



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2017
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)					
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)					
Internet Website Address	www.qualchoice.com		(501)228-7111 (Area Code) (Telephone Number)			
Statutory Statement Contact	Randall Crow (Name) randall.crow@qualchoice.com (E-Mail Address)		(501)219-5109 (Area Code)(Telephone Number)(Extension) (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) Michael Edward Stock (Printed Name) 1. President (Title)	(Signature) Randall Alvin Crow (Printed Name) 2. Treasurer (Title)	(Signature) Charles Hanson (Printed Name) 3. Secretary (Title)
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Subscribed and sworn to before me this _____ day of _____, 2018
a. Is this an original filing? Yes[X] No[]
b. If no, 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

(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	10,935,054	21.319	10,935,054		10,935,054	21.319
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies						
1.22	Issued by U.S. government sponsored agencies	1,240,944	2.419	1,240,944		1,240,944	2.419
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	45,000	0.088	45,000		45,000	0.088
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	114,732	0.224	114,732		114,732	0.224
1.43	Revenue and assessment obligations	350,000	0.682	350,000		350,000	0.682
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	131,278	0.256	131,278		131,278	0.256
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,576,406	12.821	6,576,406		6,576,406	12.821
2.2	Unaffiliated Non-U.S. securities (including Canada)	705,239	1.375	705,239		705,239	1.375
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	31,194,298	60.816	31,194,298		31,194,298	60.816
11.	Other invested assets						
12.	TOTAL Invested assets	51,292,951	100.000	51,292,951		51,292,951	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		 18,994,718
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 13,160,950
3.	Accrual of Discount		 15,505
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		 (24,818)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 11,976,766
7.	Deduct amortization of premium		 70,937
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)		 20,098,652
11.	Deduct total nonadmitted amounts .....		.....
12.	Statement value at end of current period (Line 10 minus Line 11)		 20,098,652

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	10,935,054	10,855,985	10,925,507	10,956,000
	2.	Canada				
	3.	Other Countries				
	4.	TOTALS	10,935,054	10,855,985	10,925,507	10,956,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	45,000	44,794	45,000	45,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	114,732	113,494	118,824	110,000
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	1,590,943	1,579,255	1,625,063	1,575,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	6,707,684	6,675,366	6,746,811	6,631,285
	9.	Canada	429,971	428,358	430,032	430,000
	10.	Other Countries	275,268	274,263	275,347	275,000
	11.	TOTALS	7,412,923	7,377,987	7,452,190	7,336,285
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	20,098,652	19,971,515	20,166,584	20,022,285
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States				
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States				
	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	20,098,652	19,971,515	20,166,584	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	5,437,132	9,333,961				X X X	14,771,093	61.71	19,257,952	79.88	14,771,093	
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	5,437,132	9,333,961				X X X	14,771,093	61.71	19,257,952	79.88	14,771,093	
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		45,000				X X X	45,000	0.19			45,000	
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		45,000				X X X	45,000	0.19			45,000	
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1		114,732				X X X	114,732	0.48	117,388	0.49	114,732	
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		114,732				X X X	114,732	0.48	117,388	0.49	114,732	
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1		1,590,944				X X X	1,590,944	6.65	736,606	3.06	1,590,944	
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		1,590,944				X X X	1,590,944	6.65	736,606	3.06	1,590,944	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	690,012	4,615,353	30,799	37,345	20,111	X X X	5,393,620	22.53	2,836,807	11.77	5,393,620	
6.2 NAIC 2	120,583	1,898,720				X X X	2,019,303	8.44	1,160,393	4.81	2,019,303	
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	810,595	6,514,073	30,799	37,345	20,111	X X X	7,412,923	30.97	3,997,200	16.58	7,412,923	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10.	Total Bonds Current Year												
10.1	NAIC 1	(d)..... 6,127,144	 15,699,990	 30,799	 37,345	 20,111		 21,915,389	 91.56	 X X X	 X X X	 21,915,389	
10.2	NAIC 2	(d)..... 120,583	 1,898,720					 2,019,303	 8.44	 X X X	 X X X	 2,019,303	
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	 6,247,727	 17,598,710	 30,799	 37,345	 20,111		(b).... 23,934,692	 100.00	 X X X	 X X X	 23,934,692	
10.8	Line 10.7 as a % of Column 7	 26.10	 73.53	 0.13	 0.16	 0.08		 100.00	 X X X	 X X X	 X X X	 100.00	
11.	Total Bonds Prior Year												
11.1	NAIC 1	 5,495,763	 17,346,997	 11,335	 31,116	 63,543		 X X X	 X X X	 22,948,754	 95.19	 22,948,753	
11.2	NAIC 2		 1,160,393					 X X X	 X X X	 1,160,393	 4.81	 1,160,393	
11.3	NAIC 3							 X X X	 X X X				
11.4	NAIC 4							 X X X	 X X X				
11.5	NAIC 5							 X X X	 X X X	(c)			
11.6	NAIC 6							 X X X	 X X X	(c)			
11.7	TOTALS	 5,495,763	 18,507,390	 11,335	 31,116	 63,543		 X X X	 X X X	(b).... 24,109,147	 100.00	 24,109,146	
11.8	Line 11.7 as a % of Col. 9	 22.80	 76.77	 0.05	 0.13	 0.26		 X X X	 X X X	 100.00	 X X X	 100.00	
12.	Total Publicly Traded Bonds												
12.1	NAIC 1	 6,127,144	 15,699,989	 30,799	 37,345	 20,111		 21,915,388	 91.56	 22,948,753	 95.19	 21,915,388	 X X X
12.2	NAIC 2	 120,583	 1,898,720					 2,019,303	 8.44	 1,160,393	 4.81	 2,019,303	 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	 6,247,727	 17,598,709	 30,799	 37,345	 20,111		 23,934,691	 100.00	 24,109,146	 100.00	 23,934,691	 X X X
12.8	Line 12.7 as a % of Col. 7	 26.10	 73.53	 0.13	 0.16	 0.08		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
12.9	Line 12.7 as a % of Line 10.7, Col. 7, Section 10	 26.10	 73.53	 0.13	 0.16	 0.08		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
13.	Total Privately Placed Bonds												
13.1	NAIC 1											 X X X	
13.2	NAIC 2											 X X X	
13.3	NAIC 3											 X X X	
13.4	NAIC 4											 X X X	
13.5	NAIC 5											 X X X	
13.6	NAIC 6											 X X X	
13.7	TOTALS											 X X X	
13.8	Line 13.7 as a % of Col. 7								 X X X	 X X X	 X X X	 X X X	
13.9	Line 13.7 as a % of Line 10.7, Col. 7, Section 10								 X X X	 X X X	 X X X	 X X X	

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....3,836,039; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	5,437,132	9,333,961				X X X	14,771,093	61.71	19,257,952	79.88	14,771,093	
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	5,437,132	9,333,961				X X X	14,771,093	61.71	19,257,952	79.88	14,771,093	
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		45,000				X X X	45,000	0.19			45,000	
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		45,000				X X X	45,000	0.19			45,000	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations		114,732				X X X	114,732	0.48	117,388	0.49	114,732	
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		114,732				X X X	114,732	0.48	117,388	0.49	114,732	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations		1,590,944				X X X	1,590,944	6.65	736,606	3.06	1,590,944	
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		1,590,944				X X X	1,590,944	6.65	736,606	3.06	1,590,944	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	196,265	5,600,486				X X X	5,796,751	24.22	3,081,731	12.78	5,796,751	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities	9,780	33,243	30,799	37,345	20,111	X X X	131,278	0.55	155,203	0.64	131,278	
6.4	Other Loan-Backed and Structured Securities	604,550	880,344				X X X	1,484,894	6.20	760,265	3.15	1,484,894	
6.5	TOTALS	810,595	6,514,073	30,799	37,345	20,111	X X X	7,412,923	30.97	3,997,199	16.58	7,412,923	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X						
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Total Bonds Current Year												
10.1 Issuer Obligations	5,633,397	16,685,123				X X X	22,318,520	93.25	X X X	X X X	22,318,520	
10.2 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
10.3 Commercial Mortgage-Backed Securities	9,780	33,243	30,799	37,345	20,111	X X X	131,278	0.55	X X X	X X X	131,278	
10.4 Other Loan-Backed and Structured Securities	604,550	880,344				X X X	1,484,894	6.20	X X X	X X X	1,484,894	
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	6,247,727	17,598,710	30,799	37,345	20,111		23,934,692	100.00	X X X	X X X	23,934,692	
10.7 Line 10.6 as a % of Col. 7	26.10	73.53	0.13	0.16	0.08		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	5,227,048	17,966,630				X X X	X X X	X X X	23,193,678	96.20	23,193,678	
11.2 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
11.3 Commercial Mortgage-Backed Securities	9,460	39,750	11,335	31,116	63,543	X X X	X X X	X X X	155,204	0.64	155,203	
11.4 Other Loan-Backed and Structured Securities	259,255	501,010				X X X	X X X	X X X	760,265	3.15	760,265	
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
11.6 TOTALS	5,495,763	18,507,390	11,335	31,116	63,543		X X X	X X X	24,109,147	100.00	24,109,146	
11.7 Line 11.6 as a % of Col. 9	22.80	76.77	0.05	0.13	0.26		X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	5,633,397	16,685,123				X X X	22,318,520	93.25	23,193,678	96.20	22,318,520	X X X
12.2 Residential Mortgage-Backed Securities						X X X						X X X
12.3 Commercial Mortgage-Backed Securities	9,780	33,243	30,799	37,345	20,111	X X X	131,278	0.55	155,203	0.64	131,278	X X X
12.4 Other Loan-Backed and Structured Securities	604,550	880,344				X X X	1,484,894	6.20	760,265	3.15	1,484,894	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X							X X X
12.6 TOTALS	6,247,727	17,598,710	30,799	37,345	20,111		23,934,692	100.00	24,109,146	100.00	23,934,692	X X X
12.7 Line 12.6 as a % of Col. 7	26.10	73.53	0.13	0.16	0.08		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	26.10	73.53	0.13	0.16	0.08		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X						X X X	
13.6 TOTALS											X X X	
13.7 Line 13.6 as a % of Col. 7								X X X	X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10								X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	117,933	117,933			
2.	Cost of short-term investments acquired	9,623,225	9,623,225			
3.	Accrual of discount	23,958	23,958			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	1	1			
6.	Deduct consideration received on disposals	7,578,233	7,578,233			
7.	Deduct amortization of premium	699	699			
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)	2,186,185	2,186,185			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	2,186,185	2,186,185			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

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

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	4,996,494	4,996,494		
2.	Cost of cash equivalents acquired	5,023,708	4,990,965	32,743	
3.	Accrual of discount	12,396	12,396		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	8,351,905	8,350,000	1,905	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,680,693	1,649,855	30,838	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	1,680,693	1,649,855	30,838	

(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			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 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	
CUSIP Identification	Description	Code			NAIC Design- ation	Actual Cost		Fair Value	Par Value	Book/ Adjusted Carrying Value												
U.S. Governments - Issuer Obligations																						
9128282Q2	UNITED STATES TREASURY NOTE/BOND				1	115,121	98.8950	113,729	115,000	115,107		(14)			1,500	1,464	FA	652		08/24/2017	08/15/2020	
9128282V1	UNITED STATES TREASURY NOTE/BOND				1	233,430	98.5740	231,649	235,000	233,559		129			1,375	1,608	MS	964		10/03/2017	09/15/2020	
9128282Z2	UNITED STATES TREASURY NOTE/BOND				1	229,263	99.1130	227,960	230,000	229,308		44			1,625	1,736	AO	801		10/26/2017	10/15/2020	
912828K82	UNITED STATES TREASURY NOTE/BOND	SD			1	100,972	99.6020	100,598	101,000	100,994		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	99.5160	1,492,740	1,500,000	1,500,099		(140)			1,000	0.991	MS	4,475	15,000	09/21/2015	09/15/2018	
912828U32	UNITED STATES TREASURY NOTE/BOND				1	372,173	98.3910	368,966	375,000	373,194		947			1,000	1.261	MN	487	3,750	12/05/2016	11/15/2019	
912828U73	UNITED STATES TREASURY NOTE/BOND				1	6,799,829	99.0160	6,757,842	6,825,000	6,808,281		8,350			1,375	1.503	JD	4,383	93,844	01/12/2017	12/15/2019	
912828V31	UNITED STATES TREASURY NOTE/BOND				1	234,477	98.9690	232,577	235,000	234,636		159			1,375	1.452	JJ	1,493	1,616	02/02/2017	01/15/2020	
912828W63	UNITED STATES TREASURY NOTE/BOND				1	814,728	99.3910	810,037	815,000	814,806		78			1,625	1.636	MS	3,951	6,622	04/04/2017	03/15/2020	
912828X96	UNITED STATES TREASURY NOTE/BOND				1	350,506	99.0430	346,651	350,000	350,409		(97)			1,500	1.450	MN	682	2,625	06/01/2017	05/15/2020	
912828XU9	UNITED STATES TREASURY NOTE/BOND				1	174,597	98.9920	173,236	175,000	174,661		65			1,500	1.581	JD	123	1,313	07/11/2017	06/15/2020	
0199999 Subtotal - U.S. Governments - Issuer Obligations						10,925,506	X X X	10,855,985	10,956,000	10,935,054		9,531			X X X	X X X	X X X	18,392	125,780	X X X	X X X	
0599999 Subtotal - U.S. Governments						10,925,506	X X X	10,855,985	10,956,000	10,935,054		9,531			X X X	X X X	X X X	18,392	125,780	X X X	X X X	
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																						
8827237H6	STATE OF TEXAS				1FE	45,000	99.5430	44,794	45,000	45,000					1,695	1,694	AO	191	494	01/26/2017	10/01/2019	
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						45,000	X X X	44,794	45,000	45,000					X X X	X X X	X X X	191	494	X X X	X X X	
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						45,000	X X X	44,794	45,000	45,000					X X X	X X X	X X X	191	494	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	103.1760	113,494	110,000	114,732		(2,656)			3,947	1,444	AO	1,085	4,342	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	113,494	110,000	114,732		(2,656)			X X X	X X X	X X X	1,085	4,342	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	113,494	110,000	114,732		(2,656)			X X X	X X X	X X X	1,085	4,342	X X X	X X X	
U.S. Special Revenue, Special Assessment - Issuer Obligations																						
3130A9EP2	FEDERAL HOME LOAN BANKS				1	464,041	98.4680	462,800	470,000	466,191		2,150			1,000	1,476	MS	1,240	4,700	01/03/2017	09/26/2019	
3137EAC45	FEDERAL HOME LOAN MORTGAGE CORP				1	696,770	102.3380	654,963	640,000	660,339		(16,267)			3,750	1,150	MS	6,267	24,000	09/29/2015	03/27/2019	
3137EAEF2	FEDERAL HOME LOAN MORTGAGE CORP				1	114,252	98.5870	113,375	115,000	114,413		161			1,375	1,602	AO	312	791	05/05/2017	04/20/2020	
64990CEM9	NEW YORK STATE DORMITORY AUTHORITY				1FE	60,000	99.2020	59,521	60,000	60,000					1,456	1,456	JJ	437	915	06/02/2016	07/01/2019	
914805EQ5	UNIVERSITY OF PITTSBURGH-OF THE COMMONWE				1FE	180,000	99.6490	179,368	180,000	180,000					1,829	1,829	MS	969	2,177	01/06/2017	09/15/2019	
88213AHF5	TEXAS A&M UNIVERSITY				1FE	110,000	99.2980	109,228	110,000	110,000					1,592	1,592	MN	224	1,386	01/11/2017	05/15/2019	
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						1,625,063	X X X	1,579,255	1,575,000	1,590,943		(13,956)			X X X	X X X	X X X	9,449	33,969	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						1,625,063	X X X	1,579,255	1,575,000	1,590,943		(13,956)			X X X	X X X	X X X	9,449	33,969	X X X	X X X	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
002824BC3	ABBOTT LABORATORIES				2FE	24,976	100.1090	25,027	25,000	24,984		8			2,350	2,384	MN	64	588	11/17/2016	11/22/2019	
00287YAT6	ABBVIE INC			1	2FE	60,704	100.3080	60,185	60,000	60,568		(136)			2,500	2,074	MN	196	750	06/05/2017	05/14/2020	
0258MODX4	AMERICAN EXPRESS CREDIT CORP			2	1FE	116,455	100.5060	115,582	115,000	116,372		(83)			2,600	2,129	MS	889		11/01/2017	09/14/2020	
02665WBE0	AMERICAN HONDA FINANCE CORP				1FE	68,899	98.6170	69,032	70,000	69,316		417			1,200	1,851	JJ	394	420	01/12/2017	07/12/2019	
03076CAD8	AMERIPRISE FINANCIAL INC				1FE	52,087	107.2100	48,245	45,000	48,466		(2,270)			7,300	2,023	JD	27	3,285	05/19/2016	06/28/2019	
031162BU3	AMGEN INC			1	2FE	45,934	100.0200	45,009	45,000	45,475		(358)			2,200	1,382	MN	107	990	09/14/2016	05/22/2019	
031162CM0	AMGEN INC				2FE	59,967	99.4470	59,668	60,000	59,974		7			2,200	2,219	MN	183	660	05/08/2017	05/11/2020	
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC			1	1FE	95,757	100.5020	95,477	95,000	95,744		(13)			2,650	2,378	FA	1,049		12/07/2017	02/01/2021	
037833DJ6	APPLE INC				1FE	109,908	99.3680	109,305	110,000	109,912		4			2,000	2,029	MN	293		11/06/2017	11/13/2020	
053332AU6	AUTOZONE INC			1	2FE	44,658	99.1680	44,626	45,000	44,798		141			1,625	1,976	AO	142	731	01/25/2017	04/21/2019	
053332AU6	AUTOZONE INC			1	2FE	30,089	99.1680	29,750	30,000	30,035		(33)			1,625	1,512	AO	95	488	05/10/2016	04/21/2019	
05531FAU7	BB&T CORP			2	1FE	116,735	100.6820	115,784	115,000	116,629		(106)			2,625	2,020	JD	17	1,509	11/01/2017	06/29/2020	
06051GDZ9	BANK OF AMERICA CORP				1FE	74,923	107.5760	69,924	65,000	70,205		(3,598)			7,625	1,863	JD	413	4,956	09/02/2016	06/01/2019	
06051GEC9	BANK OF AMERICA CORP				1FE	143,030	108.0660	140,486	130,000	139,463		(3,567)			5,625	2,599	JJ	3,656	3,656	01/03/2017	07/01/2020	
06051GFT1	BANK OF AMERICA CORP				1FE	60,421	100.8400	60,504	60,000	60,412		(8)			2,625	2,369	AO	315		12/07/2017	10/19/2020	
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP				1FE	99,071	98.7370	99,418	100,000	99,418		343			1,300	1,665	FA	491	1,300	01/04/2017	08/15/2019	
11575TAA6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST			1	1FE	36,207	103.9520	34,304	33,000	34,655		(976)			4,570	1,504	MS	503	1,508	05/24/2016	09/01/2019	
126650CJ7	CVS HEALTH CORP			1	2FE	117,686	100.4170	115,480	115,000	117,320		(366)			2,800	1,959	JJ	1,440		08/02/2017	07/20/2020	
14040HBR5	CAPITAL ONE FINANCIAL CORP			2	2FE	89,917	99.3860	89,447	90,000	89,922		5			2,400	2,432	AO	366		10/26/2017	10/30/2020	
14912L6J5	CATERPILLAR FINANCIAL SERVICES CORP				1FE	115,167	99.5280	114,457	115,000	115,156		(11)			2,000	1,936	MS	741		11/01/2017	03/05/2020	
166764BP4	CHEVRON CORP				1FE	114,831	99.1480	114,020	115,000	114,876		45			1,991	2,042	MS	751	1,145	03/06/2017	03/03/2020	
172967HU8	CITIGROUP INC				2FE	90,792	100.3070	90,276	90,000	90,492		(300)			2,500	2,145	JJ	950	2,250	01/03/2017	07/29/2019	
172967KB6	CITIGROUP INC				2FE	116,004	100.3350	115,385	115,000	115,951		(53)			2,650	2,34						

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030NBA8	COMCAST CORP				1FE	81,810		105.9820	79,487	75,000		80,211	(1,599)		5.150	1.857	MS	1,288	1,931	04/24/2017	03/01/2020
24422ETS8	JOHN DEERE CAPITAL CORP				1FE	89,945		99.2910	89,362	90,000		89,955	9		1.950	1.971	JD	44	878	06/19/2017	06/22/2020
25746UCQ0	DOMINION ENERGY INC				2FE	49,966		99.7000	49,850	50,000		49,982	17		1.875	1.910	JJ	432	477	01/09/2017	01/15/2019
260543BX0	DOW CHEMICAL CO/THE				2FE	47,145		108.3180	43,327	40,000		43,725	(2,667)		8.550	1.646	MN	437	3,420	09/14/2016	05/15/2019
26441CAD7	DUKE ENERGY CORP				2FE	49,497		104.4980	47,024	45,000		47,595	(1,493)		5.050	1.600	MS	669	2,273	09/20/2016	09/15/2019
26875PAD3	EOG RESOURCES INC				2FE	27,378		104.6290	26,157	25,000		26,266	(874)		5.625	1.977	JD	117	1,406	09/19/2016	06/01/2019
29379VBG7	ENTERPRISE PRODUCTS OPERATING LLC				2FE	50,151		99.8670	49,934	50,000		50,027	(76)		1.650	1.495	MN	124	825	05/10/2016	05/07/2018
30161MAF0	EXELON GENERATION CO LLC				2FE	60,501		104.7410	57,608	55,000		57,985	(1,662)		5.200	2.022	AO	715	2,860	06/21/2016	10/01/2019
31620MAN6	FIDELITY NATIONAL INFORMATION SERVICES I				2FE	71,166		100.6070	70,425	70,000		70,556	(610)		2.850	1.827	AO	421	1,995	02/14/2017	10/15/2018
36962G4J0	GENERAL ELECTRIC CO				1FE	149,810		106.1780	143,340	135,000		144,888	(4,656)		5.500	1.790	JJ	3,568	4,675	01/10/2017	01/08/2020
37045XBV7	GENERAL MOTORS FINANCIAL CO INC				2FE	54,923		100.0210	55,012	55,000		54,941	18		2.650	2.699	AO	316	729	04/10/2017	04/13/2020
38141GVT8	GOLDMAN SACHS GROUP INC/THE			2	1FE	114,678		99.6990	114,654	115,000		114,815	137		2.000	2.125	AO	422	2,300	01/04/2017	04/25/2019
38141GVT8	GOLDMAN SACHS GROUP INC/THE			2	1FE	50,326		99.6990	49,850	50,000		50,142	(113)		2.000	1.766	AO	183	1,000	05/09/2016	04/25/2019
38141GWP5	GOLDMAN SACHS GROUP INC/THE				1FE	119,986		99.4170	119,300	120,000		119,989	3		1.950	1.956	JJ	1,021		07/19/2017	07/23/2019
458140AZ3	INTEL CORP				1FE	74,972		99.5410	74,656	75,000		74,977	6		1.850	1.863	MN	193	694	05/08/2017	05/11/2020
46625HHU7	JPMORGAN CHASE & CO				1FE	115,436		104.8520	115,337	110,000		115,329	(107)		4.250	2.440	AO	987		12/07/2017	10/15/2020
49326EEF6	KEYCORP				2FE	117,142		100.9360	116,076	115,000		117,024	(118)		2.900	2.225	MS	982		11/01/2017	09/15/2020
494550BR6	KINDER MORGAN ENERGY PARTNERS LP				2FE	45,464		100.1790	45,081	45,000		45,217	(195)		2.650	2.198	FA	497	1,193	09/19/2016	02/01/2019
50077LAH9	KRAFT HEINZ FOODS CO			1	2FE	60,485		100.5770	60,346	60,000		60,475	(10)		2.800	2.461	JJ	835		12/07/2017	07/02/2020
539830BF5	LOCKHEED MARTIN CORP			1	2FE	60,368		100.6390	60,383	60,000		60,361	(7)		2.500	2.278	MN	158		12/07/2017	11/23/2020
58013MEX8	MCDONALD'S CORP			1	2FE	70,808		101.0380	70,727	70,000		70,792	(16)		2.750	2.338	JD	118		12/07/2017	12/09/2020
581557BD6	MCKESSON CORP				2FE	70,271		100.0190	70,013	70,000		70,151	(120)		2.284	2.101	MS	471	1,599	01/04/2017	03/15/2019
585055BG0	MEDTRONIC INC				1FE	65,798		100.5920	65,385	65,000		65,558	(240)		2.500	2.099	MS	478	1,625	01/04/2017	03/15/2020
594918BN3	MICROSOFT CORP				1FE	54,943		98.6630	54,265	55,000		54,969	19		1.100	1.135	FA	240	605	08/01/2016	08/08/2019
61747YDW2	MORGAN STANLEY				1FE	120,931		100.4520	120,542	120,000		120,638	(293)		2.650	2.385	JJ	1,360	3,180	01/03/2017	01/27/2020
61761JB32	MORGAN STANLEY				1FE	116,178		100.9020	116,037	115,000		116,151	(26)		2.800	2.378	JD	134	1,610	12/07/2017	06/16/2020
651229AT3	NEWELL BRANDS INC				2FE	65,930		100.3420	65,222	65,000		65,574	(332)		2.600	1.876	MS	432	910	04/12/2017	03/29/2019
666807BL5	NORTHROP GRUMMAN CORP				2FE	64,990		99.1850	64,470	65,000		64,991	1		2.080	2.085	AO	293		10/10/2017	10/15/2020
68389XAX3	ORACLE CORP				1FE	70,769		100.4520	70,316	70,000		70,538	(231)		2.250	1.806	AO	363	1,575	03/20/2017	10/08/2019
69371RN85	PACCAR FINANCIAL CORP				1FE	44,996		99.2390	44,658	45,000		44,996			2.050	2.053	MN	123		11/06/2017	11/13/2020
695156AS8	PACKAGING CORP OF AMERICA				2FE	41,955		100.1400	42,059	42,000		41,956	1		2.450	2.487	JD	51		12/11/2017	12/15/2020
713448DJ4	PEPSICO INC				1FE	49,993		98.8100	49,405	50,000		49,996	2		1.350	1.355	AO	163	671	10/03/2016	10/04/2019
74432QC89	PRUDENTIAL FINANCIAL INC				1FE	80,682		100.0670	80,054	80,000		80,459	(223)		2.350	1.989	FA	710	940	03/07/2017	08/15/2019
828807CQ8	SIMON PROPERTY GROUP LP			1	1FE	50,824		100.0970	50,049	50,000		50,286	(337)		2.200	1.509	FA	458	1,100	05/19/2016	02/01/2019
863667AK7	STRYKER CORP				1FE	60,548		99.8460	59,908	60,000		60,252	(208)		2.000	1.640	MS	377	1,200	01/05/2017	03/08/2019
887317AF2	TIME WARNER INC				2FE	78,946		105.2250	78,919	75,000		78,856	(90)		4.875	2.461	MS	1,077		12/11/2017	03/15/2020
89236TCU7	TOYOTA MOTOR CREDIT CORP				1FE	25,297		99.5550	24,889	25,000		25,123	(107)		1.700	1.262	FA	156	425	05/10/2016	02/19/2019
89417EAE9	TRAVELERS COS INC/THE				1FE	27,073		101.4080	25,352	25,000		25,397	(1,062)		5.800	1.483	MN	185	1,450	05/25/2016	05/15/2018
90131HAN5	21ST CENTURY FOX AMERICA INC				2FE	61,342		105.2530	57,889	55,000		58,134	(2,567)		6.900	1.919	MS	1,265	3,795	01/13/2017	03/01/2019
91159HHL7	US BANCORP			2	1FE	115,897		100.0170	115,020	115,000		115,856	(41)		2.350	2.092	JJ	1,141		11/03/2017	01/29/2021
913017CM9	UNITED TECHNOLOGIES CORP				1FE	59,971		99.0150	59,409	60,000		59,977	6		1.900	1.917	MN	181	570	05/01/2017	05/04/2020
92343VDF8	VERIZON COMMUNICATIONS INC				2FE	44,424		98.7060	44,418	45,000		44,592	167		1.375	1.946	FA	234	309	04/24/2017	08/15/2019
94974BFU9	WELLS FARGO & CO				1FE	191,986		99.9840	189,970	190,000		191,065	(785)		2.125	1.689	AO	774	4,038	01/13/2017	04/22/2019
98956PAK8	ZIMMER BIOMET HOLDINGS INC			1	2FE	60,724		100.0490	60,029	60,000		60,555	(169)		2.700	2.260	AO	405	810	04/24/2017	04/01/2020
06367TPX2	BANK OF MONTREAL		A		1FE	115,076		99.7230	114,681	115,000		115,052	(24)		2.100	2.076	JD	127	2,415	01/13/2017	12/12/2019
78013GKN4	ROYAL BANK OF CANADA		A		1FE	109,936		99.3540	109,289	110,000		109,940	4		2.150	2.170	AO	427		10/18/2017	10/26/2020
89114QBE7	TORONTO-DOMINION BANK/THE		A		1FE																

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
03066FAE1 ...	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST	.....	...	.....	1FE	99,997	99.5700	99,570	100,000	99,998					2.040	2.042	MON .	74	187	11/07/2017	07/18/2022
12594DAD0 ...	CNH EQUIPMENT TRUST 2016-B	.....	...	.....	1FE	54,986	99.4870	54,718	55,000	54,995		8			1.630	1.640	MON .	40	897	05/24/2016	08/15/2021
14314EAC5 ...	CARMAX AUTO OWNER TRUST 2016-3	.....	...	.....	1FE	74,989	99.1480	74,361	75,000	74,996		4			1.390	1.394	MON .	46	1,042	07/14/2016	05/17/2021
14314JAC4 ...	CARMAX AUTO OWNER TRUST 2017-1	.....	...	.....	1FE	229,956	99.7700	229,471	230,000	229,975		19			1.980	1.988	MON .	202	3,985	01/25/2017	11/15/2021
34528QEU4 ...	FORD CREDIT FLOORPLAN MASTER OWNER TRUST	.....	...	.....	1FE	74,987	99.1020	74,327	75,000	74,995		4			1.550	1.558	MON .	52	1,163	07/19/2016	07/15/2021
34531EAD8 ...	FORD CREDIT AUTO OWNER TRUST 2017-A	.....	...	.....	1FE	144,999	99.3740	144,092	145,000	145,000					1.670	1.670	MON .	108	2,152	01/18/2017	06/15/2021
34531HAD1 ...	FORD CREDIT AUTO OWNER TRUST 2017-B	.....	...	.....	1FE	114,995	99.8600	114,839	115,000	114,996		1			1.690	1.692	MON .	86	907	06/20/2017	11/15/2021
34532AAD5 ...	FORD CREDIT AUTO OWNER TRUST 2017-C	.....	...	.....	1FE	99,982	99.7070	99,707	100,000	99,983		1			2.010	2.023	MON .	89	134	11/14/2017	03/15/2022
38013MAE6 ...	GM FINANCIAL AUTOMOBILE LEASING TRUST 20	.....	...	.....	1FE	174,964	99.7130	174,498	175,000	174,974		9			2.180	2.189	MON .	117	1,971	06/07/2017	06/21/2021
47788NAC2 ...	JOHN DEERE OWNER TRUST 2016-B	.....	...	.....	1FE	64,995	99.3790	64,596	65,000	64,998		2			1.250	1.253	MON .	36	813	07/19/2016	06/15/2020
65478QAE8 ...	NISSAN AUTO LEASE TRUST 2016-A	.....	...	.....	1FE	69,985	99.8060	69,864	70,000	69,994		2			1.650	1.656	MON .	51	1,155	05/17/2016	10/15/2021
80284TAF2 ...	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2	.....	...	.....	1FE	74,999	99.8330	74,875	75,000	75,000					1.770	1.770	MON .	59	1,051	02/23/2017	09/15/2020
98161FAD7 ...	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI	.....	...	.....	1FE	59,992	99.5240	59,714	60,000	59,998		4			1.450	1.454	MON .	39	870	07/12/2016	08/15/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,484,818	X X X	1,479,166	1,485,000	1,484,895		55			X X X	X X X	X X X	1,112	17,573	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						7,452,191	X X X	7,377,988	7,336,285	7,412,924		(31,637)			X X X	X X X	X X X	43,347	104,243	X X X	X X X
7799999 Subtotals - Issuer Obligations						18,550,482	X X X	18,363,100	18,406,000	18,482,480		(38,771)			X X X	X X X	X X X	71,185	249,256	X X X	X X X
7999999 Subtotals - Commercial Mortgage-Backed Securities						131,284	X X X	129,250	131,285	131,278		(2)			X X X	X X X	X X X	167	1,999	X X X	X X X
8099999 Subtotals - Other Loan-Backed and Structured Securities						1,484,818	X X X	1,479,166	1,485,000	1,484,895		55			X X X	X X X	X X X	1,112	17,573	X X X	X X X
8399999 Grand Total - Bonds						20,166,584	X X X	19,971,516	20,022,285	20,098,653		(38,718)			X X X	X X X	X X X	72,464	268,828	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								
9128282Q2	UNITED STATES TREASURY NOTE/BOND		08/24/2017	DEUTSCHE BANC/ALEX B	X X X	115,121	115,000	47
9128282V1	UNITED STATES TREASURY NOTE/BOND		10/03/2017	GOLDMAN SACHS & CO	X X X	233,430	235,000	170
9128282Z2	UNITED STATES TREASURY NOTE/BOND		10/26/2017	MORGAN STANLEY & CO	X X X	229,263	230,000	123
912828U73	UNITED STATES TREASURY NOTE/BOND		01/12/2017	CITIGROUP GBL MKTS/S	X X X	2,096,541	2,100,000	2,261
912828V31	UNITED STATES TREASURY NOTE/BOND		02/02/2017	DEUTSCHE BANC/ALEX B	X X X	234,477	235,000	170
912828W63	UNITED STATES TREASURY NOTE/BOND		04/04/2017	VARIOUS	X X X	814,728	815,000	107
912828X96	UNITED STATES TREASURY NOTE/BOND		06/01/2017	MORGAN STANLEY & CO	X X X	350,506	350,000	257
912828XU9	UNITED STATES TREASURY NOTE/BOND		07/11/2017	GOLDMAN SACHS & CO	X X X	174,597	175,000	194
0599999 Subtotal - Bonds - U.S. Governments						4,248,663	4,255,000	3,329
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
8827237H6	STATE OF TEXAS		01/26/2017	JEFFERIES & COMPANY,	X X X	45,000	45,000 .....	.....
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						45,000	45,000 .....	.....
Bonds - U.S. Special Revenue, Special Assessment								
3130A9EP2	FEDERAL HOME LOAN BANKS		01/03/2017	GOLDMAN SACHS & CO,	X X X	464,041	470,000	1,279
3137EAEF2	FEDERAL HOME LOAN MORTGAGE CORP		05/05/2017	CITIGROUP GLOBAL MKT	X X X	114,252	115,000	88
88213AHF5	TEXAS A&M UNIVERSITY		01/11/2017	55P	X X X	110,000	110,000 .....	.....
914805EQ5	UNIVERSITY OF PITTSBURGH-OF THE COMMONWE		01/06/2017	WACHOVIA CAP MKTS/WA	X X X	180,000	180,000 .....	.....
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						868,293	875,000	1,367
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YAT6	ABBVIE INC		06/05/2017	BANC/AMERICA SECUR.L	X X X	60,704	60,000	100
02007YAC8	ALLY AUTO RECEIVABLES TRUST 2017-5		11/14/2017	CITIGROUP GLOBAL MKT	X X X	69,995	70,000 .....	.....
0258M0DX4	AMERICAN EXPRESS CREDIT CORP		11/01/2017	TORONTO DOMINION SEC	X X X	116,455	115,000	407
02665WBE0	AMERICAN HONDA FINANCE CORP		01/12/2017	CITIGROUP GBL MKTS/S	X X X	68,899	70,000	14
03065FAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		02/13/2017	JPM SECURITIES-FIXED	X X X	74,997	75,000 .....	.....
03066FAE1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		11/07/2017	BARCLAYS CAPITAL FIX	X X X	99,997	100,000 .....	.....
031162CM0	AMGEN INC		05/08/2017	BANC/AMERICA SECUR.L	X X X	59,967	60,000 .....	.....
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC		12/07/2017	GOLDMAN SACHS & CO	X X X	95,757	95,000	909
037833DJ6	APPLE INC		11/06/2017	JPM SECURITIES-FIXED	X X X	109,908	110,000 .....	.....
053332AU6	AUTOZONE INC		01/25/2017	WELLS FARGO SECS LLC	X X X	44,658	45,000	201
05531FAU7	BB&T CORP		11/01/2017	GOLDMAN SACHS & CO	X X X	116,735	115,000	1,040
06051GEC9	BANK OF AMERICA CORP		01/03/2017	PERSHING LLC, JERSEY	X X X	143,030	130,000	102
06051GFT1	BANK OF AMERICA CORP		12/07/2017	WELLS FARGO SECS LLC	X X X	60,421	60,000	228
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP		01/04/2017	MERRILL LYNCH PIERCE	X X X	69,101	70,000	364
126650CJ7	CVS HEALTH CORP		08/02/2017	MILLENNIUM ADVISORS	X X X	117,686	115,000	152
14040HBR5	CAPITAL ONE FINANCIAL CORP		10/26/2017	MORGAN STANLEY & CO	X X X	89,917	90,000 .....	.....
14314JAC4	CARMAX AUTO OWNER TRUST 2017-1		01/25/2017	BARCLAYS CAPITAL FIX	X X X	229,956	230,000 .....	.....
14912L6J5	CATERPILLAR FINANCIAL SERVICES CORP		11/01/2017	BNP PARIBAS SEC CORP	X X X	115,167	115,000	371
166764BP4	CHEVRON CORP		03/06/2017	MITSUBISHI UFJ SECS	X X X	114,831	115,000	38
172967HU8	CITIGROUP INC		01/03/2017	WELLS FARGO SECURITI	X X X	90,792	90,000	981
172967KB6	CITIGROUP INC		11/01/2017	BNP PARIBAS SEC CORP	X X X	116,004	115,000	59
172967LF6	CITIGROUP INC		01/13/2017	SUMRIDGE PARTNERS LL	X X X	60,068	60,000	37
20030NBA8	COMCAST CORP		04/24/2017	MORGAN STANLEY & CO	X X X	81,810	75,000	601
24422ETS8	JOHN DEERE CAPITAL CORP		06/19/2017	DEUTSCHE BANC/ALEX B	X X X	89,945	90,000 .....	.....
25746UCQ0	DOMINION ENERGY INC		01/09/2017	BARCLAYS CAPITAL INC	X X X	49,966	50,000 .....	.....
31620MAN6	FIDELITY NATIONAL INFORMATION SERVICES I		02/14/2017	WELLS FARGO SECS LLC	X X X	71,166	70,000	676
34531EAD8	FORD CREDIT AUTO OWNER TRUST 2017-A		01/18/2017	CITIGROUP GBL MKTS/S	X X X	144,999	145,000 .....	.....
34531HAD1	FORD CREDIT AUTO OWNER TRUST 2017-B		06/20/2017	JPM SECURITIES-FIXED	X X X	114,995	115,000 .....	.....
34532AAD5	FORD CREDIT AUTO OWNER TRUST 2017-C		11/14/2017	BANC/AMERICA SECUR.L	X X X	99,982	100,000 .....	.....
36962G4J0	GENERAL ELECTRIC CO		01/10/2017	GOLDMAN SACHS & CO	X X X	110,445	100,000	76
37045XBV7	GENERAL MOTORS FINANCIAL CO INC		04/10/2017	JPM SECURITIES-FIXED	X X X	54,923	55,000 .....	.....

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
38013MAE6 ...	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		06/07/2017	CITIGROUP GLOBAL MKT	X X X	174,964	175,000 .....	.....
38141GVT8 ...	GOLDMAN SACHS GROUP INC/THE		01/04/2017	GOLDMAN SACHS & CO.	X X X	114,678	115,000	473
38141GWP5 ...	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN SACHS & CO	X X X	119,986	120,000 .....	.....
458140AZ3 ...	INTEL CORP		05/08/2017	MORGAN STANLEY & CO	X X X	74,972	75,000 .....	.....
46625HHU7 ...	JPMORGAN CHASE & CO		12/07/2017	GOLDMAN SACHS & CO	X X X	115,436	110,000	727
49326EEF6 ...	KEYCORP		11/01/2017	KEYBANC CAPITAL MARK	X X X	117,142	115,000	445
50077LAH9 ...	KRAFT HEINZ FOODS CO		12/07/2017	PERSHING & COMPANY	X X X	60,485	60,000	742
539830BF5 ...	LOCKHEED MARTIN CORP		12/07/2017	MORGAN STANLEY & CO	X X X	60,368	60,000	75
58013MEX8 ...	MCDONALD'S CORP		12/07/2017	GOLDMAN SACHS & CO	X X X	70,808	70,000	11
581557BD6 ...	MCKESSON CORP		01/04/2017	MERRILL LYNCH PIERCE	X X X	70,271	70,000	506
585055BG0 ...	MEDTRONIC INC		01/04/2017	TD SECS (USA) INC, N	X X X	65,798	65,000	515
61747YDW2 ...	MORGAN STANLEY		01/03/2017	CITIGROUP GBL MKTS/S	X X X	120,931	120,000	1,405
61761JB32 ...	MORGAN STANLEY		12/07/2017	PERSHING & COMPANY	X X X	116,178	115,000	1,565
651229AT3 ...	NEWELL BRANDS INC		04/12/2017	JPM SECURITIES-FIXED	X X X	60,823	60,000	82
666807BL5 ...	NORTHROP GRUMMAN CORP		10/10/2017	JPM SECURITIES-FIXED	X X X	64,990	65,000 .....	.....
68389XAX3 ...	ORACLE CORP		03/20/2017	WELLS FARGO SECS LLC	X X X	70,769	70,000	722
69371RN85 ...	PACCAR FINANCIAL CORP		11/06/2017	CITIGROUP GLOBAL MKT	X X X	44,996	45,000 .....	.....
695156AS8 ...	PACKAGING CORP OF AMERICA		12/11/2017	WELLS FARGO SECS LLC	X X X	41,955	42,000 .....	.....
74432QCB9 ...	PRUDENTIAL FINANCIAL INC		03/07/2017	CITIGROUP GLOBAL MKT	X X X	80,682	80,000	131
80284TAF2 ...	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		02/23/2017	CITIGROUP GLOBAL MKT	X X X	74,999	75,000 .....	.....
863667AK7 ...	STRYKER CORP		01/05/2017	MILLENNIUM ADVISORS	X X X	35,149	35,000	237
887317AF2 ...	TIME WARNER INC		12/11/2017	JPM SECURITIES-FIXED	X X X	78,946	75,000	894
90131HAN5 ...	21ST CENTURY FOX AMERICA INC		01/13/2017	MILLENNIUM ADVISORS	X X X	38,474	35,000	926
91159HHL7 ...	US BANCORP		11/03/2017	MORGAN STANLEY & CO	X X X	115,897	115,000	736
913017CM9 ...	UNITED TECHNOLOGIES CORP		05/01/2017	CITIGROUP GLOBAL MKT	X X X	59,971	60,000 .....	.....
92343VDF8 ...	VERIZON COMMUNICATIONS INC		04/24/2017	MORGAN STANLEY & CO	X X X	44,424	45,000	124
94974BFU9 ...	WELLS FARGO & CO		01/13/2017	JANNEY MONTGOMERY SC	X X X	115,756	115,000	591
98956PAK8 ...	ZIMMER BIOMET HOLDINGS INC		04/24/2017	PERSHING & COMPANY	X X X	60,724	60,000	117
06367TPX2 ...	BANK OF MONTREAL	A	01/13/2017	MORGAN STANLEY & CO	X X X	115,076	115,000	248
78013GKN4 ...	ROYAL BANK OF CANADA	A	10/18/2017	RBC CAPITAL MARKETS	X X X	109,936	110,000 .....	.....
89114QBE7 ...	TORONTO-DOMINION BANK/THE	A	01/18/2017	TORONTO DOMINION SEC	X X X	120,104	120,000	20
89114QBU1 ...	TORONTO-DOMINION BANK/THE	A	10/19/2017	TORONTO DOMINION SEC	X X X	84,915	85,000 .....	.....
05565QCX4 ...	BP CAPITAL MARKETS PLC	D	02/08/2017	BARCLAYS CAPITAL FIX	X X X	60,484	60,000	4
05565QDC9 ...	BP CAPITAL MARKETS PLC	D	01/04/2017	MILLENNIUM ADVISORS	X X X	44,704	45,000	138
822582BP6 ...	SHELL INTERNATIONAL FINANCE BV	D	12/07/2017	BNP PARIBAS SEC CORP	X X X	80,051	80,000	155
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,829,118	5,767,000	17,945
8399997 Subtotal - Bonds - Part 3						10,991,074	10,942,000	22,641
8399998 Summary item from Part 5 for Bonds						2,169,876	2,155,000	11,159
8399999 Subtotal - Bonds						13,160,950	13,097,000	33,800
8999998 Summary Item from Part 5 for Preferred Stocks							X X X .....	.....
8999999 Subtotal - Preferred Stocks							X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks							X X X .....	.....
9799999 Subtotal - Common Stocks							X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks							X X X .....	.....
9999999 Totals						13,160,950	X X X	33,800

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																				
912828K25	UNITED STATES TREASURY NOTE/BOND		01/05/2017	BNP PARIBAS SECS CP/	X X X	912,284	915,000	910,068	912,674		25		25		912,699		(415)	(415)	1,565	04/15/2018
912828K82	UNITED STATES TREASURY NOTE/BOND		01/17/2017	HARRIS NA DEALER, CH	X X X	789,290	790,000	791,204	790,663		(19)		(19)		790,644		(1,354)	(1,354)	3,349	08/15/2018
912828S68	UNITED STATES TREASURY NOTE/BOND		02/02/2017	VARIOUS	X X X	452,850	455,000	455,622	455,495		(22)		(22)		455,473		(2,624)	(2,624)	1,667	07/31/2018
912828T83	UNITED STATES TREASURY NOTE/BOND		04/25/2017	JPM SECURITIES-FIXED	X X X	163,866	165,000	164,684	164,707		51		51		164,758		(892)	(892)	605	10/31/2018
912828U40	UNITED STATES TREASURY NOTE/BOND		06/01/2017	VARIOUS	X X X	4,644,228	4,660,000	4,642,707	4,642,830		821		821		4,643,650		578	578	8,389	11/30/2018
912828XF2	UNITED STATES TREASURY NOTE/BOND		01/09/2017	MORGAN STANLEY & CO	X X X	595,674	595,000	596,976	595,995		(17)		(17)		595,979		(304)	(304)	478	06/15/2018
0599999	Subtotal - Bonds - U.S. Governments					7,558,192	7,580,000	7,561,261	7,562,364		839		839		7,563,203		(5,011)	(5,011)	16,053	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RCC4	AT&T INC		12/11/2017	TORONTO DOMINION SEC	X X X	30,038	30,000	30,562	30,438		(188)		(188)		30,250		(212)	(212)	866	03/11/2019
00287YAN9	ABBVIE INC		06/05/2017	BARCLAYS CAPITAL FIX	X X X	35,048	35,000	35,186	35,127		(40)		(40)		35,087		(39)	(39)	357	05/14/2018
00817YAT5	AETNA INC		03/16/2017	CALL 101	X X X	55,000	55,000	54,959	54,966		3		3		54,969		31	31	837	06/07/2019
0258MODV8	AMERICAN EXPRESS CREDIT CORP		11/01/2017	TORONTO DOMINION SEC	X X X	40,016	40,000	40,337	40,238		(133)		(133)		40,105		(90)	(90)	906	07/31/2018
03065DAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		11/15/2017	JP MORGAN CHASE BANK	X X X	44,819	45,000	44,998	44,998		1		1		44,999		(180)	(180)	619	05/10/2021
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC		12/07/2017	RBC CAPITAL MARKETS	X X X	69,902	70,000	70,774	70,597		(268)		(268)		70,329		(427)	(427)	1,810	02/01/2019
037833AQ3	APPLE INC		11/07/2017	PERSHING & COMPANY	X X X	35,169	35,000	35,930	35,733		(265)		(265)		35,469		(300)	(300)	741	05/06/2019
05531FAQ6	BB&T CORP		11/01/2017	TORONTO DOMINION SEC	X X X	95,409	95,000	97,024	96,554		(646)		(646)		95,908		(499)	(499)	2,684	02/01/2019
11575TAA6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST		02/22/2017	CALL 107.153147	X X X	41,000	41,000	44,985	44,269		(173)		(173)		44,096		(3,096)	(3,096)	3,823	09/01/2019
13974MAC0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201		06/21/2017	BANC/AMERICA SECUR.L	X X X	39,900	40,000	39,997	39,998						39,998		(98)	(98)	297	06/22/2020
14149YAX6	CARDINAL HEALTH INC		07/01/2017	CALL 100.255	X X X	60,000	60,000	60,370	60,242		(99)		(99)		60,143		(143)	(143)	963	03/15/2018
151020AT1	CELGENE CORP		12/11/2017	CALL 100.243783	X X X	30,000	30,000	30,471	30,340		(198)		(198)		30,143		(143)	(143)	916	08/15/2018
17275RAU6	CISCO SYSTEMS INC		07/21/2017	TORONTO DOMINION SEC	X X X	35,062	35,000	35,533	35,371		(144)		(144)		35,228		(165)	(165)	355	06/15/2018
172967KE0	CITIGROUP INC		11/01/2017	BARCLAYS CAPITAL FIX	X X X	50,026	50,000	50,392	50,296		(127)		(127)		50,169		(143)	(143)	928	12/07/2018
20030NAW1	COMCAST CORP		04/24/2017	TORONTO DOMINION SEC	X X X	67,805	65,000	71,018	69,124		(959)		(959)		68,165		(360)	(360)	1,667	05/15/2018
20825CAR5	CONOCOPHILLIPS		08/01/2017	VARIOUS	X X X	65,000	65,000	71,173	69,787		(1,147)		(1,147)		68,641		(3,641)	(3,641)	7,458	02/01/2019
25468PDL7	WALT DISNEY CO/THE		10/24/2017	MILLENNIUM ADVISORS	X X X	44,377	45,000	44,849	44,872		41		41		44,913		(536)	(536)	508	07/12/2019
25746UCD9	DOMINION ENERGY INC		10/03/2017	BARCLAYS CAPITAL FIX	X X X	30,046	30,000	30,188	30,138		(72)		(72)		30,066		(20)	(20)	459	06/15/2018
26884AAX1	ERP OPERATING LP		06/15/2017	MATURITY	X X X	40,000	40,000	41,974	40,838		(838)		(838)		40,000				2,108	06/15/2017
36251LAD5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		11/08/2017	BANC/AMERICA SECUR.L	X X X	89,940	90,000	89,991	89,994		3		3		89,997		(57)	(57)	1,296	09/20/2019
36251PAA2	GS MORTGAGE SECURITIES TRUST 2016-GS3		12/01/2017	PAYDOWN	X X X	12,219	12,219	12,219	12,219		1		1		12,219				97	10/01/2049
437076BB7	HOME DEPOT INC/THE		05/24/2017	MILLENNIUM ADVISORS	X X X	30,286	30,000	30,858	30,616		(156)		(156)		30,460		(174)	(174)	488	09/10/2018
46625HJR2	JPMORGAN CHASE & CO		12/07/2017	PERSHING & COMPANY	X X X	100,334	100,000	102,101	101,615		(728)		(728)		100,887		(553)	(553)	3,218	01/28/2019
46645UAQ0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		12/01/2017	PAYDOWN	X X X	5,838	5,838	5,838	5,838						5,838				61	12/01/2049
50076QAX4	KRAFT HEINZ FOODS CO		12/07/2017	JPM SECURITIES-FIXED	X X X	25,696	25,000	27,422	26,796		(1,024)		(1,024)		25,771		(76)	(76)	1,991	08/23/2018
539830BJ7	LOCKHEED MARTIN CORP		12/07/2017	MILLENNIUM ADVISORS	X X X	24,959	25,000	25,368	25,277		(137)		(137)		25,140		(181)	(181)	486	11/23/2018
58013MEW0	MCDONALD'S CORP		12/07/2017	JPM SECURITIES-FIXED	X X X	30,053	30,000	30,618	30,467		(226)		(226)		30,240		(187)	(187)	637	12/07/2018
59156RBE7	METLIFE INC		12/15/2017	MATURITY	X X X	60,000	60,000	60,508	60,308		(308)		(308)		60,000				1,054	12/15/2017
61746BDX1	MORGAN STANLEY		12/07/2017	MORGAN STANLEY & CO	X X X	50,139	50,000	50,984	50,758		(340)		(340)		50,418		(279)	(279)	1,667	02/01/2019
651229AT3	NEWELL BRANDS INC		03/22/2017	NON-BROKER/ *TRADE*,	X X X	20,352	20,000	20,427	20,334		(35)		(35)		20,299		53	53	259	03/29/2019
65478UAD1	NISSAN AUTO RECEIVABLES 2016-A OWNER TRU		11/15/2017	WELLS FARGO SECS LLC	X X X	34,858	35,000	35,088	35,064		(31)		(31)		35,033		(175)	(175)	432	10/15/2020
68389XAC9	ORACLE CORP		03/20/2017	WELLS FARGO SECS LLC	X X X	26,130	25,000	27,234	26,497		(258)		(258)		26,240		(110)	(110)	631	04/15/2018
69371RM86	PACCAR FINANCIAL CORP		11/06/2017	TORONTO DOMINION SEC	X X X	49,898	50,000	50,627	50,504		(199)		(199)		50,306		(408)	(408)	992	02/25/2019
74432QBC8	PRUDENTIAL FINANCIAL INC		03/07/2017	GOLDMAN SACHS & CO	X X X	11,349	11,000	11,767	11,474		(96)		(96)		11,378		(28)	(28)	182	12/01/2017
761713BC9	REYNOLDS AMERICAN INC		02/21/2017	MILLENNIUM ADVISORS	X X X	60,401	60,000	61,217	60,848		(86)		(86)		60,761		(360)	(360)	276	06/12/2018

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
80285EAD9	SANTANDER DRIVE AUTO RECEIVABLES																			
	TRUST 2		02/14/2017	GOLDMAN SACHS & CO.	X X X	150,176	150,000	150,363	150,259		(25)		(25)		150,234		(58)	(58)	419	03/16/2020
842587CQ8	SOUTHERN CO/THE		04/10/2017	JPM SECURITIES-FIXED	X X X	59,622	60,000	59,989	59,991		1		1		59,992		(370)	(370)	984	07/01/2019
87165BAB9	SYNCHRONY FINANCIAL		05/02/2017	CREDIT SUISSE FIRST	X X X	25,364	25,000	25,383	25,371		(48)		(48)		25,323		41	41	542	08/15/2019
89837RAA0	TRUSTEES OF DARTMOUTH COLLEGE		11/20/2017	CALL 104.202745	X X X	102,000	102,000	112,056	110,171		(2,962)		(2,962)		107,208		(5,208)	(5,208)	8,984	06/01/2019
91159HHE3	US BANCORP		11/03/2017	BARCLAYS CAPITAL FIX	X X X	75,179	75,000	76,505	76,113		(526)		(526)		75,587		(409)	(409)	1,430	11/15/2018
92343VDF8	VERIZON COMMUNICATIONS INC		02/03/2017	NON-BROKER/ *TRADE*	X X X	19,898	20,000	19,953	19,957		1		1		19,959		(61)	(61)	139	08/15/2019
931427AM0	WALGREENS BOOTS ALLIANCE INC		01/19/2017	JPMORGAN SECURITIES	X X X	35,033	35,000	35,064	35,046		(2)		(2)		35,044		(11)	(11)	92	05/30/2018
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		12/01/2017	PAYDOWN	X X X	5,867	5,867	5,867	5,867						5,867				42	08/01/2049
98956PAE2	ZIMMER BIOMET HOLDINGS INC		04/24/2017	BANC/AMERICA SECUR.L	X X X	50,109	50,000	50,454	50,301		(76)		(76)		50,225		(117)	(117)	572	04/01/2018
78012KRK5	ROYAL BANK OF CANADA	A	10/18/2017	GOLDMAN SACHS & CO	X X X	74,598	75,000	74,915	74,926		23		23		74,949		(351)	(351)	1,378	07/29/2019
055451AH1	BHP BILLITON FINANCE USA LTD	D	02/23/2017	NON-BROKER/ *TRADE*	X X X	60,904	55,000	62,178	60,653		(406)		(406)		60,246		657	657	1,500	04/01/2019
822582BM3	SHELL INTERNATIONAL FINANCE BV	D	12/07/2017	PERSHING & COMPANY	X X X	34,906	35,000	35,236	35,176		(89)		(89)		35,087		(182)	(182)	618	11/10/2018
88167AAB7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	02/13/2017	VARIOUS	X X X	19,601	20,000	19,682	19,690		15		15		19,705		(105)	(105)	194	07/19/2019
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,254,326	2,242,924	2,300,632	2,286,056		(12,966)		(12,966)		2,273,091		(18,770)	(18,770)	58,963	X X X
8399997	Subtotal - Bonds - Part 4					9,812,518	9,822,924	9,861,893	9,848,420		(12,127)		(12,127)		9,836,294		(23,781)	(23,781)	75,016	X X X
8399998	Summary Item from Part 5 for Bonds					2,164,248	2,155,000	2,169,876			(4,594)		(4,594)		2,165,287		(1,037)	(1,037)	39,125	X X X
8399999	Subtotal - Bonds					11,976,766	11,977,924	12,031,769	9,848,420		(16,721)		(16,721)		12,001,581		(24,818)	(24,818)	114,141	X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X													X X X
8999999	Subtotal - Preferred Stocks						X X X													X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9799999	Subtotal - Common Stocks						X X X													X X X
9899999	Subtotal - Preferred and Common Stocks						X X X													X X X
9999999	Totals					11,976,766	X X X	12,031,769	9,848,420		(16,721)		(16,721)		12,001,581		(24,818)	(24,818)	114,141	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. Special Revenue, Special Assessment																				
3135G0G72	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/03/2017	GOLDMAN SACHS & CO.	10/03/2017	BANC/AMERICA SECUR.L	235,000	234,441	234,156	234,656		214		214			(499)	(499)	2,130	147
3199999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment						235,000	234,441	234,156	234,656		214		214			(499)	(499)	2,130	147
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RCC4	AT&T INC		01/04/2017	US BANCORP INVESTMEN	12/11/2017	TORONTO DOMINION SEC	90,000	90,482	90,115	90,279		(203)		(203)			(164)	(164)	2,599	679
0258M0DV8	AMERICAN EXPRESS CREDIT CORP		01/04/2017	VARIOUS TD SECS (USA) INC,	11/01/2017	TORONTO DOMINION SEC	115,000	115,049	115,045	115,023		(27)		(27)			22	22	2,605	908
035242AG1	ANHEUSER-BUSCH INBEV FINANCE INC		01/04/2017	N US BANCORP	12/07/2017	RBC CAPITAL MARKETS	90,000	90,186	89,874	90,104		(82)		(82)			(230)	(230)	2,328	751
037833AQ3	APPLE INC		01/04/2017	INVESTMEN	11/07/2017	PERSHING & COMPANY	115,000	116,251	115,557	115,809		(442)		(442)			(252)	(252)	2,435	423
06051GEX3	BANK OF AMERICA CORP		01/13/2017	DEUTSCHE BK SECS INC	12/07/2017	MILLENNIUM ADVISORS	70,000	70,740	70,372	70,411		(329)		(329)			(39)	(39)	1,648	20
097023BE4	BOEING CO/THE		01/05/2017	WELLS FARGO SECURITI	05/23/2017	BARCLAYS CAPITAL FIX	100,000	99,607	99,654	99,717		110		110			(63)	(63)	504	145
126650CH1	CVS HEALTH CORP		01/12/2017	MERRILL LYNCH PIERCE	08/02/2017	BARCLAYS CAPITAL FIX	115,000	115,472	115,321	115,299		(172)		(172)			22	22	2,288	1,080
14040HBE4	CAPITAL ONE FINANCIAL CORP		04/24/2017	GOLDMAN SACHS & CO	10/26/2017	RBC CAPITAL MARKETS	95,000	95,658	95,546	95,486		(173)		(173)			60	60	1,203	19
24422ETM1	JOHN DEERE CAPITAL CORP		01/03/2017	MERRILL LYNCH PIERCE	06/19/2017	UBS SECURITIES LLC	95,000	94,938	95,079	94,954		15		15			125	125	723	
38147MAA3	GOLDMAN SACHS GROUP INC/THE		01/13/2017	GOLDMAN SACHS & CO	07/19/2017	GOLDMAN SACHS & CO	70,000	70,979	70,815	70,647		(332)		(332)			168	168	1,043	
437076BE1	HOME DEPOT INC/THE		01/05/2017	JPMORGAN SECURITIES	08/02/2017	GOLDMAN SACHS & CO	45,000	45,493	45,389	45,374		(119)		(119)			15	15	580	63
437076BQ4	HOME DEPOT INC/THE		06/22/2017	VARIOUS	10/24/2017	JPM SECURITIES-FIXED	100,000	100,145	99,933	100,128		(18)		(18)			(195)	(195)	705	21
46625HJR2	JPMORGAN CHASE & CO		01/06/2017	MILLENNIUM ADVISORS	12/07/2017	PERSHING & COMPANY	90,000	90,941	90,301	90,524		(417)		(417)			(224)	(224)	2,896	958
49326EEE9	KEYCORP		01/04/2017	MERRILL LYNCH PIERCE	11/01/2017	WELLS FARGO SECS LLC	90,000	90,491	90,302	90,276		(215)		(215)			26	26	1,840	150
50076QAX4	KRAFT HEINZ FOODS CO		01/12/2017	MORGAN STANLEY & CO	12/07/2017	JPM SECURITIES-FIXED	45,000	47,937	46,252	46,300		(1,637)		(1,637)			(48)	(48)	3,583	1,110
58013MEW0	MCDONALD'S CORP		01/12/2017	MILLENNIUM ADVISORS	12/07/2017	JPM SECURITIES-FIXED	50,000	50,366	50,089	50,193		(172)		(172)			(104)	(104)	1,062	120
718172AH2	PHILIP MORRIS INTERNATIONAL INC		01/12/2017	WELLS FARGO SECURITI	02/21/2017	MILLENNIUM ADVISORS	30,000	32,162	32,098	32,094		(68)		(68)			4	4	555	420
718172BX6	PHILIP MORRIS INTERNATIONAL INC		02/15/2017	CREDIT SUISSE FIRST	02/21/2017	PERSHING & COMPANY	30,000	29,816	29,900	29,817							84	84	5	
91159HHE3	US BANCORP		01/04/2017	KEYBANC CAPITAL MARK	11/03/2017	BARCLAYS CAPITAL FIX	70,000	70,358	70,167	70,192		(166)		(166)			(25)	(25)	1,335	205
91324PCB6	UNITEDHEALTH GROUP INC		01/04/2017	MERRILL LYNCH PIERCE	08/14/2017	JPM SECURITIES-FIXED	55,000	54,808	54,957	54,860		53		53			97	97	824	283
92343VDF8	VERIZON COMMUNICATIONS INC		01/17/2017	US BANCORP INVESTMEN	02/03/2017	NON-BROKER/ "TRADE"	60,000	59,212	59,694	59,224		11		11			470	470	417	387
931142CP6	WAL-MART STORES INC		01/23/2017	PERSHING & COMPANY	05/05/2017	JPM SECURITIES-FIXED	110,000	115,834	114,843	115,019		(815)		(815)			(176)	(176)	3,517	2,206
931427AM0	WALGREENS BOOTS ALLIANCE INC		01/12/2017	MILLENNIUM ADVISORS	01/19/2017	JPMORGAN SECURITIES	70,000	70,118	70,066	70,117		(1)		(1)			(51)	(51)	184	163
78012KRK5	ROYAL BANK OF CANADA	A	01/13/2017	CITIGROUP GBL MKTS/S	10/18/2017	GOLDMAN SACHS & CO	60,000	59,302	59,678	59,507		205		205			172	172	1,103	425
88167AAB7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	D	01/04/2017	WELLS FARGO SECURITI	10/03/2017	VARIOUS	60,000	59,090	59,045	59,277		186		186			(232)	(232)	1,013	476
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,920,000	1,935,435	1,930,092	1,930,631		(4,808)		(4,808)			(538)	(538)	36,995	11,012

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998	Subtotal - Bonds						2,155,000	2,169,876	2,164,248	2,165,287		(4,594)		(4,594)			(1,037)	(1,037)	39,125	11,159
9899999	Subtotal - Preferred and Common Stocks																			
9999999	Totals							2,169,876	2,164,248	2,165,287		(4,594)		(4,594)			(1,037)	(1,037)	39,125	11,159

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	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - U.S. Governments - Issuer Obligations																			
UNITED STATES TREASURY BILL		...	12/07/2017	NOMURA SECURITIES/FI	06/07/2018	 2,186,184	.....	..... 2,112	.....	.....	..... 2,200,000	 2,184,072	.....	.....	.....	..... 1.451	.. MAT .	.....	.....
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						 2,186,184	.....	..... 2,112	.....	.....	..... 2,200,000	 2,184,072	.....	.....	.. X X X	.. X X X ..	.. X X X .	.....	.....
0599999 Subtotal - Bonds - U.S. Governments						 2,186,184	.....	..... 2,112	.....	.....	..... 2,200,000	 2,184,072	.....	.....	.. X X X	.. X X X ..	.. X X X .	.....	.....
7799999 Subtotal - Issuer Obligations						 2,186,184	.....	..... 2,112	.....	.....	..... 2,200,000	 2,184,072	.....	.....	.. X X X	.. X X X ..	.. X X X .	.....	.....
8399999 Total Bonds						 2,186,184	.....	..... 2,112	.....	.....	..... 2,200,000	 2,184,072	.....	.....	.. X X X	.. X X X ..	.. X X X .	.....	.....
8699999 Total - Parent, Subsidiaries and Affiliates .....						.....	.....	.....	.....	.....	.. X X X ..	.....	.....	.....	.. X X X	.. X X X ..	.. X X X .	.....	.....
9199999 Total Short-Term Investments						 2,186,184	.....	..... 2,112	.....	.....	.. X X X ..	 2,184,072	.....	.....	.. X X X	.. X X X ..	.. X X X .	.....	.....

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
BANK OF NEW YORK	200 Park Avenue, New York, NY 10017						1,165,010	X X X
Arvest Bank	P.O. Box 1583, Little Rock, AR 72203			0.000	44		423,360	X X X
Bank of America	100 North Tryon Street, Charlotte, NC 28255			0.002	26,595		25,739,050	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 ..	26,639		27,327,420	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 ..	26,639		27,327,420	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 ..	26,639		27,327,420	X X X

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

1. January	11,168,023	4. April	9,769,039	7. July	12,704,442	10. October	22,762,013
2. February	13,303,437	5. May	7,798,980	8. August	15,612,141	11. November	23,010,877
3. March	11,223,544	6. June	10,174,528	9. September	21,432,688	12. December	27,327,420

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	UNITED STATES TREASURY BILL		10/06/2017 ...	0.000	01/04/2018 ...	1,649,855		4,013
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					1,649,855		4,013
0599999	Subtotal - Bonds - U.S. Governments					1,649,855		4,013
6099999	Subtotal - Bonds - SVO Identified Funds							
7799999	Subtotals - Bonds - Issuer Obligations					1,649,855		4,013
8399999	Subtotals - Bonds					1,649,855		4,013
Exempt Money Market Mutual Funds - as Identified by SVO								
825252885	STIT-GOVERNMENT & AGENCY PORTFOLIO		12/01/2017 ...	0.000	X X X	30,838	29	185
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					30,838	29	185
8899999	Total Cash Equivalents					1,680,693	29	4,198

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	1,601,093	1,593,338		
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	1,601,093	1,593,338		
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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