



# ANNUAL STATEMENT

## For the Year Ending DECEMBER 31, 2016

### OF THE CONDITION AND AFFAIRS OF THE

# Neighborhood Health Plan of Rhode Island

NAIC Group Code	0000 <small>(Current Period)</small>	0000 <small>(Prior Period)</small>	NAIC Company Code	95402	Employer's ID Number	05-0477052
Organized under the Laws of	Rhode Island		State of Domicile or Port of Entry	RI		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[ ] Dental Service Corporation[ ] Other[ ]	Property/Casualty[ ] Vision Service Corporation[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]	Hospital, Medical & Dental Service or Indemnity[ ] Health Maintenance Organization[X]			
Incorporated/Organized	12/09/1993		Commenced Business	12/01/1994		
Statutory Home Office	910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office			910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>	
Mail Address	910 Douglas Pike <small>(Street and Number or P.O. Box)</small>		910 Douglas Pike <small>(Street and Number)</small>		(401)459-6000 <small>(Area Code) (Telephone Number)</small>	
Primary Location of Books and Records			910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>	
Internet Website Address	http://www.nhpri.org/					
Statutory Statement Contact	Joanne Roux <small>(Name)</small>				(401)459-6118 <small>(Area Code)(Telephone Number)(Extension)</small>	
	jroux@nhpri.org <small>(E-Mail Address)</small>				(401)459-6043 <small>(Fax Number)</small>	

### OFFICERS

Name	Title
Peter Marino	Chief Executive Officer
Frank Meaney	Chief Financial Officer
Francisco Trilla MD	Chief Medical Officer
Shantha Diaz	Chief Operating Officer

### OTHERS

Peter Bancroft, Chairman	Jane Hayward, Vice Chairman
Brenda Dowlatshahi, Secretary	Peter Walsh, Treasurer

### DIRECTORS OR TRUSTEES

Merrill Thomas	Brenda Dowlatshahi	Raymond Joseph Lavoie Jr.
Christopher Little Esq.	Pablo Rodriguez MD	Jane Hayward
Peter Bancroft CPA	Doris De Los Santos	Peter Walsh
Charles Jones	William Hochstrasser-Walsh	Dennis Roy
Michael Lichtenstein	Patricia Martinez	Richard Besdine MD
Peter Marino		

State of Rhode Island  
County of Providence 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.

_____ <small>(Signature)</small> Peter Marino <small>(Printed Name)</small> 1. Chief Executive Officer <small>(Title)</small>	_____ <small>(Signature)</small> Frank Meaney <small>(Printed Name)</small> 2. Chief Financial Officer <small>(Title)</small>	_____ <small>(Signature)</small> Francisco Trilla, MD <small>(Printed Name)</small> 3. Chief Medical Officer <small>(Title)</small>
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Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_, 2017

- a. Is this an original filing? \_\_\_\_\_  
 b. If no, 1. State the amendment number \_\_\_\_\_  
 2. Date filed \_\_\_\_\_  
 3. Number of pages attached \_\_\_\_\_

Yes[X] No[ ]

\_\_\_\_\_  
(Notary Public Signature)

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	43,505,643	13.952	43,505,643		43,505,643	13.952
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....	7,600,364	2.437	7,600,364		7,600,364	2.437
1.22 Issued by U.S. government sponsored agencies .....	1,976,105	0.634	1,976,105		1,976,105	0.634
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) .....						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations .....						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	37,780	0.012	37,780		37,780	0.012
1.43 Revenue and assessment obligations .....	3,886,154	1.246	3,886,154		3,886,154	1.246
1.44 Industrial development and similar obligations .....	607,000	0.195	607,000		607,000	0.195
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 .....	2,011,389	0.645	2,011,389		2,011,389	0.645
1.513 All other .....						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	714,503	0.229	714,503		714,503	0.229
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 .....	5,529,936	1.773	5,529,936		5,529,936	1.773
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	32,659,309	10.474	32,659,309		32,659,309	10.474
2.2 Unaffiliated Non-U.S. securities (including Canada) .....	1,036,607	0.332	1,036,607		1,036,607	0.332
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 .....	4,117,479	1.320	4,117,478		4,117,478	1.320
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 .....	208,139,474	66.750	208,139,474		208,139,474	66.750
11. Other invested assets .....						
12. TOTAL Invested assets .....	311,821,743	100.000	311,821,742		311,821,742	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	<b>NONE</b>	
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 .....		
8. Deduct amortization of premium and mortgage interest	<b>NONE</b>	
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 .....	<b>NONE</b>	
7. Deduct amounts received on disposals, Part 3, Column 18 .....		
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) .....		

## SCHEDULE D - VERIFICATION BETWEEN YEARS

### Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year .....		98,261,314
2. Cost of bonds and stocks acquired, Part 3, Column 7 .....		58,016,800
3. Accrual of Discount .....		60,628
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12 .....	368,440	
4.2 Part 2, Section 1, Column 15 .....		
4.3 Part 2, Section 2, Column 13 .....		
4.4 Part 4, Column 11 .....	(93,889)	274,551
5. TOTAL gain (loss) on disposals, Part 4, Column 19 .....		315,700
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....		56,436,308
7. Deduct amortization of premium .....		927,895
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) .....		99,564,790
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....		99,564,790

## 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 .....	51,106,007	50,561,851	50,836,000	50,446,937
	2. Canada .....				
	3. Other Countries .....				
	4. TOTALS .....	51,106,007	50,561,851	50,836,000	50,446,937
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 .....	37,780	38,164	36,061	40,000
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 .....	9,195,152	9,171,983	9,237,703	9,003,078
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States .....	38,189,245	37,986,116	39,134,161	37,184,879
	9. Canada .....				
	10. Other Countries .....	1,036,607	1,033,030	1,078,501	1,014,000
	11. TOTALS .....	39,225,852	39,019,146	40,212,662	38,198,879
Parent, Subsidiaries and Affiliates	12. TOTALS .....				
	13. TOTAL Bonds .....	99,564,790	98,791,144	100,322,425	97,688,893
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 .....	99,564,790	98,791,144	100,322,425	

## 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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	144,964,033	28,452,741	19,952,489	1,399,246	3,108	X X X	194,771,618	80.08	200,310,158	81.68	194,771,618	
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	144,964,033	28,452,741	19,952,489	1,399,246	3,108	X X X	194,771,618	80.08	200,310,158	81.68	194,771,618	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1		37,780				X X X	37,780	0.02	36,925	0.02	37,780	
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		37,780				X X X	37,780	0.02	36,925	0.02	37,780	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	3,209,312	4,395,938	1,509,908	66,225	13,769	X X X	9,195,152	3.78	8,653,679	3.53	9,195,152	
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	3,209,312	4,395,938	1,509,908	66,225	13,769	X X X	9,195,152	3.78	8,653,679	3.53	9,195,152	

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## 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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	9,950,503	19,571,348	9,692,241	11,760		XXX	39,225,852	16.13	35,972,575	14.67	39,225,852	
6.2 NAIC 2						XXX			249,530	0.10		
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	9,950,503	19,571,348	9,692,241	11,760		XXX	39,225,852	16.13	36,222,105	14.77	39,225,852	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX				XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 158,123,849	52,457,806	31,154,639	1,477,231	16,877		243,230,402	100.00	X X X	X X X	243,230,402	
10.2 NAIC 2	(d)								X X X	X X X		
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	158,123,849	52,457,806	31,154,639	1,477,231	16,877		(b) 243,230,402	100.00	X X X	X X X	243,230,402	
10.8 Line 10.7 as a % of Column 7	65.01	21.57	12.81	0.61	0.01		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 NAIC 1	161,809,258	58,160,878	23,957,861	1,045,340		X X X	X X X	X X X	244,973,338	99.90	244,973,338	
11.2 NAIC 2		249,530				X X X	X X X	X X X	249,530	0.10	249,530	
11.3 NAIC 3						X X X	X X X	X X X				
11.4 NAIC 4						X X X	X X X	X X X				
11.5 NAIC 5						X X X	X X X	X X X	(c)			
11.6 NAIC 6						X X X	X X X	X X X	(c)			
11.7 TOTALS	161,809,258	58,410,409	23,957,861	1,045,340		X X X	X X X	X X X	(b) 245,222,868	100.00	245,222,868	
11.8 Line 11.7 as a % of Col. 9	65.98	23.82	9.77	0.43		X X X	X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	158,123,849	52,457,806	31,154,639	1,477,231	16,877		243,230,402	100.00	244,973,338	99.90	243,230,402	X X X
12.2 NAIC 2									249,530	0.10		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	158,123,849	52,457,806	31,154,639	1,477,231	16,877		243,230,402	100.00	245,222,868	100.00	243,230,402	X X X
12.8 Line 12.7 as a % of Col. 7	65.01	21.57	12.81	0.61	0.01		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	65.01	21.57	12.81	0.61	0.01		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	

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(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 \$.....143,665,611; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.



# SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	143,935,657	25,152,012	17,889,964	193,621		X X X	187,171,255	76.95	190,357,702	77.63	187,171,255	
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	1,028,376	3,300,730	2,062,525	1,205,625	3,108	X X X	7,600,364	3.12	9,952,457	4.06	7,600,364	
1.5	TOTALS	144,964,033	28,452,741	19,952,489	1,399,246	3,108	X X X	194,771,618	80.08	200,310,158	81.68	194,771,618	
2.	All Other Governments												
2.1	Issuer Obligations						X X X						
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations						X X X						
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations		37,780				X X X	37,780	0.02	36,925	0.02	37,780	
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		37,780				X X X	37,780	0.02	36,925	0.02	37,780	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	1,784,688	2,695,750	1,381,821			X X X	5,862,259	2.41	6,345,124	2.59	5,862,259	
5.2	Residential Mortgage-Backed Securities	817,624	1,639,869	128,088	66,225	13,769	X X X	2,665,574	1.10	1,359,581	0.55	2,665,574	
5.3	Commercial Mortgage-Backed Securities		60,319				X X X	60,319	0.02	341,973	0.14	60,319	
5.4	Other Loan-Backed and Structured Securities	607,000					X X X	607,000	0.25	607,000	0.25	607,000	
5.5	TOTALS	3,209,312	4,395,938	1,509,908	66,225	13,769	X X X	9,195,152	3.78	8,653,679	3.53	9,195,152	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	3,746,147	14,413,906	8,627,735			X X X	26,787,788	11.01	21,776,501	8.88	26,787,788	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities	2,964,235	1,520,260	1,045,440			X X X	5,529,936	2.27	7,539,531	3.07	5,529,936	
6.4	Other Loan-Backed and Structured Securities	3,240,122	3,637,181	19,066	11,760		X X X	6,908,128	2.84	6,906,074	2.82	6,908,128	
6.5	TOTALS	9,950,503	19,571,348	9,692,241	11,760		X X X	39,225,852	16.13	36,222,105	14.77	39,225,852	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X						
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	149,466,492	42,299,448	27,899,520	193,621		X X X	219,859,081	90.39	X X X	X X X	219,859,081	
10.2 Residential Mortgage-Backed Securities	817,624	1,639,869	128,088	66,225	13,769	X X X	2,665,574	1.10	X X X	X X X	2,665,574	
10.3 Commercial Mortgage-Backed Securities	2,964,235	1,580,579	1,045,440			X X X	5,590,254	2.30	X X X	X X X	5,590,254	
10.4 Other Loan-Backed and Structured Securities	4,875,498	6,937,911	2,081,591	1,217,385	3,108	X X X	15,115,492	6.21	X X X	X X X	15,115,492	
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	158,123,849	52,457,806	31,154,639	1,477,231	16,877		243,230,402	100.00	X X X	X X X	243,230,402	
10.7 Line 10.6 as a % of Col. 7	65.01	21.57	12.81	0.61	0.01		100.00	X X X	X X X	X X X	100.00	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	148,755,850	47,516,638	21,198,424	1,045,340		X X X	X X X	X X X	218,516,252	89.11	218,516,252	
11.2 Residential Mortgage-Backed Securities	626,513	733,068				X X X	X X X	X X X	1,359,581	0.55	1,359,581	
11.3 Commercial Mortgage-Backed Securities	6,708,274	1,173,230				X X X	X X X	X X X	7,881,504	3.21	7,881,504	
11.4 Other Loan-Backed and Structured Securities	5,718,620	8,987,473	2,759,437			X X X	X X X	X X X	17,465,530	7.12	17,465,530	
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 TOTALS	161,809,258	58,410,409	23,957,861	1,045,340		X X X	X X X	X X X	245,222,868	100.00	245,222,868	
11.7 Line 11.6 as a % of Col. 9	65.98	23.82	9.77	0.43		X X X	X X X	X X X	100.00	X X X	100.00	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	149,466,492	42,299,448	27,899,520	193,621		X X X	219,859,081	90.39	218,516,252	89.11	219,859,081	X X X
12.2 Residential Mortgage-Backed Securities	817,624	1,639,869	128,088	66,225	13,769	X X X	2,665,574	1.10	1,359,581	0.55	2,665,574	X X X
12.3 Commercial Mortgage-Backed Securities	2,964,235	1,580,579	1,045,440			X X X	5,590,254	2.30	7,881,504	3.21	5,590,254	X X X
12.4 Other Loan-Backed and Structured Securities	4,875,498	6,937,911	2,081,591	1,217,385	3,108	X X X	15,115,492	6.21	17,465,530	7.12	15,115,492	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		X X X
12.6 TOTALS	158,123,849	52,457,806	31,154,639	1,477,231	16,877		243,230,402	100.00	245,222,868	100.00	243,230,402	X X X
12.7 Line 12.6 as a % of Col. 7	65.01	21.57	12.81	0.61	0.01		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	65.01	21.57	12.81	0.61	0.01		100.00	X X X	X X X	X X X	100.00	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	
13.6 TOTALS											X X X	
13.7 Line 13.6 as a % of Col. 7									X X X	X X X	X X X	X X X
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10									X X X	X X X	X X X	X X X

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	146,961,135	146,961,135			
2. Cost of short-term investments acquired .....	152,457,441	152,457,441			
3. Accrual of discount .....	22,685	22,685			
4. Unrealized valuation increase (decrease) .....					
5. TOTAL gain (loss) on disposals .....	210	210			
6. Deduct consideration received on disposals .....	155,859,111	155,859,111			
7. Deduct amortization of premium .....	64,725	64,725			
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) .....	143,517,635	143,517,635			
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11) .....	143,517,635	143,517,635			

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

SI11 Schedule DB Part A Verification ..... NONE

SI11 Schedule DB Part B Verification ..... NONE

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

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

SI14 Schedule DB Verification ..... NONE

## SCHEDULE E - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....			
2. Cost of cash equivalents acquired .....	620,568	620,568	
3. Accrual of discount .....	83	83	
4. Unrealized valuation increase (decrease) .....			
5. TOTAL gain (loss) on disposals .....	18	18	
6. Deduct consideration received on disposals .....	472,693	472,693	
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) .....	147,976	147,976	
11. Deduct total nonadmitted amounts .....			
12. Statement value at end of current period (Lines 10 minus 11) .....	147,976	147,976	

(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	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									
977100AC0 977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION WISCONSIN ST GEN FD ANNUAL APPROPRIATION	R		1	1FE	616,424 65,576		116,6030 116,6030	515,000 55,000	602,521 65,046		(7,796) (530)			5.700 5.700	3.545 3.399	MN MN	4,893 523	29,355 1,568	03/04/2015 05/25/2016	05/01/2026 05/01/2026									
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						5,863,583		5,849,856	5,765,405	5,862,259		(5,001)			5.700	3.399	X X X	36,762	92,094	X X X	X X X									
<b>U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities</b>																														
31300M7L1 31300M7L1 3137AJX6 3137BMK62 3137BMK62 3138ETM45 3138ETM45 3138ETM45 3138ETND4 3138ETND4 3138NJAB4 3138Y7F98 3138Y7F98 3139MTY3	FH 849899 - RMBS FH 849899 - RMBS FHR 3977C AD - CMO/RMBS FHR 4532A YA - CMO/RMBS FHR 4532A YA - CMO/RMBS FN AL8478 - RMBS FN AL8478 - RMBS FN AL8478 - RMBS FN AL8487 - RMBS FN AL8487 - RMBS FN AL8487 - RMBS FN FN0001 - RMBS FN AX5591 - RMBS FN AX5591 - RMBS FNR 0881A LK - CMO/RMBS	R		4	1	292,041 55,273 53,856 70,655 375,314 270,231 50,668 262,704 49,519 729,350 278,588 52,235 165,402		102,4920 102,4920 102,2630 102,9352 102,9352 102,2440 102,2440 101,9040 101,9040 105,5450 102,5880 102,5880 102,1670	280,978 53,179 51,960 69,100 367,056 260,013 49,846 260,284 49,063 666,050 275,114 51,584 155,144	292,880 55,432 52,872 70,608 375,066 270,836 50,782 263,324 49,636 697,398 278,822 52,279 155,638		839 159 47 47 (248) 606 114 620 117 (7,891) 234 44 (1,422)																		
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						2,705,837		2,654,445	2,570,964	2,665,574		(6,923)			5.000	0.949	X X X	7,796	54,899	X X X	X X X									
<b>U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities</b>																														
3136AHUV0	FN 14M01 AQ2 - CMBS			4	1	61,283		101,0433	60,329	59,706		(380)		2.323	1.665	MON	116	1,663	06/06/2014	11/25/2018										
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						61,283		60,329	59,706	60,319		(380)			2.323	1.665	X X X	116	1,663	X X X	X X X									
<b>U.S. Special Revenue, Special Assessment - Other Loan-Backed and Structured Securities</b>																														
04057PJL3	ARIZONA SCH FACS BRD CTFS PARTN	R		1	1FE	607,000		100,0580	607,352	607,000				1.474	1.474	MS	2,982	8,947	06/04/2014	09/01/2017										
2899999 Subtotal - U.S. Special Revenue, Special Assessment - Other Loan-Backed and Structured Securities						607,000		607,352	607,000	607,000					1.474	1.474	X X X	2,982	8,947	X X X	X X X									
3199999 Subtotal - U.S. Special Revenue, Special Assessment						9,237,703		9,171,983	9,003,078	9,195,152		(12,304)			5.000	0.949	X X X	47,657	157,602	X X X	X X X									
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																														
02361DAE0 02361DAE0 02361DAG5 02361DAG5 02377BAB2 02377BAB2 037833BF6 05531FAV5 05531FAV5 06406BHP3 06406BHP3 06406HCZ0 06406HCZ0 072863AA1 072863AD5 084664BS9 084664CK5 084670BD9 084670BF4 084670BF4 14912L4E8 14912L4E8 166764AH3 166764AH3 17275RAE2 17275RAE2 17275RBJ0 17275RBJ0 202795HS2 210518CL8 210518CL8 24422ERY7	AMEREN ILLINOIS CO AMEREN ILLINOIS CO AMEREN ILLINOIS CO AMEREN ILLINOIS CO AMERICAN AIRLINES INC AMERICAN AIRLINES INC APPLE INC BB&T CORP BB&T CORP BANK OF NEW YORK COMPANY, INC. (THE) BANK OF NEW YORK COMPANY, INC. (THE) BANK OF NEW YORK MELLON CORP BANK OF NEW YORK MELLON CORP BAYLOR SCOTT & WHITE HOLDINGS BAYLOR SCOTT & WHITE HOLDINGS BERKSHIRE HATHAWAY FINANCE CORP BERKSHIRE HATHAWAY FINANCE CORP BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC CATERPILLAR FINANCIAL SERVICES CORPORATI CATERPILLAR FINANCIAL SERVICES CORPORATI CHEVRON CORP CHEVRON CORP CISCO SYSTEMS INC CISCO SYSTEMS INC CISCO SYSTEMS INC CISCO SYSTEMS INC COMMONWEALTH EDISON CO CONSUMERS ENERGY CO CONSUMERS ENERGY CO JOHN DEERE CAPITAL CORP	R		1	1FE	405,735 86,652 92,590 264,542 648,565 122,095 346,362 138,064 735,962 189,205 505,453 70,889 931,663 95,225 395,000 101,734 374,636 305,727 295,662 87,404 183,792 497,539 100,835 642,654 129,976 588,740 44,778 267,671 820,436 63,394 338,477 140,878		103,9630 103,9630 114,3040 114,3040 99,3750 99,3750 100,6350 98,1450 98,1450 106,8410 106,8410 99,7060 99,7060 97,4290 96,6000 100,1870 98,7860 100,0520 104,3710 104,3710 110,7140 110,7140 102,4280 102,4280 106,8990 106,8990 97,5970 97,5970 103,2860 110,1490 110,1490 98,8530	363,871 77,972 80,013 228,608 644,242 121,281 349,203 136,422 727,254 181,630 480,785 71,000 931,844 95,193 395,000 100,222 375,000 300,156 285,977 84,541 166,071 438,427 100,616 641,413 122,932 577,255 43,919 262,536 733,331 61,683 329,346 143,337	350,000 75,000 70,000 200,000 648,294 122,043 347,000 139,000 741,000 170,000 450,000 71,000 931,000 95,193 395,000 100,681 375,000 300,103 274,000 81,000 150,000 396,000 100,000 638,000 115,000 540,000 45,000 269,000 710,000 56,000 299,000 145,000	364,119 77,869 79,798 227,998 648,540 122,090 346,500 138,093 736,116 180,645 474,732 70,929 931,844 95,193 395,000 100,222 374,681 300,103 295,096 87,237 165,132 439,847 100,616 641,413 121,962 560,661 44,784 267,706 733,796 62,013 331,106 142,701		(16,027) (3,250) (5,091) (14,547) (18) (3) 85 29 154 (3,336) (7,710) 22 84 (32) 29 (595) 45 (1,254) (566) (167) (6,886) (20,091) (88) (490) (3,179) (9,394) 6 35 (33,607) (1,380) (7,370) 723																	

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**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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Governments</b>								
912810FR4	UNITED STATES TREASURY		05/11/2016	MLPFS INC FIXED INCOME	X X X	120,156	100,786	776
912810PS1	UNITED STATES TREASURY		10/03/2016	VARIOUS	X X X	193,867	158,771	740
9128282G4	UNITED STATES TREASURY		12/20/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	940,801	956,000	2,288
912828B58	UNITED STATES TREASURY		03/30/2016	SOCIETE GENERALE, NEW YORK BRANCH	X X X	7,308,858	7,023,000	24,600
912828H45	UNITED STATES TREASURY		05/31/2016	NOMURA SECURITIES/FIXED INCOME	X X X	239,934	240,291	228
912828K33	UNITED STATES TREASURY		09/13/2016	VARIOUS	X X X	471,585	464,395	124
912828M98	UNITED STATES TREASURY		05/06/2016	VARIOUS	X X X	7,670,231	7,525,000	32,894
912828MF4	UNITED STATES TREASURY		05/04/2016	NOMURA SECURITIES/FIXED INCOME	X X X	119,571	111,904	469
912828N71	UNITED STATES TREASURY		12/01/2016	VARIOUS	X X X	1,403,920	1,367,204	2,041
912828NM8	UNITED STATES TREASURY		01/04/2016	TORONTO DOMINION SECS USA INC	X X X	383,097	367,424	2,172
912828P46	UNITED STATES TREASURY		11/21/2016	VARIOUS	X X X	2,232,659	2,246,000	5,432
912828Q37	UNITED STATES TREASURY		09/26/2016	VARIOUS	X X X	5,136,882	5,127,000	14,777
912828QV5	UNITED STATES TREASURY		12/29/2016	VARIOUS	X X X	268,046	259,852	485
912828S50	UNITED STATES TREASURY		10/03/2016	VARIOUS	X X X	571,386	562,555	68
912828T34	UNITED STATES TREASURY		12/27/2016	VARIOUS	X X X	3,067,899	3,126,000	4,511
912828TE0	UNITED STATES TREASURY		05/18/2016	UBS WARBURG LLC	X X X	120,696	118,871	51
912828WU0	UNITED STATES TREASURY		01/29/2016	TORONTO DOMINION SECS USA INC	X X X	378,796	389,821	23
912828XB1	UNITED STATES TREASURY		03/30/2016	Goldman Sachs	X X X	1,124,042	1,094,000	8,750
912828XL9	UNITED STATES TREASURY		04/29/2016	VARIOUS	X X X	439,391	428,830	422
0599999 Subtotal - Bonds - U.S. Governments						32,191,817	31,667,704	100,849
<b>Bonds - U.S. Special Revenue, Special Assessment</b>								
31300M7L1	RMBS - FH 849899		06/13/2016	BNP PARIBAS SECURITIES BOND	X X X	398,040	382,961	589
3130AA3R7	FEDERAL HOME LOAN BANKS		11/21/2016	Not Provided	X X X	249,600	250,000	48
3136G16Y0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		10/13/2016	Not Provided	X X X	250,375	250,000	803
3137BMK62	FHR 4532A YA - CMO/RMBS		11/02/2016	NOMURA SECURITIES/FIXED INCOME	X X X	467,367	457,082	267
3138ETM45	RMBS - FN AL8478		06/15/2016	MLPFS INC FIXED INCOME	X X X	384,215	369,687	571
3138ETND4	RMBS - FN AL8487		05/20/2016	BREAN CAPITAL, LLC	X X X	375,565	365,153	584
3138Y7F98	RMBS - FN AX5591		07/18/2016	CHASE SECURITIES	X X X	376,424	362,355	609
341271AA2	FLORIDA ST BRD ADMIN FIN CORP REV		05/03/2016	FIRST TENNESSEE BANK N A BOND	X X X	259,197	255,000	889
341271AB0	FLORIDA ST BRD ADMIN FIN CORP REV		03/16/2016	VARIOUS	X X X	339,979	340,000	29
64990CEQ0	NEW YORK ST DORM AUTH REVS		06/02/2016	FUNB FUNDS II	X X X	595,000	595,000	
650035L30	NEW YORK ST URBAN DEV CORP REV		05/18/2016	MESIROW FINANCIAL INC.	X X X	119,721	115,000	615
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/25/2016	RAYMOND JAMES/FI	X X X	65,576	55,000	261
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						3,881,059	3,797,238	5,264
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>								
05531FAV5	BB&T CORP		11/21/2016	VARIOUS	X X X	874,026	880,000	333
06406HCZ0	BANK OF NEW YORK MELLON CORP		11/22/2016	PNC CAPITAL MKTS	X X X	549,260	548,000	3,076
072863AA1	BAYLOR SCOTT & WHITE HOLDINGS		05/11/2016	RAYMOND JAMES/FI	X X X	45,225	45,000	3
072863AD5	BAYLOR SCOTT & WHITE HOLDINGS		04/06/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	395,000	395,000	
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP		08/08/2016	MLPFS INC FIXED INCOME	X X X	374,636	375,000	
084670BF4	BERKSHIRE HATHAWAY INC		11/04/2016	Wells Fargo	X X X	383,066	355,000	3,319
12625KAD7	CMBS - COMM 13CRE8 A4	C	07/21/2016	DEUTSCHE BANK ALEX BROWN	X X X	510,563	473,000	1,095
17275RBJ0	CISCO SYSTEMS INC		11/09/2016	Wells Fargo	X X X	312,449	314,000	887
210518CL8	CONSUMERS ENERGY CO		03/15/2016	Keybank	X X X	401,871	355,000	8,524
24422ERY7	JOHN DEERE CAPITAL CORP		05/04/2016	SUMRIDGE PARTNERS LLC	X X X	170,792	170,000	915
26442CAK0	DUKE ENERGY CAROLINAS LLC		02/18/2016	MarketAxess	X X X	45,707	42,000	309
30231GAT9	EXXON MOBIL CORP		02/29/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	561,000	561,000	
34528QFD1	FORDF 165 A1 - ABS		12/06/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	745,852	746,000	
36192KAT4	GSMS 12GCJ7 A4 - CMBS		12/12/2016	VARIOUS	X X X	811,018	757,000	1,861
36962G2T0	GENERAL ELECTRIC CAPITAL CORP		04/07/2016	MILLENNIUM ADVISORS, LLC	X X X	464,328	400,000	9,743

## 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
372546AQ4	GEORGE WASHINGTON UNIVERSITY		08/19/2016	VARIOUS	X X X	294,902	273,000	4,202
43814JAD6	HAROT 144 A4 - ABS		12/01/2016	Adjustment	X X X	813,998	812,000	560
438516BJ4	HONEYWELL INTERNATIONAL INC		10/24/2016	MORGAN STANLEY DEAN WITTER	X X X	374,704	375,000	
44266RAC1	HOWARD HUGHES MEDICAL INSTITUTE		07/22/2016	VARIOUS	X X X	616,761	567,000	3,565
452308AX7	ILLINOIS TOOL WORKS INC		11/01/2016	Adjustment	X X X	332,948	334,000	
458140AR1	INTEL CORP		05/17/2016	MORGAN STANLEY DEAN WITTER	X X X	580,403	548,000	5,238
46634SAC9	JPMCC 12C6 A3 - CMBS		11/28/2016	JEFFERIES & COMPANY, INC.	X X X	59,095	56,000	
478111AA5	JOHNS HOPKINS HEALTH SYSTEM CORP		12/08/2016	RAYMOND JAMES/FI	X X X	126,864	127,000	141
58768MAC5	MBALT 16B A3 - ABS		10/18/2016	CREDIT LYONNAISE SECS	X X X	60,000	60,000	
68389XBK0	ORACLE CORP		11/09/2016	VARIOUS	X X X	263,840	265,000	1,790
69353REW4	PNC BANK NA		11/21/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	883,089	892,000	1,385
74052BAA5	PREMIER HEALTH PARTNERS		08/24/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	526,000	526,000	
744448CC3	PUBLIC SERVICE CO OF COLORADO		04/12/2016	BAIRD (ROBERT W.) & CO. INC.	X X X	310,957	280,000	5,341
74456QBD7	PUBLIC SERVICE ELECTRIC AND GAS CO		04/22/2016	Keybank	X X X	626,336	575,000	2,516
797440BN3	SAN DIEGO GAS & ELECTRIC CO		04/07/2016	Goldman Sachs	X X X	275,928	260,000	1,235
828807CN5	SIMON PROPERTY GROUP LP		12/29/2016	Wells Fargo	X X X	85,706	87,000	990
828807DA2	SIMON PROPERTY GROUP LP		11/15/2016	MLPFS INC FIXED INCOME	X X X	252,170	253,000	
89236TCZ6	TOYOTA MOTOR CREDIT CORP	C	04/05/2016	CHASE SECURITIES	X X X	88,835	89,000	
90269GAC5	CMBS - UBSCM 12C1 A3		12/12/2016	VARIOUS	X X X	1,094,786	1,030,466	2,187
90783WAA1	ABS - UNP 061 1		06/08/2016	MORGAN STANLEY DEAN WITTER	X X X	423,869	364,618	9,565
92890NAU3	WFCM 12C10 A3 - CMBS		11/28/2016	Credit Suisse First Boston	X X X	62,244	61,000	
92938GAB4	WFCM 13C17 A2 - CMBS		09/27/2016	KGS ALPHA CAPITAL MARKETS	X X X	372,761	362,000	852
949746RW3	WELLS FARGO & CO		11/22/2016	NOMURA SECURITIES/FIXED INCOME	X X X	398,533	413,000	1,239
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					15,569,523	15,026,085	70,874
8399997	Subtotal - Bonds - Part 3					51,642,399	50,491,026	176,987
8399998	Summary item from Part 5 for Bonds					6,374,401	6,354,215	11,702
8399999	Subtotal - Bonds					58,016,800	56,845,241	188,689
8999998	Summary Item from Part 5 for Preferred Stocks						X X X	
9799998	Summary Item from Part 5 for Common Stocks						X X X	
9899999	Subtotal - Preferred and Common Stocks						X X X	
9999999	Totals					58,016,800	X X X	188,689







## SCHEDULE D - PART 4

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

E14.2

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	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	
20173TAE5	CMBS - CSFBMS-07C4-A4	12/01/2016	VARIOUS	X X X	30,879	30,879	33,205	32,268		(1,389)		(1,389)		30,879				1,152	09/15/2039	
22545DAD9	CMBS - CSFBMS-06C3-A3	12/01/2016	VARIOUS	X X X	400,989	400,989	430,548	405,009		(4,020)		(4,020)		400,989				4,012	06/15/2038	
22545LAD1	CMBS - CSFBMS-06C5-A3	12/01/2016	VARIOUS	X X X	365,000	365,000	381,470	373,130		(8,130)		(8,130)		365,000				11,498	12/15/2039	
24736XAA6	DELTA AIR LINES INC	10/01/2016	Direct	X X X	10,890	10,890	10,890	10,890						10,890				92	01/30/2029	
30231GAL6	EXXON MOBIL CORP	11/21/2016	Goldman Sachs	X X X	509,750	510,000	510,000	510,000						510,000		(250)	(250)	8,116	03/06/2018	
34528QDE1	FORDF 141 A1 - ABS	11/01/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	120,042	120,000	119,735	119,873		94		94		119,967		75	75	1,264	02/15/2019	
40428HPB2	HSBC USA INC (NEW)	09/01/2016	BARCLAYS CAPITAL INC FIXED INC	X X X				244,555		365		365						6,250	09/27/2020	
44266RAC1	HOWARD HUGHES MEDICAL INSTITUTE	09/16/2016	MarketAxess	X X X	42,943	39,000	42,226			(179)		(179)		42,048		895	895	758	09/01/2023	
459200GJ4	INTERNATIONAL BUSINESS MACHINES CORP	11/04/2016	JP Morgan Chase	X X X	649,813	625,000	734,971	668,861		(21,782)		(21,782)		647,079		2,734	2,734	40,870	09/14/2017	
46629YAC3	CMBS - JPMCMS-07CB18-A4	12/01/2016	VARIOUS	X X X	890,844	890,844	932,034	917,846		(27,002)		(27,002)		890,844		0	0	38,690	06/12/2047	
46630EAC4	CMBS - JPMCMS-06CB17-A4	12/01/2016	VARIOUS	X X X	433,569	433,569	467,587	445,175		(11,606)		(11,606)		433,569				12,587	12/12/2043	
46639EAB7	CMBS - JPMCMS-12LC9-A2	12/01/2016	VARIOUS	X X X	31,656	31,656	32,448	31,930		(274)		(274)		31,656		0	0	324	12/17/2047	
477879AD2	JDOT 13B A4 - ABS	12/15/2016	VARIOUS	X X X	46,070	46,070	46,602	46,272		(202)		(202)		46,070				605	12/16/2019	
55313KAE1	CMBS - MLCFC-077-A4	12/01/2016	VARIOUS	X X X	44,174	44,174	47,571	46,264		(2,090)		(2,090)		44,174				1,938	06/12/2050	
59022KAD7	CMBS - MLMT-06C2-A4	12/01/2016	VARIOUS	X X X	307,578	307,578	334,178	313,124		(5,546)		(5,546)		307,578		0	0	6,831	08/12/2043	
60687UAE7	CMBS - MLCFC-062-A4	10/01/2016	Direct	X X X	75,711	75,711	77,574	76,476		(765)		(765)		75,711		0	0	847	06/12/2046	
828807CA3	SIMON PROPERTY GROUP LP	12/19/2016	VARIOUS	X X X	288,000	288,000	378,617	356,620		(21,627)		(21,627)		334,993		(46,993)	(46,993)	87,687	04/01/2019	
841215AA4	SOUTHAVEN COMBINED CYCLE GENERATION LLC	10/01/2016	Direct	X X X	15,653	15,653	16,261	16,261		(608)		(608)		15,653		0	0	156	08/15/2033	
84474YAA4	SOUTHWEST AIRLINES CO	10/01/2016	Direct	X X X	13,823	13,823	15,807	15,110		(1,288)		(1,288)		13,823		0	0	637	02/01/2024	
90269GAC5	UBSCM 12C1 A3 - CMBS	12/01/2016	VARIOUS	X X X	5,819	5,819	6,243			(424)		(424)		5,819		0	0	27	05/12/2045	
90783WAA1	ABS - UNP 061 1	12/01/2016	VARIOUS	X X X	9,651	9,651	11,219			(1,568)		(1,568)		9,651					07/02/2030	
913017BQ1	UNITED TECHNOLOGIES CORP	12/01/2016	Call @ 109.371	X X X	490,000	490,000	589,008	552,019		(18,049)		(18,049)		533,970		(43,970)	(43,970)	87,008	02/01/2019	
92938CAB3	WFRBS 13C15 A2 - CMBS	12/01/2016	VARIOUS	X X X	9,975	9,975	10,274	10,228		(253)		(253)		9,975				222	08/17/2046	
92978QCB1	WBCMT 07C30 A5 - CMBS	12/01/2016	VARIOUS	X X X	147,472	147,472	162,778	153,011		(5,538)		(5,538)		147,472		0	0	6,917	12/15/2043	
931142CJ0	WAL-MART STORES INC	11/01/2016	Wells Fargo	X X X	736,790	675,000	801,474	733,409		(4,872)		(4,872)		728,537		8,253	8,253	21,968	02/15/2018	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					11,491,299	11,342,487	12,212,910	11,937,502		(201,505)		(201,505)		11,550,777		(59,478)	(59,478)	459,529	X X X
<b>Bonds - Hybrid Securities</b>																				
40428HPB2	HSBC USA INC (NEW)	C	09/01/2016	Adjustment	X X X	270,318	250,000	240,103						244,919		25,398	25,398	1,528	09/27/2020	
4899999	Subtotal - Bonds - Hybrid Securities					270,318	250,000	240,103						244,919		25,398	25,398	1,528	X X X	
8399997	Subtotal - Bonds - Part 4					50,080,147	49,289,151	50,645,673	40,636,210	(93,889)	(267,546)		(361,434)		49,752,149		327,998	327,998	749,410	X X X
8399998	Summary Item from Part 5 for Bonds					6,356,160	6,354,215	6,374,401			(5,942)		(5,942)		6,368,459		(12,298)	(12,298)	37,137	X X X
8399999	Subtotal - Bonds					56,436,308	55,643,366	57,020,073	40,636,210	(93,889)	(273,487)		(367,376)		56,120,608		315,700	315,700	786,547	X X X
8999998	Summary Item from Part 5 for Preferred Stocks						X X X													X X X
9799998	Summary Item from Part 5 for Common Stocks						X X X													X X X
9899999	Subtotal - Preferred and Common Stocks						X X X													X X X
9999999	Totals					56,436,308	X X X	57,020,073	40,636,210	(93,889)	(273,487)		(367,376)		56,120,608		315,700	315,700	786,547	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 CUSIP Identifi- cation	2 Description	3 F O R E I G N Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Actual Cost	9 Consider- ation	10 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
										12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
<b>Bonds - U.S. Governments</b>																					
83162CXS7	ABS - SBAP 1620D A	04/07/2016	VARIOUS	11/01/2016	VARIOUS	55,000	55,000	55,469	55,000								469	469	658		
83162CXY4	SBAP-1620H-CTF - ABS	08/11/2016	VARIOUS	10/11/2016	FIRST TENNESSEE BANK N A BOND	66,000	66,000	65,621	66,000								(379)	(379)	213		
912828B58	UNITED STATES TREASURY	03/30/2016	SOCIETE GENERALE, NEW YORK BRANCH	05/19/2016	SOCIETE GENERALE, NEW YORK BRANCH	40,000	41,628	41,341	41,583		(45)		(45)				(243)	(243)	257	140	
912828M98	UNITED STATES TREASURY	01/29/2016	HSBC SECURITIES INC.	12/01/2016	VARIOUS	1,399,000	1,418,072	1,428,328	1,417,331		(742)		(742)				10,997	10,997	8,400	3,975	
912828P46	UNITED STATES TREASURY	07/28/2016	VARIOUS	11/22/2016	VARIOUS	575,000	578,532	556,673	578,473		(60)		(60)				(21,799)	(21,799)	6,878	4,012	
912828P53	UNITED STATES TREASURY	03/30/2016	VARIOUS	06/15/2016	VARIOUS	2,988,000	2,974,325	2,974,189	2,974,853		528		528				(664)	(664)	5,173	2,534	
912828S50	UNITED STATES TREASURY	07/28/2016	NOMURA SECURITIES/FIXED INCOME	12/29/2016	MORGAN STANLEY DEAN WITTER	117,215	118,685	113,602	118,623		(62)		(62)				(5,021)	(5,021)	67	6	
912828WD8	UNITED STATES TREASURY	11/21/2016	CITIGROUP GLOBAL MARKETS INC.	12/06/2016	VARIOUS	661,000	663,194	662,970	663,170		(23)		(23)				(200)	(200)	742	571	
0599999 Subtotal - Bonds - U.S. Governments						5,901,215	5,915,437	5,898,194	5,915,033		(404)		(404)				(16,839)	(16,839)	22,389	11,238	
<b>Bonds - U.S. Special Revenue, Special Assessment</b>																					
91412GF59	UNIVERSITY CALIF REVS	04/08/2016	FUNB FUNDS II	07/21/2016	RAYMOND JAMES/FI	293,000	293,000	297,682	293,000								4,682	4,682	1,492		
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						293,000	293,000	297,682	293,000									4,682	4,682	1,492	
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
34528QBY9	ABS - FORDF 125 A	07/13/2016	Wells Fargo	10/28/2016	BONY/TORONTO DOMINION SECURITI	130,000	130,564	130,284	130,426		(138)		(138)				(141)	(141)	570	16	
828807CA3	SIMON PROPERTY GROUP LP	11/18/2016	UBS WARBURG LLC	12/20/2016	VARIOUS	30,000	35,400	30,000	30,000		(5,400)		(5,400)						12,686	449	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						160,000	165,964	160,284	160,426		(5,538)		(5,538)				(141)	(141)	13,256	465	
8399998 Subtotal - Bonds						6,354,215	6,374,401	6,356,160	6,368,459		(5,942)		(5,942)				(12,298)	(12,298)	37,137	11,702	
9999999 Totals							6,374,401	6,356,160	6,368,459		(5,942)		(5,942)				(12,298)	(12,298)	37,137	11,702	

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### 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
<b>NONE</b>											
1999999 Total - Preferred and Common Stocks .....										XXX	XXX

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

### SCHEDULE D - PART 6 - SECTION 2

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

# SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest	
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
<b>Bonds - U.S. Governments - Issuer Obligations</b>																					
	UNITED STATES TREASURY			02/29/2016	VARIOUS	01/15/2017	4,092,158		(3,683)			4,092,000	4,095,841	14,177		0.750	0.648	JJ	15,345	2,476	
	UNITED STATES TREASURY			03/15/2016	NOMURA SECURITIES/FIXED INCOME	03/15/2017	3,776,179		(706)			3,776,000	3,776,885	8,449		0.750	0.726	MS	14,160	77	
	UNITED STATES TREASURY			12/15/2016	VARIOUS	04/15/2017	8,236,280		(8,055)			8,229,000	8,244,335	15,429		0.875	0.564	AO	17,811	12,519	
	UNITED STATES TREASURY			11/30/2016	NOMURA SECURITIES/FIXED INCOME	11/15/2017	3,602,385		(37)			3,602,000	3,602,422	4,092		0.875	0.863	MN		1,393	
	UNITED STATES TREASURY			02/29/2016	VARIOUS	01/01/2017								12,844		0.625		JD		2,100	
	UNITED STATES TREASURY			02/29/2016	NOMURA SECURITIES/FIXED INCOME	02/28/2017	3,605,934		5,557			3,607,000	3,600,378	6,128		0.500	0.685	FA	9,018	49	
	UNITED STATES TREASURY			05/16/2016	JEFFERIES & COMPANY, INC.	03/31/2017	3,184,581		1,074			3,185,000	3,183,507	4,069		0.500	0.554	MS	7,963	2,045	
	UNITED STATES TREASURY			08/31/2016	NOMURA SECURITIES/FIXED INCOME	07/31/2017	4,142,388		2,056			4,146,000	4,140,332	8,675		0.500	0.650	JJ		1,803	
	UNITED STATES TREASURY			10/03/2016	NOMURA SECURITIES/FIXED INCOME	08/31/2017	3,427,927		400			3,429,000	3,427,527	7,282		0.625	0.673	FA		2,013	
	UNITED STATES TREASURY			10/17/2016	NOMURA SECURITIES/FIXED INCOME	09/30/2017	3,128,467		424			3,130,000	3,128,044	4,998		0.625	0.691	MS		967	
	UNITED STATES TREASURY			10/31/2016	HSBC SECURITIES INC.	10/31/2017	3,425,445		(293)			3,424,000	3,425,739	4,398		0.750	0.699	AO		71	
	UNITED STATES TREASURY			07/15/2016	NOMURA SECURITIES/FIXED INCOME	05/15/2017	3,572,003		(4,917)			3,568,000	3,576,920	4,053		0.875	0.571	MN	15,610	5,430	
	UNITED STATES TREASURY			07/29/2016	NOMURA SECURITIES/FIXED INCOME	06/30/2017	3,196,750		(623)			3,196,000	3,197,373	10,043		0.625	0.578	JD		1,737	
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations							47,390,497		(8,805)			47,384,000	47,399,302	104,638		X X X	X X X	X X X	79,906	32,679	
0599999 Subtotal - Bonds - U.S. Governments							47,390,497		(8,805)			47,384,000	47,399,302	104,638		X X X	X X X	X X X	79,906	32,679	
7799999 Subtotal - Issuer Obligations							47,390,497		(8,805)			47,384,000	47,399,302	104,638		X X X	X X X	X X X	79,906	32,679	
8399999 Total Bonds							47,390,497		(8,805)			47,384,000	47,399,302	104,638		X X X	X X X	X X X	79,906	32,679	
8699999 Total - Parent, Subsidiaries and Affiliates												X X X				X X X	X X X	X X X			
<b>Exempt Money Market Mutual Funds - as Identified by the SVO</b>																					
262006208	DREYFUS GOVT CASH MGMT CL INST MMF			12/29/2016	Direct		356,564						356,564	45		0.480	0.450	N/A	10		
38142B500	FINANCIAL SQUARE TRS INST CL FST MMF	R		12/30/2016	Direct		592,754						592,754	337		0.360		N/A			
38142B500	FINANCIAL SQUARE TRS INST CL FST MMF			12/30/2016	Direct		95,177,820						95,177,820	12,151		0.360		N/A	23,847		
8899999 Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							96,127,138					X X X	96,127,138	12,532		X X X	X X X	X X X	23,857		
9199999 Total Short-Term Investments							143,517,635		(8,805)			X X X	143,526,440	117,170		X X X	X X X	X X X	103,763	32,679	

E17

**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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
<b>open depositories</b>						
Bank of America - Operating .....	Providence, RI .....				68,429,165	X X X
Bank of America - A/P .....	Providence, RI .....				(3,951,087)	X X X
Bank of America - Claims .....	Providence, RI .....				(685)	X X X
Fidelity .....	Covington, KY .....				2,801	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			64,480,194	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			64,480,194	X X X
0499999 Cash in Company's Office .....						
		X X X	X X X	X X X	(6,331)	X X X
0599999 Total Cash .....						
		X X X			64,473,863	X X X

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

1. January .....	120,277,998	4. April .....	126,575,785	7. July .....	41,853,763	10. October .....	54,480,260
2. February .....	105,558,501	5. May .....	85,766,695	8. August .....	25,566,291	11. November .....	28,424,886
3. March .....	125,502,937	6. June .....	27,352,217	9. September .....	53,078,486	12. December .....	64,473,862

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>Bonds - U.S. Governments - Issuer Obligations</b>							
UNITED STATES TREASURY .....		11/30/2016 ...	0.000	01/19/2017 ...	147,976		41
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations .....					147,976		41
0599999 Subtotal - Bonds - U.S. Governments .....					147,976		41
7799999 Subtotals - Bonds - Issuer Obligations .....					147,976		41
8399999 Subtotals - Bonds .....					147,976		41
8699999 Total Cash Equivalents .....					147,976		41

## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For		All Other Special Deposits	
				the Benefit of All Policyholders		5 Book/Adjusted Carrying Value	6 Fair Value
				3 Book/Adjusted Carrying Value	4 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)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)	O	HMO Required Deposit	82,874,847	82,230,368		
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	82,874,847	82,230,368		
<b>DETAILS OF WRITE-INS</b>							
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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