	316	1,650	01/19/2017	04/22/2024	
949746RS2	WELLS FARGO & CO				1FE	75,487		99,9540	74,966	75,000		75,319			2.500	2.360	MS	609	1,875	03/21/2016	03/04/2021	
949746SK8	WELLS FARGO & CO			2	1FE	90,000		100,7510	90,676	90,000					3.069	3.069	JJ	1,205	1,381	01/17/2017	01/24/2023	
94974BFU9	WELLS FARGO & CO				1FE	91,477		99,9840	89,986	90,000		(564)			2.125	1.479	AO	367	1,913	09/13/2016	04/22/2019	
96949LAD7	WILLIAMS PARTNERS LP			1	2FE	39,848		100,2080	40,083	40,000		39,855			3.750	3.796	JD	67	792	08/16/2017	06/15/2027	
970648AF8	WILLIS NORTH AMERICA INC			1	2FE	44,961		101,6600	45,747	45,000		44,964			3.600	3.614	MN	207	806	05/11/2017	05/15/2024	
98956PAK8	ZIMMER BIOMET HOLDINGS INC			1	2FE	111,327		100,0490	110,054	110,000		(309)			2.700	2.260	AO	743	1,485	04/24/2017	04/01/2020	
06367TPX2	BANK OF MONTREAL		A		1FE	79,966		99,7230	79,778	80,000		79,977			2.100	2.115	JD	89	1,680	12/07/2016	12/12/2019	
775109AW1	ROGERS COMMUNICATIONS INC		A	1	2FE	48,786		99,8230	49,912	50,000		49,113			3.000	3.375	MS	442	1,500	11/02/2015	03/15/2023	
775109AW1	ROGERS COMMUNICATIONS INC		A	1	2FE	60,041		99,8230	59,894	60,000		60,037			3.000	2.987	MS	530	1,800	01/09/2017	03/15/2023	
78013GKN4	ROYAL BANK OF CANADA		A		1FE	119,930		99,3540	119,225	120,000		119,935			2.150	2.170	AO	466		10/18/2017	10/26/2020	
89114QBE7	TORONTO-DOMINION BANK/THE		A		1FE	210,183		99,8940	209,777	210,000		210,098			1.950	1.905	JJ	1,809	2,048	01/18/2017	01/22/2019	
893526DK6	TRANSCANADA PIPELINES LTD		A		1FE	126,255		103,6860	124,423	120,000		125,546			3.800	2.061	AO	1,140	2,280	08/18/2017	10/01/2020	
05565QDL9	BP CAPITAL MARKETS PLC		D	1	1FE	99,994		102,4630	102,463	100,000					3.224	3.224	AO	690	2,149	02/08/2017	04/14/2024	
06738EAS4	BARCLAYS PLC		D	1	2FE	203,174		101,4780	202,956	200,000		202,751			3.684	3.316	JJ	3,500	3,684	04/21/2017	01/10/2023	
25243YAT6	DIAGEO CAPITAL PLC		D		1FE	54,334		99,7700	54,874	55,000		54,915			1.125	1.607	AO	107	619	10/06/2015	04/29/2018	
404280AN9	HSBC HOLDINGS PLC		D		1FE	115,097		104,4570	114,903	110,000		(789)			4.000	3.154	MS	1,112	4,400	01/04/2017	03/30/2022	
45687AAJ1	INGERSOLL-RAND GLOBAL HOLDING CO LTD		C		2FE	86,749		106,5610	85,249	80,000		(290)			4.250	2.650	JD	151	1,700	09/22/2017	06/15/2023	
53944YAC7	LLOYDS BANKING GROUP PLC		D		1FE	204,301		100,4990	206,023	205,000		204,429			3.000	3.074	JJ	2,904	3,075	01/04/2017	01/11/2022	
767201AS5	RIO TINTO FINANCE USA LTD		D	1	1FE	62,233		104,8240	62,894	60,000		62,047			3.750	3.216	JD	100	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
03065FAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	129,996	99.6790	129,583	130,000	129,997		2			1.870	1.872	MON	88	2,006	02/13/2017	08/18/2021
03065TAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	149,993	99.3480	149,022	150,000	149,997		3			1.530	1.532	MON	147	2,295	10/05/2016	07/08/2021
03066FAE1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	104,997	99.5700	104,549	105,000	104,997					2.040	2.042	MON	77	196	11/07/2017	07/18/2022
055657AD2	BMW VEHICLE LEASE TRUST				1FE	185,000	99.9210	184,854	185,000	185,000					2.180	2.180	MON	123	3,002	03/15/2017	06/22/2020
05582QAD9	BMW VEHICLE OWNER TRUST 2016-A				1FE	154,999	99.2300	153,807	155,000	155,000					1.160	1.160	MON	30	1,798	07/12/2016	11/25/2020
05584PAD9	BMW VEHICLE LEASE TRUST 2017-2				1FE	110,000	99.7270	109,700	110,000	110,000					2.070	2.070	MON	70	348	10/17/2017	10/20/2020
12594DAD0	CNH EQUIPMENT TRUST 2016-B				1FE	79,980	99.4870	79,590	80,000	79,993		12			1.630	1.640	MON	58	1,304	05/24/2016	08/15/2021
14314EAC5	CARMAX AUTO OWNER TRUST 2016-3				1FE	154,977	99.1480	153,679	155,000	154,991		8			1.390	1.394	MON	96	2,154	07/14/2016	05/17/2021
14314JAC4	CARMAX AUTO OWNER TRUST 2017-1				1FE	404,923	99.7700	404,069	405,000	404,956		33			1.980	1.988	MON	356	7,017	01/25/2017	11/15/2021
34528QEU4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST				1FE	159,972	99.1020	158,563	160,000	159,990		9			1.550	1.558	MON	110	2,480	07/19/2016	07/15/2021
34528QFP4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST				1FE	174,974	99.6170	174,330	175,000	174,977		3			2.160	2.167	MON	168	672	10/03/2017	09/15/2022
34531EAD8	FORD CREDIT AUTO OWNER TRUST 2017-A				1FE	130,000	99.3740	129,186	130,000	130,000					1.670	1.670	MON	96	1,930	01/18/2017	06/15/2021
34532AAD5	FORD CREDIT AUTO OWNER TRUST 2017-C				1FE	174,968	99.7070	174,487	175,000	174,970		2			2.010	2.023	MON	156	235	11/14/2017	03/15/2022
36253WAE7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	99,989	100.0790	100,079	100,000	99,994		5			2.260	2.265	MON	69	1,726	03/07/2017	08/20/2020
38013MAE6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	209,957	99.7130	209,397	210,000	209,968		11			2.180	2.189	MON	140	2,365	06/07/2017	06/21/2021
43814RAC0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUST				1FE	164,989	98.9940	163,340	165,000	164,995		5			1.210	1.212	MON	72	1,996	10/18/2016	12/18/2020
47788NAC2	JOHN DEERE OWNER TRUST 2016-B				1FE	134,989	99.3790	134,162	135,000	134,996		4			1.250	1.253	MON	75	1,688	07/19/2016	06/15/2020
58769BAD6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201				1FE	174,979	99.3210	173,812	175,000	174,991		9			1.260	1.264	MON	98	2,205	09/09/2016	02/16/2021
65478QAE8	NISSAN AUTO LEASE TRUST 2016-A				1FE	104,978	99.8060	104,796	105,000	104,991		3			1.650	1.656	MON	77	1,733	05/17/2016	10/15/2021
80284TAF2	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2				1FE	134,999	99.8330	134,775	135,000	135,000					1.770	1.770	MON	106	1,892	02/23/2017	09/15/2020
89237WAD9	TOYOTA AUTO RECEIVABLES 2016-C				1FE	154,996	99.3260	153,955	155,000	154,998		2			1.140	1.141	MON	79	1,767	08/01/2016	08/17/2020
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI				1FE	119,985	99.5240	119,429	120,000	119,996		7			1.450	1.454	MON	77	1,740	07/12/2016	08/15/2019
98161PAD5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B				1FE	84,978	99.0240	84,170	85,000	84,990		10			1.300	1.308	MON	49	1,105	09/07/2016	02/15/2022
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					4,164,549	X X X	4,144,596	4,165,000	4,164,741		151			X X X	X X X	X X X	2,982	49,211	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					17,982,098	X X X	17,895,449	17,698,182	17,885,036		(58,228)			X X X	X X X	X X X	117,153	364,283	X X X	X X X
7799999	Subtotals - Issuer Obligations					37,943,658	X X X	37,667,162	37,655,000	37,832,756		(58,990)			X X X	X X X	X X X	202,930	515,827	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					205,182	X X X	202,476	205,182	205,173		(4)			X X X	X X X	X X X	290	3,489	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					4,164,549	X X X	4,144,596	4,165,000	4,164,741		151			X X X	X X X	X X X	2,982	49,211	X X X	X X X
8399999	Grand Total - Bonds					42,313,389	X X X	42,014,234	42,025,182	42,202,670		(58,843)			X X X	X X X	X X X	206,202	568,527	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 NAIC Designation	21 Date Acquired
		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.		
Parent, Subsidiaries, and Affiliates																				
000000000	QUALCHOICE LIFE & HEALTH PREFERRED STOCK			... 1,500.000			 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								
912828J8	UNITED STATES TREASURY NOTE/BOND		08/01/2017	MORGAN STANLEY & CO	X X X	834,511	835,000	613
912828K5	UNITED STATES TREASURY NOTE/BOND		08/04/2017	MORGAN STANLEY & CO	X X X	2,510,490	2,510,000	656
912828X7	UNITED STATES TREASURY NOTE/BOND		10/04/2017	RBC CAPITAL MARKETS	X X X	838,327	840,000	159
912828Z2	UNITED STATES TREASURY NOTE/BOND		11/08/2017	VARIOUS	X X X	1,675,179	1,680,000	1,536
912828F5	UNITED STATES TREASURY NOTE/BOND		12/13/2017	JPM SECURITIES-FIXED	X X X	311,235	315,000	568
912828G3	UNITED STATES TREASURY NOTE/BOND		12/05/2017	MORGAN STANLEY & CO	X X X	417,703	420,000	426
912828M8	UNITED STATES TREASURY NOTE/BOND		12/21/2017	VARIOUS	X X X	837,950	845,000	556
912828ST8	UNITED STATES TREASURY NOTE/BOND		05/25/2017	MORGAN STANLEY & CO	X X X	414,741	415,000	367
912828V31	UNITED STATES TREASURY NOTE/BOND		02/02/2017	MORGAN STANLEY & CO	X X X	413,946	415,000	300
912828V72	UNITED STATES TREASURY NOTE/BOND		02/07/2017	GOLDMAN SACHS & CO	X X X	409,648	410,000	117
912828W55	UNITED STATES TREASURY NOTE/BOND		03/06/2017	CITIGROUP GLOBAL MKT	X X X	308,111	310,000	111
912828W89	UNITED STATES TREASURY NOTE/BOND		04/06/2017	CITIGROUP GLOBAL MKT	X X X	205,160	205,000	74
912828W97	UNITED STATES TREASURY NOTE/BOND		04/04/2017	JPM SECURITIES-FIXED	X X X	829,935	830,000	142
912828X21	UNITED STATES TREASURY NOTE/BOND		04/28/2017	GOLDMAN SACHS & CO	X X X	310,339	310,000	165
912828XR6	UNITED STATES TREASURY NOTE/BOND		06/30/2017	GOLDMAN SACHS & CO	X X X	628,409	630,000	663
912828XS4	UNITED STATES TREASURY NOTE/BOND		06/20/2017	VARIOUS	X X X	1,882,099	1,885,000	814
0599999 Subtotal - Bonds - U.S. Governments						12,827,783	12,855,000	7,267
Bonds - U.S. Special Revenue, Special Assessment								
3130A9EP2	FEDERAL HOME LOAN BANKS		01/03/2017	GOLDMAN SACHS & CO	X X X	409,738	415,000	1,130
3130ACE26	FEDERAL HOME LOAN BANKS		09/07/2017	BARCLAYS CAPITAL FIX	X X X	299,036	300,000	
3135G0S38	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/05/2017	CITIGROUP GBL MKTS/S	X X X	209,624	210,000	
88213AHF5	TEXAS A&M UNIVERSITY		01/11/2017	55P	X X X	235,000	235,000	
88213AJW6	TEXAS A&M UNIVERSITY		06/07/2017	BANC/AMERICA SECUR.L	X X X	206,096	200,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,359,494	1,360,000	1,130
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RCN0	AT&T INC		01/04/2017	JEFFERIES & CO (BOND	X X X	72,513	75,000	383
00206REM0	AT&T INC		12/12/2017	GOLDMAN SACHS & CO	X X X	65,146	65,000	894
015271AK5	ALEXANDRIA REAL ESTATE EQUITIES INC		06/14/2017	BNY/SUNTRUST CAPITAL	X X X	61,929	60,000	698
02007FAC9	ALLY AUTO RECEIVABLES TRUST 2017-4		08/15/2017	DEUTSCHE BANC/ALEX B	X X X	219,997	220,000	
02007PAD5	ALLY AUTO RECEIVABLES TRUST 2017-1		01/24/2017	CITIGROUP GLOBAL MKT	X X X	234,950	235,000	
02007YAC8	ALLY AUTO RECEIVABLES TRUST 2017-5		11/14/2017	CITIGROUP GLOBAL MKT	X X X	209,984	210,000	
025537AJ0	AMERICAN ELECTRIC POWER CO INC		11/08/2017	WELLS FARGO SECS LLC	X X X	64,890	65,000	
02665WBE0	AMERICAN HONDA FINANCE CORP		01/12/2017	CITIGROUP GBL MKTS/S	X X X	63,978	65,000	13
02665WBT7	AMERICAN HONDA FINANCE CORP		07/17/2017	BARCLAYS CAPITAL FIX	X X X	84,914	85,000	
026874DH7	AMERICAN INTERNATIONAL GROUP INC		09/21/2017	CITIGROUP GLOBAL MKT	X X X	83,385	80,000	1,508
03027XAK6	AMERICAN TOWER CORP		05/23/2017	JEFFERIES & CO. - BO	X X X	63,781	65,000	250
03065FAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		02/13/2017	JPM SECURITIES-FIXED	X X X	129,996	130,000	
03066FAE1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		11/07/2017	BARCLAYS CAPITAL FIX	X X X	104,997	105,000	
03073EAM7	AMERISOURCEBERGEN CORP		05/10/2017	JPM SECURITIES-FIXED	X X X	60,371	60,000	401
03076CAF3	AMERIPRISE FINANCIAL INC		01/24/2017	WELLS FARGO SECS LLC	X X X	52,566	50,000	567
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC		12/07/2017	GOLDMAN SACHS & CO	X X X	166,315	165,000	1,579
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC		09/12/2017	CREDIT SUISSE FIRST	X X X	135,151	130,000	567
036752AC7	ANTHEM INC		11/14/2017	BANC/AMERICA SECUR.L	X X X	59,981	60,000	
037833AR1	APPLE INC		05/01/2017	PERSHING & COMPANY	X X X	82,374	80,000	1,127
037833BY5	APPLE INC		03/30/2017	MITSUBISHI UFJ SECS	X X X	60,542	60,000	206
053332AV4	AUTOZONE INC		04/06/2017	JPM SECURITIES-FIXED	X X X	64,997	65,000	
05531FBB8	BB&T CORP		10/23/2017	MORGAN STANLEY & CO	X X X	104,914	105,000	
055657AD2	BMW VEHICLE LEASE TRUST		03/15/2017	BARCLAYS CAPITAL INC	X X X	185,000	185,000	
05584PAD9	BMW VEHICLE LEASE TRUST 2017-2		10/17/2017	RBC CAPITAL MARKETS	X X X	110,000	110,000	
06051GEC9	BANK OF AMERICA CORP		01/03/2017	PERSHING LLC, JERSEY	X X X	60,513	55,000	43
06051GGP8	BANK OF AMERICA CORP		07/18/2017	BANC/AMERICA SECUR.L	X X X	75,000	75,000	

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
084670BR8	BERKSHIRE HATHAWAY INC		05/05/2017	US BANKCORP INVESTME	X X X	80,875	80,000	336
097023BU8	BOEING CO/THE		02/14/2017	CITIGROUP GLOBAL MKT	X X X	73,274	75,000	
14040HBF1	CAPITAL ONE FINANCIAL CORP		01/04/2017	GOLDMAN SACHS & CO	X X X	81,217	80,000	625
14040HBR5	CAPITAL ONE FINANCIAL CORP		10/26/2017	MORGAN STANLEY & CO	X X X	99,908	100,000	
14314JAC4	CARMAX AUTO OWNER TRUST 2017-1		01/25/2017	BARCLAYS CAPITAL FIX	X X X	404,923	405,000	
166764BP4	CHEVRON CORP		03/06/2017	MITSUBISHI UFJ SECS	X X X	204,699	205,000	68
171798AD3	CIMAREX ENERGY CO		07/17/2017	VARIOUS	X X X	60,526	60,000	553
172967HU8	CITIGROUP INC		01/03/2017	WELLS FARGO SECURITI	X X X	60,528	60,000	654
174610AK1	CITIZENS FINANCIAL GROUP INC		05/08/2017	BARCLAYS CAPITAL FIX	X X X	62,391	60,000	1,132
20030NCA7	COMCAST CORP		08/11/2017	VARIOUS	X X X	64,601	65,000	47
24422ETS8	JOHN DEERE CAPITAL CORP		06/19/2017	DEUTSCHE BANC/ALEX B	X X X	164,899	165,000	
25389JAR7	DIGITAL REALTY TRUST LP		08/02/2017	CITIGROUP GLOBAL MKT	X X X	44,966	45,000	
256677AE5	DOLLAR GENERAL CORP		05/04/2017	MILLENNIUM ADVISORS	X X X	60,780	60,000	181
25746UCR8	DOMINION ENERGY INC		01/09/2017	BARCLAYS CAPITAL INC	X X X	64,906	65,000	
26875PAK7	EOG RESOURCES INC		01/24/2017	WELLS FARGO SECS LLC	X X X	87,514	90,000	866
30161MAL7	EXELON GENERATION CO LLC		06/16/2017	DEUTSCHE BANC/ALEX B	X X X	106,100	100,000	71
31620MAN6	FIDELITY NATIONAL INFORMATION SERVICES I		02/14/2017	WELLS FARGO SECS LLC	X X X	127,081	125,000	1,207
34528QFP4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST		10/03/2017	BARCLAYS CAPITAL INC	X X X	174,974	175,000	
34531EAD8	FORD CREDIT AUTO OWNER TRUST 2017-A		01/18/2017	CITIGROUP GBL MKTS/S	X X X	130,000	130,000	
34532AAD5	FORD CREDIT AUTO OWNER TRUST 2017-C		11/14/2017	BANC/AMERICA SECUR.L	X X X	174,968	175,000	
36253WAE7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		03/07/2017	DEUTSCHE BANC/ALEX B	X X X	99,989	100,000	
37045XBV7	GENERAL MOTORS FINANCIAL CO INC		04/10/2017	JPM SECURITIES-FIXED	X X X	99,860	100,000	
38013MAE6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		06/07/2017	CITIGROUP GLOBAL MKT	X X X	209,957	210,000	
38141GVR2	GOLDMAN SACHS GROUP INC/THE		04/21/2017	BANC/AMERICA SECUR.L	X X X	61,925	60,000	35
38141GWM2	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN SACHS & CO	X X X	105,000	105,000	
38141GWP5	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN SACHS & CO	X X X	214,974	215,000	
437076BN1	HOME DEPOT INC/THE		02/07/2017	MORGAN STANLEY & CO	X X X	102,102	110,000	941
458140AU4	INTEL CORP		03/09/2017	JPM SECURITIES-FIXED	X X X	61,449	65,000	540
46625HHS2	JPMORGAN CHASE & CO		08/01/2017	JPM SECURITIES-FIXED	X X X	106,858	100,000	147
46625HHU7	JPMORGAN CHASE & CO		12/07/2017	GOLDMAN SACHS & CO	X X X	125,930	120,000	793
46625HNJ5	JPMORGAN CHASE & CO		04/21/2017	WELLS FARGO SECS LLC	X X X	62,321	60,000	177
49326EEE9	KEYCORP		01/04/2017	MERRILL LYNCH PIERCE	X X X	60,328	60,000	100
50077LAH9	KRAFT HEINZ FOODS CO		12/07/2017	PERSHING & COMPANY	X X X	105,849	105,000	1,299
532457BP2	ELI LILLY & CO		05/04/2017	BANC/AMERICA SECUR.L	X X X	84,970	85,000	
55336VAK6	MPLX LP		08/31/2017	VARIOUS	X X X	59,269	60,000	176
58013MEX8	MCDONALD'S CORP		12/07/2017	GOLDMAN SACHS & CO	X X X	126,443	125,000	19
581557BE4	MCKESSON CORP		01/05/2017	PERSHING LLC, JERSEY	X X X	62,199	60,000	728
585055BG0	MEDTRONIC INC		01/04/2017	TD SECS (USA) INC, N	X X X	60,736	60,000	475
585055BS4	MEDTRONIC INC		05/18/2017	BANC/AMERICA SECUR.L	X X X	62,558	60,000	397
59156RBB3	METLIFE INC		01/13/2017	CITIGROUP GBL MKTS/S	X X X	80,732	75,000	309
594918BH6	MICROSOFT CORP		05/05/2017	WELLS FARGO SECS LLC	X X X	101,482	100,000	52
61744YAH1	MORGAN STANLEY		05/16/2017	MORGAN STANLEY & CO	X X X	124,739	125,000	
61747YDU6	MORGAN STANLEY		06/20/2017	JPM SECURITIES-FIXED	X X X	62,897	60,000	212
61747YDW2	MORGAN STANLEY		01/03/2017	CITIGROUP GBL MKTS/S	X X X	60,466	60,000	702
651229AW6	NEWELL BRANDS INC		04/06/2017	JPM SECURITIES-FIXED	X X X	62,809	60,000	70
666807BQ4	NORTHROP GRUMMAN CORP		10/10/2017	JPM SECURITIES-FIXED	X X X	59,992	60,000	
67103HAE7	O'REILLY AUTOMOTIVE INC		04/21/2017	US BANKCORP INVESTME	X X X	40,410	40,000	162
68389XAU9	ORACLE CORP		05/03/2017	US BANKCORP INVESTME	X X X	103,953	100,000	1,133
693476BN2	PNC FINANCIAL SERVICES GROUP INC/THE		01/03/2017	SOUTHWEST SECURITIES	X X X	82,230	80,000	865
695156AS8	PACKAGING CORP OF AMERICA		12/11/2017	WELLS FARGO SECS LLC	X X X	74,920	75,000	
74432QCB9	PRUDENTIAL FINANCIAL INC		03/07/2017	CITIGROUP GLOBAL MKT	X X X	151,278	150,000	245
747525AT0	QUALCOMM INC		05/19/2017	GOLDMAN SACHS & CO	X X X	59,827	60,000	
760759AS9	REPUBLIC SERVICES INC		11/13/2017	JPM SECURITIES-FIXED	X X X	29,950	30,000	
80284TAF2	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		02/23/2017	CITIGROUP GLOBAL MKT	X X X	134,999	135,000	
863667AK7	STRYKER CORP		01/05/2017	MILLENNIUM ADVISORS	X X X	55,234	55,000	373

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
86765BAR0 ...	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		01/13/2017 ..	WELLS FARGO SECURITI	X X X	63,535	60,000	792
883556BR2 ...	THERMO FISHER SCIENTIFIC INC		05/04/2017 ..	US BANKCORP INVESTME	X X X	43,198	45,000	184
887317AF2 ...	TIME WARNER INC		12/11/2017 ..	JPM SECURITIES-FIXED	X X X	147,365	140,000	1,668
887317AZ8 ...	TIME WARNER INC		05/03/2017 ..	WELLS FARGO SECS LLC	X X X	60,554	60,000	730
90131HAN5 ...	21ST CENTURY FOX AMERICA INC		01/13/2017 ..	MILLENNIUM ADVISORS	X X X	71,451	65,000	1,719
91159HHE3 ...	US BANCORP		01/04/2017 ..	KEYBANC CAPITAL MARK	X X X	80,409	80,000	234
913017CR8 ...	UNITED TECHNOLOGIES CORP		05/10/2017 ..	BARCLAYS CAPITAL FIX	X X X	59,729	60,000	57
91324PCY6 ...	UNITEDHEALTH GROUP INC		03/08/2017 ..	JPM SECURITIES-FIXED	X X X	79,591	80,000 .....	.....
92340LAC3 ...	VEREIT OPERATING PARTNERSHIP LP		08/08/2017 ..	JPM SECURITIES-FIXED	X X X	74,498	75,000 .....	.....
92343VBC7 ...	VERIZON COMMUNICATIONS INC		04/07/2017 ..	RBC CAPITAL MARKETS	X X X	61,832	60,000	939
931142DP5 ...	WAL-MART STORES INC		01/19/2017 ..	GOLDMAN SACHS & CO.	X X X	102,604	100,000	843
949746SK8 ...	WELLS FARGO & CO		01/17/2017 ..	WELLS FARGO SECURITI	X X X	90,000	90,000 .....	.....
96949LAD7 ...	WILLIAMS PARTNERS LP		08/16/2017 ..	BANC/AMERICA SECUR.L	X X X	39,848	40,000	317
970648AF8 ...	WILLIS NORTH AMERICA INC		05/11/2017 ..	BANC/AMERICA SECUR.L	X X X	44,961	45,000 .....	.....
98956PAK8 ...	ZIMMER BIOMET HOLDINGS INC		04/24/2017 ..	PERSHING & COMPANY	X X X	111,327	110,000	215
775109AW1 ...	ROGERS COMMUNICATIONS INC	A	01/09/2017 ..	KING (CL) & ASSOCIAT	X X X	60,041	60,000	585
78013GKN4 ...	ROYAL BANK OF CANADA	A	10/18/2017 ..	RBC CAPITAL MARKETS	X X X	119,930	120,000 .....	.....
89114QBE7 ...	TORONTO-DOMINION BANK/THE	A	01/18/2017 ..	TORONTO DOMINION SEC	X X X	210,183	210,000	34
893526DK6 ...	TRANSCANADA PIPELINES LTD	A	08/18/2017 ..	VARIOUS	X X X	126,255	120,000	1,778
05565QDL9 ...	BP CAPITAL MARKETS PLC	D	02/08/2017 ..	BNP PARIBAS SEC CORP	X X X	99,994	100,000 .....	.....
06738EAS4 ...	BARCLAYS PLC	D	04/21/2017 ..	PERSHING & COMPANY	X X X	203,174	200,000	2,169
404280AN9 ...	HSBC HOLDINGS PLC	D	01/04/2017 ..	JP MORGAN CHASE BANK	X X X	41,601	40,000	440
45687AAJ1 ...	INGERSOLL-RAND GLOBAL HOLDING CO LTD	C	09/22/2017 ..	MORGAN STANLEY & CO	X X X	86,749	80,000	954
53944YAC7 ...	LLOYDS BANKING GROUP PLC	D	01/04/2017 ..	GOLDMAN SACHS & CO.	X X X	204,301	205,000 .....	.....
767201AS5 ...	RIO TINTO FINANCE USA LTD	D	03/28/2017 ..	BANC/AMERICA SECUR.L	X X X	62,233	60,000	663
822582BP6 ...	SHELL INTERNATIONAL FINANCE BV	D	12/07/2017 ..	BNP PARIBAS SEC CORP	X X X	105,067	105,000	203
89153VAL3 ...	TOTAL CAPITAL INTERNATIONAL SA	D	01/13/2017 ..	MITSUBISHI UFJ SECUR	X X X	63,049	60,000	619
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,679,428	10,575,000	39,069
8399997 Subtotal - Bonds - Part 3						24,866,705	24,790,000	47,466
8399998 Summary item from Part 5 for Bonds						3,657,044	3,636,179	11,129
8399999 Subtotal - Bonds						28,523,749	28,426,179	58,595
8999998 Summary Item from Part 5 for Preferred Stocks .....						.....	X X X .....	.....
8999999 Subtotal - Preferred Stocks .....						.....	X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks .....						.....	X X X .....	.....
9799999 Subtotal - Common Stocks .....						.....	X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks .....						.....	X X X .....	.....
9999999 Totals						28,523,749	X X X	58,595

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
Bonds - U.S. Governments																				
9128282C3	UNITED STATES TREASURY NOTE/BOND		06/20/2017	JPM SECURITIES-FIXED	X X X	919,110	925,000	924,241	924,364		178		178		924,542		(5,432)	(5,432)	5,599	08/31/2018
9128282D1	UNITED STATES TREASURY NOTE/BOND		08/22/2017	JP MORGAN CHASE																
				BANK	X X X	155,075	160,000	158,725	158,775		112		112		158,887		(3,812)	(3,812)	2,152	08/31/2023
912828L24	UNITED STATES TREASURY NOTE/BOND		05/25/2017	BARCLAYS CAPITAL FIX	X X X	205,296	205,000	203,358	203,652		90		90		203,741		1,555	1,555	2,831	08/31/2022
912828L40	UNITED STATES TREASURY NOTE/BOND		08/01/2017	VARIOUS	X X X	2,268,204	2,275,000	2,282,295	2,278,696		(1,086)		(1,086)		2,277,610		(9,406)	(9,406)	17,852	09/15/2018
912828N71	UNITED STATES TREASURY INFLATION INDEXED		12/13/2017	JPM SECURITIES-FIXED	X X X	315,037	311,544	311,214	311,727	(599)	(678)		(1,277)		310,450		4,587	4,587	2,722	01/15/2026
912828Q94	UNITED STATES TREASURY NOTE/BOND		04/04/2017	VARIOUS	X X X	1,519,541	1,525,000	1,524,106	1,524,392		108		108		1,524,500		(4,959)	(4,959)	4,680	04/30/2018
912828T34	UNITED STATES TREASURY NOTE/BOND		01/09/2017	CITIGROUP GBL MKTS/S	X X X	149,745	155,000	154,824	154,833		1		1		154,834		(5,089)	(5,089)	489	09/30/2021
912828T42	UNITED STATES TREASURY NOTE/BOND		10/04/2017	JPM SECURITIES-FIXED	X X X	710,755	715,000	713,604	713,771		532		532		714,303		(3,548)	(3,548)	5,436	09/30/2018
912828T67	UNITED STATES TREASURY NOTE/BOND		01/17/2017	GOLDMAN SACHS & CO.	X X X	209,306	215,000	214,366	214,386		6		6		214,392		(5,086)	(5,086)	587	10/31/2021
912828T83	UNITED STATES TREASURY NOTE/BOND		08/31/2017	MORGAN STANLEY & CO	X X X	472,198	475,000	474,425	474,471		192		192		474,663		(2,464)	(2,464)	2,982	10/31/2018
912828TW0	UNITED STATES TREASURY NOTE/BOND		02/02/2017	VARIOUS	X X X	1,109,979	1,110,000	1,110,434	1,110,248		(26)		(26)		1,110,222		(242)	(242)	2,159	10/31/2017
912828U24	UNITED STATES TREASURY NOTE/BOND		06/23/2017	GOLDMAN SACHS & CO	X X X	417,375	430,000	410,062	410,087		641		641		410,728		6,647	6,647	4,181	11/15/2026
912828U40	UNITED STATES TREASURY NOTE/BOND		11/02/2017	VARIOUS	X X X	5,971,291	5,995,000	5,973,373	5,973,576		5,348		5,348		5,978,924		(7,632)	(7,632)	33,217	11/30/2018
912828U65	UNITED STATES TREASURY NOTE/BOND		01/19/2017	GOLDMAN SACHS & CO.	X X X	411,385	415,000	410,806	410,829		43		43		410,871		514	514	1,018	11/30/2021
912828UR9	UNITED STATES TREASURY NOTE/BOND		03/03/2017	GOLDMAN SACHS & CO	X X X	448,770	450,000	448,365	449,027		147		147		449,175		(405)	(405)	1,743	02/28/2018
912828W55	UNITED STATES TREASURY NOTE/BOND		04/21/2017	GOLDMAN SACHS & CO	X X X	206,345	205,000	203,751	203,751		31		31		203,782		2,563	2,563	574	02/28/2022
0599999 Subtotal - Bonds - U.S. Governments						15,489,412	15,566,544	15,517,949	15,312,834	(599)	5,639		5,040		15,521,624		(32,209)	(32,209)	88,222	X X X
Bonds - All Other Governments																				
68323AAC8	PROVINCE OF ONTARIO CANADA	A	12/15/2017	MATURITY	X X X	110,000	110,000	114,875	112,068		(2,068)		(2,068)		110,000				3,465	12/15/2017
1099999 Subtotal - Bonds - All Other Governments						110,000	110,000	114,875	112,068		(2,068)		(2,068)		110,000				3,465	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
882723EX3	STATE OF TEXAS		08/01/2017	MATURITY	X X X	100,000	100,000	100,990	100,301		(301)		(301)		100,000				1,467	08/01/2017
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						100,000	100,000	100,990	100,301		(301)		(301)		100,000				1,467	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3135G0ZA4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/07/2017	CITIGROUP GLOBAL MKT	X X X	221,870	220,000	223,933	222,429		(775)		(775)		221,654		216	216	4,343	02/19/2019
31398ADM1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/05/2017	BARCLAYS CAPITAL INC	X X X	158,093	155,000	166,890	158,025		(149)		(149)		157,875		218	218	625	06/12/2017
68428LDP6	COUNTY OF ORANGE CA		05/01/2017	MATURITY	X X X	190,000	190,000	190,000	190,000						190,000				1,693	05/01/2017
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						569,963	565,000	580,823	570,454		(924)		(924)		569,529		434	434	6,661	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RCC4	AT&T INC		12/11/2017	TORONTO DOMINION SEC	X X X	185,237	185,000	187,115	186,586		(679)		(679)		185,907		(671)	(671)	5,342	03/11/2019
00817YAT5	AETNA INC		03/16/2017	CALL 101	X X X	85,000	85,000	84,936	84,948		4		4		84,952		48	48	1,294	06/07/2019
02007LAC6	ALLY AUTO RECEIVABLES TRUST 2016-3		08/15/2017	BARCLAYS CAPITAL FIX	X X X	119,855	120,000	119,988	119,988		8		8		119,996		(141)	(141)	1,166	08/17/2020
02209SAJ2	ALTRIA GROUP INC		02/21/2017	MORGAN STANLEY & CO	X X X	52,868	45,000	55,982	52,427		(408)		(408)		52,019		849	849	2,289	08/06/2019
03065DAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		11/15/2017	JP MORGAN CHASE BANK	X X X	144,417	145,000	144,992	144,994		2		2		144,997		(580)	(580)	1,994	05/10/2021
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC		12/07/2017	RBC CAPITAL MARKETS	X X X	59,916	60,000	60,664	60,511		(229)		(229)		60,282		(366)	(366)	1,552	02/01/2019
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC		09/12/2017	CREDIT SUISSE FIRST	X X X	132,278	130,000	129,593	129,665		55		55		129,722		2,557	2,557	3,856	02/01/2021
037833AJ9	APPLE INC		05/01/2017	JP MORGAN CHASE BANK	X X X	74,780	75,000	74,603	74,766		59		59		74,825		(46)	(46)	377	05/03/2018
039483AY8	ARCHER-DANIELS-MIDLAND CO		08/02/2017	WELLS FARGO SECS LLC	X X X	56,297	55,000	60,206	57,574		(1,270)		(1,270)		56,304		(6)	(6)	2,681	03/15/2018
053332AU6	AUTOZONE INC		04/06/2017	MILLENNIUM ADVISORS	X X X	74,370	75,000	75,223	75,171		(23)		(23)		75,149		(779)	(779)	576	04/21/2019
05348EAQ2	AVALONBAY COMMUNITIES INC		04/05/2017	US BANKCORP INVESTME	X X X	55,161	55,000	54,098	54,252		33		33		54,285		876	876	924	09/15/2022
05531FAS2	BB&T CORP		10/23/2017	BAIRD ROBERT W & CO	X X X	90,949	90,000	90,718	90,503		(135)		(135)		90,368		581	581	2,818	01/15/2020

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
05582XAD4	BMW VEHICLE LEASE TRUST 2016-2		10/18/2017	JP MORGAN CHASE																
06051GEX3	BANK OF AMERICA CORP		07/19/2017	BANK	X X X	109,678	110,000	109,985	109,988		6		6		109,994		(316)	(316)	1,311	09/20/2019
097023BE4	BOEING CO/THE		02/14/2017	GOLDMAN SACHS & CO	X X X	75,776	75,000	76,232	75,953		(255)		(255)		75,698		79	79	1,983	01/15/2019
14040HBE4	CAPITAL ONE FINANCIAL CORP		10/26/2017	WELLS FARGO SECS LLC	X X X	74,588	75,000	75,043	75,029		(3)		(3)		75,027		(439)	(439)	182	05/15/2018
149123BV2	CATERPILLAR INC		03/20/2017	RBC CAPITAL MARKETS US BANKCORP	X X X	70,403	70,000	70,403	70,264		(96)		(96)		70,168		235	235	1,744	04/24/2019
166764AA8	CHEVRON CORP		03/06/2017	INVESTME	X X X	47,534	45,000	48,216	47,515		(121)		(121)		47,393		141	141	566	05/27/2021
17291EAT8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		04/27/2017	BARCLAYS CAPITAL FIX DEUTSCHE BANC/ALEX B	X X X	49,929	50,000	49,787	49,911		18		18		49,928				144	12/05/2017
17325GAB2	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		04/27/2017	DEUTSCHE BANC/ALEX B	X X X	153,879	150,000	154,498	154,423		(71)		(71)		154,351		(472)	(472)	1,861	12/01/2049
191216BV1	COCA-COLA CO/THE		10/24/2017	BNP PARIBAS SEC CORP	X X X	155,503	155,000	159,646	159,425		35		35		159,460		(3,957)	(3,957)	1,585	11/01/2049
198280AF6	COLUMBIA PIPELINE GROUP INC		04/04/2017	WELLS FARGO SECS LLC	X X X	79,674	80,000	79,944	79,955		15		15		79,970		(296)	(296)	996	05/30/2019
20030NAW1	COMCAST CORP		04/24/2017	TORONTO DOMINION SEC	X X X	21,045	20,000	21,519	21,475		(42)		(42)		21,434		(388)	(388)	315	06/01/2025
26875PAL5	EOG RESOURCES INC		10/17/2017	BAIRD ROBERT W & CO	X X X	57,374	55,000	60,092	58,490		(812)		(812)		57,678		(304)	(304)	1,411	05/15/2018
29273RAS8	ENERGY TRANSFER LP		04/04/2017	BANC/AMERICA SECUR.L	X X X	50,391	50,000	50,621	50,450		(110)		(110)		50,339		51	51	1,286	04/01/2020
29429EAB7	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		04/27/2017	DEUTSCHE BANC/ALEX B	X X X	49,772	50,000	44,335	45,101		181		181		45,281		4,491	4,491	1,230	02/01/2023
30161MAH6	EXELON GENERATION CO LLC		06/16/2017	DEUTSCHE BANC/ALEX B	X X X	125,635	125,000	128,750	128,250		259		259		128,509		(2,874)	(2,874)	1,251	07/01/2049
313747AW7	FEDERAL REALTY INVESTMENT TRUST		03/02/2017	MILLENNIUM ADVISORS	X X X	74,257	71,000	74,285	73,457		(315)		(315)		73,143		1,114	1,114	2,051	10/01/2020
36251LAD5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		11/08/2017		X X X	29,826	30,000	29,931	29,948		2		2		29,950		(124)	(124)	493	01/15/2021
36252TAP0	GS MORTGAGE SECURITIES TRUST 2016-GS2		01/12/2017	BANC/AMERICA SECUR.L	X X X	129,914	130,000	129,987	129,992		4		4		129,996		(82)	(82)	1,872	09/20/2019
38013GAD1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		01/12/2017	GOLDMAN SACHS & CO,	X X X	177,871	175,000	180,245	179,075		(81)		(81)		178,994		(1,123)	(1,123)	602	05/01/2049
38141GFG4	GOLDMAN SACHS GROUP INC/THE		06/07/2017	CITIGROUP GLOBAL MKT	X X X	225,466	225,000	226,318	225,823		(232)		(232)		225,591		(126)	(126)	1,989	07/22/2019
41284DAC6	HARLEY-DAVIDSON MOTORCYCLE TRUST 2016-A		01/23/2017	MORGAN STANLEY & CO	X X X	72,854	70,000	76,481	72,915		(188)		(188)		72,726		128	128	2,175	01/18/2018
437076BE1	HOME DEPOT INC/THE		11/15/2017	JP MORGAN CHASE	X X X	164,349	165,000	164,988	164,991		5		5		164,995		(646)	(646)	2,039	01/15/2021
437076BN1	HOME DEPOT INC/THE		02/07/2017	BANK	X X X	35,333	35,000	35,431	35,286		(13)		(13)		35,273		61	61	107	06/15/2019
43814QAC2	HONDA AUTO RECEIVABLES 2016-2 OWNER TRUS		05/01/2017	MORGAN STANLEY & CO	X X X	51,470	55,000	51,051			84		84		51,135		334	334	743	09/15/2026
454889AP1	INDIANA MICHIGAN POWER CO		10/04/2017	WELLS FARGO SECS LLC	X X X	149,672	150,000	149,997	149,995		4		4		149,999		(327)	(327)	1,685	04/15/2020
46625HJL5	JPMORGAN CHASE & CO		11/08/2017	PERSHING & COMPANY	X X X	56,198	55,000	55,212	55,180		(24)		(24)		55,156		1,042	1,042	2,029	03/15/2023
46625HJR2	JPMORGAN CHASE & CO		08/01/2017	DEUTSCHE BANC/ALEX B	X X X	80,031	80,000	79,583	79,787		91		91		79,878		153	153	935	05/15/2018
46625HRL6	JPMORGAN CHASE & CO		12/07/2017	GOLDMAN SACHS & CO	X X X	105,351	105,000	107,206	106,696		(765)		(765)		105,931		(581)	(581)	3,379	01/28/2019
46645UAQ0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		04/21/2017	BANC/AMERICA SECUR.L	X X X	74,101	75,000	73,961	74,042		44		44		74,085		15	15	889	05/18/2023
50076QAZ9	KRAFT HEINZ FOODS CO		12/01/2017	PAYDOWN	X X X	23,351	23,351	23,351	23,351						23,351				242	12/01/2049
55616XAL1	MACY'S RETAIL HOLDINGS INC		02/23/2017	JEFFERIES & CO. - BO	X X X	87,035	85,000	86,766	86,468		(40)		(40)		86,428		607	607	678	06/06/2022
58013MEW0	MCDONALD'S CORP		02/10/2017	CITIGROUP GLOBAL MKT	X X X	52,302	55,000	53,555	53,731		18		18		53,749		(1,447)	(1,447)	410	06/01/2024
585055BG0	MEDTRONIC INC		12/07/2017	JPM SECURITIES-FIXED	X X X	75,134	75,000	76,544	76,167		(566)		(566)		75,601		(468)	(468)	1,593	12/07/2018
594918AH7	MICROSOFT CORP		05/18/2017	MILLENNIUM ADVISORS	X X X	50,918	50,000	50,661	45,470		(62)		(62)		50,469		448	448	861	03/15/2020
61746BDX1	MORGAN STANLEY		05/05/2017	SUMRIDGE PARTNERS	X X X	67,491	65,000	68,732	67,840		(260)		(260)		67,580		(89)	(89)	1,186	10/01/2020
61945CAC7	MOSAIC CO/THE		05/16/2017	MORGAN STANLEY & CO	X X X	186,373	185,000	184,876	184,913		15		15		184,929		1,444	1,444	3,626	02/01/2019
651229AT3	NEWELL BRANDS INC		10/26/2017	VARIOUS	X X X	47,052	45,000	45,817	45,704		(65)		(65)		45,639		1,413	1,413	1,577	11/15/2023
65473QAR4	NISSAN AUTO RECEIVABLES 2016-A OWNER TRU		03/22/2017	NON-BROKER/ *TRADE*	X X X	36,633	36,000	36,768	36,601		(62)		(62)		36,538		95	95	465	03/29/2019
65478UAD1	PHILIP MORRIS INTERNATIONAL INC		05/22/2017	WELLS FARGO SECS	X X X	60,738	55,000	61,928	60,265		(540)		(540)		59,725		1,013	1,013	2,090	09/15/2020
718172AA7			11/15/2017	LLC	X X X	49,797	50,000	50,125	50,091		(44)		(44)		50,047		(251)	(251)	618	10/15/2020
			02/15/2017	BARCLAYS CAPITAL FIX	X X X	57,700	55,000	60,757	57,978		(303)		(303)		57,675		25	25	820	05/16/2018

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
74432QBC8	PRUDENTIAL FINANCIAL INC		03/07/2017	GOLDMAN SACHS & CO	X X X	12,381	12,000	12,837	12,517		(105)		(105)		12,412		(31)	(31)	198	12/01/2017
760759AL4	REPUBLIC SERVICES INC		10/03/2017	BANC/AMERICA SECUR.L	X X X	55,729	55,000	57,800	56,481		(816)		(816)		55,665		63	63	1,858	05/15/2018
761713BC9	REYNOLDS AMERICAN INC		02/21/2017	MILLENNIUM ADVISORS	X X X	60,401	60,000	61,217	60,848		(86)		(86)		60,761		(360)	(360)	276	06/12/2018
761713BE5	REYNOLDS AMERICAN INC		02/21/2017	GOLDMAN SACHS & CO	X X X	38,971	38,000	39,005	38,739		(31)		(31)		38,709		262	262	247	06/12/2020
80285EAD9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		02/14/2017	GOLDMAN SACHS & CO	X X X	230,270	230,000	230,557	230,397		(38)		(38)		230,359		(89)	(89)	642	03/16/2020
842587CQ8	SOUTHERN CO/THE		04/10/2017	JPM SECURITIES-FIXED	X X X	89,433	90,000	89,983	89,987		1		1		89,988		(555)	(555)	1,475	07/01/2019
86765BAR0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		04/04/2017	GOLDMAN SACHS & CO	X X X	47,466	45,000	45,855	29,977		(42)		(42)		45,819		1,647	1,647	1,023	04/01/2021
86765BAT6	SUNOCO LOGISTICS PARTNERS OPERATIONS LP		05/01/2017	CITIGROUP GLOBAL MKT	X X X	29,645	30,000	30,109	30,105		(3)		(3)		30,102		(457)	(457)	949	07/15/2026
87165BAB9	SYNCHRONY FINANCIAL		05/02/2017	CREDIT SUISSE FIRST	X X X	157,254	155,000	157,245	156,979		(257)		(257)		156,722		531	531	3,358	08/15/2019
887317AT2	TIME WARNER INC		05/03/2017	WELLS FARGO SECS LLC	X X X	45,087	45,000	45,050	45,033		(5)		(5)		45,029		59	59	412	06/01/2019
887317AZ8	TIME WARNER INC		12/12/2017	VARIOUS	X X X	39,729	40,000	40,078	29,990		(5)		(5)		40,077		(348)	(348)	1,003	01/15/2026
91324PBM3	UNITEDHEALTH GROUP INC		03/08/2017	GOLDMAN SACHS & CO	X X X	47,363	45,000	48,148	47,339		(124)		(124)		47,215		149	149	717	10/15/2020
92277GAD9	VENTAS REALTY LP		06/14/2017	JANNEY MONTGOMERY SC	X X X	56,569	55,000	53,992	54,117		49		49		54,166		2,403	2,403	1,306	05/01/2024
92343VDF8	VERIZON COMMUNICATIONS INC		02/03/2017	NON-BROKER/ *TRADE*,	X X X	44,771	45,000	44,893	44,904		3		3		44,907		(137)	(137)	313	08/15/2019
92826CAB8	VISA INC		01/20/2017	BAIRD, ROBERT W & CO	X X X	70,056	70,000	69,941	69,708		5		5		69,712		344	344	175	12/14/2020
931142DP5	WAL-MART STORES INC		02/14/2017	JP MORGAN CHASE BANK	X X X	51,368	50,000	51,302	55,115		(11)		(11)		51,291		77	77	527	04/22/2024
931427AE8	WALGREENS BOOTS ALLIANCE INC		01/19/2017	PERSHING LLC, JERSEY	X X X	55,078	55,000	55,277	55,115		(8)		(8)		55,107		(29)	(29)	179	11/17/2017
94974BGH7	WELLS FARGO & CO		01/17/2017	CITIGROUP GBL MKTS/S	X X X	77,330	80,000	77,754	78,035		11		11		78,046		(716)	(716)	1,007	02/19/2025
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		12/01/2017	PAYDOWN	X X X	12,468	12,468	12,468	12,467		1		1		12,468				90	08/01/2049
98956PAE2	ZIMMER BIOMET HOLDINGS INC		04/24/2017	BANC/AMERICA SECUR.L	X X X	45,098	45,000	45,408	45,271		(69)		(69)		45,203		(105)	(105)	515	04/01/2018
98956PAK8	ZIMMER BIOMET HOLDINGS INC		01/09/2017	US BANCORP INVESTMEN	X X X	55,230	55,000	55,183	55,132		(1)		(1)		55,131		99	99	417	04/01/2020
136375BT8	CANADIAN NATIONAL RAILWAY CO	A	09/22/2017	MILLENNIUM ADVISORS	X X X	47,403	45,000	50,147	48,244		(1,081)		(1,081)		47,163		241	241	2,671	03/01/2019
78010USN8	ROYAL BANK OF CANADA	A	10/18/2017	GOLDMAN SACHS & CO	X X X	85,428	85,000	85,612	85,421		(150)		(150)		85,270		158	158	2,005	03/15/2019
867224AA5	SUNCOR ENERGY INC	A	08/03/2017	MILLENNIUM ADVISORS	X X X	46,440	45,000	44,444	44,487		34		34		44,521		1,920	1,920	1,112	12/01/2024
89352HAN9	TRANSCANADA PIPELINES LTD	A	08/18/2017	WELLS FARGO SECS LLC	X X X	65,046	65,000	65,350	65,158		(98)		(98)		65,059		(13)	(13)	1,358	01/12/2018
055451AH1	BHP BILLITON FINANCE USA LTD	D	02/23/2017	NON-BROKER/ *TRADE*,	X X X	71,977	65,000	73,483	71,681		(480)		(480)		71,200		777	777	1,772	04/01/2019
05565QBP2	BP CAPITAL MARKETS PLC	D	04/04/2017	BAIRD ROBERT W & CO	X X X	96,770	90,000	99,213	96,978		(470)		(470)		96,508		262	262	2,093	10/01/2020
539473AQ1	LLOYDS BANK PLC	D	01/04/2017	TD SECS (USA) INC, N	X X X	70,455	70,000	72,998	70,465		(43)		(43)		70,422		33	33	825	03/28/2017
822582BM3	SHELL INTERNATIONAL FINANCE BV	D	12/07/2017	PERSHING & COMPANY	X X X	54,852	55,000	54,819	54,888		57		57		54,944		(93)	(93)	971	11/10/2018
822582BX9	SHELL INTERNATIONAL FINANCE BV	D	07/19/2017	MORGAN STANLEY & CO	X X X	28,956	30,000	29,696	29,704		15		15		29,719		(763)	(763)	650	09/12/2026
88167AAB7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	10/03/2017	US BANKCORP INVESTME	X X X	19,722	20,000	19,998	19,998						19,999		(277)	(277)	410	07/19/2019
88167AAE1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	10/03/2017	VARIOUS	X X X	105,023	115,000	112,280	112,301		196		196		112,497		(7,474)	(7,474)	3,120	10/01/2026
89641UAA9	TRINITY ACQUISITION PLC	D	05/16/2017	BAIRD ROBERT W & CO	X X X	37,437	35,000	36,182	36,013		(51)		(51)		35,962		1,473	1,473		08/15/2023
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					6,524,732	6,462,819	6,570,069	6,401,859		(10,474)		(10,474)		6,524,770		(48)	(48)	110,794	X X X
8399997	Subtotal - Bonds - Part 4					22,794,107	22,804,363	22,884,706	22,497,516	(599)	(8,128)		(8,727)		22,825,923		(31,823)	(31,823)	210,609	X X X
8399998	Summary Item from Part 5 for Bonds					3,652,150	3,636,179	3,657,044			(3,574)		(3,574)		3,653,468		(1,321)	(1,321)	42,598	X X X
8399999	Subtotal - Bonds					26,446,257	26,440,542	26,541,750	22,497,516	(599)	(11,702)		(12,301)		26,479,391		(33,144)	(33,144)	253,207	X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X													X X X
8999999	Subtotal - Preferred Stocks						X X X													X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9799999	Subtotal - Common Stocks						X X X													X X X
9899999	Subtotal - Preferred and Common Stocks						X X X													X X X
9999999	Totals					26,446,257	X X X	26,541,750	22,497,516	(599)	(11,702)		(12,301)		26,479,391		(33,144)	(33,144)	253,207	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																				
9128282P4 ...	UNITED STATES TREASURY NOTE/BOND		08/31/2017	BARCLAYS CAPITAL FIX JPM	11/02/2017	GOLDMAN SACHS & CO	415,000	418,177	412,860	418,072		(106)		(106)			(5,212)	(5,212)	2,009	677
912828Q60 ...	UNITED STATES TREASURY INFLATION INDEXED		04/21/2017	SECURITIES-FIXED UBS SECURITIES	10/05/2017	LLC BANC/AMERICA	206,664	207,478	207,380	207,244		(234)		(234)			136	136	123	6
912828V49 ...	UNITED STATES TREASURY INFLATION INDEXED		10/05/2017	LLC GOLDMAN SACHS & CO	12/13/2017	SECUR.L JPM	214,515	210,530	211,683	210,577		47		47			1,106	1,106	332	180
912828W30 ...	UNITED STATES TREASURY NOTE/BOND		03/03/2017		12/05/2017	SECURITIES-FIXED	825,000	821,681	818,716	822,929		1,248		1,248			(4,213)	(4,213)	7,128	151
0599999 Subtotal - Bonds - U.S. Governments							1,661,179	1,657,866	1,650,639	1,658,822		955		955			(8,183)	(8,183)	9,592	1,014
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258MODV8 ...	AMERICAN EXPRESS CREDIT CORP		01/04/2017	VARIOUS TD SECS (USA) INC,	11/01/2017	TORONTO DOMINION SEC	60,000	60,025	60,023	60,012		(14)		(14)			12	12	1,359	474
035242AG1 ...	ANHEUSER-BUSCH INBEV FINANCE INC		01/04/2017	N	12/07/2017	RBC CAPITAL MARKETS	60,000	60,124	59,916	60,069		(55)		(55)			(153)	(153)	1,552	500
053332AU6 ...	AUTOZONE INC		01/25/2017	WELLS FARGO SECS LLC	04/06/2017	MILLENNIUM ADVISORS	65,000	64,505	64,454	64,549		44		44			(95)	(95)	499	290
084664CK5 ...	BERKSHIRE HATHAWAY FINANCE CORP		01/04/2017	MERRILL LYNCH PIERCE	05/05/2017	BANC/AMERICA SECUR.L	120,000	118,458	119,086	118,652		194		194			434	434	1,148	624
20030NBA8 ...	COMCAST CORP		04/24/2017	MORGAN STANLEY & CO	08/11/2017	US BANKCORP INVESTME	55,000	59,994	59,487	59,479		(515)		(515)			8	8	1,298	441
22160KAK1 ...	COSTCO WHOLESALE CORP		05/09/2017	CITIGROUP GLOBAL MKT	09/22/2017	MORGAN STANLEY & CO	60,000	59,775	60,124	59,790		15		15			333	333	491	
24422ETM1 ...	JOHN DEERE CAPITAL CORP		01/03/2017	MERRILL LYNCH PIERCE	06/19/2017	UBS SECURITIES LLC	180,000	179,883	180,149	179,912		29		29			237	237	1,370	
313747AY3 ...	FEDERAL REALTY INVESTMENT TRUST		06/20/2017	DEUTSCHE BANC/ALEX B	12/08/2017	DEUTSCHE BANC/ALEX B	60,000	59,450	59,675	59,472		23		23			202	202	915	
38141GVT8 ...	GOLDMAN SACHS GROUP INC/THE		01/04/2017	GOLDMAN SACHS & CO	01/23/2017	MILLENNIUM ADVISORS	80,000	79,776	79,824	79,781		5		5			43	43	404	329
38141GWC4 ...	GOLDMAN SACHS GROUP INC/THE		01/23/2017	GOLDMAN SACHS & CO	04/21/2017	BANC/AMERICA SECUR.L	105,000	104,664	105,885	104,676		12		12			1,209	1,209	788	
38147MAA3 ...	GOLDMAN SACHS GROUP INC/THE		01/13/2017	GOLDMAN SACHS & CO	07/19/2017	GOLDMAN SACHS & CO	80,000	81,118	80,931	80,739		(379)		(379)			192	192	1,192	
437076BE1 ...	HOME DEPOT INC/THE		01/05/2017	JPMORGAN SECURITIES	02/07/2017	MORGAN STANLEY & CO	80,000	80,877	80,762	80,845		(31)		(31)			(84)	(84)	244	111
46625HJR2 ...	JPMORGAN CHASE & CO		01/06/2017	MILLENNIUM ADVISORS	12/07/2017	PERSHING & COMPANY	60,000	60,628	60,200	60,349		(278)		(278)			(149)	(149)	1,931	638
50076QAX4 ...	KRAFT HEINZ FOODS CO		01/12/2017	MORGAN STANLEY & CO	12/07/2017	JPM SECURITIES-FIXED	75,000	79,895	77,087	77,166		(2,729)		(2,729)			(79)	(79)	5,972	1,850
55336VAK6 ...	MPLX LP		02/07/2017	CITIGROUP GLOBAL MKT	10/17/2017	BANC/AMERICA SECUR.L	50,000	49,917	51,503	49,923		6		6			1,580	1,580	1,427	
56585AAG7 ...	MARATHON PETROLEUM CORP		05/05/2017	BARCLAYS CAPITAL FIX	06/29/2017	BNY/SUNTRUST CAPITAL	60,000	59,638	60,748	59,645		7		7			1,103	1,103	634	332
718172AH2 ...	PHILIP MORRIS INTERNATIONAL INC		01/12/2017	WELLS FARGO SECURITI	02/21/2017	MILLENNIUM ADVISORS	55,000	58,963	58,847	58,839		(125)		(125)			8	8	1,018	770
718172BZ1 ...	PHILIP MORRIS INTERNATIONAL INC		02/16/2017	CREDIT SUISSE FIRST	02/21/2017	BAIRD ROBERT W & CO	105,000	104,616	104,902	104,616		1		1			286	286	23	4
75884RAS2 ...	REGENCY CENTERS LP		01/18/2017	JPMORGAN SECURITIES	04/04/2017	WELLS FARGO SECS LLC	115,000	124,286	123,532	123,863		(423)		(423)			(331)	(331)	2,637	1,503
760759AP5 ...	REPUBLIC SERVICES INC		04/26/2017	WELLS FARGO SECS LLC	11/13/2017	MILLENNIUM ADVISORS	80,000	83,491	82,838	83,124		(367)		(367)			(285)	(285)	2,714	1,183
887317AZ8 ...	TIME WARNER INC		01/13/2017	MORGAN STANLEY & CO	12/12/2017	VARIOUS	60,000	60,298	60,184	60,280		(18)		(18)			(97)	(97)	1,462	26
91324PCB6 ...	UNITEDHEALTH GROUP INC		01/04/2017	MERRILL LYNCH PIERCE	03/08/2017	GOLDMAN SACHS & CO	80,000	79,720	79,654	79,743		23		23			(89)	(89)	643	412

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
008916AP3 ...	AGRIUM INC	A	04/26/2017	BANC/AMERICA		MORGAN STANLEY														
05565QDC9 ..	BP CAPITAL MARKETS PLC ...	D	01/04/2017	SECUR.L	09/22/2017	& CO	85,000	84,666	86,025	84,683		17		17			1,342	1,342	1,522	367
961214DG5 ..	WESTPAC BANKING CORP	D	01/03/2017	MILLENNIUM ADVISORS	02/08/2017	US BANKCORP INVESTME	85,000	84,442	84,718	84,465		24		24			252	252	400	261
				MERRILL LYNCH PIERCE	11/01/2017	PERSHING & COMPANY	60,000	59,969	60,957	59,974		5		5			983	983	1,363	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,975,000	1,999,178	2,001,511	1,994,646		(4,529)		(4,529)			6,862	6,862	33,006	10,115
8399998 Subtotal - Bonds							3,636,179	3,657,044	3,652,150	3,653,468		(3,574)		(3,574)			(1,321)	(1,321)	42,598	11,129
9899999 Subtotal - Preferred and Common Stocks																				
9999999 Totals								3,657,044	3,652,150	3,653,468		(3,574)		(3,574)			(1,321)	(1,321)	42,598	11,129

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	12
										Number of Shares	% of Outstanding
Preferred Stocks - U.S. Health Entity											
000000000	QualChoice Life and Health Insurance Co.		70998	000000000	2ciB6	No		1,500,000		1,500.000	100.000
0499999 Subtotal - Preferred Stocks - U.S. Health Entity								1,500,000		X X X	X X X
0999999 Subtotal - Preferred Stocks								1,500,000		X X X	X X X
1999999 Total - Preferred and Common Stocks								1,500,000		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 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Preferred Stocks					
000000000	QualChoice Life and Health Insurance Com	QCA Health Plan, Inc.		1,500.000	100.000
0199999 Subtotal - Preferred Stocks				X X X	X X X
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	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	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
8399999 Total Bonds															. X X X	.. X X X ..	. X X X .	.....	.....
8699999 Total - Parent, Subsidiaries and Affiliates											... X X X ...	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....
9199999 Total Short-Term Investments											... X X X ...	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....

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 Ave, New York, NY 10017						196,999	X X X
Arvest Bank	P.O. Box 1583, Little Rock, AR 72203			0.000	3,149		3,350,611	X X X
Bank of the Ozarks	P.O. Box 8811, Little Rock, AR 72231						277,695	X X X
Bank of America	100 N Tryon St., CHarlotte, NC 28255			0.000	29,937		21,336,217	X X X
PNC Bank	249 5th Ave, One PNC Plaza, Pittsburg, PA 15222						836,854	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 ..	33,086		25,998,376	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 ..	33,086		25,998,376	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 ..	33,086		25,998,376	X X X

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

1. January	12,510,989	4. April	13,479,237	7. July	17,732,871	10. October	20,761,136
2. February	15,376,256	5. May	12,268,198	8. August	17,028,179	11. November	22,036,561
3. March	16,363,564	6. June	14,686,305	9. September	21,031,174	12. December	25,998,376

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
6099999	Subtotal - Bonds - SVO Identified Funds .....					.....	.....	.....
8399999	Subtotals - Bonds .....					.....	.....	.....
Exempt Money Market Mutual Funds - as Identified by SVO								
825252885	STIT-GOVERNMENT & AGENCY PORTFOLIO		12/01/2017 ...	0.000	X X X	10,450	10	67
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					10,450	10	67
8899999	Total Cash Equivalents					10,450	10	67

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	624,964	622,513		
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	624,964	622,513		
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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