



ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

QualChoice Advantage Inc

NAIC Group Code.....4807, 4807 (Current Period) (Prior Period) NAIC Company Code..... 15751 Employer's ID Number..... 47-3433912

Organized under the Laws of AR State of Domicile or Port of Entry AR Country of Domicile US

Licensed as Business Type.....Health Maintenance Organization Is HMO Federally Qualified? Yes [X] No []

Incorporated/Organized..... March 20, 2015 Commenced Business..... January 1, 2016

Statutory Home Office 12615 Chenal Parkway, Suite 300..... Little Rock AR US 72211 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 12615 Chenal Parkway, Suite 300..... Little Rock AR US 72211 866-789-7747 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address PO Box 27510..... Federal Way WA US 98093 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 33820 Weyerhaeuser Way S..... Federal Way WA US 98001 253-517-4300 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.QualChoiceAdvantage.com

Statutory Statement Contact Thuy Le 253-517-4340 (Name) (Area Code) (Telephone Number) (Extension)

thuy.le@qualchoicehealth.com 253-517-4385 (E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Michael Edward Stock	President	2. Steven Charles Schramm	Chief Financial Officer & Treasurer
3.		4.	

OTHER

William Nathan Young MD # Chief Medical Officer

DIRECTORS OR TRUSTEES

Mark Fred Bjornson	Charles William Hanson	Jennifer Jean Boeff	David Allen Sorenson #
Michael Edward Stock #			

State of..... Washington
County of..... King

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

(Signature)	(Signature)	(Signature)
Michael Edward Stock	Steven Charles Schramm	
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Chief Financial Officer & Treasurer	
(Title)	(Title)	(Title)
Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2017	b. If no	1. State the amendment number _____
		2. Date filed _____
		3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,682,482	35.7	1,682,482		1,682,482	35.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	286,774	6.1	286,774		286,774	6.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	16,007	0.3	16,007		16,007	0.3
1.43 Revenue and assessment obligations.....	25,000	0.5	25,000		25,000	0.5
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	38,983	0.8	38,983		38,983	0.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,312,496	27.9	1,312,496		1,312,496	27.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	101,125	2.1	101,125		101,125	2.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	1,246,164	26.5	1,246,164		1,246,164	26.5
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	4,709,031	100.0	4,709,031	0	4,709,031	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,488,963
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,291,049
3.	Accrual of discount.....		1,497
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.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		1,881
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,307,035
7.	Deduct amortization of premium.....		13,488
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		3,462,867
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		3,462,867

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,682,481	1,676,640	1,681,984	1,685,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	1,682,481	1,676,640	1,681,984	1,685,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	16,007	15,799	16,203	15,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	311,774	311,040	315,441	305,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	1,351,479	1,342,466	1,357,418	1,325,984
	9. Canada.....	50,110	49,866	50,136	50,000
	10. Other Countries.....	51,015	50,616	51,313	50,000
	11. Totals.....	1,452,604	1,442,948	1,458,867	1,425,984
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	3,462,866	3,446,427	3,472,495	3,430,984
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	3,462,866	3,446,427	3,472,495	

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	3,102	1,682,482				XXX	1,685,584	48.1	3,011,880	86.3	1,685,584	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	3,102	1,682,482	0	0	0	XXX	1,685,584	48.1	3,011,880	86.3	1,685,584	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		16,007				XXX	16,007	0.5		0.0	16,007	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	16,007	0	0	0	XXX	16,007	0.5	0	0.0	16,007	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	15,009	311,774				XXX	326,783	9.3	477,083	13.7	326,783	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	15,009	311,774	0	0	0	XXX	326,783	9.3	477,083	13.7	326,783	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	177,987	866,205	2,716	6,478	13,233	XXX.....	1,066,619	30.4		0.0	1,066,619	
6.2 NAIC 2.....	20,009	391,078				XXX.....	411,087	11.7		0.0	411,087	
6.3 NAIC 3.....						XXX.....	0	0.0		0.0		
6.4 NAIC 4.....						XXX.....	0	0.0		0.0		
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						XXX.....	0	0.0		0.0		
6.7 Totals.....	197,996	1,257,283	2,716	6,478	13,233	XXX.....	1,477,706	42.1	0	0.0	1,477,706	0
7. Hybrid Securities												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....196,098	2,876,468	2,716	6,478	13,233	0	3,094,993	88.3	XXX	XXX	3,094,993	0
10.2 NAIC 2.....	(d).....20,009	391,078	0	0	0	0	411,087	11.7	XXX	XXX	411,087	0
10.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
10.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
10.7 Totals.....	216,107	3,267,546	2,716	6,478	13,233	0	(b).....3,506,080	100.0	XXX	XXX	3,506,080	0
10.8 Line 10.7 as a % of Col. 7.....	6.2	93.2	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	1,965,449	1,523,514				XXX	XXX	XXX	3,488,963	100.0	3,488,963	
11.2 NAIC 2.....						XXX	XXX	XXX	0	0.0		
11.3 NAIC 3.....						XXX	XXX	XXX	0	0.0		
11.4 NAIC 4.....						XXX	XXX	XXX	0	0.0		
11.5 NAIC 5.....						XXX	XXX	XXX	(c).....0	0.0		
11.6 NAIC 6.....						XXX	XXX	XXX	(c).....0	0.0		
11.7 Totals.....	1,965,449	1,523,514	0	0	0	XXX	XXX	XXX	(b).....3,488,963	100.0	3,488,963	0
11.8 Line 11.7 as a % of Col. 9.....	56.3	43.7	0.0	0.0	0.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	196,098	2,876,469	2,716	6,478	13,233		3,094,994	88.3	3,488,963	100.0	3,094,994	XXX
12.2 NAIC 2.....	20,009	391,078					411,087	11.7	0	0.0	411,087	XXX
12.3 NAIC 3.....							0	0.0	0	0.0	0	XXX
12.4 NAIC 4.....							0	0.0	0	0.0	0	XXX
12.5 NAIC 5.....							0	0.0	0	0.0	0	XXX
12.6 NAIC 6.....							0	0.0	0	0.0	0	XXX
12.7 Totals.....	216,107	3,267,547	2,716	6,478	13,233	0	3,506,081	100.0	3,488,963	100.0	3,506,081	XXX
12.8 Line 12.7 as a % of Col. 7.....	6.2	93.2	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	6.2	93.2	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....							0	0.0	0	0.0	XXX	0
13.2 NAIC 2.....							0	0.0	0	0.0	XXX	0
13.3 NAIC 3.....							0	0.0	0	0.0	XXX	0
13.4 NAIC 4.....							0	0.0	0	0.0	XXX	0
13.5 NAIC 5.....							0	0.0	0	0.0	XXX	0
13.6 NAIC 6.....							0	0.0	0	0.0	XXX	0
13.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(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 are under regulatory review.

(c) Includes \$.0 current year, \$.0 prior year of bonds with 5* designations and \$.0 current year, \$.0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.33,222; NAIC 2 \$.9,992; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

SCHEDULE D - PART 1A - SECTION 2

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
1. U.S. Governments												
1.1 Issuer Obligations.....	3,102	1,682,482				XXX	1,685,584	48.1	3,011,880	86.3	1,685,584	
1.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.5 Totals.....	3,102	1,682,482	0	0	0	XXX	1,685,584	48.1	3,011,880	86.3	1,685,584	0
2. All Other Governments												
2.1 Issuer Obligations.....						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....						XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....		16,007				XXX	16,007	0.5		0.0	16,007	
4.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.5 Totals.....	0	16,007	0	0	0	XXX	16,007	0.5	0	0.0	16,007	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	15,009	311,774				XXX	326,783	9.3	477,083	13.7	326,783	
5.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.5 Totals.....	15,009	311,774	0	0	0	XXX	326,783	9.3	477,083	13.7	326,783	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	92,474	1,041,135				XXX	1,133,609	32.3		0.0	1,133,609	
6.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....	3,265	13,650	2,357	6,478	13,233	XXX	38,983	1.1		0.0	38,983	
6.4 Other Loan-Backed and Structured Securities.....	102,257	202,498	358			XXX	305,113	8.7		0.0	305,114	
6.5 Totals.....	197,996	1,257,283	2,715	6,478	13,233	XXX	1,477,705	42.1	0	0.0	1,477,706	0
7. Hybrid Securities												
7.1 Issuer Obligations.....						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	110,585	3,051,398	0	0	0	XXX	3,161,983	90.2	XXX	XXX	3,161,983	0
10.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Commercial Mortgage-Backed Securities.....	3,265	13,650	2,357	6,478	13,233	XXX	38,983	1.1	XXX	XXX	38,983	0
10.4 Other Loan-Backed and Structured Securities.....	102,257	202,498	358	0	0	XXX	305,113	8.7	XXX	XXX	305,114	0
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	216,107	3,267,546	2,715	6,478	13,233	0	3,506,079	100.0	XXX	XXX	3,506,080	0
10.7 Line 10.6 as a % of Col. 7.....	6.2	93.2	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	1,965,449	1,523,514				XXX	XXX	XXX	3,488,963	100.0	3,488,963	
11.2 Residential Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
11.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	1,965,449	1,523,514	0	0	0	XXX	XXX	XXX	3,488,963	100.0	3,488,963	0
11.7 Line 11.6 as a % of Col. 9.....	56.3	43.7	0.0	0.0	0.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	110,585	3,051,399				XXX	3,161,984	90.2	3,488,963	100.0	3,161,984	XXX
12.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	XXX
12.3 Commercial Mortgage-Backed Securities.....	3,265	13,650	2,357	6,478	13,233	XXX	38,983	1.1	0	0.0	38,983	XXX
12.4 Other Loan-Backed and Structured Securities.....	102,258	202,498	358			XXX	305,114	8.7	0	0.0	305,114	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	216,108	3,267,547	2,715	6,478	13,233	0	3,506,081	100.0	3,488,963	100.0	3,506,081	XXX
12.7 Line 12.6 as a % of Col. 7.....	6.2	93.2	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	6.2	93.2	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	55,506	55,506			
3. Accrual of discount.....	10	10			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	(15)	(15)			
6. Deduct consideration received on disposals.....	11,706	11,706			
7. Deduct amortization of premium.....	581	581			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	43,214	43,214	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	43,214	43,214	0	0	0

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

\$110

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

E10.1

1			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
				F								Unrealized	Current Year's	Current Year's	Total Foreign	Rate of	Effective	When	Admitted	Amount Rec.	Acquired	Stated
CUSIP Identification			Code	or	Bond	NAIC	Actual Cost	Rate Used	Fair Value	Par Value	Book/Adjusted	Valuation	(Amortization) /	Other-Than-	Exchange		Rate of	Paid	Amount Due &	During Year		Contractual
				n	CHAR	Designation		to Obtain			Carrying Value	Increase	Accretion	Temporary	Change in				Accrued			Maturity
								Fair Value	Fair Value			(Decrease)		Impairment	B./A.C.V.							Date
06051G	EX	3				2FE	10,164	100.855	10,086	10,000	10,127		(37)			2.600	1.961	JJ	120	130	05/17/2016	01/15/2019
084664	CK	5				1FE	14,985	98.786	14,818	15,000	14,987		2			1.300	1.333	FA	74		08/08/2016	08/15/2019
097023	BE	4				1FE	10,006	99.550	9,955	10,000	10,004		(2)			0.950	0.921	MN	12	95	05/10/2016	05/15/2018
11575T	AA	6				1FE	25,235	107.042	24,620	23,000	24,834		(402)			4.570	1.504	MS	350	526	05/24/2016	09/01/2019
12189T	BC	7				1FE	5,399	107.543	5,377	5,000	5,392		(7)			4.700	1.765	AO	59		12/09/2016	10/01/2019
126650	CH	1				2FE	15,201	100.384	15,058	15,000	15,144		(58)			1.900	1.275	JJ	127	143	05/10/2016	07/20/2018
14149Y	AX	6				2FE	10,062	99.900	9,990	10,000	10,040		(21)			1.700	1.360	MS	50	85	05/09/2016	03/15/2018
151020	AT	1				2FE	10,157	100.402	10,040	10,000	10,113		(44)			2.125	1.415	FA	80	106	05/10/2016	08/15/2018
166764	AA	8			1	1FE	15,001	99.774	14,966	15,000	15,001					1.104	1.099	JD	12	166	05/10/2016	12/05/2017
17275R	AU	6				1FE	10,152	100.302	10,030	10,000	10,106		(46)			1.650	0.913	JD	7	165	05/09/2016	06/15/2018
172967	JW	2				2FE	10,111	100.331	10,033	10,000	10,080		(31)			2.150	1.635	JJ	90	108	05/11/2016	07/30/2018
172967	KE	0				2FE	15,117	99.989	14,998	15,000	15,089		(29)			2.050	1.737	JD	21	308	05/09/2016	12/07/2018
191216	BV	1				1FE	9,993	99.336	9,934	10,000	9,994		1			1.375	1.399	MN	12	69	05/25/2016	05/30/2019
20030N	AW	1				1FE	10,926	105.562	10,556	10,000	10,635		(291)			5.700	1.024	MN	73	570	05/10/2016	05/15/2018
20825C	AR	5				1FE	10,950	107.437	10,744	10,000	10,737		(213)			5.750	2.118	FA	240	288	05/12/2016	02/01/2019
24422E	SR	1				1FE	10,106	100.254	10,025	10,000	10,064		(42)			1.550	0.872	JD	7	155	05/11/2016	12/15/2017
25468P	DL	7				1FE	9,966	97.990	9,799	10,000	9,972		5			0.875	0.989	JJ	41		07/07/2016	07/12/2019
25746U	CD	9				2FE	10,063	100.052	10,005	10,000	10,046		(17)			1.900	1.579	JD	8	95	06/15/2016	06/15/2018
260543	BX	0				2FE	11,786	114.608	11,461	10,000	11,598		(188)			8.550	1.646	MN	109	428	09/14/2016	05/15/2019
26441C	AD	7				2FE	10,999	107.804	10,780	10,000	10,908		(91)			5.050	1.600	MS	149		09/20/2016	09/15/2019
26875P	AD	3				2FE	5,476	108.062	5,403	5,000	5,428		(48)			5.625	1.977	JD	23	141	09/19/2016	06/01/2019
26884A	AX	1			1	1FE	5,247	101.959	5,098	5,000	5,105		(142)			5.750	1.117	JD	133	144	05/13/2016	06/15/2017
278865	AP	5				2FE	10,028	99.901	9,990	10,000	10,017		(11)			1.450	1.268	JD	9	145	05/10/2016	12/08/2017
29379V	BG	7				2FE	10,030	99.719	9,972	10,000	10,021		(10)			1.650	1.495	MN	25	83	05/10/2016	05/07/2018
30161M	AF	0				2FE	11,000	107.176	10,718	10,000	10,845		(155)			5.200	2.022	AO	130	260	06/21/2016	10/01/2019
30231G	AP	7				1FE	10,126	100.216	10,022	10,000	10,098		(28)			1.708	1.247	MS	57	84	05/10/2016	03/01/2019
36962G	4J	0				1FE	16,871	109.570	16,436	15,000	16,757		(114)			5.500	1.516	JJ	396		10/14/2016	01/08/2020
38141G	VT	8			2	1FE	15,098	99.603	14,940	15,000	15,076		(21)			2.000	1.766	AO	55	150	05/09/2016	04/25/2019
38147M	AA	3				1FE	15,413	101.381	15,207	15,000	15,294		(119)			2.900	1.613	JJ	196	218	05/09/2016	07/19/2018
437076	BB	7			1	1FE	10,286	101.352	10,135	10,000	10,205		(81)			2.250	0.957	MS	69	113	05/10/2016	09/10/2018
46625H	JL	5				1FE	15,059	99.872	14,981	15,000	15,041		(19)			1.625	1.424	MN	31	244	05/10/2016	05/15/2018
46625H	JR	2				1FE	15,315	100.828	15,124	15,000	15,242		(73)			2.350	1.555	JJ	150	176	05/09/2016	01/28/2019
478160	BR	4				1FE	15,065	99.197	14,880	15,000	15,050		(15)			1.125	0.969	MS	56	84	05/09/2016	03/01/2019
49326E	EE	9			2	2FE	10,131	100.596	10,060	10,000	10,099		(33)			2.300	1.761	JD	12	230	05/10/2016	12/13/2018
494550	BR	6				2FE	10,103	100.526	10,053	10,000	10,092		(12)			2.650	2.198	FA	110		09/19/2016	02/01/2019
50076Q	AX	4				2FE	10,969	106.598	10,660	10,000	10,718		(250)			6.125	1.676	FA	218	306	05/31/2016	08/23/2018
539830	BJ	7				2FE	10,147	100.398	10,040	10,000	10,111		(37)			1.850	1.256	MN	20	185	05/10/2016	11/23/2018
58013M	EW	0				2FE	10,206	100.594	10,059	10,000	10,156		(50)			2.100	1.282	JD	14	209	05/10/2016	12/07/2018
58155Q	AF	0				2FE	10,017	99.593	9,959	10,000	10,011		(6)			1.400	1.304	MS	41	70	05/09/2016	03/15/2018
585055	BA	3				1FE	10,071	99.829	9,983	10,000	10,047		(24)			1.375	0.993	AO	34	69	05/09/2016	04/01/2018
59156R	BE	7			1	1FE	10,085	100.167	10,017	10,000	10,051		(33)			1.756	1.214	MJSD	8	132	05/11/2016	12/15/2017
594918	BN	3				1FE	9,990	98.655	9,866	10,000	9,991		1			1.100	1.135	FA	44		08/01/2016	08/08/2019
617446	7U	7				1FE	15,162	100.398	15,060	15,000	15,110		(53)			2.125	1.560	AO	58	159	05/09/2016	04/25/2018

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				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61746B DX 1	MORGAN STANLEY.....					1FE	15,295	100.687	15,103	15,000	15,227		(68)			2.450	1.706	FA.....	153	188	05/09/2016.	02/01/2019.
651229 AT 3	NEWELL BRANDS INC.....					2FE	10,213	101.097	10,110	10,000	10,167		(46)			2.600	1.836	MS.....	66	129	05/09/2016.	03/29/2019.
68389X AC 9	ORACLE CORP.....					1FE	10,894	105.646	10,565	10,000	10,599		(295)			5.750	1.048	AO.....	121	288	05/09/2016.	04/15/2018.
69371R M8 6	PACCAR FINANCIAL CORP.....					1FE	10,125	99.655	9,966	10,000	10,101		(25)			1.650	1.173	FA.....	58	83	06/15/2016.	02/25/2019.
713448 DJ 4	PEPSICO INC.....					1FE	9,999	99.240	9,924	10,000	9,999					1.350	1.355	AO.....	32		10/03/2016.	10/04/2019.
718172 AH 2	PHILIP MORRIS INTERNATIONAL INC.....					1FE	10,724	107.088	10,709	10,000	10,714		(11)			4.500	2.200	MS.....	119		12/09/2016.	03/26/2020.
74432Q BC 8	PRUDENTIAL FINANCIAL INC.....					1FE	2,140	103.895	2,078	2,000	2,086		(53)			6.000	1.247	JD.....	10	60	06/01/2016.	12/01/2017.
744573 AJ 5	PUBLIC SERVICE ENTERPRISE GROUP INC.....					2FE	9,988	98.563	9,856	10,000	9,989		1			1.600	1.640	MN.....	24		11/03/2016.	11/15/2019.
761713 BC 9	REYNOLDS AMERICAN INC.....					2FE	10,203	100.634	10,063	10,000	10,141		(62)			2.300	1.310	JD.....	12	230	05/09/2016.	06/12/2018.
828807 CQ 8	SIMON PROPERTY GROUP LP.....				1	1FE	15,266	100.813	15,122	15,000	15,201		(65)			2.200	1.458	FA.....	138	165	05/19/2016.	02/01/2019.
842587 CQ 8	SOUTHERN CO/THE.....					2FE	9,998	99.690	9,969	10,000	9,999					1.850	1.856	JJ.....	112		05/19/2016.	07/01/2019.
863667 AK 7	STRYKER CORP.....					1FE	10,160	100.049	10,005	10,000	10,124		(36)			2.000	1.420	MS.....	63	99	05/09/2016.	03/08/2019.
87165B AB 9	SYNCHRONY FINANCIAL.....				1	2FE	10,153	101.296	10,130	10,000	10,148		(5)			3.000	2.394	FA.....	113		11/29/2016.	08/15/2019.
882508 AV 6	TEXAS INSTRUMENTS INC.....					1FE	9,990	99.535	9,954	10,000	9,993		3			1.000	1.055	MN.....	17	50	06/08/2016.	05/01/2018.
89236T CU 7	TOYOTA MOTOR CREDIT CORP.....					1FE	15,178	99.684	14,953	15,000	15,138		(40)			1.700	1.262	FA.....	94	128	05/10/2016.	02/19/2019.
89417E AE 9	TRAVELERS COS INC/THE.....					1FE	10,829	105.493	10,549	10,000	10,583		(246)			5.800	1.483	MN.....	74	290	05/25/2016.	05/15/2018.
89837R AA 0	TRUSTEES OF DARTMOUTH COLLEGE.....					1FE	18,676	106.965	18,184	17,000	18,362		(314)			4.750	1.366	JD.....	67	404	06/02/2016.	06/01/2019.
90131H AN 5	21ST CENTURY FOX AMERICA INC.....					2FE	5,717	109.834	5,492	5,000	5,557		(160)			6.900	1.637	MS.....	115	173	05/10/2016.	03/01/2019.
911312 AK 2	UNITED PARCEL SERVICE INC.....					1FE	5,386	107.390	5,370	5,000	5,374		(11)			5.125	1.715	AO.....	64		12/02/2016.	04/01/2019.
91159H HE 3	US BANCORP.....				2	1FE	25,502	100.509	25,127	25,000	25,371		(131)			1.950	1.109	MN.....	62	488	05/09/2016.	11/15/2018.
91324P BY 7	UNITEDHEALTH GROUP INC.....					1FE	15,086	100.146	15,022	15,000	15,047		(38)			1.400	0.995	AO.....	44	105	05/10/2016.	10/15/2017.
92343V DF 8	VERIZON COMMUNICATIONS INC.....					2FE	9,976	98.444	9,844	10,000	9,979		2			1.375	1.458	FA.....	57		09/13/2016.	08/15/2019.
931427 AM 0	WALGREENS BOOTS ALLIANCE INC.....					2FE	10,018	100.100	10,010	10,000	10,013		(5)			1.750	1.656	MN.....	15	87	06/02/2016.	05/30/2018.
94974B FU 9	WELLS FARGO & CO.....					1FE	30,492	100.324	30,097	30,000	30,437		(55)			2.125	1.479	AO.....	122	319	09/13/2016.	04/22/2019.
98956P AE 2	ZIMMER BIOMET HOLDINGS INC.....					2FE	10,091	100.122	10,012	10,000	10,060		(30)			2.000	1.510	AO.....	50	100	05/09/2016.	04/01/2018.
06367T PX 2	BANK OF MONTREAL.....		A			1FE	14,994	100.000	15,000	15,000	14,994					2.100	2.115	JD.....	17		12/07/2016.	12/12/2019.
064159 CU 8	BANK OF NOVA SCOTIA/THE.....		A			1FE	10,135	100.402	10,040	10,000	10,115		(20)			2.050	1.410	AO.....	35	103	09/02/2016.	10/30/2018.
78012K RK 5	ROYAL BANK OF CANADA.....		A			1FE	14,983	98.735	14,810	15,000	14,985		2			1.500	1.539	JJ.....	95		07/25/2016.	07/29/2019.
89352H AN 9	TRANSCANADA PIPELINES LTD.....		A			1FE	10,025	100.157	10,016	10,000	10,016		(10)			1.875	1.719	JJ.....	88	94	05/10/2016.	01/12/2018.
055451 AH 1	BHP BILLITON FINANCE USA LTD.....		D			1FE	11,305	109.772	10,977	10,000	11,028		(277)			6.500	1.811	AO.....	163	325	05/13/2016.	04/01/2019.
05565Q DC 9	BP CAPITAL MARKETS PLC.....		D			1FE	10,028	99.292	9,929	10,000	10,022		(6)			1.676	1.579	MN.....	27	83	05/10/2016.	05/03/2019.
822582 BM 3	SHELL INTERNATIONAL FINANCE BV.....		D			1FE	10,067	100.113	10,011	10,000	10,050		(17)			1.625	1.349	MN.....	23	81	05/10/2016.	11/10/2018.
82481L AA 7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....		D			2FE	9,992	98.732	9,873	10,000	9,993		1			1.900	1.928	MS.....	52		09/19/2016.	09/23/2019.
88167A AB 7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS.....		D			2FE	9,920	98.253	9,825	10,000	9,922		2			1.700	2.014	JJ.....	76		12/02/2016.	07/19/2019.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						1,114,704	XXX	1,100,555	1,082,000	1,108,508	0	(6,201)	0	0	XXX	XXX	XXX	7,119	14,061	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
36251P AA 2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....					1FE	14,454	98.885	14,293	14,455	14,454					1.429	1.416	MON...	17	52	09/22/2016.	10/01/2049.
46645U AQ 0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....					1FE	15,000	99.669	14,950	15,000	15,000					1.891	1.891	MON...	24		12/05/2016.	12/01/2049.
95000G AW 4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....					1FM	9,530	98.325	9,370	9,530	9,529		(1)			1.321	1.303	MON...	10	42	08/04/2016.	08/01/2049.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						38,984	XXX	38,613	38,985	38,983	0	(1)	0	0	XXX	XXX	XXX	51	94	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
02007L AC 6	ALLY AUTO RECEIVABLES TRUST 2016-3.....					1FE	14,999	99.993	14,999	15,000	14,998					1.440	1.446	MON...	10	117	05/23/2016.	08/17/2020.
03065D AD 9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....					1FE	14,999	99.499	14,925	15,000	14,999					1.460	1.463	MON...	14	71	08/02/2016.	05/10/2021.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03065T	AD	4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....			.....	.....	.....1FE	14,999	99.322	14,898	15,000	14,999	.....	.....	.....	.....	.....1.530	1.532	MON...	15	35	10/05/2016.	07/08/2021.
05582Q	AD	9	BMW VEHICLE OWNER TRUST 2016-A.....			.....	.....	.....1FE	15,000	99.028	14,854	15,000	15,000	.....	.....	.....	.....	.....1.160	1.160	MON...	3	75	07/12/2016.	11/25/2020.
12594D	AD	0	CNH EQUIPMENT TRUST 2016-B.....			.....	.....	.....1FE	9,997	99.593	9,959	10,000	9,998	.....	.....	.....	.....	.....1.630	1.641	MON...	7	88	05/24/2016.	08/15/2021.
13974M	AC	0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201.....			.....	.....	.....1FE	5,000	99.586	4,979	5,000	5,000	.....	.....	.....	.....	.....1.460	1.466	MON...	2	30	07/12/2016.	06/22/2020.
14314E	AC	5	CARMAX AUTO OWNER TRUST 2016-3.....			.....	.....	.....1FE	14,998	99.338	14,901	15,000	14,998	.....	.....1	.....	.....	.....1.390	1.398	MON...	9	84	07/14/2016.	05/17/2021.
34528Q	EU	4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST.....			.....	.....	.....1FE	14,997	98.969	14,845	15,000	14,998	.....	.....1	.....	.....	.....1.550	1.561	MON...	10	90	07/19/2016.	07/15/2021.
36251L	AD	5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....			.....	.....	.....1FE	14,999	99.904	14,986	15,000	14,999	.....	.....1	.....	.....	.....1.620	1.625	MON...	7	143	05/10/2016.	09/20/2019.
38013G	AD	1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....			.....	.....	.....1FE	25,146	100.291	25,073	25,000	25,091	.....	.....(55)	.....	.....	.....1.850	1.488	MON...	14	308	05/13/2016.	07/22/2019.
41284D	AC	6	HARLEY-DAVIDSON MOTORCYCLE TRUST 2016-A.....			.....	.....	.....1FE	14,999	99.556	14,933	15,000	14,999	.....	.....	.....	.....	.....1.340	1.343	MON...	9	101	06/07/2016.	01/15/2021.
43814Q	AC	2	HONDA AUTO RECEIVABLES 2016-2 OWNER TRUS.....			.....	.....	.....1FE	15,000	99.845	14,977	15,000	14,999	.....	.....	.....	.....	.....1.390	1.394	MON...	9	113	05/24/2016.	04/15/2020.
43814R	AC	0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS.....			.....	.....	.....1FE	14,999	99.202	14,880	15,000	14,999	.....	.....	.....	.....	.....1.210	1.214	MON...	7	27	10/18/2016.	12/18/2020.
47788N	AC	2	JOHN DEERE OWNER TRUST 2016-B.....			.....	.....	.....1FE	14,999	99.523	14,928	15,000	14,999	.....	.....	.....	.....	.....1.250	1.255	MON...	8	72	07/19/2016.	06/15/2020.
58769B	AD	6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201.....			.....	.....	.....1FE	14,998	99.195	14,879	15,000	14,998	.....	.....	.....	.....	.....1.260	1.267	MON...	8	48	09/09/2016.	02/16/2021.
65478Q	AE	8	NISSAN AUTO LEASE TRUST 2016-A.....			.....	.....	.....1FE	24,995	99.979	24,995	25,000	24,997	.....	.....3	.....	.....	.....1.650	1.667	MON...	18	229	05/17/2016.	10/15/2021.
80285E	AD	9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2.....			.....	.....	.....1FE	25,061	100.126	25,032	25,000	25,043	.....	.....(17)	.....	.....	.....1.620	1.505	MON...	18	236	05/13/2016.	03/16/2020.
89237W	AD	9	TOYOTA AUTO RECEIVABLES 2016-C.....			.....	.....	.....1FE	15,000	99.343	14,901	15,000	15,000	.....	.....	.....	.....	.....1.140	1.142	MON...	8	59	08/01/2016.	08/17/2020.
98161F	AD	7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.....			.....	.....	.....1FE	9,999	99.719	9,972	10,000	9,999	.....	.....	.....	.....	.....1.450	1.458	MON...	6	58	07/12/2016.	08/15/2019.
98161P	AD	5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B.....			.....	.....	.....1FE	9,997	98.649	9,865	10,000	9,998	.....	.....	.....	.....	.....1.300	1.309	MON...	6	33	09/07/2016.	02/15/2022.
35999999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....									305,181	XXX	303,781	305,000	305,112	0	(66)	0	0	XXX	XXX	XXX	188	2,017	XXX	XXX
38999999. Total - Industrial & Miscellaneous (Unaffiliated).....									1,458,869	XXX	1,442,949	1,425,985	1,452,603	0	(6,268)	0	0	XXX	XXX	XXX	7,358	16,172	XXX	XXX
Totals																								
77999999. Total - Issuer Obligations.....									3,128,331	XXX	3,104,034	3,087,000	3,118,770	0	(8,952)	0	0	XXX	XXX	XXX	12,020	29,913	XXX	XXX
79999999. Total - Commercial Mortgage-Backed Securities.....									38,984	XXX	38,613	38,985	38,983	0	(1)	0	0	XXX	XXX	XXX	51	94	XXX	XXX
80999999. Total - Other Loan-Backed and Structured Securities.....									305,181	XXX	303,781	305,000	305,112	0	(66)	0	0	XXX	XXX	XXX	188	2,017	XXX	XXX
83999999. Grand Total - Bonds.....									3,472,496	XXX	3,446,428	3,430,985	3,462,865	0	(9,019)	0	0	XXX	XXX	XXX	12,259	32,024	XXX	XXX

E10.3

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

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

SCHEDULE D - PART 3

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

1			2		3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government											
912828	2B	5	UNITED STATES TREASURY NOTE/BOND.....		09/01/2016.....	JP MORGAN CHASE BANK.....		159,331	160,000	59	
912828	N2	2	UNITED STATES TREASURY NOTE/BOND.....		01/07/2016.....	JP MORGAN CHASE BANK.....		160,069	160,000	131	
912828	P5	3	UNITED STATES TREASURY NOTE/BOND.....		03/03/2016.....	GOLDMAN SACHS & CO.....		158,906	160,000	59	
912828	R5	1	UNITED STATES TREASURY NOTE/BOND.....		06/03/2016.....	UBS SECURITIES LLC.....		94,981	95,000	14	
912828	R8	5	UNITED STATES TREASURY NOTE/BOND.....		07/06/2016.....	GOLDMAN SACHS & CO.....		65,404	65,000	34	
912828	S6	8	UNITED STATES TREASURY NOTE/BOND.....		08/03/2016.....	GOLDMAN SACHS & CO.....		95,130	95,000	8	
912828	T8	3	UNITED STATES TREASURY NOTE/BOND.....		11/23/2016.....	VARIOUS.....		134,716	135,000	16	
912828	U3	2	UNITED STATES TREASURY NOTE/BOND.....		12/05/2016.....	VARIOUS.....		98,778	100,000	57	
912828	U4	0	UNITED STATES TREASURY NOTE/BOND.....		12/05/2016.....	MERRILL LYNCH PIERCE.....		64,822	65,000	11	
0599999. Total - Bonds - U.S. Government.....								1,032,137	1,035,000	389	
Bonds - U.S. Political Subdivisions of States											
64966H	4G	2	CITY OF NEW YORK NY.....		06/10/2016.....	RAYMOND JAMES/FI,SAI.....		16,203	15,000	122	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								16,203	15,000	122	
Bonds - U.S. Special Revenue and Special Assessment											
64990C	EM	9	NEW YORK STATE DORMITORY AUTHORITY.....		06/02/2016.....	WACHOVIA CAP MKTS/WA.....		10,000	10,000		
91412G	L6	0	UNIVERSITY OF CALIFORNIA.....		06/23/2016.....	WACHOVIA CAP MKTS/WA.....		15,000	15,000		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								25,000	25,000	0	
Bonds - Industrial and Miscellaneous											
00206R	CC	4	AT&T INC.....		05/10/2016.....	BARCLAYS CAPITAL INC.....		10,187	10,000	40	
00206R	CW	0	AT&T INC.....		05/10/2016.....	WELLS FARGO SECURITI.....		10,061	10,000	57	
002824	BC	3	ABBOTT LABORATORIES.....		11/17/2016.....	MERRILL LYNCH PIERCE.....		9,990	10,000		
00287Y	AN	9	ABBVIE INC.....		05/09/2016.....	MILLENNIUM ADVISORS.....		10,053	10,000	89	
00817Y	AT	5	AETNA INC.....		06/02/2016.....	CITIGROUP GBL MKTS/S.....		9,993	10,000		
02007L	AC	6	ALLY AUTO RECEIVABLES TRUST 2016-3.....		05/23/2016.....	JPMORGAN SECURITIES.....		14,999	15,000		
025816	BG	3	AMERICAN EXPRESS CO.....		05/09/2016.....	WELLS FARGO SECURITI.....		15,057	15,000	110	
0258M0	DV	8	AMERICAN EXPRESS CREDIT CORP.....		05/09/2016.....	TD SECS (USA) INC, N.....		15,127	15,000	77	
02665W	BE	0	AMERICAN HONDA FINANCE CORP.....		07/07/2016.....	BARCLAYS CAPITAL INC.....		9,990	10,000		
03065D	AD	9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....		08/02/2016.....	CITIGROUP GBL MKTS/S.....		14,999	15,000		
03065T	AD	4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....		10/05/2016.....	JPMORGAN SECURITIES.....		14,999	15,000		
03076C	AD	8	AMERIPRISE FINANCIAL INC.....		05/19/2016.....	BAIRD, ROBERT W & CO.....		5,787	5,000	148	
031162	BU	3	AMGEN INC.....		09/14/2016.....	WELLS FARGO SECURITI.....		10,208	10,000	72	
035229	DD	2	ANHEUSER-BUSCH COS LLC.....		05/09/2016.....	DEUTSCHE BK SECS INC.....		10,724	10,000	179	
035242	AG	1	ANHEUSER-BUSCH INBEV FINANCE INC.....		05/09/2016.....	RBC CAPITAL MARKETS.....		10,111	10,000	56	
037833	AQ	3	APPLE INC.....		05/09/2016.....	WELLS FARGO SECURITI.....		25,664	25,000	9	
053332	AU	6	AUTOZONE INC.....		05/10/2016.....	TD SECS (USA) INC, N.....		10,030	10,000	10	
05531F	AQ	6	BB&T CORP.....		05/13/2016.....	BARCLAYS CAPITAL INC.....		15,320	15,000	100	
05582Q	AD	9	BMW VEHICLE OWNER TRUST 2016-A.....		07/12/2016.....	JPMORGAN SECURITIES.....		15,000	15,000		
06051G	DZ	9	BANK OF AMERICA CORP.....		09/02/2016.....	MERRILL LYNCH PIERCE.....		34,580	30,000	616	
06051G	EX	3	BANK OF AMERICA CORP.....		05/17/2016.....	MERRILL LYNCH PIERCE.....		10,164	10,000	90	
084664	CK	5	BERKSHIRE HATHAWAY FINANCE CORP.....		08/08/2016.....	MERRILL LYNCH PIERCE.....		14,985	15,000		
097023	BE	4	BOEING CO/THE.....		05/10/2016.....	mitsubishi UFJ SECUR.....		10,006	10,000	47	
11575T	AA	6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST.....		05/24/2016.....	JEFFERIES & CO INC.....		25,235	23,000	251	
12189T	BC	7	BURLINGTON NORTHERN SANTA FE LLC.....		12/09/2016.....	GOLDMAN SACHS & CO.....		5,399	5,000	48	
12594D	AD	0	CNH EQUIPMENT TRUST 2016-B.....		05/24/2016.....	MERRILL LYNCH PIERCE.....		9,997	10,000		
126650	CH	1	CVS HEALTH CORP.....		05/10/2016.....	TD SECS (USA) INC, N.....		15,201	15,000	89	

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
13974M	AC 0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201.....		07/12/2016.....	CITIGROUP GBL MKTS/S.....		5,000	5,000	.....
14149Y	AX 6	CARDINAL HEALTH INC.....		05/09/2016.....	MILLENNIUM ADVISORS.....		10,062	10,000	27
14314E	AC 5	CARMAX AUTO OWNER TRUST 2016-3.....		07/14/2016.....	CREDIT SUISSE, NEW Y.....		14,998	15,000	.....
151020	AT 1	CELGENE CORP.....		05/10/2016.....	BAIRD, ROBERT W & CO.....		10,157	10,000	52
166764	AA 8	CHEVRON CORP.....		05/10/2016.....	TD SECS (USA) INC, N.....		15,001	15,000	73
17275R	AU 6	CISCO SYSTEMS INC.....		05/09/2016.....	TD SECS (USA) INC, N.....		10,152	10,000	67
172967	JW 2	CITIGROUP INC.....		05/11/2016.....	ANZ BANKING GROUP, M.....		10,111	10,000	63
172967	KE 0	CITIGROUP INC.....		05/09/2016.....	TD SECS (USA) INC, N.....		15,117	15,000	132
191216	BV 1	COCA-COLA CO/THE.....		05/25/2016.....	CITIGROUP GBL MKTS/S.....		9,993	10,000	.....
20030N	AW 1	COMCAST CORP.....		05/10/2016.....	MILLENNIUM ADVISORS.....		10,926	10,000	282
20825C	AR 5	CONOCOPHILLIPS.....		05/12/2016.....	KING (CL) & ASSOCIAT.....		10,950	10,000	169
24422E	SR 1	JOHN DEERE CAPITAL CORP.....		05/11/2016.....	PERSHING LLC, JERSEY.....		10,106	10,000	65
25468P	DL 7	WALT DISNEY CO/THE.....		07/07/2016.....	MERRILL LYNCH PIERCE.....		9,966	10,000	.....
25746U	CD 9	DOMINION RESOURCES INC/VA.....		06/15/2016.....	GOLDMAN SACHS & CO.....		10,063	10,000	3
260543	BX 0	DOW CHEMICAL CO/THE.....		09/14/2016.....	GOLDMAN SACHS & CO.....		11,786	10,000	295
26441C	AD 7	DUKE ENERGY CORP.....		09/20/2016.....	US BANCORP INVESTMEN.....		10,999	10,000	11
26875P	AD 3	EOG RESOURCES INC.....		09/19/2016.....	KEYBANC CAPITAL MARK.....		5,476	5,000	87
26884A	AX 1	ERP OPERATING LP.....		05/13/2016.....	WELLS FARGO SECURITI.....		5,247	5,000	98
278865	AP 5	ECOLAB INC.....		05/10/2016.....	MITSUBISHI UFJ SECUR.....		10,028	10,000	62
29379V	BG 7	ENTERPRISE PRODUCTS OPERATING LLC.....		05/10/2016.....	MILLENNIUM ADVISORS.....		10,030	10,000	3
30161M	AF 0	EXELON GENERATION CO LLC.....		06/21/2016.....	SUMRIDGE PARTNERS LL.....		11,000	10,000	120
30231G	AP 7	EXXON MOBIL CORP.....		05/10/2016.....	SG AMERICAS SECURITI.....		10,126	10,000	33
34528Q	EU 4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST.....		07/19/2016.....	JPMORGAN SECURITIES.....		14,997	15,000	.....
36251L	AD 5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....		05/10/2016.....	DEUTSCHE BK SECS INC.....		14,999	15,000	.....
36251P	AA 2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....		09/22/2016.....	GOLDMAN SACHS & CO.....		15,000	15,000	17
36962G	4J 0	GENERAL ELECTRIC CO.....		10/14/2016.....	WELLS FARGO SECURITI.....		16,871	15,000	231
38013G	AD 1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....		05/13/2016.....	WELLS FARGO SECURITI.....		25,146	25,000	36
38141G	VT 8	GOLDMAN SACHS GROUP INC/THE.....		05/09/2016.....	SCOTIA CAPITAL (USA).....		15,098	15,000	14
38147M	AA 3	GOLDMAN SACHS GROUP INC/THE.....		05/09/2016.....	CITIGROUP GBL MKTS/S.....		15,413	15,000	137
41284D	AC 6	HARLEY-DAVIDSON MOTORCYCLE TRUST 2016-A.....		06/07/2016.....	JPMORGAN SECURITIES.....		14,999	15,000	.....
437076	BB 7	HOME DEPOT INC/THE.....		05/10/2016.....	MERRILL LYNCH PIERCE.....		10,286	10,000	39
43814Q	AC 2	HONDA AUTO RECEIVABLES 2016-2 OWNER TRUS.....		05/24/2016.....	MERRILL LYNCH PIERCE.....		15,000	15,000	.....
43814R	AC 0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS.....		10/18/2016.....	BARCLAYS CAPITAL INC.....		14,999	15,000	.....
46625H	JL 5	JPMORGAN CHASE & CO.....		05/10/2016.....	BARCLAYS CAPITAL INC.....		15,059	15,000	121
46625H	JR 2	JPMORGAN CHASE & CO.....		05/09/2016.....	MORGAN STANLEY & CO.....		15,315	15,000	102
46645U	AQ 0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....		12/05/2016.....	JPMORGAN SECURITIES.....		15,000	15,000	17
47788N	AC 2	JOHN DEERE OWNER TRUST 2016-B.....		07/19/2016.....	RBC CAPITAL MARKETS.....		14,999	15,000	.....
478160	BR 4	JOHNSON & JOHNSON.....		05/09/2016.....	RBC CAPITAL MARKETS.....		15,065	15,000	33
49326E	EE 9	KEYCORP.....		05/10/2016.....	BARCLAYS CAPITAL INC.....		10,131	10,000	96
494550	BR 6	KINDER MORGAN ENERGY PARTNERS LP.....		09/19/2016.....	GOLDMAN SACHS & CO.....		10,103	10,000	38
50076Q	AX 4	KRAFT HEINZ FOODS CO.....		05/31/2016.....	MERRILL LYNCH PIERCE.....		10,969	10,000	167
539830	BJ 7	LOCKHEED MARTIN CORP.....		05/10/2016.....	CITIGROUP GBL MKTS/S.....		10,147	10,000	87
58013M	EW 0	MCDONALD'S CORP.....		05/10/2016.....	MILLENNIUM ADVISORS.....		10,206	10,000	90
58155Q	AF 0	MCKESSON CORP.....		05/09/2016.....	BARCLAYS CAPITAL INC.....		10,017	10,000	22
585055	BA 3	MEDTRONIC INC.....		05/09/2016.....	GOLDMAN SACHS & CO.....		10,071	10,000	16

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
58769B	AD	6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201	09/09/2016	CITIGROUP GBL MKTS/S		14,998	15,000	
59156R	BE	7	METLIFE INC	05/11/2016	WELLS FARGO SECURITI		10,085	10,000	30
594918	BN	3	MICROSOFT CORP	08/01/2016	MERRILL LYNCH PIERCE		9,990	10,000	
617446	7U	7	MORGAN STANLEY	05/09/2016	MORGAN STANLEY & CO		15,162	15,000	15
61746B	DX	1	MORGAN STANLEY	05/09/2016	UBS SECURITIES LLC		15,295	15,000	107
651229	AT	3	NEWELL BRANDS INC	05/09/2016	BARCLAYS CAPITAL INC		10,213	10,000	30
65478Q	AE	8	NISSAN AUTO LEASE TRUST 2016-A	05/17/2016	CITIGROUP GBL MKTS/S		24,995	25,000	
68389X	AC	9	ORACLE CORP	05/09/2016	MERRILL LYNCH PROFES		10,894	10,000	43
69371R	M8	6	PACCAR FINANCIAL CORP	06/15/2016	US BANCORP INVESTMEN		10,125	10,000	53
713448	DJ	4	PEPSICO INC	10/03/2016	CITIGROUP GBL MKTS/S		9,999	10,000	
718172	AH	2	PHILIP MORRIS INTERNATIONAL INC	12/09/2016	WELLS FARGO SECURITI		10,724	10,000	98
74432Q	BC	8	PRUDENTIAL FINANCIAL INC	06/01/2016	BARCLAYS CAPITAL INC		10,698	10,000	8
744573	AJ	5	PUBLIC SERVICE ENTERPRISE GROUP INC	11/03/2016	JPMORGAN SECURITIES		9,988	10,000	
761713	BC	9	REYNOLDS AMERICAN INC	05/09/2016	MILLENNIUM ADVISORS		10,203	10,000	96
80285E	AD	9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	05/13/2016	RBC CAPITAL MARKETS		25,061	25,000	3
828807	CQ	8	SIMON PROPERTY GROUP LP	05/19/2016	VARIOUS		15,266	15,000	102
842587	CQ	8	SOUTHERN CO/THE	05/19/2016	CITIGROUP GBL MKTS/S		9,998	10,000	
863667	AK	7	STRYKER CORP	05/09/2016	BARCLAYS CAPITAL INC		10,160	10,000	34
87165B	AB	9	SYNCHRONY FINANCIAL	11/29/2016	BAIRD, ROBERT W & CO		10,153	10,000	88
882508	AV	6	TEXAS INSTRUMENTS INC	06/08/2016	MERRILL LYNCH PROFES		9,990	10,000	12
89236T	CU	7	TOYOTA MOTOR CREDIT CORP	05/10/2016	MERRILL LYNCH PROFES		15,178	15,000	60
89237W	AD	9	TOYOTA AUTO RECEIVABLES 2016-C	08/01/2016	MITSUBISHI UFJ SECUR		15,000	15,000	
89417E	AE	9	TRAVELERS COS INC/THE	05/25/2016	J.P. MORGAN SECURITI		10,829	10,000	26
89837R	AA	0	TRUSTEES OF DARTMOUTH COLLEGE	06/02/2016	RAYMOND JAMES/FI,SAI		18,676	17,000	13
90131H	AN	5	21ST CENTURY FOX AMERICA INC	05/10/2016	PERSHING LLC, JERSEY		5,717	5,000	69
911312	AK	2	UNITED PARCEL SERVICE INC	12/02/2016	RBC CAPITAL MARKETS		5,386	5,000	47
91159H	HE	3	US BANCORP	05/09/2016	WELLS FARGO SECURITI		25,502	25,000	240
91324P	BY	7	UNITEDHEALTH GROUP INC	05/10/2016	TD SECS (USA) INC, N		15,086	15,000	16
92343V	DF	8	VERIZON COMMUNICATIONS INC	09/13/2016	GOLDMAN SACHS & CO		9,976	10,000	17
931427	AM	0	WALGREENS BOOTS ALLIANCE INC	06/02/2016	GOLDMAN SACHS & CO		10,018	10,000	3
94974B	FU	9	WELLS FARGO & CO	09/13/2016	WELLS FARGO SECURITI		30,492	30,000	255
95000G	AW	4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	08/04/2016	WELLS FARGO SECURITI		10,000	10,000	6
98161F	AD	7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	07/12/2016	MERRILL LYNCH PIERCE		9,999	10,000	
98161P	AD	5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B	09/07/2016	JPMORGAN SECURITIES		9,997	10,000	
98956P	AE	2	ZIMMER BIOMET HOLDINGS INC	05/09/2016	MILLENNIUM ADVISORS		10,091	10,000	23
06367T	PX	2	BANK OF MONTREAL	A.....12/07/2016	HARRIS NESBITT CORP		14,994	15,000	
064159	CU	8	BANK OF NOVA SCOTIA/THE	A.....09/02/2016	TD SECS (USA) INC, N		10,135	10,000	73
78012K	RK	5	ROYAL BANK OF CANADA	A.....07/25/2016	RBC CAPITAL MARKETS		14,983	15,000	
89352H	AN	9	TRANSCANADA PIPELINES LTD	A.....05/10/2016	TD SECS (USA) INC, N		10,025	10,000	63
055451	AH	1	BHP BILLITON FINANCE USA LTD	D.....05/13/2016	WELLS FARGO SECURITI		11,305	10,000	85
05565Q	DC	9	BP CAPITAL MARKETS PLC	D.....05/10/2016	JPMORGAN SECURITIES		10,028	10,000	4
822582	BM	3	SHELL INTERNATIONAL FINANCE BV	D.....05/10/2016	TD SECS (USA) INC, N		10,067	10,000	1
82481L	AA	7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D.....09/19/2016	BARCLAYS CAPITAL INC		9,992	10,000	
88167A	AB	7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D.....12/02/2016	VARIOUS		9,920	10,000	32
3899999	Total - Bonds - Industrial and Miscellaneous						1,468,443	1,435,000	6,745

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399997.	Total - Bonds - Part 3.....					2,541,783	2,510,000	7,256
8399998.	Total - Bonds - Summary Item from Part 5.....					749,266	740,000	1,270
8399999.	Total - Bonds.....					3,291,049	3,250,000	8,526
9999999.	Total - Bonds, Preferred and Common Stocks.....					3,291,049	XXX	8,526

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
912828	ZB	5	UNITED STATES TREASURY NOTE/BOND	..	12/06/2016.	JP MORGAN CHASE BANK.....	.....	.....9,850	10,000	9,958	.....	.....	.....4	.....	.....4	.....	.....9,962	.....	.....(112)	(112)	23	08/15/2019.
912828	C3	2	UNITED STATES TREASURY NOTE/BOND	..	04/06/2016.	HARRIS NA DEALER, CH.....	.....	.....315,517	315,000	316,243	315,815	.....	.....(179)	.....	.....(179)	.....	.....315,635	.....	.....(119)	(119)	1,329	03/15/2017.
912828	D4	9	UNITED STATES TREASURY NOTE/BOND	..	11/02/2016.	VARIOUS.....	.....	.....125,270	125,000	125,498	125,359	.....	.....(163)	.....	.....(163)	.....	.....125,195	.....	.....75	75	1,224	08/15/2017.
912828	F8	8	UNITED STATES TREASURY NOTE/BOND	..	01/07/2016.	SCOTIA CAPITAL (USA).....	.....	.....159,575	160,000	159,869	159,926	.....	.....2	.....	.....2	.....	.....159,927	.....	.....(352)	(352)	114	10/31/2016.
912828	H2	9	UNITED STATES TREASURY NOTE/BOND	..	03/03/2016.	VARIOUS.....	.....	.....319,925	320,000	320,788	320,482	.....	.....(64)	.....	.....(64)	.....	.....320,418	.....	.....(493)	(493)	269	12/31/2016.
912828	H9	4	UNITED STATES TREASURY NOTE/BOND	..	09/01/2016.	CITIGROUP GBL MKTS/S.....	.....	.....160,600	160,000	160,619	160,478	.....	.....(150)	.....	.....(150)	.....	.....160,328	.....	.....272	272	1,678	02/15/2018.
912828	K2	5	UNITED STATES TREASURY NOTE/BOND	..	12/05/2016.	VARIOUS.....	.....	.....159,394	160,000	159,213	159,382	.....	.....249	.....	.....249	.....	.....159,631	.....	.....(238)	(238)	1,369	04/15/2018.
912828	L8	1	UNITED STATES TREASURY NOTE/BOND	..	05/11/2016.	JP MORGAN CHASE BANK.....	.....	.....160,331	160,000	158,769	158,832	.....	.....150	.....	.....150	.....	.....158,982	.....	.....1,350	1,350	803	10/15/2018.
912828	M7	2	UNITED STATES TREASURY NOTE/BOND	..	05/16/2016.	CITIGROUP GBL MKTS/S.....	.....	.....320,688	320,000	319,413	319,435	.....	.....110	.....	.....110	.....	.....319,545	.....	.....1,142	1,142	1,293	11/30/2017.
912828	R5	1	UNITED STATES TREASURY NOTE/BOND	..	12/15/2016.	JPMORGAN SECURITIES.....	.....	.....29,875	30,000	29,994	.....	.....	.....2	.....	.....2	.....	.....29,996	.....	.....(121)	(121)	143	05/31/2018.
912828	WH	9	UNITED STATES TREASURY NOTE/BOND	..	07/18/2016.	VARIOUS.....	.....	.....315,696	315,000	316,796	316,230	.....	.....(413)	.....	.....(413)	.....	.....315,817	.....	.....(120)	(120)	1,629	05/15/2017.
912828	WP	1	UNITED STATES TREASURY NOTE/BOND	..	11/02/2016.	VARIOUS.....	.....	.....285,699	285,000	286,492	286,040	.....	.....(459)	.....	.....(459)	.....	.....285,581	.....	.....118	118	1,719	06/15/2017.
0599999.	Total - Bonds - U.S. Government.....							2,362,420	2,360,000	2,363,652	2,321,979	0	(911)	0	(911)	0	2,361,017	0	1,402	1,402	11,593	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3135G0	ZB	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	..	05/11/2016.	CITIGROUP GBL MKTS/S.....	.....	.....160,205	160,000	160,447	160,301	.....	.....(83)	.....	.....(83)	.....	.....160,217	.....	.....(13)	(13)	673	04/20/2017.
3137EA	CA	5	FEDERAL HOME LOAN MORTGAGE CORP.....	..	05/11/2016.	GOLDMAN SACHS & CO.....	.....	.....26,996	25,000	27,218	27,058	.....	.....(227)	.....	.....(227)	.....	.....26,831	.....	.....165	165	586	03/27/2019.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							187,201	185,000	187,665	187,359	0	(310)	0	(310)	0	187,048	0	152	152	1,259	XXX
Bonds - Industrial and Miscellaneous																						
36251P	AA	2	GS MORTGAGE SECURITIES TRUST 2016-GS3	..	12/01/2016.	PAYDOWN.....	.....	.....545	545	545	.....	.....	.....	.....	.....0	.....	.....545	.....	.....	.....0	1	10/01/2049.
74432Q	BC	8	PRUDENTIAL FINANCIAL INC.....	..	06/17/2016.	NON-BROKER TRADE, BO.....	.....	.....8,590	8,000	8,558	.....	.....	.....(11)	.....	.....(11)	.....	.....8,547	.....	.....44	44	21	12/01/2017.
95000G	AW	4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	..	12/01/2016.	PAYDOWN.....	.....	.....470	470	470	.....	.....	.....	.....	.....0	.....	.....470	.....	.....	.....0	1	08/01/2049.
3899999.	Total - Bonds - Industrial and Miscellaneous.....							9,605	9,015	9,573	0	0	(11)	0	(11)	0	9,562	0	44	44	23	XXX
8399997.	Total - Bonds - Part 4.....							2,559,226	2,554,015	2,560,890	2,509,338	0	(1,232)	0	(1,232)	0	2,557,627	0	1,598	1,598	12,875	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....							747,809	740,000	749,266	.....	.....(1,740)	.....	.....(1,740)	.....	.....747,526	.....	.....283	283	4,902	XXX	
8399999.	Total - Bonds.....							3,307,035	3,294,015	3,310,156	2,509,338	0	(2,972)	0	(2,972)	0	3,305,153	0	1,881	1,881	17,777	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							3,307,035	XXX	3,310,156	2,509,338	0	(2,972)	0	(2,972)	0	3,305,153	0	1,881	1,881	17,777	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																						
912828	N6	3		..	02/02/2016	MORGAN STANLEY & CO.....	05/11/2016	JP MORGAN CHASE BANK.....	160,000	160,863	161,275	160,784	.....	.....(79)	.....	.....(79)	.....	.....	.....491	491	584	94
912828	Q4	5		..	04/06/2016	GOLDMAN SACHS & CO.....	05/11/2016	MORGAN STANLEY & CO.....	320,000	320,888	320,925	320,845	.....	.....(43)	.....	.....(43)	.....	.....	.....80	80	321	54
0599999.	Total - Bonds - U.S. Government.....								480,000	481,751	482,200	481,629	0	(122)	0	(122)	0	0	571	571	905	148
Bonds - Industrial and Miscellaneous																						
02665W	AT	8		..	05/10/2016	TD SECS (USA) INC, N.....	07/07/2016	US BANCORP INVESTMEN.....	10,000	10,082	10,080	10,075	.....	.....(7)	.....	.....(7)	.....	.....	.....5	5	50	25
060505	DH	4		..	05/09/2016	CITIGROUP GBL MKTS/S.....	09/02/2016	JPMORGAN SECURITIES.....	30,000	31,705	31,340	31,287	.....	.....(418)	.....	.....(418)	.....	.....	.....53	53	935	354
084664	BE	0		..	05/11/2016	BERKSHIRE HATHAWAY FINANCE CORP.....	08/08/2016	TD SECS (USA) INC, N.....	20,000	21,750	21,496	21,535	.....	.....(215)	.....	.....(215)	.....	.....	.....(39)	(39)	270	3
126408	GM	9		..	05/10/2016	CSX CORP.....	11/17/2016	CALL 106.823.....	10,000	10,873	10,682	10,682	.....	.....(191)	.....	.....(191)	.....	.....	.....0	0	420	101
14912L	5J	6		..	05/10/2016	CATERPILLAR FINANCIAL SERVICES CORP.....	11/23/2016	BARCLAYS CAPITAL INC.....	10,000	10,044	9,999	10,028	.....	.....(16)	.....	.....(16)	.....	.....	.....(29)	(29)	70	2
26441C	AH	8		..	05/12/2016	DUKE ENERGY CORP.....	09/20/2016	KEYBANC CAPITAL MARK.....	10,000	10,040	10,029	10,029	.....	.....(11)	.....	.....(11)	.....	.....	.....0	0	98	42
26875P	AA	9		..	05/10/2016	EOG RESOURCES INC.....	09/19/2016	MILLENNIUM ADVISORS.....	10,000	10,585	10,433	10,430	.....	.....(155)	.....	.....(155)	.....	.....	.....3	3	305	95
36962G	6W	9		..	05/11/2016	GENERAL ELECTRIC CO.....	10/14/2016	CREDIT SUISSE, NEW Y.....	15,000	15,227	15,116	15,176	.....	.....(51)	.....	.....(51)	.....	.....	.....(60)	(60)	133	30
41284C	AD	6		..	05/13/2016	HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-2.....	10/20/2016	WELLS FARGO SECURITI.....	25,000	25,041	25,038	25,033	.....	.....(8)	.....	.....(8)	.....	.....	.....5	5	144	3
713448	CR	7		..	05/09/2016	PEPSICO INC.....	10/03/2016	US BANCORP INVESTMEN.....	15,000	15,085	15,028	15,068	.....	.....(17)	.....	.....(17)	.....	.....	.....(40)	(40)	81	6
718172	BN	8		..	05/09/2016	PHILIP MORRIS INTERNATIONAL INC..	12/09/2016	MORGAN STANLEY & CO.....	10,000	10,046	9,999	10,028	.....	.....(18)	.....	.....(18)	.....	.....	.....(29)	(29)	75	1
775371	AV	9		..	05/10/2016	ROHM & HAAS CO.....	09/14/2016	WELLS FARGO SECURITI.....	10,000	10,596	10,436	10,441	.....	.....(154)	.....	.....(154)	.....	.....	.....(5)	(5)	307	97
87165B	AA	1		..	05/11/2016	SYNCHRONY FINANCIAL.....	11/29/2016	PERSHING LLC, JERSEY.....	10,000	10,000	10,015	10,000	.....	.....0	.....	.....0	.....	.....	.....15	15	148	47
913017	BQ	1		..	05/10/2016	UNITED TECHNOLOGIES CORP.....	12/01/2016	CALL 109.58996666.....	10,000	11,275	10,959	10,959	.....	.....(316)	.....	.....(316)	.....	.....	.....0	0	510	174
92343V	BF	0		..	05/10/2016	VERIZON COMMUNICATIONS INC.....	09/13/2016	MORGAN STANLEY & CO.....	10,000	9,999	9,984	9,999	.....	.....0	.....	.....0	.....	.....	.....(15)	(15)	41	4
94973V	BC	0		..	05/13/2016	ANTHEM INC.....	09/27/2016	MERRILL LYNCH PIERCE.....	10,000	10,054	10,053	10,043	.....	.....(12)	.....	.....(12)	.....	.....	.....11	11	133	64
94974B	GB	0		..	05/09/2016	WELLS FARGO & CO.....	09/13/2016	MORGAN STANLEY & CO.....	30,000	30,114	30,010	30,085	.....	.....(29)	.....	.....(29)	.....	.....	.....(75)	(75)	219	75
06367T	JW	1		A	08/24/2016	BANK OF MONTREAL.....	12/07/2016	WELLS FARGO SECURITI.....	15,000	14,999	14,912	14,999	.....	.....0	.....	.....0	.....	.....	.....(88)	(88)	58	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....								260,000	267,515	265,609	265,897	0	(1,618)	0	(1,618)	0	0	(288)	(288)	3,997	1,123
8399998.	Total - Bonds.....								740,000	749,266	747,809	747,526	0	(1,740)	0	(1,740)	0	0	283	283	4,902	1,271
9999999.	Total - Bonds, Preferred and Common Stocks.....								749,266	749,266	747,809	747,526	0	(1,740)	0	(1,740)	0	0	283	283	4,902	1,271

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																				
	NEW YORK STATE URBAN DEVELOPMENT CORP.....			06/15/2016.	PERSHING LLC, JERSEY.....	03/15/2017.	15,009	.....	.....(24)	.....	.....	.....15,000	15,033	44	.....	.....1.000	0.701	MS.....	75	40
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						15,009	0	(24)	0	0	15,000	15,033	44	0	XXX	XXX	XXX	75	40
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						15,009	0	(24)	0	0	15,000	15,033	44	0	XXX	XXX	XXX	75	40
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIDELITY NATIONAL INFORMATION SERVICES I.....			06/07/2016.	WELLS FARGO SECURITI.....	06/05/2017.	9,992	.....	.....10	.....	.....	.....10,000	9,982	10	.....	.....1.450	1.634	JD.....	73	2
	LLOYDS BANK PLC.....		D	05/20/2016.	MILLENNIUM ADVISORS.....	03/28/2017.	15,110	.....	.....(280)	.....	.....	.....15,000	15,390	163	.....	.....4.200	1.086	MS.....	315	100
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						25,102	0	(270)	0	0	25,000	25,372	173	0	XXX	XXX	XXX	388	102
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						25,102	0	(270)	0	0	25,000	25,372	173	0	XXX	XXX	XXX	388	102
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						40,111	0	(294)	0	0	40,000	40,405	217	0	XXX	XXX	XXX	463	142
8399999.	Subtotals - Bonds.....						40,111	0	(294)	0	0	40,000	40,405	217	0	XXX	XXX	XXX	463	142
Exempt Money Market Mutual Funds as Identified by the SVO																				
825252	40 6	STIT-TREASURY PORTFOLIO.....		12/01/2016.	VARIOUS.....	XXX.....	3,102	.....	.....	.....	.....	.....	.....3,102	1	.....	.....	.....	.....	.....6	.....
8899999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						3,102	0	0	0	0	XXX.....	3,102	1	0	XXX	XXX	XXX	6	0
9199999.	Total - Short-Term Investments.....						43,213	0	(294)	0	0	XXX.....	43,507	218	0	XXX	XXX	XXX	469	142

Sch. DB - Pt. A - Sn. 1

NONE

Sch. DB - Pt. A - Sn. 2

NONE

Sch. DB - Pt. B - Sn. 1

NONE

Sch. DB - Pt. B - Sn. 2

NONE

Sch. DB - Pt. D - Sn. 1

NONE

Sch. DB - Pt. D - Sn. 2

NONE

Sch. DL - Pt. 1

NONE

Sch. DL - Pt. 2

NONE

SCHEDULE E - PART 1 - CASH

1	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						
.....	.....	.....	.....	.....	.....	XXX
BANK OF NEW YORK.....	.....	.....	.....	.....	.....30,850	XXX
Bank of America - Brea, CA.....	.....	.....	.....	.....	.....1,172,100	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	1,202,951	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	1,202,951	XXX
0599999. Total Cash.....	XXX	XXX	0	0	1,202,951	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	627,304	4. April.....	2,889,270	7. July.....	2,259,394	10. October.....	1,457,427
2. February.....	1,704,253	5. May.....	1,705,105	8. August.....	1,915,550	11. November.....	1,441,250
3. March.....	2,026,659	6. June.....	2,265,848	9. September.....	2,555,856	12. December.....	1,202,951

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	Deposit to satisfy requirement by State of Arkansas Office of the Insurance Commission			304,424	304,058
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA						
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM						
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH						
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	0	0	304,424	304,058
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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