



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2016
OF THE CONDITION AND AFFAIRS OF THE
QualChoice Life and Health Insurance Company, Inc.

NAIC Group Code	4807 (Current Period)	4807 (Prior Period)	NAIC Company Code	70998	Employer's ID Number	71-0386640
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[X] 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[]	
Incorporated/Organized	10/17/1992		Commenced Business	04/25/1965		
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)		(Area Code) (Telephone Number)			
Mail Address	12615 Chenal Parkway, Suite 300 (Street and Number or P.O. Box)		Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			12615 Chenal Parkway, Suite 300 (Street and Number)			
	Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)		(501)228-7111 (Area Code) (Telephone Number)			
Internet Website Address	www.qualchoice.com					
Statutory Statement Contact	Randall Crow (Name)		(501)219-5109 (Area Code)(Telephone Number)(Extension)			
	randall.crow@qualchoice.com (E-Mail Address)		(501)228-0135 (Fax Number)			

OFFICERS

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

OTHERS

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

DIRECTORS OR TRUSTEES

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

State of Arkansas
County of Pulaski ss

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

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

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

(Notary Public Signature)

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	14,239,224	38.134	14,239,224		14,239,224	38.134
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	676,606	1.812	676,606		676,606	1.812
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations						
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	117,388	0.314	117,388		117,388	0.314
1.43	Revenue and assessment obligations	60,000	0.161	60,000		60,000	0.161
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	155,203	0.416	155,203		155,203	0.416
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	3,465,771	9.282	3,465,771		3,465,771	9.282
2.2	Unaffiliated Non-U.S. securities (including Canada)	280,527	0.751	280,527		280,527	0.751
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated						
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	18,345,062	49.130	18,345,062		18,345,062	49.130
11.	Other invested assets						
12.	TOTAL Invested assets	37,339,781	100.000	37,339,781		37,339,781	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 .....		.....
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 20		
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)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		 21,515,400
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 26,871,779
3.	Accrual of Discount		 6,315
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		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		 30,294
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 29,359,239
7.	Deduct amortization of premium		 69,835
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)		 18,994,714
11.	Deduct total nonadmitted amounts .....		.....
12.	Statement value at end of current period (Line 10 minus Line 11)		 18,994,714

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	14,239,219	14,240,116	14,238,104	14,281,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	14,239,219	14,240,116	14,238,104	14,281,000
U.S. States, Territories and Possessions (Direct and	5. TOTALS				
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS	117,388	115,856	118,824	110,000
Possessions (Direct and guaranteed)					
U.S. Special revenue and special assessment	7. TOTALS	736,606	733,510	756,770	700,000
obligations and all non-guaranteed obligations of					
agencies and authorities of governments and their					
political subdivisions					
Industrial and Miscellaneous,	8. United States	3,620,974	3,596,147	3,641,584	3,537,209
SVO Identified Funds and	9. Canada	74,926	74,051	74,915	75,000
Hybrid Securities (unaffiliated)	10. Other Countries	205,601	204,204	207,204	200,000
	11. TOTALS	3,901,501	3,874,402	3,923,703	3,812,209
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	18,994,714	18,963,884	19,037,401	18,903,209
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
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				
	27. TOTAL Bonds and Stocks	18,994,714	18,963,884	19,037,401	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	5,018,729	14,239,224				X X X	19,257,953	79.88	18,539,145	86.11	19,257,952	
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	5,018,729	14,239,224				X X X	19,257,953	79.88	18,539,145	86.11	19,257,952	
2.	All Other Governments												
2.1	NAIC 1						X X X						
2.2	NAIC 2						X X X						
2.3	NAIC 3						X X X						
2.4	NAIC 4						X X X						
2.5	NAIC 5						X X X						
2.6	NAIC 6						X X X						
2.7	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1						X X X						
3.2	NAIC 2						X X X						
3.3	NAIC 3						X X X						
3.4	NAIC 4						X X X						
3.5	NAIC 5						X X X						
3.6	NAIC 6						X X X						
3.7	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1		117,388				X X X	117,388	0.49			117,388	
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		117,388				X X X	117,388	0.49			117,388	
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1		736,606				X X X	736,606	3.06	2,990,050	13.89	736,606	
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		736,606				X X X	736,606	3.06	2,990,050	13.89	736,606	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	477,035	2,253,779	11,335	31,116	63,543	X X X	2,836,808	11.77			2,836,807	
6.2 NAIC 2		1,160,393				X X X	1,160,393	4.81			1,160,393	
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	477,035	3,414,172	11,335	31,116	63,543	X X X	3,997,201	16.58			3,997,200	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10.	Total Bonds Current Year												
10.1	NAIC 1	(d)..... 5,495,764	 17,346,997	 11,335	 31,116	 63,543		 22,948,755	 95.19	 X X X	 X X X	 22,948,753	
10.2	NAIC 2	(d).....	 1,160,393					 1,160,393	 4.81	 X X X	 X X X	 1,160,393	
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	 5,495,764	 18,507,390	 11,335	 31,116	 63,543		(b).... 24,109,148	 100.00	 X X X	 X X X	 24,109,146	
10.8	Line 10.7 as a % of Column 7	 22.80	 76.77	 0.05	 0.13	 0.26		 100.00	 X X X	 X X X	 X X X	 100.00	
11.	Total Bonds Prior Year												
11.1	NAIC 1	 1,013,305	 20,515,890				 X X X	 X X X	 X X X	 21,529,195	 100.00	 21,529,195	
11.2	NAIC 2						 X X X	 X X X	 X X X				
11.3	NAIC 3						 X X X	 X X X	 X X X				
11.4	NAIC 4						 X X X	 X X X	 X X X				
11.5	NAIC 5						 X X X	 X X X	 X X X	(c).....			
11.6	NAIC 6						 X X X	 X X X	 X X X	(c).....			
11.7	TOTALS	 1,013,305	 20,515,890				 X X X	 X X X	 X X X	(b).... 21,529,195	 100.00	 21,529,195	
11.8	Line 11.7 as a % of Col. 9	 4.71	 95.29				 X X X	 X X X	 X X X	 100.00	 X X X	 100.00	
12.	Total Publicly Traded Bonds												
12.1	NAIC 1	 5,495,763	 17,346,997	 11,335	 31,116	 63,543		 22,948,754	 95.19	 21,529,195	 100.00	 22,948,754	 X X X
12.2	NAIC 2		 1,160,393					 1,160,393	 4.81			 1,160,393	 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	 5,495,763	 18,507,390	 11,335	 31,116	 63,543		 24,109,147	 100.00	 21,529,195	 100.00	 24,109,147	 X X X
12.8	Line 12.7 as a % of Col. 7	 22.80	 76.77	 0.05	 0.13	 0.26		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12.9	Line 12.7 as a % of Line 10.7, Col. 7, Section 10	 22.80	 76.77	 0.05	 0.13	 0.26		 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 \$.....5,114,427; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	5,018,729	14,239,224				X X X	19,257,953	79.88	18,539,145	86.11	19,257,952	
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	5,018,729	14,239,224				X X X	19,257,953	79.88	18,539,145	86.11	19,257,952	
2.	All Other Governments												
2.1	Issuer Obligations						X X X						
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations						X X X						
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations		117,388				X X X	117,388	0.49			117,388	
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		117,388				X X X	117,388	0.49			117,388	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations		736,606				X X X	736,606	3.06	2,990,050	13.89	736,606	
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		736,606				X X X	736,606	3.06	2,990,050	13.89	736,606	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	208,319	2,873,412				X X X	3,081,731	12.78			3,081,731	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities	9,460	39,750	11,335	31,116	63,543	X X X	155,204	0.64			155,203	
6.4	Other Loan-Backed and Structured Securities	259,255	501,010				X X X	760,265	3.15			760,265	
6.5	TOTALS	477,034	3,414,172	11,335	31,116	63,543	X X X	3,997,200	16.58			3,997,199	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X						
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	5,227,048	17,966,630				X X X	23,193,678	96.20	X X X	X X X	23,193,677	
10.2 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
10.3 Commercial Mortgage-Backed Securities	9,460	39,750	11,335	31,116	63,543	X X X	155,204	0.64	X X X	X X X	155,203	
10.4 Other Loan-Backed and Structured Securities	259,255	501,010				X X X	760,265	3.15	X X X	X X X	760,265	
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	5,495,763	18,507,390	11,335	31,116	63,543		24,109,147	100.00	X X X	X X X	24,109,145	
10.7 Line 10.6 as a % of Col. 7	22.80	76.77	0.05	0.13	0.26		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	1,013,305	20,515,890				X X X	X X X	X X X	21,529,195	100.00	21,529,195	
11.2 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
11.3 Commercial Mortgage-Backed Securities						X X X	X X X	X X X				
11.4 Other Loan-Backed and Structured Securities						X X X	X X X	X X X				
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 TOTALS	1,013,305	20,515,890				X X X	X X X	X X X	21,529,195	100.00	21,529,195	
11.7 Line 11.6 as a % of Col. 9	4.71	95.29				X X X	X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	5,227,048	17,966,630				X X X	23,193,678	96.20	21,529,195	100.00	23,193,678	X X X
12.2 Residential Mortgage-Backed Securities						X X X						X X X
12.3 Commercial Mortgage-Backed Securities	9,460	39,750	11,335	31,116	63,543	X X X	155,204	0.64			155,204	X X X
12.4 Other Loan-Backed and Structured Securities	259,255	501,010				X X X	760,265	3.15			760,265	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		X X X
12.6 TOTALS	5,495,763	18,507,390	11,335	31,116	63,543		24,109,147	100.00	21,529,195	100.00	24,109,147	X X X
12.7 Line 12.6 as a % of Col. 7	22.80	76.77	0.05	0.13	0.26		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	22.80	76.77	0.05	0.13	0.26		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	
13.6 TOTALS											X X X	
13.7 Line 13.6 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....	.....	.....
2.	Cost of short-term investments acquired	329,742	329,742	.....	.....	.....
3.	Accrual of discount	39	39	.....	.....	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....	.....	.....
5.	TOTAL gain (loss) on disposals	(122)	(122)	.....	.....	.....
6.	Deduct consideration received on disposals	208,711	208,711	.....	.....	.....
7.	Deduct amortization of premium	3,014	3,014	.....	.....	.....
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)	117,934	117,934	.....	.....	.....
11.	Deduct total nonadmitted amounts .....	.....	.....	.....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11)	117,934	117,934	.....	.....	.....

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3
		Total	Bonds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....
2.	Cost of cash equivalents acquired	9,995,555	9,995,555	.....
3.	Accrual of discount	550	550	.....
4.	Unrealized valuation increase (decrease) .....	.....	.....	.....
5.	TOTAL gain (loss) on disposals	(205)	(205)	.....
6.	Deduct consideration received on disposals	4,999,405	4,999,405	.....
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)	4,996,495	4,996,495	.....
11.	Deduct total nonadmitted amounts .....	.....	.....	.....
12.	Statement value at end of current period (Lines 10 minus 11)	4,996,495	4,996,495	.....

(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

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

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

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

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4 F O R E I G N	5 Bond CHAR			NAIC Desig- nation	Actual Cost			8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828K25	UNITED STATES TREASURY NOTE/BOND				1	910,068	99.6910	912,173	915,000	912,674		1,794		0.750	0.949	AO	1,471	6,863	07/16/2015	04/15/2018	
912828K82	UNITED STATES TREASURY NOTE/BOND				1	791,204	99.8670	788,949	790,000	790,663		(402)		1.000	0.948	FA	2,984	7,900	08/26/2015	08/15/2018	
912828K82	UNITED STATES TREASURY NOTE/BOND	SD			1	100,972	99.8670	100,866	101,000	100,984		10		1.000	1.010	FA	381	1,010	08/28/2015	08/15/2018	
912828L40	UNITED STATES TREASURY NOTE/BOND	SD			1	1,500,410	99.7890	1,496,835	1,500,000	1,500,239		(134)		1.000	0.991	MS	4,475	15,000	09/21/2015	09/15/2018	
912828S68	UNITED STATES TREASURY NOTE/BOND				1	455,622	99.4650	452,566	455,000	455,495		(127)		0.750	0.681	JJ	1,428		08/03/2016	07/31/2018	
912828T83	UNITED STATES TREASURY NOTE/BOND				1	164,684	99.2810	163,814	165,000	164,707		23		0.750	0.848	AO	212		11/09/2016	10/31/2018	
912828U32	UNITED STATES TREASURY NOTE/BOND				1	372,173	98.7970	370,489	375,000	372,247		74		1.000	1.261	MN	487		12/05/2016	11/15/2019	
912828U40	UNITED STATES TREASURY NOTE/BOND				1	4,642,707	99.6800	4,645,088	4,660,000	4,642,830		122		1.000	1.195	MN	4,097		12/23/2016	11/30/2018	
912828U73	UNITED STATES TREASURY NOTE/BOND				1	4,703,288	99.7620	4,713,755	4,725,000	4,703,390		102		1.375	1.534	JD	3,034		12/23/2016	12/15/2019	
912828XF2	UNITED STATES TREASURY NOTE/BOND				1	596,976	100.0980	595,583	595,000	595,995		(676)		1.125	1.009	JD	313	6,694	07/16/2015	06/15/2018	
0199999 Subtotal - U.S. Governments - Issuer Obligations						14,238,104	X X X	14,240,118	14,281,000	14,239,224	786		X X X	X X X	X X X	18,882	37,467	X X X	X X X		
0599999 Subtotal - U.S. Governments						14,238,104	X X X	14,240,118	14,281,000	14,239,224	786		X X X	X X X	X X X	18,882	37,467	X X X	X X X		
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
64966H4G2	CITY OF NEW YORK NY				1FE	118,824	105.3240	115,856	110,000	117,388		(1,436)		3.947	1.444	AO	1,085	2,171	06/10/2016	10/01/2019	
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						118,824	X X X	115,856	110,000	117,388		(1,436)		X X X	X X X	X X X	1,085	2,171	X X X	X X X	
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						118,824	X X X	115,856	110,000	117,388		(1,436)		X X X	X X X	X X X	1,085	2,171	X X X	X X X	
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
3137EACA5	FEDERAL HOME LOAN MORTGAGE CORP				1	696,770	105.3440	674,202	640,000	676,606		(16,144)		3.750	1.150	MS	6,267	24,000	09/29/2015	03/27/2019	
64990CEM9	NEW YORK STATE DORMITORY AUTHORITY				1FE	60,000	98.8470	59,308	60,000	60,000				1.456	1.456	JJ	478		06/02/2016	07/01/2019	
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						756,770	X X X	733,510	700,000	736,606		(16,144)		X X X	X X X	X X X	6,745	24,000	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						756,770	X X X	733,510	700,000	736,606		(16,144)		X X X	X X X	X X X	6,745	24,000	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206RCC4	AT&T INC				2FE	30,562	100.3830	30,115	30,000	30,438		(124)		2.300	1.619	MS	211	345	05/10/2016	03/11/2019	
002824BC3	ABBOTT LABORATORIES				1FE	24,976	100.1180	25,030	25,000	24,976		1		2.350	2.384	MN	64		11/17/2016	11/22/2019	
00287YAN9	ABBVIE INC				2FE	35,186	100.0750	35,026	35,000	35,127		(59)		1.800	1.530	MN	82	630	05/09/2016	05/14/2018	
00817YAT5	AETNA INC				2FE	54,959	99.7710	54,874	55,000	54,966		8		1.900	1.926	JD	70	517	06/02/2016	06/07/2019	
0258MODV8	AMERICAN EXPRESS CREDIT CORP			2	1FE	40,337	100.1290	40,052	40,000	40,238		(99)		1.800	1.397	JJ	302	360	05/11/2016	07/31/2018	
03076CAD8	AMERIPRISE FINANCIAL INC				1FE	52,087	112.2420	50,509	45,000	50,736		(1,351)		7.300	2.023	JD	27	3,285	05/19/2016	06/28/2019	
031162BU3	AMGEN INC			1	2FE	45,934	100.7720	45,347	45,000	45,833		(101)		2.200	1.382	MN	107	495	09/14/2016	05/22/2019	
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC				1FE	70,774	100.1440	70,101	70,000	70,597		(178)		1.900	1.483	FA	554	687	05/09/2016	02/01/2019	
037833AQ3	APPLE INC				1FE	35,930	100.9490	35,332	35,000	35,733		(196)		2.100	1.191	MN	112	368	05/09/2016	05/06/2019	
053332AU6	AUTOZONE INC			1	2FE	30,089	99.0870	29,726	30,000	30,068		(21)		1.625	1.512	AO	95	244	05/10/2016	04/21/2019	
05531FAQ6	BB&T CORP			2	1FE	97,024	100.7790	95,740	95,000	96,554		(470)		2.250	1.419	FA	891	1,069	05/13/2016	02/01/2019	
06051GDZ9	BANK OF AMERICA CORP				2FE	74,923	112.3720	73,042	65,000	73,802		(1,120)		7.625	1.863	JD	413	2,478	09/02/2016	06/01/2019	
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP				1FE	29,971	98.7860	29,636	30,000	29,975		4		1.300	1.333	FA	147		08/08/2016	08/15/2019	
11575TAA6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST				1FE	81,192	107.0420	79,211	74,000	79,900		(1,293)		4.570	1.504	MS	1,127	1,691	05/24/2016	09/01/2019	
14149YAX6	CARDINAL HEALTH INC				2FE	60,370	99.9000	59,940	60,000	60,242		(127)		1.700	1.360	MS	300	510	05/09/2016	03/15/2018	
151020AT1	CELGENE CORP				2FE	30,471	100.4020	30,121	30,000	30,340		(131)		2.125	1.415	FA	241	319	05/10/2016	08/15/2018	
17275RAU6	CISCO SYSTEMS INC				1FE	35,533	100.3020	35,106	35,000	35,371		(162)		1.650	0.913	JD	26	578	05/09/2016	06/15/2018	
172967KE0	CITIGROUP INC				2FE	50,392	99.9890	49,995	50,000	50,296		(95)		2.050	1.737	JD	68	1,025	05/09/2016	12/07/2018	
20030NAW1	COMCAST CORP				1FE	71,018	105.5620	68,615	65,000	69,124		(1,894)		5.700	1.024	MN	473	3,705	05/10/2016	05/15/2018	
20825CAR5	CONOCOPHILLIPS				1FE	71,173	107.4370	69,834	65,000	69,787		(1,386)		5.750	2.118	FA	1,557	1,869	05/12/2016	02/01/2019	
25468PDL7	WALT DISNEY CO/THE				1FE	44,849	97.9900	44,096	45,000	44,872		23		0.875	0.989	JJ	185		07/07/2016	07/12/2019	
25746UCD9	DOMINION RESOURCES INC/VA				2FE	30,188	100.0520	30,016	30,000	30,138		(50)		1.900	1.579	JD	25	285	06/15/2016	06/15/2018	
260543BX0	DOW CHEMICAL CO/THE				2FE	47,145	114.6080	45,843	40,000	46,392		(753)		8.550	1.646	MN	437	1,710	09/14/2016	05/15/2019	
26441CAD7	DUKE ENERGY CORP				2FE	49,497	107.8040	48,512	45,000	49,088		(409)		5.050	1.600	MS	669		09/20/2016	09/15/2019	
26875PAD3	EOG RESOURCES INC				2FE	27,378	108.0620	27,016	25,000	27,140		(238)		5.625	1.977	JD	117	703	09/19/2016	06/01/2019	
26884AAX1	ERP OPERATING LP			1	1FE	41,974	101.9590	40,784	40,000	40,838		(1,136)		5.750	1.117	JD	1,061	1,150	05/13/2016	06/15/2017	
29379VBG7	ENTERPRISE PRODUCTS OPERATING LLC				2FE	50,151	99.7190	49,860	50,000	50,103		(48)		1.650	1.495	MN	124	413	05/10/2016	05/07/2018	
30161MAF0	EXELON GENERATION CO LLC				2FE	60,501	107.1760	58,947	55,000	59,647		(854)		5.200	2.022	AO	715	1,430	06/21/2016	10/01/2019	
36962G4J0	GENERAL ELECTRIC CO				1FE	39,365	109.5700	38,350	35,000	39,100		(265)		5.500	1.516	JJ	925		10/14/2016	01/08/2020	
38141GVT8	GOLDMAN SACHS GROUP INC/THE			2	1FE	50,326	99.6030	49,802	50,000	50,255		(71)		2.000	1.766	AO	183	500	05/09/2016	04/2	

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
58013MEW0	MCDONALD'S CORP				2FE	30,618		100.5940	30,178	30,000			(151)		2.100	1.282	JD	42	627	05/10/2016	12/07/2018
59156RBE7	METLIFE INC			1	1FE	60,508		100.1670	60,100	60,000			(201)		1.756	1.214	MJSD	47	790	05/11/2016	12/15/2017
594918BN3	MICROSOFT CORP				1FE	54,943		98.6550	54,260	55,000		7			1.100	1.135	FA	240		08/01/2016	08/08/2019
61746BDX1	MORGAN STANLEY				1FE	50,984		100.6870	50,344	50,000		(225)			2.450	1.706	FA	510	626	05/09/2016	02/01/2019
651229AT3	NEWELL BRANDS INC				2FE	25,533		101.0970	25,274	25,000		(116)			2.600	1.836	MS	166	323	05/09/2016	03/29/2019
68389XAC9	ORACLE CORP				1FE	27,234		105.6460	26,412	25,000		(737)			5.750	1.048	AO	303	719	05/09/2016	04/15/2018
69371RM86	PACCAR FINANCIAL CORP				1FE	50,627		99.6550	49,828	50,000		(123)			1.650	1.173	FA	289	413	06/15/2016	02/25/2019
713448DJ4	PEPSICO INC				1FE	49,993		99.2400	49,620	50,000		1			1.350	1.355	AO	159		10/03/2016	10/04/2019
74432QBC8	PRUDENTIAL FINANCIAL INC				1FE	11,767		103.8950	11,428	11,000		(293)			6.000	1.247	JD	55	330	06/01/2016	12/01/2017
761713BC9	REYNOLD'S AMERICAN INC				2FE	61,217		100.6340	60,380	60,000		(369)			2.300	1.310	JD	73	1,380	05/09/2016	06/12/2018
828807CQ8	SIMON PROPERTY GROUP LP			1	1FE	50,824		100.8130	50,407	50,000		(200)			2.200	1.509	FA	458	550	05/19/2016	02/01/2019
842587CQ8	SOUTHERN CO/THE				2FE	59,989		99.6900	59,814	60,000		3			1.850	1.856	JJ	669		05/19/2016	07/01/2019
863667AK7	STRYKER CORP				1FE	25,400		100.0490	25,012	25,000		(89)			2.000	1.420	MS	157	247	05/09/2016	03/08/2019
87165BAB9	SYNCHRONY FINANCIAL			1	2FE	25,383		101.2960	25,324	25,000		(12)			3.000	2.394	FA	283		11/29/2016	08/15/2019
89236TCU7	TOYOTA MOTOR CREDIT CORP				1FE	25,297		99.6840	24,921	25,000		(67)			1.700	1.262	FA	156	213	05/10/2016	02/19/2019
89417EAE9	TRAVELERS COS INC/THE				1FE	27,073		105.4930	26,373	25,000		(614)			5.800	1.483	MN	185	725	05/25/2016	05/15/2018
89837RAA0	TRUSTEES OF DARTMOUTH COLLEGE				1FE	112,056		106.9650	109,104	102,000		(1,886)			4.750	1.366	JD	404	2,423	06/02/2016	06/01/2019
90131HAN5	21ST CENTURY FOX AMERICA INC				2FE	22,869		109.8340	21,967	20,000		(641)			6.900	1.637	MS	460		05/10/2016	03/01/2019
91159HEH3	US BANCORP			2	1FE	76,505		100.5090	75,382	75,000		(392)			1.950	1.109	MN	187	1,463	05/09/2016	11/15/2018
92343VDF8	VERIZON COMMUNICATIONS INC				2FE	19,953		98.4440	19,689	20,000		5			1.375	1.458	FA	115		09/13/2016	08/15/2019
931427AM0	WALGREENS BOOTS ALLIANCE INC				2FE	35,064		100.1000	35,035	35,000		(18)			1.750	1.656	MN	53	305	06/02/2016	05/30/2018
94974BFU9	WELLS FARGO & CO				1FE	76,231		100.3240	75,243	75,000		(137)			2.125	1.479	AO	305	797	09/13/2016	04/22/2019
98956PAE2	ZIMMER BIOMET HOLDINGS INC				2FE	50,454		100.1220	50,061	50,000		(152)			2.000	1.510	AO	250	500	05/09/2016	04/01/2018
78012KRK5	ROYAL BANK OF CANADA				1FE	74,915		98.7350	74,051	75,000		12			1.500	1.539	JJ	475		07/25/2016	07/29/2019
055451AH1	BHP BILLITON FINANCE USA LTD		A		1FE	62,178		109.7720	60,375	55,000		(1,525)			6.500	1.811	AO	894	1,788	05/13/2016	04/01/2019
05565QDC9	BP CAPITAL MARKETS PLC		D		1FE	50,140		99.2920	49,646	50,000		(29)			1.676	1.579	MN	135	417	05/10/2016	05/03/2019
822582BM3	SHELL INTERNATIONAL FINANCE BV		D		1FE	35,236		100.1130	35,040	35,000		(59)			1.625	1.349	MN	81	284	05/10/2016	11/10/2018
82481LAA7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		D		2FE	39,968		98.7320	39,493	40,000		3			1.900	1.928	MS	207		09/19/2016	09/23/2019
88167AAB7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		D		2FE	19,682		98.2530	19,651	20,000		8			1.700	2.329	JJ	151		12/02/2016	07/19/2019
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,008,129		X X X	2,963,211	2,897,000		(22,089)			X X X	X X X	X X X	21,114	44,718	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36251PAA2	GS MORTGAGE SECURITIES TRUST 2016-GS3				1FE	77,090		98.8850	76,232	77,091		(3)			1.429	1.416	MON	92	275	09/22/2016	10/01/2049
46645UAQ0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU				1FE	40,000		99.6690	39,868	40,000					1.891	1.891	MON	63		12/05/2016	12/01/2049
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20				1FM	38,118		98.3250	37,480	38,118		(2)			1.321	1.303	MON	42	168	08/04/2016	08/01/2049
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						155,208		X X X	153,580	155,209		(5)			X X X	X X X	X X X	197	443	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03065DAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	44,998		99.4990	44,775	45,000		1			1.460	1.463	MON	42	214	08/02/2016	05/10/2021
12594DAD0	CNH EQUIPMENT TRUST 2016-B				1FE	54,986		99.5930	54,776	55,000		1			1.630	1.641	MON	40	486	05/24/2016	08/15/2021
13974MAC0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201				1FE	39,834		99.5860	39,834	40,000		1			1.460	1.466	MON	18	243	07/12/2016	06/22/2020
14314EAC5	CARMAX AUTO OWNER TRUST 2016-3				1FE	74,989		99.3380	74,504	75,000		3			1.390	1.398	MON	46	420	07/14/2016	05/17/2021
34528QEU4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST				1FE	74,987		98.9690	74,227	75,000		4			1.550	1.562	MON	52	449	07/19/2016	07/15/2021
36251LAD5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	89,991		99.9040	89,914	90,000		3			1.620	1.625	MON	45	859	05/10/2016	09/20/2019
47788NAC2	JOHN DEERE OWNER TRUST 2016-B				1FE	64,995		99.5230	64,690	65,000		1			1.250	1.255	MON	36	311	07/19/2016	06/15/2020
65478QAE8	NISSAN AUTO LEASE TRUST 2016-A				1FE	69,985		99.9790	69,985	70,000		7			1.650	1.667	MON	51	642	05/17/2016	10/15/2021
65478UAD1	NISSAN AUTO RECEIVABLES 2016-A OWNER TRU				1FE	35,088		99.7000	34,895	35,000		(24)			1.340	1.228	MON	21	274	05/13/2016	10/15/2020
80285EAD9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2				1FE	150,363		100.1260	150,189	150,000		(104)			1.620	1.505	MON	108	1,418	05/13/2016	03/16/2020
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI				1FE	59,992		99.7190	59,831	60,000		2			1.450	1.458	MON	39	350	07/12/2016	08/15/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						760,371		X X X	757,620	760,000		(105)			X X X	X X X	X X X	498	5,666	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						3,923,708		X X X	3,874,411	3,812,209		(22,199)			X X X	X X X	X X X	21,809	50,827	X X X	X X X
7999999 Subtotals - Issuer Obligations						18,121,827		X X X	18,052,695	17,988,000		(38,883)			X X X	X X X	X X X	47,826	108,356	X X X	X X X
7999999 Subtotals - Commercial Mortgage-Backed Securities						155,208		X X X	153,580	155,209		(5)			X X X	X X X	X X X	197	443	X X X	X X X
8099999 Subtotals - Other Loan-Backed and Structured Securities						760,371		X X X	757,620	760,000		(105)			X X X	X X X	X X X	498	5,666	X X X	X X X
8399999 Grand Total - Bonds						19,037,406		X X X	18,963,895	18,903,209		(38,993)			X X X	X X X	X X X	48,521	114,465	X X X	X X X

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

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

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

1	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								
912828S68	UNITED STATES TREASURY NOTE/BOND		08/03/2016	GOLDMAN SACHS & CO,	X X X	455,622	455,000	37
912828T83	UNITED STATES TREASURY NOTE/BOND		11/09/2016	JP MORGAN CHASE BANK	X X X	164,684	165,000	34
912828U32	UNITED STATES TREASURY NOTE/BOND		12/05/2016	VARIOUS	X X X	372,173	375,000	119
912828U40	UNITED STATES TREASURY NOTE/BOND		12/23/2016	GOLDMAN SACHS & CO,	X X X	4,642,707	4,660,000	3,457
912828U73	UNITED STATES TREASURY NOTE/BOND		12/23/2016	VARIOUS	X X X	4,703,288	4,725,000	2,124
0599999 Subtotal - Bonds - U.S. Governments						10,338,474	10,380,000	5,771
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
64966H4G2	CITY OF NEW YORK NY		06/10/2016	RAYMOND JAMES/FI,SAI	X X X	118,824	110,000	892
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						118,824	110,000	892
Bonds - U.S. Special Revenue, Special Assessment								
64990CEM9	NEW YORK STATE DORMITORY AUTHORITY		06/02/2016	WACHOVIA CAP MKTS/WA	X X X	60,000	60,000 .....	.....
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						60,000	60,000 .....	.....
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RCC4	AT&T INC		05/10/2016	BARCLAYS CAPITAL INC	X X X	61,124	60,000	238
002824BC3	ABBOTT LABORATORIES		11/17/2016	MERRILL LYNCH PIERCE	X X X	24,976	25,000 .....	.....
00287YAN9	ABBVIE INC		05/09/2016	MILLENNIUM ADVISORS	X X X	70,372	70,000	623
00817YAT5	AETNA INC		06/02/2016	CITIGROUP GBL MKTS/S	X X X	54,959	55,000 .....	.....
0258MODV8	AMERICAN EXPRESS CREDIT CORP		05/11/2016	VARIOUS	X X X	80,674	80,000	410
03065DAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		08/02/2016	CITIGROUP GBL MKTS/S	X X X	44,998	45,000 .....	.....
03076CAD8	AMERIPRISE FINANCIAL INC		05/19/2016	BAIRD, ROBERT W & CO	X X X	52,087	45,000	1,332
031162BU3	AMGEN INC		09/14/2016	WELLS FARGO SECURITI	X X X	45,934	45,000	322
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC		05/09/2016	RBC CAPITAL MARKETS	X X X	70,774	70,000	395
037833AQ3	APPLE INC		05/09/2016	WELLS FARGO SECURITI	X X X	148,851	145,000	51
053332AU6	AUTOZONE INC		05/10/2016	TD SECS (USA) INC, N	X X X	60,178	60,000	60
05531FAQ6	BB&T CORP		05/13/2016	BARCLAYS CAPITAL INC	X X X	97,024	95,000	635
06051GDZ9	BANK OF AMERICA CORP		09/02/2016	MERRILL LYNCH PIERCE	X X X	74,923	65,000	1,335
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP		08/08/2016	MERRILL LYNCH PIERCE	X X X	59,942	60,000 .....	.....
11575TAA6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST		05/24/2016	JEFFERIES & CO INC,	X X X	163,481	149,000	1,627
12594DAD0	CNH EQUIPMENT TRUST 2016-B		05/24/2016	MERRILL LYNCH PIERCE	X X X	54,986	55,000 .....	.....
13974MAC0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201		07/12/2016	CITIGROUP GBL MKTS/S	X X X	39,997	40,000 .....	.....
14149YAX6	CARDINAL HEALTH INC		05/09/2016	MILLENNIUM ADVISORS	X X X	60,370	60,000	162
14314EAC5	CARMAX AUTO OWNER TRUST 2016-3		07/14/2016	CREDIT SUISSE, NEW Y	X X X	74,989	75,000 .....	.....
151020AT1	CELGENE CORP		05/10/2016	BAIRD, ROBERT W & CO	X X X	60,942	60,000	312
17275RAU6	CISCO SYSTEMS INC		05/09/2016	TD SECS (USA) INC, N	X X X	71,066	70,000	472
172967KE0	CITIGROUP INC		05/09/2016	TD SECS (USA) INC, N	X X X	100,783	100,000	883
20030NAW1	COMCAST CORP		05/10/2016	MILLENNIUM ADVISORS	X X X	71,018	65,000	1,832
20825CAR5	CONOCOPHILLIPS		05/12/2016	KING (CL) & ASSOCIAT	X X X	71,173	65,000	1,100
25468PDL7	WALT DISNEY CO/THE		07/07/2016	MERRILL LYNCH PIERCE	X X X	44,849	45,000 .....	.....
25746UCD9	DOMINION RESOURCES INC/VA		06/15/2016	GOLDMAN SACHS & CO,	X X X	60,375	60,000	16
260543BX0	DOW CHEMICAL CO/THE		09/14/2016	GOLDMAN SACHS & CO,	X X X	47,145	40,000	1,178
26441CAD7	DUKE ENERGY CORP		09/20/2016	US BANCORP INVESTMEN	X X X	49,497	45,000	51
26875PAD3	EOG RESOURCES INC		09/19/2016	KEYBANC CAPITAL MARK	X X X	27,378	25,000	434
26884AAX1	ERP OPERATING LP		05/13/2016	WELLS FARGO SECURITI	X X X	41,974	40,000	786
29379VBG7	ENTERPRISE PRODUCTS OPERATING LLC		05/10/2016	MILLENNIUM ADVISORS	X X X	50,151	50,000	14
30161MAF0	EXELON GENERATION CO LLC		06/21/2016	SUMRIDGE PARTNERS LL	X X X	60,501	55,000	659
34528QEU4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST		07/19/2016	JPMORGAN SECURITIES	X X X	74,987	75,000 .....	.....
36251LAD5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		05/10/2016	DEUTSCHE BK SECS INC	X X X	89,991	90,000 .....	.....
36251PAA2	GS MORTGAGE SECURITIES TRUST 2016-GS3		09/22/2016	GOLDMAN SACHS & CO,	X X X	79,999	80,000	92
36962G4J0	GENERAL ELECTRIC CO		10/14/2016	WELLS FARGO SECURITI	X X X	84,353	75,000	1,157

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
38141GVT8 ...	GOLDMAN SACHS GROUP INC/THE		05/09/2016	SCOTIA CAPITAL (USA)	X X X	100,652	100,000	94
437076BB7 ...	HOME DEPOT INC/THE		05/10/2016	MERRILL LYNCH PIERCE	X X X	61,717	60,000	236
46625HJR2 ...	JPMORGAN CHASE & CO		05/09/2016	MORGAN STANLEY & CO	X X X	102,101	100,000	679
46645UAQ0 ...	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		12/05/2016	JPMORGAN SECURITIES	X X X	40,000	40,000	44
47788NAC2 ...	JOHN DEERE OWNER TRUST 2016-B		07/19/2016	RBC CAPITAL MARKETS	X X X	64,995	65,000 .....	.....
494550BR6 ...	KINDER MORGAN ENERGY PARTNERS LP		09/19/2016	GOLDMAN SACHS & CO.	X X X	45,464	45,000	169
50076QAX4 ...	KRAFT HEINZ FOODS CO		05/31/2016	MERRILL LYNCH PIERCE	X X X	60,327	55,000	917
539830BJ7 ...	LOCKHEED MARTIN CORP		05/10/2016	CITIGROUP GBL MKTS/S	X X X	50,737	50,000	437
58013MEV0 ...	MCDONALD'S CORP		05/10/2016	MILLENNIUM ADVISORS	X X X	61,235	60,000	539
59156RBE7 ...	METLIFE INC		05/11/2016	WELLS FARGO SECURITI	X X X	60,508	60,000	179
594918BN3 ...	MICROSOFT CORP		08/01/2016	MERRILL LYNCH PIERCE	X X X	54,943	55,000 .....	.....
61746BDX1 ...	MORGAN STANLEY		05/09/2016	UBS SECURITIES LLC.	X X X	101,967	100,000	715
651229AT3 ...	NEWELL BRANDS INC		05/09/2016	BARCLAYS CAPITAL INC	X X X	51,067	50,000	152
65478QAE8 ...	NISSAN AUTO LEASE TRUST 2016-A		05/17/2016	CITIGROUP GBL MKTS/S	X X X	69,985	70,000 .....	.....
65478UAD1 ...	NISSAN AUTO RECEIVABLES 2016-A OWNER TRU		05/13/2016	JPMORGAN SECURITIES	X X X	35,088	35,000	4
68389XAC9 ...	ORACLE CORP		05/09/2016	MERRILL LYNCH PROFES	X X X	59,915	55,000	237
69371RM86 ...	PACCAR FINANCIAL CORP		06/15/2016	US BANCORP INVESTMEN	X X X	50,627	50,000	264
713448DJ4 ...	PEPSICO INC		10/03/2016	CITIGROUP GBL MKTS/S	X X X	49,993	50,000 .....	.....
74432QBC8 ...	PRUDENTIAL FINANCIAL INC		06/01/2016	BARCLAYS CAPITAL INC	X X X	58,837	55,000	46
761713BC9 ...	REYNOLDS AMERICAN INC		05/09/2016	MILLENNIUM ADVISORS	X X X	61,217	60,000	575
80285EAD9 ...	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		05/13/2016	RBC CAPITAL MARKETS	X X X	150,363	150,000	20
828807CQ8 ...	SIMON PROPERTY GROUP LP		05/19/2016	MORGAN STANLEY & CO	X X X	60,988	60,000	414
842587CQ8 ...	SOUTHERN CO/THE		05/19/2016	CITIGROUP GBL MKTS/S	X X X	59,989	60,000 .....	.....
863667AK7 ...	STRYKER CORP		05/09/2016	BARCLAYS CAPITAL INC	X X X	50,799	50,000	172
87165BAB9 ...	SYNCHRONY FINANCIAL		11/29/2016	BAIRD, ROBERT W & CO	X X X	25,383	25,000	219
89236TCU7 ...	TOYOTA MOTOR CREDIT CORP		05/10/2016	MERRILL LYNCH PROFES	X X X	101,187	100,000	397
89417EAE9 ...	TRAVELERS COS INC/THE		05/25/2016	JPMORGAN SECURITIES	X X X	43,316	40,000	103
89837RAA0 ...	TRUSTEES OF DARTMOUTH COLLEGE		06/02/2016	RAYMOND JAMES/FI,SAI	X X X	112,056	102,000	81
90131HAN5 ...	21ST CENTURY FOX AMERICA INC		05/10/2016	PERSHING LLC, JERSEY	X X X	51,454	45,000	621
91159HHE3 ...	US BANCORP		05/09/2016	WELLS FARGO SECURITI	X X X	153,011	150,000	1,438
92343VDF8 ...	VERIZON COMMUNICATIONS INC		09/13/2016	GOLDMAN SACHS & CO.	X X X	44,893	45,000	77
931427AM0 ...	WALGREENS BOOTS ALLIANCE INC		06/02/2016	GOLDMAN SACHS & CO.	X X X	70,127	70,000	20
94974BFU9 ...	WELLS FARGO & CO		09/13/2016	WELLS FARGO SECURITI	X X X	157,544	155,000	1,318
95000GAW4 ...	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		08/04/2016	WELLS FARGO SECURITI	X X X	40,000	40,000	25
98161FAD7 ...	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		07/12/2016	MERRILL LYNCH PIERCE	X X X	59,992	60,000 .....	.....
98956PAE2 ...	ZIMMER BIOMET HOLDINGS INC		05/09/2016	MILLENNIUM ADVISORS	X X X	50,454	50,000	114
78012KRK5 ...	ROYAL BANK OF CANADA	A	07/25/2016	RBC CAPITAL MARKETS	X X X	74,915	75,000 .....	.....
055451AH1 ...	BHP BILLITON FINANCE USA LTD	D	05/13/2016	WELLS FARGO SECURITI	X X X	62,178	55,000	467
05565QDC9 ...	BP CAPITAL MARKETS PLC	D	05/10/2016	JPMORGAN SECURITIES	X X X	50,140	50,000	21
822582BM3 ...	SHELL INTERNATIONAL FINANCE BV	D	05/10/2016	TD SECS (USA) INC, N	X X X	70,472	70,000	9
82481LAA7 ...	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D	09/19/2016	BARCLAYS CAPITAL INC	X X X	39,968	40,000 .....	.....
88167AAB7 ...	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	12/02/2016	WELLS FARGO SECURITI	X X X	19,682	20,000	128
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,217,107	5,066,000	27,107
8399997 Subtotal - Bonds - Part 3						15,734,405	15,616,000	33,770
8399998 Summary item from Part 5 for Bonds						11,137,374	11,070,000	19,023
8399999 Subtotal - Bonds						26,871,779	26,686,000	52,793
8999998 Summary Item from Part 5 for Preferred Stocks							X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks							X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks							X X X .....	.....
9999999 Totals						26,871,779	X X X	52,793

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																				
912828C32	UNITED STATES TREASURY NOTE/BOND		04/06/2016	HARRIS NA DEALER, CH	X X X	2,003,281	2,000,000	2,007,031	2,005,109		(1,124)		(1,124)		2,003,985		(704)	(704)	8,438	03/15/2017
912828D49	UNITED STATES TREASURY NOTE/BOND		10/27/2016	VARIOUS	X X X	601,231	600,000	601,992	601,559		(708)		(708)		600,852		379	5,862	379	08/15/2017
912828F88	UNITED STATES TREASURY NOTE/BOND		01/07/2016	SCOTIA CAPITAL (USA)	X X X	997,344	1,000,000	999,180	999,510		11		11		999,521		(2,177)	(2,177)	711	10/31/2016
912828H29	UNITED STATES TREASURY NOTE/BOND		03/03/2016	VARIOUS	X X X	1,999,531	2,000,000	2,004,297	2,002,952		(390)		(390)		2,002,562		(3,031)	(3,031)	1,683	12/31/2016
912828H94	UNITED STATES TREASURY NOTE/BOND		09/01/2016	CITIGROUP GBL MKTS/S	X X X	998,731	995,000	997,721	997,254		(707)		(707)		996,547		2,184	2,184	10,437	02/15/2018
912828K25	UNITED STATES TREASURY NOTE/BOND		12/15/2016	SCOTIA CAPITAL (USA)	X X X	84,575	85,000	84,542	84,617		159		159		84,777		(202)	(202)	746	04/15/2018
912828K82	UNITED STATES TREASURY NOTE/BOND		11/07/2016	JP MORGAN CHASE BANK	X X X	210,722	210,000	210,320	210,283		(91)		(91)		210,192		530	530	2,585	08/15/2018
912828L81	UNITED STATES TREASURY NOTE/BOND		05/11/2016	JP MORGAN CHASE BANK	X X X	1,012,091	1,010,000	1,002,228	1,002,625		944		944		1,003,569		8,522	8,522	5,071	10/15/2018
912828M72	UNITED STATES TREASURY NOTE/BOND		05/16/2016	CITIGROUP GBL MKTS/S	X X X	2,004,297	2,000,000	1,996,328	1,996,461		690		690		1,997,151		7,146	7,146	8,081	11/30/2017
912828WH9	UNITED STATES TREASURY NOTE/BOND		07/18/2016	VARIOUS	X X X	1,924,081	1,920,000	1,928,325	1,926,258		(2,074)		(2,074)		1,924,185		(103)	(103)	9,828	05/15/2017
912828WP1	UNITED STATES TREASURY NOTE/BOND		08/03/2016	VARIOUS	X X X	1,795,087	1,790,000	1,797,761	1,795,925		(2,150)		(2,150)		1,793,775		1,311	1,311	9,014	06/15/2017
912828WT3	UNITED STATES TREASURY NOTE/BOND		09/01/2016	JP MORGAN CHASE BANK	X X X	200,406	200,000	200,758	200,586		(255)		(255)		200,331		75	75	1,983	07/15/2017
912828XF2	UNITED STATES TREASURY NOTE/BOND		06/22/2016	NOMURA SECS, NEW YOR	X X X	805,656	800,000	802,656	802,247		(430)		(430)		801,817		3,839	3,839	4,697	06/15/2018
0599999 Subtotal - Bonds - U.S. Governments						14,637,033	14,610,000	14,633,139	14,625,386		(6,125)		(6,125)		14,619,264		17,769	17,769	69,136	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3135G0TG8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/02/2016	VARIOUS	X X X	1,001,541	1,000,000	997,697	998,104		623		623		998,727		2,814	2,814	9,552	02/08/2018
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/11/2016	CITIGROUP GBL MKTS/S	X X X	996,273	995,000	996,505	996,118		(310)		(310)		995,809		464	464	4,187	04/20/2017
3137EACA5	FEDERAL HOME LOAN MORTGAGE CORP		06/22/2016	GOLDMAN SACHS & CO,	X X X	301,949	280,000	304,837	303,078		(2,821)		(2,821)		300,257		1,693	1,693	6,968	03/27/2019
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						2,299,763	2,275,000	2,299,039	2,297,300		(2,508)		(2,508)		2,294,793		4,971	4,971	20,707	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RCC4	AT&T INC		11/03/2016	GOLDMAN SACHS & CO,	X X X	30,317	30,000	30,562			(95)		(95)		30,467		(150)	(150)	454	03/11/2019
00287YAN9	ABBVIE INC		11/02/2016	BARCLAYS CAPITAL INC	X X X	35,121	35,000	35,186			(45)		(45)		35,141		(20)	(20)	618	05/14/2018
0258M0DV8	AMERICAN EXPRESS CREDIT CORP		06/20/2016	US BANCORP INVESTMEN	X X X	40,313	40,000	40,338			(18)		(18)		40,320		(7)	(7)	286	07/31/2018
037833AQ3	APPLE INC		11/01/2016	VARIOUS	X X X	112,483	110,000	112,922			(223)		(223)		112,698		(215)	(215)	573	05/06/2019
053332AU6	AUTOZONE INC		11/09/2016	MITSUBISHI UFJ SECUR	X X X	29,959	30,000	30,089			(16)		(16)		30,073		(113)	(113)	276	04/21/2019
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP		11/01/2016	MILLENNIUM ADVISORS	X X X	29,915	30,000	29,971			2		2		29,973		(58)	(58)	86	08/15/2019
11575TAA6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST		11/09/2016	RAYMOND JAMES/FI,SAI	X X X	81,000	75,000	82,289			(994)		(994)		81,295		(295)	(295)	2,371	09/01/2019
151020AT1	CELGENE CORP		11/02/2016	BARCLAYS CAPITAL INC	X X X	30,298	30,000	30,471			(100)		(100)		30,371		(73)	(73)	464	08/15/2018
17275RAU6	CISCO SYSTEMS INC		11/01/2016	MERRILL LYNCH PROFES	X X X	35,227	35,000	35,533			(121)		(121)		35,412		(185)	(185)	512	06/15/2018
172967KE0	CITIGROUP INC		11/03/2016	MERRILL LYNCH PIERCE	X X X	50,295	50,000	50,392			(73)		(73)		50,318		(24)	(24)	942	12/07/2018
25746UCD9	DOMINION RESOURCES INC/VA		11/09/2016	WELLS FARGO SECURITI	X X X	30,107	30,000	30,188			(38)		(38)		30,150		(43)	(43)	238	06/15/2018
36251PAA2	GS MORTGAGE SECURITIES TRUST 2016-GS3		12/01/2016	PAYDOWN	X X X	2,909	2,909	2,909							2,909				7	10/01/2049
36962G4J0	GENERAL ELECTRIC CO		11/01/2016	JPMORGAN SECURITIES	X X X	44,668		44,988			(65)		(65)		44,923		(254)	(254)	709	01/08/2020
38141GVT8	GOLDMAN SACHS GROUP INC/THE		11/03/2016	MILLENNIUM ADVISORS	X X X	50,299	50,000	50,326			(54)		(54)		50,272		27	27	536	04/25/2019
437076BB7	HOME DEPOT INC/THE		11/02/2016	BARCLAYS CAPITAL INC	X X X	30,588	30,000	30,858			(184)		(184)		30,674		(86)	(86)	444	09/10/2018
50076QAX4	KRAFT HEINZ FOODS CO		11/02/2016	GOLDMAN SACHS & CO,	X X X	32,402	30,000	32,906			(558)		(558)		32,348		54	54	1,296	08/23/2018
539830BJ7	LOCKHEED MARTIN CORP		11/01/2016	MORGAN STANLEY & CO	X X X	25,263	25,000	25,368			(68)		(68)		25,300		(37)	(37)	438	11/23/2018
58013MEW0	MCDONALD'S CORP		11/02/2016	MILLENNIUM ADVISORS	X X X	30,386	30,000	30,618			(115)		(115)		30,503		(117)	(117)	574	12/07/2018
61746BDX1	MORGAN STANLEY		11/03/2016	CREDIT SUISSE, NEW Y	X X X	50,770	50,000	50,984			(173)		(173)		50,811		(41)	(41)	956	02/01/2019
651229AT3	NEWELL BRANDS INC		11/09/2016	BARCLAYS CAPITAL INC	X X X	25,479	25,000	25,533			(92)		(92)		25,441		38	38	406	03/29/2019
68389XAC9	ORACLE CORP		11/02/2016	MORGAN STANLEY & CO	X X X	31,953	30,000	32,681			(675)		(675)		32,006		(53)	(53)	968	04/15/2018
74432QBC8	PRUDENTIAL FINANCIAL INC		06/17/2016	NON-BROKER TRADE, BO	X X X	47,248	44,000	47,070			(62)		(62)		47,008		239	239	117	12/01/2017
828807CQ8	SIMON PROPERTY GROUP LP		11/09/2016	MILLENNIUM ADVISORS	X X X	10,150	10,000	10,165			(32)		(32)		10,133		17	17	174	02/01/2019

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
863667AK7	STRYKER CORP		11/09/2016	BARCLAYS CAPITAL INC	... X X X ...	 25,231	 25,000	 25,400	.....	.....	..... (71)	.....	..... (71)	.....	..... 25,329	.....	..... (98)	 (98)	 340	03/08/2019
89236TCU7	TOYOTA MOTOR CREDIT CORP		11/01/2016	VARIOUS	... X X X ...	 75,577	 75,000	 75,890	.....	.....	..... (76)	.....	..... (76)	.....	..... 75,814	.....	..... (237)	 (237)	 603	02/19/2019
89417EAE9	TRAVELERS COS INC/THE		11/03/2016	MILLENNIUM ADVISORS	... X X X ...	 15,990	 15,000	 16,244	.....	.....	..... (274)	.....	..... (274)	.....	..... 15,969	.....	..... 21	 21	 418	05/15/2018
90131HAN5	21ST CENTURY FOX AMERICA INC		11/03/2016	MILLENNIUM ADVISORS	... X X X ...	 27,899	 25,000	 28,586	.....	.....	..... (613)	.....	..... (613)	.....	..... 27,973	.....	..... (74)	 (74)	 1,184	03/01/2019
91159HHE3	US BANCORP		06/20/2016	JPMORGAN SECURITIES	... X X X ...	 76,347	 75,000	 76,505	.....	.....	..... (70)	.....	..... (70)	.....	..... 76,435	.....	..... (88)	 (88)	 886	11/15/2018
92343VDF8	VERIZON COMMUNICATIONS INC		11/03/2016	MITSUBISHI UFJ SECUR	... X X X ...	 24,802	 25,000	 24,941	.....	.....	..... 3	.....	..... 3	.....	..... 24,944	.....	..... (141)	 (141)	 93	08/15/2019
931427AM0	WALGREENS BOOTS ALLIANCE INC		11/02/2016	MILLENNIUM ADVISORS	... X X X ...	 35,167	 35,000	 35,064	.....	.....	..... (13)	.....	..... (13)	.....	..... 35,050	.....	..... 116	 116	 265	05/30/2018
94974BFU9	WELLS FARGO & CO		11/01/2016	GOLDMAN SACHS & CO,	... X X X ...	 80,899	 80,000	 81,313	.....	.....	..... (67)	.....	..... (67)	.....	..... 81,246	.....	..... (347)	 (347)	 907	04/22/2019
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		12/01/2016	PAYDOWN	... X X X ...	 1,882	 1,882	 1,882	.....	.....	.....	.....	.....	.....	..... 1,882	.....	.....	.....	..... 5	08/01/2049
822582BM3	SHELL INTERNATIONAL FINANCE BV	D	11/03/2016	GOLDMAN SACHS & CO,	... X X X ...	 35,121	 35,000	 35,236	.....	.....	..... (45)	.....	..... (45)	.....	..... 35,191	.....	..... (70)	 (70)	 281	11/10/2018
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					 1,286,065	 1,253,791	 1,293,408	.....	.....	..... (5,025)	.....	..... (5,025)	.....	..... 1,288,379	.....	..... (2,314)	 (2,314)	 18,427	X X X .
8399997	Subtotal - Bonds - Part 4					 18,222,861	 18,138,791	 18,225,586	 16,922,686	.....	..... (13,658)	.....	..... (13,658)	.....	..... 18,202,436	.....	..... 20,426	 20,426	 108,270	X X X .
8399998	Summary Item from Part 5 for Bonds					 11,136,378	 11,070,000	 11,137,374	.....	.....	..... (10,866)	.....	..... (10,866)	.....	..... 11,126,504	.....	..... 9,868	 9,868	 67,890	X X X .
8399999	Subtotal - Bonds					 29,359,239	 29,208,791	 29,362,960	 16,922,686	.....	..... (24,524)	.....	..... (24,524)	.....	..... 29,328,940	.....	..... 30,294	 30,294	 176,160	X X X .
8999998	Summary Item from Part 5 for Preferred Stocks					 X X X	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	X X X .
9799998	Summary Item from Part 5 for Common Stocks					 X X X	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	X X X .
9899999	Subtotal - Preferred and Common Stocks					 X X X	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	X X X .
9999999	Totals					 29,359,239	 X X X	 29,362,960	 16,922,686	.....	..... (24,524)	.....	..... (24,524)	.....	..... 29,328,940	.....	..... 30,294	 30,294	 176,160	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																				
9128282B5 ...	UNITED STATES TREASURY NOTE/BOND		09/01/2016	JP MORGAN CHASE BANK	11/07/2016	CITIGROUP GBL MKTS/S	1,150,000	1,145,193	1,143,756	1,145,487		294		294			(1,731)	(1,731)	1,992	422
912828N22 ...	UNITED STATES TREASURY NOTE/BOND		01/07/2016	JP MORGAN CHASE BANK	06/22/2016	CITIGROUP GBL MKTS/S	1,000,000	1,000,430	1,010,469	1,000,366		(64)		(64)			10,103	10,103	6,523	820
912828N63 ...	UNITED STATES TREASURY NOTE/BOND		02/02/2016	MORGAN STANLEY & CO	05/11/2016	JP MORGAN CHASE BANK	1,000,000	1,005,391	1,007,969	1,004,900		(491)		(491)			3,069	3,069	3,647	587
912828P53 ...	UNITED STATES TREASURY NOTE/BOND		03/03/2016	GOLDMAN SACHS & CO	11/07/2016	CITIGROUP GBL MKTS/S	1,010,000	1,003,096	1,007,029	1,004,412		1,317		1,317			2,617	2,617	4,682	375
912828Q45 ...	UNITED STATES TREASURY NOTE/BOND		04/06/2016	GOLDMAN SACHS & CO	05/11/2016	MORGAN STANLEY & CO	2,010,000	2,015,575	2,015,810	2,015,307		(268)		(268)			503	503	2,018	336
912828R51 ...	UNITED STATES TREASURY NOTE/BOND		06/03/2016	UBS SECURITIES LLC	10/27/2016	MORGAN STANLEY & CO	605,000	604,882	605,284	604,905		23		23			378	378	2,170	87
912828R85 ...	UNITED STATES TREASURY NOTE/BOND		07/06/2016	GOLDMAN SACHS & CO	10/27/2016	BARCLAYS CAPITAL INC	305,000	306,894	303,940	306,697		(197)		(197)			(2,758)	(2,758)	984	160
0599999 Subtotal - Bonds - U.S. Governments							7,080,000	7,081,461	7,094,257	7,082,074		614		614			12,181	12,181	22,016	2,787
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RCW0 ...	AT&T INC		05/10/2016	WELLS FARGO SECURITI	06/20/2016	WELLS FARGO SECURITI	60,000	60,364	60,294	60,340		(24)		(24)			(46)	(46)	461	344
02007LAC6 ...	ALLY AUTO RECEIVABLES TRUST 2016-3		05/23/2016	JPMORGAN SECURITIES	11/02/2016	MERRILL LYNCH PIERCE	80,000	79,992	80,175	79,991		(1)		(1)			184	184	490	
025816BG3 ...	AMERICAN EXPRESS CO		05/09/2016	WELLS FARGO SECURITI	11/01/2016	VARIOUS US BANCORP	80,000	80,305	80,231	80,261		(44)		(44)			(30)	(30)	952	586
02665WAT8 ...	AMERICAN HONDA FINANCE CORP		05/10/2016	TD SECS (USA) INC, N	07/07/2016	INVESTMEN PERSHING LLC,	60,000	60,494	60,482	60,451		(43)		(43)			31	31	298	150
02665WBE0 ...	AMERICAN HONDA FINANCE CORP		07/07/2016	BARCLAYS CAPITAL INC	11/02/2016	JERSEY MERRILL LYNCH	45,000	44,955	44,686	44,960		5		5			(273)	(273)	173	
035229DD2 ...	ANHEUSER-BUSCH COS LLC		05/09/2016	DEUTSCHE BK SECS INC	06/21/2016	PIERCE JPMORGAN	65,000	69,707	69,350	69,380		(327)		(327)			(30)	(30)	1,579	1,162
05582QAD9 ...	BMW VEHICLE OWNER TRUST 2016-A		07/12/2016	JPMORGAN SECURITIES	11/02/2016	PERSHING LLC, JERSEY	75,000	75,000	74,854	75,000							(146)	(146)	249	
060505DH4 ...	BANK OF AMERICA CORP		05/09/2016	CITIGROUP GBL MKTS/S	09/02/2016	VARIOUS JPMORGAN	190,000	200,800	199,283	199,010		(1,789)		(1,789)			273	273	4,734	2,248
06051GEX3 ...	BANK OF AMERICA CORP		05/17/2016	MERRILL LYNCH PIERCE	11/01/2016	SECURITIES	50,000	50,822	50,802	50,683		(138)		(138)			119	119	1,044	451
084664BE0 ...	BERKSHIRE HATHAWAY FINANCE CORP		05/11/2016	MERRILL LYNCH PIERCE	08/08/2016	VARIOUS MILLENNIUM	135,000	146,810	145,552	145,797		(1,013)		(1,013)			(244)	(244)	1,277	20
097023BE4 ...	BOEING CO/THE		05/10/2016	MITSUBISHI UFJ SECUR	11/02/2016	ADVISORS	70,000	70,040	69,777	70,030		(10)		(10)			(254)	(254)	650	329
126408GM9 ...	CSX CORP		05/10/2016	MILLENNIUM ADVISORS	11/17/2016	VARIOUS	65,000	70,677	69,461	69,273		(1,404)		(1,404)			188	188	2,713	655
126650CH1 ...	CVS HEALTH CORP		05/10/2016	TD SECS (USA) INC, N	11/02/2016	VARIOUS	100,000	101,343	101,032	101,162		(181)		(181)			(131)	(131)	1,160	596
14912L5J6 ...	CATERPILLAR FINANCIAL SERVICES CORP		05/10/2016	US BANCORP INVESTMEN	06/21/2016	BARCLAYS CAPITAL INC	70,000	70,311	70,216	70,287		(24)		(24)			(71)	(71)	117	17
166764AA8 ...	CHEVRON CORP		05/10/2016	TD SECS (USA) INC, N	11/01/2016	MILLENNIUM ADVISORS	100,000	100,007	99,892	100,005		(2)		(2)			(113)	(113)	1,009	485
172967JW2 ...	CITIGROUP INC		05/11/2016	ANZ BANKING GROUP, M	11/01/2016	GOLDMAN SACHS & CO	50,000	50,555	50,382	50,439		(116)		(116)			(57)	(57)	818	317
191216BV1 ...	COCA-COLA CO/THE		05/25/2016	CITIGROUP GBL MKTS/S	11/02/2016	BARCLAYS CAPITAL INC	50,000	49,965	50,207	49,970		5		5			236	236	300	
24422ESR1 ...	JOHN DEERE CAPITAL CORP		05/11/2016	PERSHING LLC, JERSEY	11/08/2016	VARIOUS	70,000	70,743	70,285	70,518		(226)		(226)			(233)	(233)	977	455
26441CAH8 ...	DUKE ENERGY CORP		05/12/2016	PERSHING LLC, JERSEY	09/20/2016	KEYBANC CAPITAL MARK	70,000	70,279	70,202	70,201		(78)		(78)			1	1	689	291

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

1	2	3 F O R E I G N	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26875PAA9	EOG RESOURCES INC		05/10/2016	WELLS FARGO		MILLENNIUM														
278865AP5	ECOLAB INC		05/10/2016	SECURITI MITSUBISHI UFJ	09/19/2016	ADVISORS	55,000	58,219	57,383	57,364		(854)		(854)			18	18	1,678	52
30231GAP7	EXXON MOBIL CORP		05/10/2016	SECUR SG AMERICAS	11/03/2016	KEYBANC CAPITAL MARK	50,000	50,141	50,021	50,098		(43)		(43)			(77)	(77)	665	312
36962G6W9	GENERAL ELECTRIC CO		05/11/2016	SECURITI MILLENNIUM	11/03/2016	BAIRD, ROBERT W & CO	60,000	60,758	60,401	60,628		(130)		(130)			(227)	(227)	697	199
38013GAD1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20			ADVISORS WELLS FARGO	10/14/2016	VARIOUS	100,000	101,512	100,963	101,300		(212)		(212)			(337)	(337)	630	199
38147MAA3	GOLDMAN SACHS GROUP INC/THE		05/13/2016	SECURITI CITIGROUP GBL	11/02/2016	SECURITI	150,000	150,879	150,984	150,635		(244)		(244)			350	350	1,488	216
41284CAD6	HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-2		05/09/2016	MKTS/S TD SECS (USA) INC,	11/01/2016	GOLDMAN SACHS & CO,	100,000	102,752	102,077	102,157		(595)		(595)			(80)	(80)	2,296	910
41284DAC6	HARLEY-DAVIDSON MOTORCYCLE TRUST 2016-A		05/13/2016	N JPMORGAN	10/20/2016	SECURITI	150,000	150,246	150,229	150,196		(50)		(50)			33	33	867	16
43814QAC2	HONDA AUTO RECEIVABLES 2016-2 OWNER TRUS		06/07/2016	SECURITIES MERRILL LYNCH	11/02/2016	PIERCE	110,000	109,992	110,103	109,993		1		1			110	110	565	
43814RAC0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS		05/24/2016	PIERCE BARCLAYS CAPITAL	11/02/2016	PERSHING LLC, JERSEY	100,000	99,998	100,328	99,996		(2)		(2)			332	332	591	
46625HJL5	JPMORGAN CHASE & CO		10/18/2016	INC BARCLAYS CAPITAL	11/02/2016	WELLS FARGO SECURITI	90,000	89,994	89,775	89,994							(219)	(219)	24	
478160BR4	JOHNSON & JOHNSON		05/10/2016	INC BARCLAYS CAPITAL	06/20/2016	SECURITI	95,000	95,376	95,325	95,356		(21)		(21)			(31)	(31)	935	763
49326EEE9	KEYCORP		05/09/2016	MARKETS BARCLAYS CAPITAL	11/01/2016	VARIOUS	100,000	100,430	100,204	100,385		(45)		(45)			(181)	(181)	556	222
58155QAF0	MCKESSON CORP		05/10/2016	INC BARCLAYS CAPITAL	11/03/2016	MORGAN STANLEY & CO	70,000	70,919	70,977	70,743		(176)		(176)			234	234	1,453	671
585055BA3	MEDTRONIC INC		05/09/2016	INC BARCLAYS CAPITAL	11/02/2016	MORGAN STANLEY & CO	50,000	50,087	49,914	50,064		(23)		(23)			(150)	(150)	451	111
6174467U7	MORGAN STANLEY		05/09/2016	GOLDMAN SACHS & CO,	11/02/2016	WELLS FARGO SECURITI	50,000	50,356	50,106	50,264		(91)		(91)			(159)	(159)	413	78
713448CR7	PEPSICO INC		05/09/2016	MORGAN STANLEY & CO	11/01/2016	GOLDMAN SACHS & CO,	80,000	80,866	80,583	80,655		(210)		(210)			(72)	(72)	893	80
718172BN8	PHILIP MORRIS INTERNATIONAL INC		05/09/2016	MERRILL LYNCH PROFES	10/03/2016	US BANCORP INVESTMEN	80,000	80,455	80,151	80,363		(92)		(92)			(212)	(212)	433	33
775371AV9	ROHM & HAAS CO		05/09/2016	JPMORGAN SECURITIES	11/01/2016	WELLS FARGO SECURITI	60,000	60,276	60,029	60,188		(88)		(88)			(159)	(159)	365	6
828807CQ8	SIMON PROPERTY GROUP LP		05/10/2016	MERRILL LYNCH PIERCE	09/14/2016	WELLS FARGO SECURITI	50,000	52,978	52,181	52,206		(772)		(772)			(25)	(25)	1,533	483
87165BAA1	SYNCHRONY FINANCIAL		05/17/2016	BAIRD, ROBERT W & CO	11/09/2016	MILLENNIUM ADVISORS	40,000	40,810	40,600	40,652		(158)		(158)			(52)	(52)	694	266
882508AV6	TEXAS INSTRUMENTS INC		05/11/2016	PERSHING LLC, JERSEY	11/29/2016	PERSHING LLC, JERSEY	50,000	50,000	50,073	50,000							73	73	742	237
89237WAD9	TOYOTA AUTO RECEIVABLES 2016-C		06/08/2016	MERRILL LYNCH PROFES	11/01/2016	GOLDMAN SACHS & CO,	60,000	59,938	59,867	59,951		13		13			(84)	(84)	305	70
89417EAE9	TRAVELERS COS INC/THE		08/01/2016	MITSUBISHI UFJ SECUR	11/02/2016	PERSHING LLC, JERSEY	80,000	79,998	79,850	79,998							(148)	(148)	210	
913017BQ1	UNITED TECHNOLOGIES CORP		05/23/2016	JPMORGAN SECURITIES	11/03/2016	MILLENNIUM ADVISORS	15,000	16,254	15,990	15,970		(284)		(284)			20	20	418	27
91324PBY7	UNITEDHEALTH GROUP INC		05/10/2016	JPMORGAN SECURITIES	12/01/2016	VARIOUS	55,000	62,011	60,469	60,506		(1,505)		(1,505)			(36)	(36)	2,705	954
92343VBF0	VERIZON COMMUNICATIONS INC		05/10/2016	TD SECS (USA) INC, N	11/03/2016	VARIOUS	100,000	100,570	100,169	100,378		(192)		(192)			(209)	(209)	782	109
94973VBC0	ANTHEM INC		05/10/2016	CITIGROUP GBL MKTS/S	09/13/2016	MORGAN STANLEY & CO	60,000	59,991	59,902	59,993		2		2			(92)	(92)	248	22
			05/13/2016	MERRILL LYNCH PIERCE	09/27/2016	MERRILL LYNCH PIERCE	70,000	70,381	70,372	70,298		(83)		(83)			74	74	930	448

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
94974BGB0 ..	WELLS FARGO & CO	..	05/09/2016	WELLS FARGO																
06367TJW1 ..	BANK OF MONTREAL	A	08/24/2016	SECURITI	09/13/2016	VARIOUS	200,000	200,760	200,363	200,630		(130)		(130)			(267)	(267)	1,139	498
064159CU8 ...	BANK OF NOVA SCOTIA/THE ..	A	09/02/2016	HARRIS NESBITT	11/01/2016	GOLDMAN SACHS &	75,000	74,997	74,929	74,997							(69)	(69)	183	
89352HAN9 ..	BANK OF NOVA SCOTIA/THE ..	A	09/02/2016	TD SECS (USA) INC,	11/01/2016	SCOTIA CAPITAL	50,000	50,673	50,486	50,624		(49)		(49)			(138)	(138)	524	364
	TRANSCANADA PIPELINES LTD	A	05/10/2016	TD SECS (USA) INC,	11/03/2016	MILLENNIUM	50,000	50,127	50,154	50,090		(37)		(37)			63	63	771	315
				ADVISORS			50,000	50,127	50,154	50,090		(37)		(37)			63	63	771	315
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,990,000	4,055,913	4,042,121	4,044,430		(11,480)		(11,480)			(2,313)	(2,313)	45,874	16,236
8399998 Subtotal - Bonds							11,070,000	11,137,374	11,136,378	11,126,504		(10,866)		(10,866)			9,868	9,868	67,890	19,023
9999999 Totals								11,137,374	11,136,378	11,126,504		(10,866)		(10,866)			9,868	9,868	67,890	19,023

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

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

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	LLOYDS BANK PLC		D	05/20/2016	MILLENNIUM ADVISORS	03/28/2017	95,699		(1,772)			95,000	97,471	1,031		4.200	1.086	MS	1,995	632
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						95,699		(1,772)			95,000	97,471	1,031		X X X	X X X	X X X	1,995	632
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						95,699		(1,772)			95,000	97,471	1,031		X X X	X X X	X X X	1,995	632
7799999	Subtotal - Issuer Obligations						95,699		(1,772)			95,000	97,471	1,031		X X X	X X X	X X X	1,995	632
8399999	Total Bonds						95,699		(1,772)			95,000	97,471	1,031		X X X	X X X	X X X	1,995	632
Exempt Money Market Mutual Funds - as Identified by the SVO																				
825252885	STIT-GOVERNMENT & AGENCY PORTFOLIO			12/01/2016	VARIOUS		22,234						22,234	7					44	
8899999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						22,234					X X X	22,234	7		X X X	X X X	X X X	44	
9199999	Total Short-Term Investments						117,933		(1,772)			X X X	119,705	1,038		X X X	X X X	X X X	2,039	632

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
BANK OF NEW YORK	200 Park Avenue, New York, NY 10017						722,060	X X X
Arvest Bank	P.O. Box 1583, Little Rock, AR 72203			0.001	9,598		360,829	X X X
Bank of America	100 North Tryon Street, Charlotte, NC 28255						12,147,747	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 ..	9,598		13,230,636	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 ..	9,598		13,230,636	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 ..	9,598		13,230,636	X X X

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

1. January	16,374,536	4. April	9,676,183	7. July	7,447,562	10. October	6,750,089
2. February	12,306,413	5. May	4,628,046	8. August	3,353,710	11. November	9,419,591
3. March	10,633,793	6. June	7,809,852	9. September	908,219	12. December	13,230,636

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
Bonds - U.S. Governments - Issuer Obligations							
UNITED STATES TREASURY BILL		12/23/2016 ...	0.000	01/26/2017 ...	1,699,492		102
UNITED STATES TREASURY BILL		12/23/2016 ...	0.000	02/23/2017 ...	1,648,858		108
UNITED STATES TREASURY BILL		12/23/2016 ...	0.000	03/23/2017 ...	1,648,143		115
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations					4,996,493		325
0599999 Subtotal - Bonds - U.S. Governments					4,996,493		325
7799999 Subtotals - Bonds - Issuer Obligations					4,996,493		325
8399999 Subtotals - Bonds					4,996,493		325
8699999 Total Cash Equivalents					4,996,493		325

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 ..	STATUTORY DEPOSIT	1,601,223	1,597,701		
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	1,601,223	1,597,701		
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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