



ANNUAL STATEMENT

For the Year Ended December 31, 2016
of the Condition and Affairs of the

RiverLink Health

NAIC Group Code.....4807, 4807
(Current Period) (Prior Period)

NAIC Company Code..... 15499

Employer's ID Number..... 46-4380824

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Licensed as Business Type.....Health Insuring Corporation

Is HMO Federally Qualified? Yes [X] No []

Incorporated/Organized..... December 18, 2013

Commenced Business..... January 1, 2015

Statutory Home Office

33820 Weyerhaeuser Way S..... Federal Way WA US 98001
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

33820 Weyerhaeuser Way S..... Federal Way WA US 98001
(Street and Number) (City or Town, State, Country and Zip Code)

866-789-7747
(Area Code) (Telephone Number)

Mail Address

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

Primary Location of Books and Records

33820 Weyerhaeuser Way S..... Federal Way WA US 98001
(Street and Number) (City or Town, State, Country and Zip Code)

253-517-4300
(Area Code) (Telephone Number)

Internet Web Site Address

www.RiverLinkHealth.com

Statutory Statement Contact

Thuy Le
(Name)
thuy.le@qualchoicehealth.com
(E-Mail Address)

253-517-4340
(Area Code) (Telephone Number) (Extension)
253-517-4385
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. Steven Charles Schramm	President, Chief Financial Officer, & Treasurer	2. William Nathan Young MD #	Chief Medical Officer
3.		4.	

OTHER

DIRECTORS OR TRUSTEES

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

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

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

(Signature)	(Signature)	(Signature)
Steven Charles Schramm	William Nathan Young MD	
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President, Chief Financial Officer, & Treasurer	Chief Medical Officer	
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This _____ day of _____ 2017

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 _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,343,172	51.1	2,343,172		2,343,172	51.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	357,801	7.8	357,801		357,801	7.8
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	21,343	0.5	21,343		21,343	0.5
1.43 Revenue and assessment obligations.....	35,000	0.8	35,000		35,000	0.8
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	53,619	1.2	53,619		53,619	1.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,713,788	37.4	1,713,788		1,713,788	37.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	121,124	2.6	121,124		121,124	2.6
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(57,761)	(1.3)	(57,761)		(57,761)	(1.3)
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	4,588,086	100.0	4,588,086	0	4,588,086	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		4,549,884
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		4,587,496
3.	Accrual of discount.....		3,389
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		12,300
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		4,492,700
7.	Deduct amortization of premium.....		14,523
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		4,645,847
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		4,645,847

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.....	2,343,175	2,335,160	2,341,427	2,346,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	2,343,175	2,335,160	2,341,427	2,346,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	.....	.....	.....	.....
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	21,343	21,065	21,604	20,000
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.....	392,801	390,912	396,840	385,000
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	1,767,405	1,755,594	1,775,114	1,734,621
	9. Canada.....	65,160	64,823	65,196	65,000
	10. Other Countries.....	55,963	55,622	56,267	55,000
	11. Totals.....	1,888,528	1,876,039	1,896,577	1,854,621
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	4,645,847	4,623,176	4,656,448	4,605,621
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	.....
	26. Total Stocks.....	0	0	0	.....
	27. Total Bonds and Stocks.....	4,645,847	4,623,176	4,656,448	.....

SCHEDULE D - PART 1A - SECTION 1

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	405,878	1,937,294				XXX	2,343,172	49.9	4,248,871	93.4	2,343,172	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	405,878	1,937,294	0	0	0	XXX	2,343,172	49.9	4,248,871	93.4	2,343,172	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....						XXX	0	0.0		0.0		
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....		21,343				XXX	21,343	0.5		0.0	21,343	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	21,343	0	0	0	XXX	21,343	0.5	0	0.0	21,343	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	140,065	272,749				XXX	412,814	8.8	301,013	6.6	412,813	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	140,065	272,749	0	0	0	XXX	412,814	8.8	301,013	6.6	412,813	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	241,213	1,117,776	3,668	9,080	18,538	XXX	1,390,275	29.6		0.0	1,390,275	
6.2 NAIC 2.....	20,009	508,384				XXX	528,393	11.3		0.0	528,393	
6.3 NAIC 3.....						XXX	0	0.0		0.0		
6.4 NAIC 4.....						XXX	0	0.0		0.0		
6.5 NAIC 5.....						XXX	0	0.0		0.0		
6.6 NAIC 6.....						XXX	0	0.0		0.0		
6.7 Totals.....	261,222	1,626,160	3,668	9,080	18,538	XXX	1,918,668	40.9	0	0.0	1,918,668	0
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

S107

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....787,156	3,349,162	3,668	9,080	18,538	0	4,167,604	88.7	XXX	XXX	4,167,603	0
10.2 NAIC 2.....	(d).....20,009	508,384	0	0	0	0	528,393	11.3	XXX	XXX	528,393	0
10.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
10.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
10.7 Totals.....	807,165	3,857,546	3,668	9,080	18,538	0	(b).....4,695,997	100.0	XXX	XXX	4,695,996	0
10.8 Line 10.7 as a % of Col. 7.....	17.2	82.1	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1.....	2,674,915	1,723,443	151,527			XXX	XXX	XXX	4,549,885	100.0	4,549,885	
11.2 NAIC 2.....						XXX	XXX	XXX	0	0.0		
11.3 NAIC 3.....						XXX	XXX	XXX	0	0.0		
11.4 NAIC 4.....						XXX	XXX	XXX	0	0.0		
11.5 NAIC 5.....						XXX	XXX	XXX	(c).....0	0.0		
11.6 NAIC 6.....						XXX	XXX	XXX	(c).....0	0.0		
11.7 Totals.....	2,674,915	1,723,443	151,527	0	0	XXX	XXX	XXX	(b).....4,549,885	100.0	4,549,885	0
11.8 Line 11.7 as a % of Col. 9.....	58.8	37.9	3.3	0.0	0.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	787,156	3,349,160	3,668	9,080	18,538		4,167,602	88.7	4,549,885	100.0	4,167,602	XXX
12.2 NAIC 2.....	20,009	508,384					528,393	11.3	0	0.0	528,393	XXX
12.3 NAIC 3.....							0	0.0	0	0.0	0	XXX
12.4 NAIC 4.....							0	0.0	0	0.0	0	XXX
12.5 NAIC 5.....							0	0.0	0	0.0	0	XXX
12.6 NAIC 6.....							0	0.0	0	0.0	0	XXX
12.7 Totals.....	807,165	3,857,544	3,668	9,080	18,538	0	4,695,995	100.0	4,549,885	100.0	4,695,995	XXX
12.8 Line 12.7 as a % of Col. 7.....	17.2	82.1	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	17.2	82.1	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....							0	0.0	0	0.0	XXX	0
13.2 NAIC 2.....							0	0.0	0	0.0	XXX	0
13.3 NAIC 3.....							0	0.0	0	0.0	XXX	0
13.4 NAIC 4.....							0	0.0	0	0.0	XXX	0
13.5 NAIC 5.....							0	0.0	0	0.0	XXX	0
13.6 NAIC 6.....							0	0.0	0	0.0	XXX	0
13.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes \$.0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.0 current year, \$.0 prior year of bonds with Z designations and \$.0 current year, \$.0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.40,159; NAIC 2 \$.9,992; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

SCHEDULE D - PART 1A - SECTION 2

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
1. U.S. Governments												
1.1 Issuer Obligations.....	405,878	1,937,294				XXX	2,343,172	49.9	4,248,871	93.4	2,343,172	
1.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.5 Totals.....	405,878	1,937,294	0	0	0	XXX	2,343,172	49.9	4,248,871	93.4	2,343,172	0
2. All Other Governments												
2.1 Issuer Obligations.....						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....						XXX	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....		21,343				XXX	21,343	0.5		0.0	21,343	
4.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.5 Totals.....	0	21,343	0	0	0	XXX	21,343	0.5	0	0.0	21,343	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	140,065	272,749				XXX	412,814	8.8	301,013	6.6	412,813	
5.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.5 Totals.....	140,065	272,749	0	0	0	XXX	412,814	8.8	301,013	6.6	412,813	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	122,689	1,347,226				XXX	1,469,915	31.3		0.0	1,469,915	
6.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....	4,378	18,312	3,310	9,080	18,538	XXX	53,618	1.1		0.0	53,618	
6.4 Other Loan-Backed and Structured Securities.....	134,155	260,622	358			XXX	395,135	8.4		0.0	395,135	
6.5 Totals.....	261,222	1,626,160	3,668	9,080	18,538	XXX	1,918,668	40.9	0	0.0	1,918,668	0
7. Hybrid Securities												
7.1 Issuer Obligations.....						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	668,632	3,578,612	0	0	0	XXX	4,247,244	90.4	XXX	XXX	4,247,243	0
10.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Commercial Mortgage-Backed Securities.....	4,378	18,312	3,310	9,080	18,538	XXX	53,618	1.1	XXX	XXX	53,618	0
10.4 Other Loan-Backed and Structured Securities.....	134,155	260,622	358	0	0	XXX	395,135	8.4	XXX	XXX	395,135	0
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	807,165	3,857,546	3,668	9,080	18,538	0	4,695,997	100.0	XXX	XXX	4,695,996	0
10.7 Line 10.6 as a % of Col. 7.....	17.2	82.1	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	2,674,915	1,723,443	151,527			XXX	XXX	XXX	4,549,885	100.0	4,549,885	
11.2 Residential Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
11.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
11.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	XXX	0	0.0		
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	2,674,915	1,723,443	151,527	0	0	XXX	XXX	XXX	4,549,885	100.0	4,549,885	0
11.7 Line 11.6 as a % of Col. 9.....	58.8	37.9	3.3	0.0	0.0	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	668,633	3,578,610				XXX	4,247,243	90.4	4,549,885	100.0	4,247,243	XXX
12.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	0	XXX
12.3 Commercial Mortgage-Backed Securities.....	4,378	18,312	3,310	9,080	18,538	XXX	53,618	1.1	0	0.0	53,618	XXX
12.4 Other Loan-Backed and Structured Securities.....	134,155	260,622	358			XXX	395,135	8.4	0	0.0	395,135	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	807,166	3,857,544	3,668	9,080	18,538	0	4,695,996	100.0	4,549,885	100.0	4,695,996	XXX
12.7 Line 12.6 as a % of Col. 7.....	17.2	82.1	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	17.2	82.1	0.1	0.2	0.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

\$10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	190,842	190,842			
3. Accrual of discount.....	36	36			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	72	72			
6. Deduct consideration received on disposals.....	140,117	140,117			
7. Deduct amortization of premium.....	682	682			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	50,151	50,151	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	50,151	50,151	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

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 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912828	2B	5	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	219,080	98.461	216,615	220,000	219,182	.....	.....101	.....	.....	.....0.750	0.894	FA.....	623	.....	09/01/2016.	08/15/2019.
912828	C3	2	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	404,209	100.057	406,231	406,000	405,876	.....	.....602	.....	.....	.....0.750	0.899	MS.....	908	3,045	03/20/2014.	03/15/2017.
912828	K8	2	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	150,229	99.867	149,801	150,000	150,126	.....	.....(76)	.....	.....	.....1.000	0.948	FA.....	567	1,500	08/25/2015.	08/15/2018.
912828	N2	2	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	209,926	100.109	210,229	210,000	209,952	.....	.....25	.....	.....	.....1.250	1.262	JD.....	123	2,625	01/07/2016.	12/15/2018.
912828	P5	3	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	258,223	99.004	257,410	260,000	258,716	.....	.....494	.....	.....	.....0.750	0.986	FA.....	737	975	03/03/2016.	02/15/2019.
912828	R5	1	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	84,983	99.805	84,834	85,000	84,988	.....	.....5	.....	.....	.....0.875	0.885	MN.....	65	372	06/03/2016.	05/31/2018.
912828	R8	5	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	85,528	98.953	84,110	85,000	85,441	.....	.....(87)	.....	.....	.....0.875	0.661	JD.....	35	372	07/06/2016.	06/15/2019.
912828	S6	8	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	130,178	99.465	129,305	130,000	130,142	.....	.....(36)	.....	.....	.....0.750	0.681	JJ.....	408	.....	08/03/2016.	07/31/2018.
912828	T8	3	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	324,417	99.281	322,664	325,000	324,460	.....	.....42	.....	.....	.....0.750	0.842	AO.....	417	.....	11/23/2016.	10/31/2018.
912828	U3	2	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	44,460	98.797	44,459	45,000	44,474	.....	.....13	.....	.....	.....1.000	1.417	MN.....	58	.....	12/02/2016.	11/15/2019.
912828	U4	0	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	219,398	99.680	219,296	220,000	219,420	.....	.....21	.....	.....	.....1.000	1.140	MN.....	193	.....	12/05/2016.	11/30/2018.
912828	XF	2	UNITED STATES TREASURY NOTE/BOND.....	.....	..	.....	.....1	210,796	100.098	210,206	210,000	210,394	.....	.....(268)	.....	.....	.....1.125	0.995	JD.....	110	2,363	06/30/2015.	06/15/2018.
0199999.	U.S. Government - Issuer Obligations.....							2,341,427	XXX	2,335,160	2,346,000	2,343,171	0	836	0	0	XXX	XXX	XXX	4,244	11,252	XXX	XXX
0599999.	Total - U.S. Government.....							2,341,427	XXX	2,335,160	2,346,000	2,343,171	0	836	0	0	XXX	XXX	XXX	4,244	11,252	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
64966H	4G	2	CITY OF NEW YORK NY.....	.....	..	.....	.....1FE	21,604	105.324	21,065	20,000	21,343	.....	.....(261)	.....	.....	.....3.947	1.444	AO.....	197	395	06/10/2016.	10/01/2019.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							21,604	XXX	21,065	20,000	21,343	0	(261)	0	0	XXX	XXX	XXX	197	395	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							21,604	XXX	21,065	20,000	21,343	0	(261)	0	0	XXX	XXX	XXX	197	395	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																							
3130A6	2S	5	FEDERAL HOME LOAN BANKS.....	.....	..	.....	.....1	120,103	99.981	119,977	120,000	120,053	.....	.....(51)	.....	.....	.....0.750	0.683	FA.....	308	450	05/11/2016.	08/28/2017.
3135G0	H6	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....	.....	..	.....	.....1	116,536	100.139	115,160	115,000	116,178	.....	.....(358)	.....	.....	.....1.375	0.875	JJ.....	672	791	05/11/2016.	01/28/2019.
3137EA	CA	5	FEDERAL HOME LOAN MORTGAGE CORP.....	.....	..	.....	.....1	125,201	105.344	121,146	115,000	121,571	.....	.....(2,897)	.....	.....	.....3.750	1.152	MS.....	1,126	4,313	09/29/2015.	03/27/2019.
91412G	L6	0	UNIVERSITY OF CALIFORNIA.....	.....	..	.....	.....1FE	20,000	99.009	19,802	20,000	20,000	.....	.....	.....	.....	.....1.228	1.228	MN.....	31	92	06/23/2016.	05/15/2019.
64990C	EM	9	NEW YORK STATE DORMITORY AUTHORITY.....	.....	..	.....	.....1FE	15,000	98.847	14,827	15,000	15,000	.....	.....	.....	.....	.....1.456	1.456	JJ.....	120	.....	06/02/2016.	07/01/2019.
2599999.	U.S. Special Revenue & Assessment Obligations.....							396,840	XXX	390,912	385,000	392,802	0	(3,306)	0	0	XXX	XXX	XXX	2,257	5,646	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							396,840	XXX	390,912	385,000	392,802	0	(3,306)	0	0	XXX	XXX	XXX	2,257	5,646	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206R	CC	4	AT&T INC.....	.....	..	.....	.....2FE	15,281	100.383	15,057	15,000	15,219	.....	.....(62)	.....	.....	.....2.300	1.619	MS.....	105	173	05/10/2016.	03/11/2019.
00206R	CW	0	AT&T INC.....	.....	..	.....	.....2FE	15,091	100.061	15,009	15,000	15,057	.....	.....(34)	.....	.....	.....1.750	1.381	JJ.....	121	131	05/10/2016.	01/15/2018.
002824	BC	3	ABBOTT LABORATORIES.....	.....	..	.....	.....1FE	14,985	100.118	15,018	15,000	14,986	.....	.....1	.....	.....	.....2.350	2.384	MN.....	38	.....	11/17/2016.	11/22/2019.
00287Y	AN	9	ABBVIE INC.....	.....	..	.....	.....2FE	15,080	100.075	15,011	15,000	15,055	.....	.....(25)	.....	.....	.....1.800	1.530	MN.....	35	270	05/09/2016.	05/14/2018.
00817Y	AT	5	AETNA INC.....	.....	..	.....	.....2FE	14,989	99.771	14,966	15,000	14,991	.....	.....2	.....	.....	.....1.900	1.926	JD.....	19	141	06/02/2016.	06/07/2019.
025816	BG	3	AMERICAN EXPRESS CO.....	.....	..	.....	.....1FE	15,057	99.806	14,971	15,000	15,039	.....	.....(18)	.....	.....	.....1.550	1.359	MN.....	25	233	05/09/2016.	05/22/2018.
0258M0	DV	8	AMERICAN EXPRESS CREDIT CORP.....	.....	..	.....2	1FE	15,127	100.129	15,019	15,000	15,089	.....	.....(37)	.....	.....	.....1.800	1.397	JJ.....	113	135	05/09/2016.	07/31/2018.
02665W	BE	0	AMERICAN HONDA FINANCE CORP.....	.....	..	.....	.....1FE	14,985	98.223	14,733	15,000	14,987	.....	.....2	.....	.....	.....1.200	1.234	JJ.....	85	.....	07/07/2016.	07/12/2019.
03076C	AD	8	AMERIPRISE FINANCIAL INC.....	.....	..	.....	.....1FE	11,575	112.242	11,224	10,000	11,275	.....	.....(300)	.....	.....	.....7.300	2.023	JD.....	6	730	05/19/2016.	06/28/2019.
031162	BU	3	AMGEN INC.....	.....	..	.....1	2FE	15,311	100.772	15,116	15,000	15,278	.....	.....(34)	.....	.....	.....2.200	1.382	MN.....	36	165	09/14/2016.	05/22/2019.
035229	DD	2	ANHEUSER-BUSCH COS LLC.....	.....	..	.....	.....1FE	16,086	103.910	15,587	15,000	15,676	.....	.....(411)	.....	.....	.....5.500	1.123	JJ.....	380	413	05/09/2016.	01/15/2018.
035242	AG	1	ANHEUSER-BUSCH INBEV FINANCE INC.....	.....	..	.....	.....1FE	15,166	100.144	15,022	15,000	15,128	.....	.....(38)	.....	.....	.....1.900	1.483	FA.....	119	147	05/09/2016.	02/01/2019.
037833	AQ	3	APPLE INC.....	.....	..	.....	.....1FE	30,797	100.949	30,285	30,000	30,629	.....	.....(168)	.....	.....	.....2.100	1.191	MN.....	96	315	05/09/2016.	05/06/2019.
053332	AU	6	AUTOZONE INC.....	.....	..	.....1	2FE	15,045	99.087	14,863	15,000	15,034	.....	.....(10)	.....	.....	.....1.625	1.512	AO.....	47	122	05/10/2016.	04/21/2019.
05531F	AQ	6	BB&T CORP.....	.....	..	.....2	1FE	20,426	100.779	20,156	20,000	20,327	.....	.....(99)	.....	.....	.....2.250	1.419	FA.....	188	225	05/13/2016.	02/01/2019.

SCHEDULE D - PART 1

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

E10.1

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		
		F o r e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair 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.	Effective Rate of													When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code		NAIC Design- ation	Actual Cost			Par Value	Book/Adjusted Carrying Value														
06051G	DZ	9	BANK OF AMERICA CORP.....			..2FE	40,343	112.372	39,330	35,000	39,740		(603)		7.625	1.863	JD	222	1,334	09/02/2016.	06/01/2019.				
06051G	EX	3	BANK OF AMERICA CORP.....			..2FE	10,164	100.855	10,086	10,000	10,127		(37)		2.600	1.961	JJ	120	130	05/17/2016.	01/15/2019.				
084664	CK	5	BERKSHIRE HATHAWAY FINANCE CORP.....			..1FE	14,985	98.786	14,818	15,000	14,987		2		1.300	1.333	FA	74		08/08/2016.	08/15/2019.				
097023	BE	4	BOEING CO/THE.....			..1FE	15,009	99.550	14,933	15,000	15,006		(3)		0.950	0.921	MN	18	143	05/10/2016.	05/15/2018.				
11575T	AA	6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST.....			..1FE	35,110	107.042	34,253	32,000	34,551		(559)		4.570	1.504	MS	487	731	05/24/2016.	09/01/2019.				
12189T	BC	7	BURLINGTON NORTHERN SANTA FE LLC.....			..1FE	10,797	107.543	10,754	10,000	10,784		(14)		4.700	1.765	AO	118		12/09/2016.	10/01/2019.				
126650	CH	1	CVS HEALTH CORP.....			..2FE	20,269	100.384	20,077	20,000	20,191		(77)		1.900	1.275	JJ	170	190	05/10/2016.	07/20/2018.				
14149Y	AX	6	CARDINAL HEALTH INC.....			..2FE	15,092	99.900	14,985	15,000	15,061		(32)		1.700	1.360	MS	75	128	05/09/2016.	03/15/2018.				
151020	AT	1	CELGENE CORP.....			..2FE	15,236	100.402	15,060	15,000	15,170		(65)		2.125	1.415	FA	120	159	05/10/2016.	08/15/2018.				
166764	AA	8	CHEVRON CORP.....		1	..1FE	20,001	99.774	19,955	20,000	20,001		(1)		1.104	1.099	JD	16	221	05/10/2016.	12/05/2017.				
17275R	AU	6	CISCO SYSTEMS INC.....			..1FE	15,228	100.302	15,045	15,000	15,159		(69)		1.650	0.913	JD	11	248	05/09/2016.	06/15/2018.				
172967	JW	2	CITIGROUP INC.....			..2FE	10,111	100.331	10,033	10,000	10,080		(31)		2.150	1.635	JJ	90	108	05/11/2016.	07/30/2018.				
172967	KE	0	CITIGROUP INC.....			..2FE	20,157	99.989	19,998	20,000	20,118		(38)		2.050	1.737	JD	27	410	05/09/2016.	12/07/2018.				
191216	BV	1	COCA-COLA CO/THE.....			..1FE	9,993	99.336	9,934	10,000	9,994		1		1.375	1.399	MN	12	69	05/25/2016.	05/30/2019.				
20030N	AW	1	COMCAST CORP.....			..1FE	16,389	105.562	15,834	15,000	15,952		(437)		5.700	1.024	MN	109	855	05/10/2016.	05/15/2018.				
20825C	AR	5	CONOCOPHILLIPS.....			..1FE	10,950	107.437	10,744	10,000	10,737		(213)		5.750	2.118	FA	240	288	05/12/2016.	02/01/2019.				
24422E	SR	1	JOHN DEERE CAPITAL CORP.....			..1FE	15,159	100.254	15,038	15,000	15,096		(63)		1.550	0.872	JD	10	233	05/11/2016.	12/15/2017.				
25468P	DL	7	WALT DISNEY CO/THE.....			..1FE	14,950	97.990	14,699	15,000	14,957		8		0.875	0.989	JJ	62		07/07/2016.	07/12/2019.				
25746U	CD	9	DOMINION RESOURCES INC/VA.....			..2FE	15,094	100.052	15,008	15,000	15,069		(25)		1.900	1.579	JD	13	143	06/15/2016.	06/15/2018.				
260543	BX	0	DOW CHEMICAL CO/THE.....			..2FE	11,786	114.608	11,461	10,000	11,598		(188)		8.550	1.646	MN	109	428	09/14/2016.	05/15/2019.				
26441C	AD	7	DUKE ENERGY CORP.....			..2FE	16,499	107.804	16,171	15,000	16,363		(136)		5.050	1.600	MS	223		09/20/2016.	09/15/2019.				
26875P	AD	3	EOG RESOURCES INC.....			..2FE	5,476	108.062	5,403	5,000	5,428		(48)		5.625	1.977	JD	23	141	09/19/2016.	06/01/2019.				
26884A	AX	1	ERP OPERATING LP.....		1	..1FE	10,494	101.959	10,196	10,000	10,210		(284)		5.750	1.117	JD	265	288	05/13/2016.	06/15/2017.				
278865	AP	5	ECOLAB INC.....			..2FE	10,028	99.901	9,990	10,000	10,017		(11)		1.450	1.268	JD	9	145	05/10/2016.	12/08/2017.				
29379V	BG	7	ENTERPRISE PRODUCTS OPERATING LLC.....			..2FE	10,030	99.719	9,972	10,000	10,021		(10)		1.650	1.495	MN	25	83	05/10/2016.	05/07/2018.				
30161M	AF	0	EXELON GENERATION CO LLC.....			..2FE	11,000	107.176	10,718	10,000	10,845		(155)		5.200	2.022	AO	130	260	06/21/2016.	10/01/2019.				
30231G	AP	7	EXXON MOBIL CORP.....			..1FE	15,190	100.216	15,032	15,000	15,147		(43)		1.708	1.247	MS	85	127	05/10/2016.	03/01/2019.				
36962G	4J	0	GENERAL ELECTRIC CO.....			..1FE	22,494	109.570	21,914	20,000	22,343		(151)		5.500	1.516	JJ	529		10/14/2016.	01/08/2020.				
38141G	VT	8	GOLDMAN SACHS GROUP INC/THE.....		2	..1FE	20,130	99.603	19,921	20,000	20,102		(28)		2.000	1.766	AO	73	200	05/09/2016.	04/25/2019.				
38147M	AA	3	GOLDMAN SACHS GROUP INC/THE.....			..1FE	20,550	101.381	20,276	20,000	20,392		(158)		2.900	1.613	JJ	261	290	05/09/2016.	07/19/2018.				
437076	BB	7	HOME DEPOT INC/THE.....		1	..1FE	15,429	101.352	15,203	15,000	15,308		(121)		2.250	0.957	MS	104	169	05/10/2016.	09/10/2018.				
46625H	JL	5	JPMORGAN CHASE & CO.....			..1FE	20,079	99.872	19,974	20,000	20,054		(25)		1.625	1.424	MN	42	325	05/10/2016.	05/15/2018.				
46625H	JR	2	JPMORGAN CHASE & CO.....			..1FE	20,420	100.828	20,166	20,000	20,323		(97)		2.350	1.555	JJ	200	235	05/09/2016.	01/28/2019.				
478160	BR	4	JOHNSON & JOHNSON.....			..1FE	20,086	99.197	19,839	20,000	20,067		(19)		1.125	0.969	MS	75	113	05/09/2016.	03/01/2019.				
49326E	EE	9	KEYCORP.....		2	..2FE	15,197	100.596	15,089	15,000	15,148		(49)		2.300	1.761	JD	17	345	05/10/2016.	12/13/2018.				
494550	BR	6	KINDER MORGAN ENERGY PARTNERS LP.....			..2FE	15,155	100.526	15,079	15,000	15,137		(17)		2.650	2.198	FA	166		09/19/2016.	02/01/2019.				
50076Q	AX	4	KRAFT HEINZ FOODS CO.....			..2FE	10,969	106.598	10,660	10,000	10,718		(250)		6.125	1.676	FA	218	306	05/31/2016.	08/23/2018.				
539830	BJ	7	LOCKHEED MARTIN CORP.....			..2FE	10,147	100.398	10,040	10,000	10,111		(37)		1.850	1.256	MN	20	185	05/10/2016.	11/23/2018.				
58013M	EW	0	MCDONALD'S CORP.....			..2FE	15,309	100.594	15,089	15,000	15,233		(76)		2.100	1.282	JD	21	313	05/10/2016.	12/07/2018.				
58155Q	AF	0	MCKESSON CORP.....			..2FE	10,017	99.593	9,959	10,000	10,011		(6)		1.400	1.304	MS	41	70	05/09/2016.	03/15/2018.				
585055	BA	3	MEDTRONIC INC.....			..1FE	10,071	99.829	9,983	10,000	10,047		(24)		1.375	0.993	AO	34	69	05/09/2016.	04/01/2018.				
59156R	BE	7	METLIFE INC.....		1	..1FE	15,127	100.167	15,025	15,000	15,077		(50)		1.756	1.214	MJSD	12	198	05/11/2016.	12/15/2017.				
594918	BN	3	MICROSOFT CORP.....			..1FE	14,985	98.655	14,798	15,000	14,987		2		1.100	1.135	FA	66		08/01/2016.	08/08/2019.				

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

E10.2

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 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
617446	7U	7	MORGAN STANLEY.....				1FE	15,162	100.398	15,060	15,000	15,110		(53)			2.125	1.560	AO	58	159	05/09/2016	04/25/2018.
61746B	DX	1	MORGAN STANLEY.....				1FE	20,393	100.687	20,137	20,000	20,303		(90)			2.450	1.706	FA	204	250	05/09/2016	02/01/2019.
651229	AT	3	NEWELL BRANDS INC.....				2FE	10,213	101.097	10,110	10,000	10,167		(46)			2.600	1.836	MS	66	129	05/09/2016	03/29/2019.
68389X	AC	9	ORACLE CORP.....				1FE	10,894	105.646	10,565	10,000	10,599		(295)			5.750	1.048	AO	121	288	05/09/2016	04/15/2018.
69371R	M8	6	PACCAR FINANCIAL CORP.....				1FE	10,125	99.655	9,966	10,000	10,101		(25)			1.650	1.173	FA	58	83	06/15/2016	02/25/2019.
713448	DJ	4	PEPSICO INC.....				1FE	14,998	99.240	14,886	15,000	14,998					1.350	1.355	AO	48		10/03/2016	10/04/2019.
718172	AH	2	PHILIP MORRIS INTERNATIONAL INC.....				1FE	10,724	107.088	10,709	10,000	10,714		(11)			4.500	2.200	MS	119		12/09/2016	03/26/2020.
74432Q	BC	8	PRUDENTIAL FINANCIAL INC.....				1FE	2,140	103.895	2,078	2,000	2,086		(53)			6.000	1.247	JD	10	60	06/01/2016	12/01/2017.
744573	AJ	5	PUBLIC SERVICE ENTERPRISE GROUP INC.....				2FE	14,982	98.563	14,784	15,000	14,983		1			1.600	1.640	MN	35		11/03/2016	11/15/2019.
761713	BC	9	REYNOLDS AMERICAN INC.....				2FE	15,304	100.634	15,095	15,000	15,212		(92)			2.300	1.310	JD	18	345	05/09/2016	06/12/2018.
828807	CQ	8	SIMON PROPERTY GROUP LP.....			1	1FE	20,367	100.813	20,163	20,000	20,277		(90)			2.200	1.432	FA	183	220	05/19/2016	02/01/2019.
842587	CQ	8	SOUTHERN CO/THE.....				2FE	14,997	99.690	14,954	15,000	14,998		1			1.850	1.856	JJ	167		05/19/2016	07/01/2019.
863667	AK	7	STRYKER CORP.....				1FE	10,160	100.049	10,005	10,000	10,124		(36)			2.000	1.420	MS	63	99	05/09/2016	03/08/2019.
87165B	AB	9	SYNCHRONY FINANCIAL.....			1	2FE	15,230	101.296	15,194	15,000	15,222		(7)			3.000	2.394	FA	170		11/29/2016	08/15/2019.
882508	AV	6	TEXAS INSTRUMENTS INC.....				1FE	14,985	99.535	14,930	15,000	14,989		5			1.000	1.055	MN	25	75	06/08/2016	05/01/2018.
89236T	CU	7	TOYOTA MOTOR CREDIT CORP.....				1FE	20,237	99.684	19,937	20,000	20,184		(54)			1.700	1.262	FA	125	170	05/10/2016	02/19/2019.
89417E	AE	9	TRAVELERS COS INC/THE.....				1FE	10,832	105.493	10,549	10,000	10,584		(249)			5.800	1.481	MN	74	290	05/25/2016	05/15/2018.
89837R	AA	0	TRUSTEES OF DARTMOUTH COLLEGE.....				1FE	24,169	106.965	23,532	22,000	23,762		(407)			4.750	1.366	JD	87	523	06/02/2016	06/01/2019.
90131H	AN	5	21ST CENTURY FOX AMERICA INC.....				2FE	11,434	109.834	10,983	10,000	11,114		(321)			6.900	1.637	MS	230	345	05/10/2016	03/01/2019.
911312	AK	2	UNITED PARCEL SERVICE INC.....				1FE	10,771	107.390	10,739	10,000	10,749		(22)			5.125	1.715	AO	128		12/02/2016	04/01/2019.
91159H	HE	3	US BANCORP.....			2	1FE	30,602	100.509	30,153	30,000	30,445		(157)			1.950	1.109	MN	75	585	05/09/2016	11/15/2018.
91324P	BY	7	UNITEDHEALTH GROUP INC.....				1FE	20,114	100.146	20,029	20,000	20,063		(51)			1.400	0.995	AO	59	140	05/10/2016	10/15/2017.
92343V	DF	8	VERIZON COMMUNICATIONS INC.....				2FE	14,964	98.444	14,767	15,000	14,968		4			1.375	1.458	FA	86		09/13/2016	08/15/2019.
931427	AM	0	WALGREENS BOOTS ALLIANCE INC.....				2FE	15,027	100.100	15,015	15,000	15,020		(8)			1.750	1.656	MN	23	131	06/02/2016	05/30/2018.
94974B	FU	9	WELLS FARGO & CO.....				1FE	40,656	100.324	40,130	40,000	40,583		(73)			2.125	1.479	AO	163	425	09/13/2016	04/22/2019.
98956P	AE	2	ZIMMER BIOMET HOLDINGS INC.....				2FE	10,091	100.122	10,012	10,000	10,060		(30)			2.000	1.510	AO	50	100	05/09/2016	04/01/2018.
06367T	PX	2	BANK OF MONTREAL.....		A		1FE	19,991	100.000	20,000	20,000	19,992					2.100	2.115	JD	22		12/07/2016	12/12/2019.
064159	CU	8	BANK OF NOVA SCOTIA/THE.....		A		1FE	15,202	100.402	15,060	15,000	15,172		(29)			2.050	1.410	AO	52	154	09/02/2016	10/30/2018.
78012K	RK	5	ROYAL BANK OF CANADA.....		A		1FE	19,977	98.735	19,747	20,000	19,980		3			1.500	1.539	JJ	127		07/25/2016	07/29/2019.
89352H	AN	9	TRANSCANADA PIPELINES LTD.....		A		1FE	10,025	100.157	10,016	10,000	10,016		(10)			1.875	1.719	JJ	88	94	05/10/2016	01/12/2018.
055451	AH	1	BHP BILLITON FINANCE USA LTD.....		D		1FE	11,305	109.772	10,977	10,000	11,028		(277)			6.500	1.811	AO	163	325	05/13/2016	04/01/2019.
05565Q	DC	9	BP CAPITAL MARKETS PLC.....		D		1FE	10,028	99.292	9,929	10,000	10,022		(6)			1.676	1.579	MN	27	83	05/10/2016	05/03/2019.
822582	BM	3	SHELL INTERNATIONAL FINANCE BV.....		D		1FE	15,101	100.113	15,017	15,000	15,076		(25)			1.625	1.349	MN	35	122	05/10/2016	11/10/2018.
82481L	AA	7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....		D		2FE	9,992	98.732	9,873	10,000	9,993		1			1.900	1.928	MS	52		09/19/2016	09/23/2019.
88167A	AB	7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS.....		D		2FE	9,841	98.253	9,825	10,000	9,845		4			1.700	2.329	JJ	76		12/02/2016	07/19/2019.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							1,447,739	XXX	1,429,505	1,406,000	1,439,776	0	(7,966)	0	0	XXX	XXX	XXX	9,242	18,075	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
36251P	AA	2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....				1FE	24,091	98.885	23,822	24,091	24,090		(1)			1.429	1.416	MON	29	86	09/22/2016	10/01/2049.
46645U	AQ	0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....				1FE	20,000	99.669	19,934	20,000	20,000					1.891	1.891	MON	32		12/05/2016	12/01/2049.
95000G	AW	4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....				1FM	9,530	98.325	9,370	9,530	9,529		(1)			1.321	1.303	MON	10	42	08/04/2016	08/01/2049.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							53,621	XXX	53,126	53,621	53,619	0	(2)	0	0	XXX	XXX	XXX	71	128	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
02007L	AC	6	ALLY AUTO RECEIVABLES TRUST 2016-3.....				1FE	14,999	99.993	14,999	15,000	14,998					1.440	1.446	MON	10	117	05/23/2016	08/17/2020.

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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			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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
03065D	AD	9				...1FE	19,999	99.499	19,900	20,000	19,999	.....	.....	.....	.....	.....1.460	1.463	MON...	19	95	08/02/2016.	05/10/2021.			
03065T	AD	4				...1FE	19,999	99.322	19,864	20,000	19,999	.....	.....	.....	.....	.....1.530	1.532	MON...	20	47	10/05/2016.	07/08/2021.			
05582Q	AD	9				...1FE	20,000	99.028	19,806	20,000	20,000	.....	.....	.....	.....	.....1.160	1.160	MON...	4	100	07/12/2016.	11/25/2020.			
05582X	AD	4				...1FE	14,998	...100.041	15,006	15,000	14,998	.....	.....	.....	.....	.....1.430	1.441	MON...	7	41	10/04/2016.	09/20/2019.			
12594D	AD	0				...1FE	9,997	99.593	9,959	10,000	9,998	.....	.....	.....	.....	.....1.630	1.641	MON...	7	88	05/24/2016.	08/15/2021.			
13974M	AC	0				...1FE	9,999	99.586	9,959	10,000	9,999	.....	.....	.....	.....	.....1.460	1.466	MON...	4	61	07/12/2016.	06/22/2020.			
14314E	AC	5				...1FE	19,997	99.338	19,868	20,000	19,998	.....	.....1	.....	.....	.....1.390	1.398	MON...	12	112	07/14/2016.	05/17/2021.			
34528Q	EU	4				...1FE	19,997	98.969	19,794	20,000	19,998	.....	.....1	.....	.....	.....1.550	1.562	MON...	14	120	07/19/2016.	07/15/2021.			
36251L	AD	5				...1FE	19,998	99.904	19,981	20,000	19,999	.....	.....1	.....	.....	.....1.620	1.625	MON...	10	191	05/10/2016.	09/20/2019.			
38013G	AD	1				...1FE	30,176	...100.291	30,087	30,000	30,110	.....	.....(66)	.....	.....	.....1.850	1.488	MON...	17	370	05/13/2016.	07/22/2019.			
41284D	AC	6				...1FE	19,999	99.556	19,911	20,000	19,999	.....	.....	.....	.....	.....1.340	1.343	MON...	12	134	06/07/2016.	01/15/2021.			
43814Q	AC	2				...1FE	20,000	99.845	19,969	20,000	19,999	.....	.....	.....	.....	.....1.390	1.394	MON...	12	151	05/24/2016.	04/15/2020.			
43814R	AC	0				...1FE	19,999	99.202	19,840	20,000	19,999	.....	.....	.....	.....	.....1.210	1.214	MON...	9	36	10/18/2016.	12/18/2020.			
47788N	AC	2				...1FE	14,999	99.523	14,928	15,000	14,999	.....	.....	.....	.....	.....1.250	1.255	MON...	8	72	07/19/2016.	06/15/2020.			
58769B	AD	6				...1FE	24,997	99.195	24,799	25,000	24,997	.....	.....1	.....	.....	.....1.260	1.267	MON...	14	80	09/09/2016.	02/16/2021.			
65478Q	AE	8				...1FE	24,995	99.979	24,995	25,000	24,997	.....	.....3	.....	.....	.....1.650	1.667	MON...	18	229	05/17/2016.	10/15/2021.			
80285E	AD	9				...1FE	30,073	...100.126	30,038	30,000	30,052	.....	.....(21)	.....	.....	.....1.620	1.505	MON...	22	284	05/13/2016.	03/16/2020.			
89237W	AD	9				...1FE	19,999	99.343	19,869	20,000	20,000	.....	.....	.....	.....	.....1.140	1.142	MON...	10	79	08/01/2016.	08/17/2020.			
98161F	AD	7				...1FE	9,999	99.719	9,972	10,000	9,999	.....	.....	.....	.....	.....1.450	1.458	MON...	6	58	07/12/2016.	08/15/2019.			
98161P	AD	5				...1FE	9,997	98.649	9,865	10,000	9,998	.....	.....	.....	.....	.....1.300	1.309	MON...	6	33	09/07/2016.	02/15/2022.			
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						395,216	XXX	393,409	395,000	395,135	0	(80)	0	0	XXX	XXX	XXX	241	2,498	XXX	XXX			
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						1,896,576	XXX	1,876,040	1,854,621	1,888,530	0	(8,048)	0	0	XXX	XXX	XXX	9,554	20,701	XXX	XXX			
Totals																									
7799999.	Total - Issuer Obligations.....						4,207,610	XXX	4,176,642	4,157,000	4,197,092	0	(10,697)	0	0	XXX	XXX	XXX	15,940	35,368	XXX	XXX			
7999999.	Total - Commercial Mortgage-Backed Securities.....						53,621	XXX	53,126	53,621	53,619	0	(2)	0	0	XXX	XXX	XXX	71	128	XXX	XXX			
8099999.	Total - Other Loan-Backed and Structured Securities.....						395,216	XXX	393,409	395,000	395,135	0	(80)	0	0	XXX	XXX	XXX	241	2,498	XXX	XXX			
8399999.	Grand Total - Bonds.....						4,656,447	XXX	4,623,177	4,605,621	4,645,846	0	(10,779)	0	0	XXX	XXX	XXX	16,252	37,994	XXX	XXX			

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

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

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
912828	2B	5	UNITED STATES TREASURY NOTE/BOND.....		09/01/2016.....	JP MORGAN CHASE BANK.....		219,080	220,000	81
912828	N2	2	UNITED STATES TREASURY NOTE/BOND.....		01/07/2016.....	JP MORGAN CHASE BANK.....		150,064	150,000	123
912828	P5	3	UNITED STATES TREASURY NOTE/BOND.....		03/03/2016.....	GOLDMAN SACHS & CO.....		258,223	260,000	96
912828	R5	1	UNITED STATES TREASURY NOTE/BOND.....		06/03/2016.....	UBS SECURITIES LLC.....		129,975	130,000	19
912828	R8	5	UNITED STATES TREASURY NOTE/BOND.....		07/06/2016.....	GOLDMAN SACHS & CO.....		85,528	85,000	45
912828	S6	8	UNITED STATES TREASURY NOTE/BOND.....		08/03/2016.....	GOLDMAN SACHS & CO.....		130,178	130,000	11
912828	T8	3	UNITED STATES TREASURY NOTE/BOND.....		11/23/2016.....	VARIOUS.....		324,417	325,000	31
912828	U3	2	UNITED STATES TREASURY NOTE/BOND.....		12/02/2016.....	JP MORGAN CHASE BANK.....		44,460	45,000	25
912828	U4	0	UNITED STATES TREASURY NOTE/BOND.....		12/05/2016.....	MERRILL LYNCH PIERCE.....		219,398	220,000	36
0599999. Total - Bonds - U.S. Government.....								1,561,323	1,565,000	467
Bonds - U.S. Political Subdivisions of States										
64966H	4G	2	CITY OF NEW YORK NY.....		06/10/2016.....	RAYMOND JAMES/FI.SAI.....		21,604	20,000	162
2499999. Total - Bonds - U.S. Political Subdivisions of States.....								21,604	20,000	162
Bonds - U.S. Special Revenue and Special Assessment										
3130A6	2S	5	FEDERAL HOME LOAN BANKS.....		05/11/2016.....	NOMURA SECS, NEW YOR.....		120,103	120,000	185
3135G0	H6	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		05/11/2016.....	NOMURA SECS, NEW YOR.....		116,536	115,000	457
64990C	EM	9	NEW YORK STATE DORMITORY AUTHORITY.....		06/02/2016.....	WACHOVIA CAP MKTS/WA.....		15,000	15,000	
91412G	L6	0	UNIVERSITY OF CALIFORNIA.....		06/23/2016.....	WACHOVIA CAP MKTS/WA.....		20,000	20,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								271,639	270,000	642
Bonds - Industrial and Miscellaneous										
00206R	CC	4	AT&T INC.....		05/10/2016.....	BARCLAYS CAPITAL INC.....		15,281	15,000	59
00206R	CW	0	AT&T INC.....		05/10/2016.....	WELLS FARGO SECURITI.....		15,091	15,000	86
002824	BC	3	ABBOTT LABORATORIES.....		11/17/2016.....	MERRILL LYNCH PIERCE.....		14,985	15,000	
00287Y	AN	9	ABBVIE INC.....		05/09/2016.....	MILLENNIUM ADVISORS.....		15,080	15,000	134
00817Y	AT	5	AETNA INC.....		06/02/2016.....	CITIGROUP GBL MKTS/S.....		14,989	15,000	
02007L	AC	6	ALLY AUTO RECEIVABLES TRUST 2016-3.....		05/23/2016.....	JPMORGAN SECURITIES.....		14,999	15,000	
025816	BG	3	AMERICAN EXPRESS CO.....		05/09/2016.....	WELLS FARGO SECURITI.....		15,057	15,000	110
0258M0	DV	8	AMERICAN EXPRESS CREDIT CORP.....		05/09/2016.....	TD SECS (USA) INC, N.....		15,127	15,000	77
02665W	BE	0	AMERICAN HONDA FINANCE CORP.....		07/07/2016.....	BARCLAYS CAPITAL INC.....		14,985	15,000	
03065D	AD	9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....		08/02/2016.....	CITIGROUP GBL MKTS/S.....		19,999	20,000	
03065T	AD	4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....		10/05/2016.....	JPMORGAN SECURITIES.....		19,999	20,000	
03076C	AD	8	AMERIPRISE FINANCIAL INC.....		05/19/2016.....	BAIRD, ROBERT W & CO.....		11,575	10,000	296
031162	BU	3	AMGEN INC.....		09/14/2016.....	WELLS FARGO SECURITI.....		15,311	15,000	107
035229	DD	2	ANHEUSER-BUSCH COS LLC.....		05/09/2016.....	DEUTSCHE BK SECS INC.....		16,086	15,000	268
035242	AG	1	ANHEUSER-BUSCH INBEV FINANCE INC.....		05/09/2016.....	RBC CAPITAL MARKETS.....		15,166	15,000	85
037833	AQ	3	APPLE INC.....		05/09/2016.....	WELLS FARGO SECURITI.....		30,797	30,000	11
053332	AU	6	AUTOZONE INC.....		05/10/2016.....	TD SECS (USA) INC, N.....		15,045	15,000	15
05531F	AQ	6	BB&T CORP.....		05/13/2016.....	BARCLAYS CAPITAL INC.....		20,426	20,000	134
05582Q	AD	9	BMW VEHICLE OWNER TRUST 2016-A.....		07/12/2016.....	JPMORGAN SECURITIES.....		20,000	20,000	
05582X	AD	4	BMW VEHICLE LEASE TRUST 2016-2.....		10/04/2016.....	CREDIT SUISSE, NEW Y.....		14,998	15,000	
06051G	DZ	9	BANK OF AMERICA CORP.....		09/02/2016.....	MERRILL LYNCH PIERCE.....		40,343	35,000	719
06051G	EX	3	BANK OF AMERICA CORP.....		05/17/2016.....	MERRILL LYNCH PIERCE.....		10,164	10,000	90
084664	CK	5	BERKSHIRE HATHAWAY FINANCE CORP.....		08/08/2016.....	MERRILL LYNCH PIERCE.....		14,985	15,000	
097023	BE	4	BOEING CO/THE.....		05/10/2016.....	mitsubishi UFJ SECUR.....		15,009	15,000	70
11575T	AA	6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST.....		05/24/2016.....	JEFFERIES & CO INC.....		35,110	32,000	349
12189T	BC	7	BURLINGTON NORTHERN SANTA FE LLC.....		12/09/2016.....	GOLDMAN SACHS & CO.....		10,797	10,000	95

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
12594D	AD	0	CNH EQUIPMENT TRUST 2016-B.....	05/24/2016.....	MERRILL LYNCH PIERCE.....		9,997	10,000	
126650	CH	1	CVS HEALTH CORP.....	05/10/2016.....	TD SECS (USA) INC, N.....		20,269	20,000	119
13974M	AC	0	CAPITAL AUTO RECEIVABLES ASSET TRUST 201.....	07/12/2016.....	CITIGROUP GBL MKTS/S.....		9,999	10,000	
14149Y	AX	6	CARDINAL HEALTH INC.....	05/09/2016.....	MILLENNIUM ADVISORS.....		15,092	15,000	40
14314E	AC	5	CARMAX AUTO OWNER TRUST 2016-3.....	07/14/2016.....	CREDIT SUISSE, NEW Y.....		19,997	20,000	
151020	AT	1	CELGENE CORP.....	05/10/2016.....	BAIRD, ROBERT W & CO.....		15,236	15,000	78
166764	AA	8	CHEVRON CORP.....	05/10/2016.....	TD SECS (USA) INC, N.....		20,001	20,000	97
17275R	AU	6	CISCO SYSTEMS INC.....	05/09/2016.....	TD SECS (USA) INC, N.....		15,228	15,000	101
172967	JW	2	CITIGROUP INC.....	05/11/2016.....	ANZ BANKING GROUP, M.....		10,111	10,000	63
172967	KE	0	CITIGROUP INC.....	05/09/2016.....	TD SECS (USA) INC, N.....		20,157	20,000	177
191216	BV	1	COCA-COLA CO/THE.....	05/25/2016.....	CITIGROUP GBL MKTS/S.....		9,993	10,000	
20030N	AW	1	COMCAST CORP.....	05/10/2016.....	MILLENNIUM ADVISORS.....		16,389	15,000	423
20825C	AR	5	CONOCOPHILLIPS.....	05/12/2016.....	KING (CL) & ASSOCIAT.....		10,950	10,000	169
24422E	SR	1	JOHN DEERE CAPITAL CORP.....	05/11/2016.....	PERSHING LLC, JERSEY.....		15,159	15,000	98
25468P	DL	7	WALT DISNEY CO/THE.....	07/07/2016.....	MERRILL LYNCH PIERCE.....		14,950	15,000	
25746U	CD	9	DOMINION RESOURCES INC/VA.....	06/15/2016.....	GOLDMAN SACHS & CO.....		15,094	15,000	4
260543	BX	0	DOW CHEMICAL CO/THE.....	09/14/2016.....	GOLDMAN SACHS & CO.....		11,786	10,000	295
26441C	AD	7	DUKE ENERGY CORP.....	09/20/2016.....	US BANCORP INVESTMEN.....		16,499	15,000	17
26875P	AD	3	EOG RESOURCES INC.....	09/19/2016.....	KEYBANC CAPITAL MARK.....		5,476	5,000	87
26884A	AX	1	ERP OPERATING LP.....	05/13/2016.....	WELLS FARGO SECURITI.....		10,494	10,000	196
278865	AP	5	ECOLAB INC.....	05/10/2016.....	MITSUBISHI UFJ SECUR.....		10,028	10,000	62
29379V	BG	7	ENTERPRISE PRODUCTS OPERATING LLC.....	05/10/2016.....	MILLENNIUM ADVISORS.....		10,030	10,000	3
30161M	AF	0	EXELON GENERATION CO LLC.....	06/21/2016.....	SUMRIDGE PARTNERS LL.....		11,000	10,000	120
30231G	AP	7	EXXON MOBIL CORP.....	05/10/2016.....	SG AMERICAS SECURITI.....		15,190	15,000	50
34528Q	EU	4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST.....	07/19/2016.....	JPMORGAN SECURITIES.....		19,997	20,000	
36251L	AD	5	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....	05/10/2016.....	DEUTSCHE BK SECS INC.....		19,998	20,000	
36251P	AA	2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....	09/22/2016.....	GOLDMAN SACHS & CO.....		25,000	25,000	29
36962G	4J	0	GENERAL ELECTRIC CO.....	10/14/2016.....	WELLS FARGO SECURITI.....		22,494	20,000	309
38013G	AD	1	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....	05/13/2016.....	WELLS FARGO SECURITI.....		30,176	30,000	43
38141G	VT	8	GOLDMAN SACHS GROUP INC/THE.....	05/09/2016.....	SCOTIA CAPITAL (USA).....		20,130	20,000	19
38147M	AA	3	GOLDMAN SACHS GROUP INC/THE.....	05/09/2016.....	CITIGROUP GBL MKTS/S.....		20,550	20,000	182
41284D	AC	6	HARLEY-DAVIDSON MOTORCYCLE TRUST 2016-A.....	06/07/2016.....	JPMORGAN SECURITIES.....		19,999	20,000	
437076	BB	7	HOME DEPOT INC/THE.....	05/10/2016.....	MERRILL LYNCH PIERCE.....		15,429	15,000	59
43814Q	AC	2	HONDA AUTO RECEIVABLES 2016-2 OWNER TRUS.....	05/24/2016.....	MERRILL LYNCH PIERCE.....		20,000	20,000	
43814R	AC	0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS.....	10/18/2016.....	BARCLAYS CAPITAL INC.....		19,999	20,000	
46625H	JL	5	JPMORGAN CHASE & CO.....	05/10/2016.....	BARCLAYS CAPITAL INC.....		20,079	20,000	161
46625H	JR	2	JPMORGAN CHASE & CO.....	05/09/2016.....	MORGAN STANLEY & CO.....		20,420	20,000	136
46645U	AQ	0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....	12/05/2016.....	JPMORGAN SECURITIES.....		20,000	20,000	22
47788N	AC	2	JOHN DEERE OWNER TRUST 2016-B.....	07/19/2016.....	RBC CAPITAL MARKETS.....		14,999	15,000	
478160	BR	4	JOHNSON & JOHNSON.....	05/09/2016.....	RBC CAPITAL MARKETS.....		20,086	20,000	44
49326E	EE	9	KEYCORP.....	05/10/2016.....	BARCLAYS CAPITAL INC.....		15,197	15,000	144
494550	BR	6	KINDER MORGAN ENERGY PARTNERS LP.....	09/19/2016.....	GOLDMAN SACHS & CO.....		15,155	15,000	56
50076Q	AX	4	KRAFT HEINZ FOODS CO.....	05/31/2016.....	MERRILL LYNCH PIERCE.....		10,969	10,000	167
539830	BJ	7	LOCKHEED MARTIN CORP.....	05/10/2016.....	CITIGROUP GBL MKTS/S.....		10,147	10,000	87
58013M	EW	0	MCDONALD'S CORP.....	05/10/2016.....	MILLENNIUM ADVISORS.....		15,309	15,000	135
58155Q	AF	0	MCKESSON CORP.....	05/09/2016.....	BARCLAYS CAPITAL INC.....		10,017	10,000	22

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
585055 BA 3	MEDTRONIC INC.....		05/09/2016.....	GOLDMAN SACHS & CO.....		10,071	10,000	16
58769B AD 6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201.....		09/09/2016.....	CITIGROUP GBL MKTS/S.....		24,997	25,000	
59156R BE 7	METLIFE INC.....		05/11/2016.....	WELLS FARGO SECURITI.....		15,127	15,000	45
594918 BN 3	MICROSOFT CORP.....		08/01/2016.....	MERRILL LYNCH PIERCE.....		14,985	15,000	
617446 7U 7	MORGAN STANLEY.....		05/09/2016.....	MORGAN STANLEY & CO.....		15,162	15,000	15
61746B DX 1	MORGAN STANLEY.....		05/09/2016.....	UBS SECURITIES LLC.....		20,393	20,000	143
651229 AT 3	NEWELL BRANDS INC.....		05/09/2016.....	BARCLAYS CAPITAL INC.....		10,213	10,000	30
65478Q AE 8	NISSAN AUTO LEASE TRUST 2016-A.....		05/17/2016.....	CITIGROUP GBL MKTS/S.....		24,995	25,000	
68389X AC 9	ORACLE CORP.....		05/09/2016.....	MERRILL LYNCH PROFES.....		10,894	10,000	43
69371R M8 6	PACCAR FINANCIAL CORP.....		06/15/2016.....	US BANCORP INVESTMEN.....		10,125	10,000	53
713448 DJ 4	PEPSICO INC.....		10/03/2016.....	CITIGROUP GBL MKTS/S.....		14,998	15,000	
718172 AH 2	PHILIP MORRIS INTERNATIONAL INC.....		12/09/2016.....	WELLS FARGO SECURITI.....		10,724	10,000	98
74432Q BC 8	PRUDENTIAL FINANCIAL INC.....		06/01/2016.....	BARCLAYS CAPITAL INC.....		10,698	10,000	8
744573 AJ 5	PUBLIC SERVICE ENTERPRISE GROUP INC.....		11/03/2016.....	JPMORGAN SECURITIES.....		14,982	15,000	
761713 BC 9	REYNOLDS AMERICAN INC.....		05/09/2016.....	MILLENNIUM ADVISORS.....		15,304	15,000	144
80285E AD 9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2.....		05/13/2016.....	RBC CAPITAL MARKETS.....		30,073	30,000	4
828807 CQ 8	SIMON PROPERTY GROUP LP.....		05/19/2016.....	VARIOUS.....		20,367	20,000	136
842587 CQ 8	SOUTHERN CO/THE.....		05/19/2016.....	CITIGROUP GBL MKTS/S.....		14,997	15,000	
863667 AK 7	STRYKER CORP.....		05/09/2016.....	BARCLAYS CAPITAL INC.....		10,160	10,000	34
87165B AB 9	SYNCHRONY FINANCIAL.....		11/29/2016.....	BAIRD, ROBERT W & CO.....		15,230	15,000	131
882508 AV 6	TEXAS INSTRUMENTS INC.....		06/08/2016.....	MERRILL LYNCH PROFES.....		14,985	15,000	18
89236T CU 7	TOYOTA MOTOR CREDIT CORP.....		05/10/2016.....	MERRILL LYNCH PROFES.....		20,237	20,000	79
89237W AD 9	TOYOTA AUTO RECEIVABLES 2016-C.....		08/01/2016.....	MITSUBISHI UFJ SECUR.....		19,999	20,000	
89417E AE 9	TRAVELERS COS INC/THE.....		05/25/2016.....	JPMORGAN SECURITIES.....		10,832	10,000	22
89837R AA 0	TRUSTEES OF DARTMOUTH COLLEGE.....		06/02/2016.....	RAYMOND JAMES/FI,SAI.....		24,169	22,000	17
90131H AN 5	21ST CENTURY FOX AMERICA INC.....		05/10/2016.....	PERSHING LLC, JERSEY.....		11,434	10,000	138
911312 AK 2	UNITED PARCEL SERVICE INC.....		12/02/2016.....	RBC CAPITAL MARKETS.....		10,771	10,000	94
91159H HE 3	US BANCORP.....		05/09/2016.....	WELLS FARGO SECURITI.....		30,602	30,000	288
91324P BY 7	UNITEDHEALTH GROUP INC.....		05/10/2016.....	TD SECS (USA) INC, N.....		20,114	20,000	22
92343V DF 8	VERIZON COMMUNICATIONS INC.....		09/13/2016.....	GOLDMAN SACHS & CO.....		14,964	15,000	26
931427 AM 0	WALGREENS BOOTS ALLIANCE INC.....		06/02/2016.....	GOLDMAN SACHS & CO.....		15,027	15,000	4
94974B FU 9	WELLS FARGO & CO.....		09/13/2016.....	WELLS FARGO SECURITI.....		40,656	40,000	340
95000G AW 4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....		08/04/2016.....	WELLS FARGO SECURITI.....		10,000	10,000	6
98161F AD 7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.....		07/12/2016.....	MERRILL LYNCH PIERCE.....		9,999	10,000	
98161P AD 5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B.....		09/07/2016.....	JPMORGAN SECURITIES.....		9,997	10,000	
98956P AE 2	ZIMMER BIOMET HOLDINGS INC.....		05/09/2016.....	MILLENNIUM ADVISORS.....		10,091	10,000	23
06367T PX 2	BANK OF MONTREAL.....	A.....	12/07/2016.....	HARRIS NESBITT CORP.....		19,991	20,000	
064159 CU 8	BANK OF NOVA SCOTIA/THE.....	A.....	09/02/2016.....	TD SECS (USA) INC, N.....		15,202	15,000	109
78012K RK 5	ROYAL BANK OF CANADA.....	A.....	07/25/2016.....	RBC CAPITAL MARKETS.....		19,977	20,000	
89352H AN 9	TRANSCANADA PIPELINES LTD.....	A.....	05/10/2016.....	TD SECS (USA) INC, N.....		10,025	10,000	63
055451 AH 1	BHP BILLITON FINANCE USA LTD.....	D.....	05/13/2016.....	WELLS FARGO SECURITI.....		11,305	10,000	85
05565Q DC 9	BP CAPITAL MARKETS PLC.....	D.....	05/10/2016.....	JPMORGAN SECURITIES.....		10,028	10,000	4
822582 BM 3	SHELL INTERNATIONAL FINANCE BV.....	D.....	05/10/2016.....	TD SECS (USA) INC, N.....		15,101	15,000	2
82481L AA 7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....	D.....	09/19/2016.....	BARCLAYS CAPITAL INC.....		9,992	10,000	
88167A AB 7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS.....	D.....	12/02/2016.....	WELLS FARGO SECURITI.....		9,841	10,000	64
3899999.	Total - Bonds - Industrial and Miscellaneous.....					1,906,513	1,864,000	8,823

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
8399997.	Total - Bonds - Part 3.....					3,761,079	3,719,000	10,094
8399998.	Total - Bonds - Summary Item from Part 5.....					826,417	815,000	1,559
8399999.	Total - Bonds.....					4,587,496	4,534,000	11,653
9999999.	Total - Bonds, Preferred and Common Stocks.....					4,587,496	XXX	11,653

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																					
912828	C3	2		04/06/2016	HARRIS NA DEALER, CH.....		300,492	300,000	298,466	299,377		138		138		299,515		977	977	1,266	03/15/2017
912828	C7	3		08/03/2016	JP MORGAN CHASE BANK.....		150,437	150,000	149,813	149,919		35		35		149,953		483	483	997	04/15/2017
912828	D4	9		08/03/2016	SCOTIA CAPITAL (USA).....		90,239	90,000	89,691	89,829		62		62		89,891		348	348	764	08/15/2017
912828	F8	8		01/07/2016	SCOTIA CAPITAL (USA).....		149,602	150,000	149,619	149,796		5		5		149,801	(199)	(199)	(199)	107	10/31/2016
912828	H2	9		03/03/2016	VARIOUS.....		299,936	300,000	300,105	300,064		(8)		(8)		300,056		(120)	(120)	242	12/31/2016
912828	H9	4		09/01/2016	CITIGROUP GBL MKTS/S.....		160,600	160,000	159,688	159,774		71		71		159,845		755	755	1,678	02/15/2018
912828	K2	5		12/05/2016	VARIOUS.....		273,944	275,000	273,496	273,829		473		473		274,302	(359)	(359)	(359)	2,356	04/15/2018
912828	L8	1		05/11/2016	JP MORGAN CHASE BANK.....		150,311	150,000	148,846	148,905		140		140		149,045		1,265	1,265	753	10/15/2018
912828	M7	2		11/02/2016	VARIOUS.....		1,177,780	1,175,000	1,172,027	1,172,077		808		808		1,172,885		4,896	4,896	6,206	11/30/2017
912828	N2	2		11/07/2016	VARIOUS.....		201,897	200,000	199,539	199,540		66		66		199,607		2,291	2,291	1,193	12/15/2018
912828	R5	1		12/15/2016	JPMORGAN SECURITIES.....		44,812	45,000	44,991			2		2		44,994		(182)	(182)	214	05/31/2018
912828	WH	9		07/18/2016	VARIOUS.....		300,584	300,000	299,941	299,971		10		10		299,981		603	603	1,506	05/15/2017
912828	WP	1		08/03/2016	VARIOUS.....		120,329	120,000	119,850	119,926		28		28		119,954		375	375	631	06/15/2017
912828	WT	3		09/01/2016	JP MORGAN CHASE BANK.....		60,122	60,000	59,749	59,862		60		60		59,922		200	200	595	07/15/2017
0599999	Total - Bonds - U.S. Government.....						3,481,085	3,475,000	3,465,821	3,422,869	0	1,890	0	1,890	0	3,469,751	0	11,333	11,333	18,508	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3135G0	ZB	2		05/11/2016	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		150,192	150,000	148,792	149,487		143		143		149,629		563	563	631	04/20/2017
3137EA	CA	5		05/11/2016	FEDERAL HOME LOAN MORTGAGE CORP.....		26,996	25,000	27,218	27,058		(227)		(227)		26,831		165	165	586	03/27/2019
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						177,188	175,000	176,010	176,545	0	(84)	0	(84)	0	176,460	0	728	728	1,217	XXX
Bonds - Industrial and Miscellaneous																					
36251P	AA	2		12/01/2016	GS MORTGAGE SECURITIES TRUST 2016-GS3.....		909	909	909					0		909			0	2	10/01/2049
74432Q	BC	8		06/17/2016	PRUDENTIAL FINANCIAL INC.....		8,590	8,000	8,558			(11)		(11)		8,547		44	44	21	12/01/2017
95000G	AW	4		12/01/2016	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....		470	470	470					0		470			0	1	08/01/2049
3899999	Total - Bonds - Industrial and Miscellaneous.....						9,969	9,379	9,937	0	0	(11)	0	(11)	0	9,926	0	44	44	24	XXX
8399997	Total - Bonds - Part 4.....						3,668,242	3,659,379	3,651,768	3,599,414	0	1,795	0	1,795	0	3,656,137	0	12,105	12,105	19,749	XXX
8399998	Total - Bonds - Summary Item from Part 5.....						824,458	815,000	826,418			(2,150)		(2,150)		824,265		195	195	6,012	XXX
8399999	Total - Bonds.....						4,492,700	4,474,379	4,478,186	3,599,414	0	(355)	0	(355)	0	4,480,402	0	12,300	12,300	25,761	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....						4,492,700	XXX	4,478,186	3,599,414	0	(355)	0	(355)	0	4,480,402	0	12,300	12,300	25,761	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																					
912828	N6	3	..	02/02/2016	MORGAN STANLEY & CO.....	05/11/2016	JP MORGAN CHASE BANK.....	170,000	170,916	171,354	170,833	.....	.....(83)	.....	.....(83)	.....	.....	.....522	522	620	100
912828	Q4	5	..	04/06/2016	GOLDMAN SACHS & CO.....	05/11/2016	MORGAN STANLEY & CO.....	300,000	300,832	300,866	300,792	.....	.....(40)	.....	.....(40)	.....	.....	.....75	75	301	50
0599999.		Total - Bonds - U.S. Government.....						470,000	471,748	472,220	471,625	0	(123)	0	(123)	0	0	597	597	921	150
Bonds - Industrial and Miscellaneous																					
02665W	AT	8	..	05/10/2016	AMERICAN HONDA FINANCE CORP.....	07/07/2016	US BANCORP INVESTMEN.....	15,000	15,124	15,121	15,113	.....	.....(11)	.....	.....(11)	.....	.....	.....8	8	74	38
060505	DH	4	..	05/09/2016	BANK OF AMERICA CORP.....	09/02/2016	CITIGROUP GBL MKTS/S.....	40,000	42,274	41,787	41,716	.....	.....(557)	.....	.....(557)	.....	.....	.....70	70	1,247	472
084664	BE	0	..	05/11/2016	BERKSHIRE HATHAWAY FINANCE CORP.....	08/08/2016	TD SECS (USA) INC, N.....	30,000	32,624	32,244	32,302	.....	.....(323)	.....	.....(323)	.....	.....	.....(58)	(58)	405	5
126408	GM	9	..	05/10/2016	CSX CORP.....	11/17/2016	MILLENNIUM ADVISORS.....	15,000	16,310	16,023	16,023	.....	.....(287)	.....	.....(287)	.....	.....	.....	.....0	630	151
14912L	5J	6	..	05/10/2016	CATERPILLAR FINANCIAL SERVICES CORP.....	11/23/2016	BARCLAYS CAPITAL INC.....	15,000	15,067	14,998	15,042	.....	.....(24)	.....	.....(24)	.....	.....	.....(44)	(44)	106	4
26441C	AH	8	..	05/12/2016	DUKE ENERGY CORP.....	09/20/2016	KEYBANC CAPITAL MARK.....	15,000	15,060	15,043	15,043	.....	.....(17)	.....	.....(17)	.....	.....	.....	.....0	148	62
26875P	AA	9	..	05/10/2016	EOG RESOURCES INC.....	09/19/2016	MILLENNIUM ADVISORS.....	10,000	10,585	10,433	10,430	.....	.....(155)	.....	.....(155)	.....	.....	.....3	3	305	95
36962G	6W	9	..	05/11/2016	GENERAL ELECTRIC CO.....	10/14/2016	CREDIT SUISSE, NEW Y.....	20,000	20,302	20,155	20,234	.....	.....(68)	.....	.....(68)	.....	.....	.....(79)	(79)	178	40
41284C	AD	6	..	05/13/2016	HARLEY-DAVIDSON MOTORCYCLE TRUST 2015-2.....	10/20/2016	WELLS FARGO SECURITI.....	30,000	30,049	30,046	30,039	.....	.....(10)	.....	.....(10)	.....	.....	.....7	7	173	3
713448	CR	7	..	05/09/2016	PEPSICO INC.....	10/03/2016	US BANCORP INVESTMEN.....	15,000	15,085	15,028	15,068	.....	.....(17)	.....	.....(17)	.....	.....	.....(40)	(40)	81	6
718172	BN	8	..	05/09/2016	PHILIP MORRIS INTERNATIONAL INC..	12/09/2016	MORGAN STANLEY & CO.....	15,000	15,069	14,999	15,042	.....	.....(27)	.....	.....(27)	.....	.....	.....(43)	(43)	112	2
775371	AV	9	..	05/10/2016	ROHM & HAAS CO.....	09/14/2016	WELLS FARGO SECURITI.....	10,000	10,596	10,436	10,441	.....	.....(154)	.....	.....(154)	.....	.....	.....(5)	(5)	307	97
87165B	AA	1	..	05/11/2016	SYNCHRONY FINANCIAL.....	11/29/2016	PERSHING LLC, JERSEY.....	10,000	10,000	10,015	10,000	.....	.....	.....	.....0	.....	.....	.....15	15	148	47
913017	BQ	1	..	05/10/2016	UNITED TECHNOLOGIES CORP.....	12/01/2016	CALL 109.58996666.....	10,000	11,275	10,959	10,959	.....	.....(316)	.....	.....(316)	.....	.....	.....	.....0	510	174
92343V	BF	0	..	05/10/2016	VERIZON COMMUNICATIONS INC.....	09/13/2016	MORGAN STANLEY & CO.....	15,000	14,998	14,975	14,998	.....	.....1	.....	.....1	.....	.....	.....(23)	(23)	62	6
94973V	BC	0	..	05/13/2016	ANTHEM INC.....	09/27/2016	MERRILL LYNCH PIERCE.....	15,000	15,082	15,080	15,064	.....	.....(18)	.....	.....(18)	.....	.....	.....16	16	199	96
94974B	GB	0	..	05/09/2016	WELLS FARGO & CO.....	09/13/2016	MORGAN STANLEY & CO.....	45,000	45,171	45,014	45,127	.....	.....(44)	.....	.....(44)	.....	.....	.....(112)	(112)	329	112
06367T	JW	1	A	08/24/2016	BANK OF MONTREAL.....	12/07/2016	WELLS FARGO SECURITI.....	20,000	19,999	19,882	19,999	.....	.....	.....	.....0	.....	.....	.....(117)	(117)	77	.....
3899999.		Total - Bonds - Industrial and Miscellaneous.....						345,000	354,670	352,238	352,640	0	(2,027)	0	(2,027)	0	0	(402)	(402)	5,091	1,410
8399998.		Total - Bonds.....						815,000	826,418	824,458	824,265	0	(2,150)	0	(2,150)	0	0	195	195	6,012	1,560
9999999.		Total - Bonds, Preferred and Common Stocks.....						.....	.....826,418	824,458	824,265	0	(2,150)	0	(2,150)	0	0	195	195	6,012	1,560

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

NONE

E16

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																				
	NEW YORK STATE URBAN DEVELOPMENT CORP.....		..	06/15/2016.	PERSHING LLC, JERSEY.....	03/15/2017.	20,012	.....	.....(32)	.....	.....	.....20,000	20,044	59	.....	.....1.000	0.701	MS.....	100	53
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						20,012	0	(32)	0	0	20,000	20,044	59	0	XXX	XXX	XXX	100	53
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						20,012	0	(32)	0	0	20,000	20,044	59	0	XXX	XXX	XXX	100	53
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	FIDELITY NATIONAL INFORMATION SERVICES I.....		..	06/07/2016.	WELLS FARGO SECURITI.....	06/05/2017.	9,992	.....	.....10	.....	.....	.....10,000	9,982	10	.....	.....1.450	1.634	JD.....	73	2
	LLOYDS BANK PLC.....		D	05/20/2016.	MILLENNIUM ADVISORS.....	03/28/2017.	20,147	.....	.....(373)	.....	.....	.....20,000	20,520	217	.....	.....4.200	1.086	MS.....	420	133
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						30,139	0	(363)	0	0	30,000	30,502	227	0	XXX	XXX	XXX	493	135
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....						30,139	0	(363)	0	0	30,000	30,502	227	0	XXX	XXX	XXX	493	135
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						50,151	0	(395)	0	0	50,000	50,546	286	0	XXX	XXX	XXX	593	188
8399999.	Subtotals - Bonds.....						50,151	0	(395)	0	0	50,000	50,546	286	0	XXX	XXX	XXX	593	188
9199999.	Total - Short-Term Investments.....						50,151	0	(395)	0	0	XXX.....	50,546	286	0	XXX	XXX	XXX	593	188

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
BANK OF NEW YOR..... K.....	.....	.....	.....	.....	.....48,107	XXX
PNC Bank – Kalamazoo, MI.....	.....	.....	.....	.....	.....(156,019)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(107,912)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(107,912)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(107,912)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	147,242	4. April.....	1,624,639	7. July.....	134,370	10. October.....	(242,304)
2. February.....	224,295	5. May.....	(132,443)	8. August.....	(115,122)	11. November.....	(234,248)
3. March.....	109,276	6. June.....	89,275	9. September.....	899,589	12. December.....	(107,912)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the		All Other Special Deposits	
				Benefit of All Policyholders			
States, Etc.		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
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	B....	Deposit to satisfy requirement by State of Ohio Office of the Insurance Commissioner....			405,878	406,231
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	0	0	405,878	406,231
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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