



ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

HMO Partners, Inc

NAIC Group Code..... 876, 876
(Current Period) (Prior Period)

NAIC Company Code..... 95442

Employer's ID Number..... 71-0747497

Organized under the Laws of Arkansas

State of Domicile or Port of Entry Arkansas

Country of Domicile US

Licensed as Business Type Health Maintenance Organization

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

Incorporated/Organized..... November 8, 1993

Commenced Business..... January 1, 1994

Statutory Home Office

320 West Capitol .. Little Rock .. AR .. US .. 72203-8069
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

320 West Capitol .. Little Rock .. AR .. US .. 72203-8069
(Street and Number) (City or Town, State, Country and Zip Code)

501-221-1800
(Area Code) (Telephone Number)

Mail Address

320 West Capitol .. Little Rock .. AR .. US .. 72203-8069
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

601 S. Gaines .. Little Rock .. AR .. US .. 72201
(Street and Number) (City or Town, State, Country and Zip Code)

501-378-2000
(Area Code) (Telephone Number)

Internet Web Site Address

healthadvantage-hmo.com

Statutory Statement Contact

Scott Bradley Winter
(Name)

501-399-3951
(Area Code) (Telephone Number) (Extension)

sbwinter@arkbluecross.com
(E-Mail Address)

501-378-3258
(Fax Number)

OFFICERS

Name	Title	Name	Title
1. John Charles Glassford Jr.	President/CEO	2. Gray Donald Dillard	Treasurer/CFO
3. Scott Bradley Winter	Assistant Treasurer	4. Kathleen O'Dea Ryan	Vice President
OTHER			
David Frank Bridges	Assistant Secretary	Robert Cecil Roberts	Vice Chairman
Steven Aaron Spaulding #	Chairman		

DIRECTORS OR TRUSTEES

James Robert Bailey	Curtis Edwin Barnett	Gray Donald Dillard	Lavanda Moore Gangluff APN
John Charles Glassford Jr.	Richard Loyd Gore DDS	Matthew Ridgway Jones #	Calvin Eugene Kellogg
Charles Edgar Phillips MD	Robert Cecil Roberts	Tonya Renee Robertson #	Steven Aaron Spaulding
Sherman Ellis Tate	Troy Russell Wells		

State of..... Arkansas
County of..... Pulaski

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)
John Charles Glassford Jr.

1. (Printed Name)
President/CEO

(Title)

(Signature)
Gray Donald Dillard

2. (Printed Name)
Treasurer/CFO

(Title)

(Signature)
Scott Bradley Winter

3. (Printed Name)
Assistant Treasurer

(Title)

Subscribed and sworn to before me

This day of 2019

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

HMO Partners, Inc
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.....	18,958,066	25.4	18,958,066		18,958,066	18.4
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.....	250,018	0.3	250,018		250,018	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	914,642	1.2	914,642		914,642	0.9
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	250,000	0.3	250,000		250,000	0.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	1,741,340	2.3	1,741,340		1,741,340	1.7
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.....	8,343,325	11.2	8,343,325		8,343,325	8.1
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.....	74,227	0.1	74,227		74,227	0.1
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.....	1,107,104	1.5	1,107,104		1,107,104	1.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	16,558,269	22.2	16,558,269		16,558,269	16.1
2.2 Unaffiliated non-U.S. securities (including Canada).....	4,776,810	6.4	4,776,810		4,776,810	4.6
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.....	6,204,484	8.3	6,204,484		6,204,484	6.0
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.....	5,508,403	7.4	34,119,227		34,119,227	33.1
11. Other invested assets.....	10,024,369	13.4	9,714,194		9,714,194	9.4
12. Total invested assets.....	74,711,058	100.0	103,011,707	0	103,011,707	100.0

Statement as of December 31, 2018 of the

HMO Partners, Inc

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 of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

Statement as of December 31, 2018 of the

HMO Partners, Inc

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).....	10,000,000	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	150,082	10,150,082
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.....	(310,180)	
5.2	Totals, Part 3, Column 9.....		(310,180)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(19,603)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		106,110
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).....		9,714,189
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		9,714,189

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		57,752,734
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		39,098,582
3.	Accrual of discount.....		48,997
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.....	(488,712)	
4.4	Part 4, Column 11.....	(7,380,095)	(7,868,807)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		7,524,685
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		37,161,178
7.	Deduct amortization of premium.....		356,457
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.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		139,730
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		59,178,286
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		59,178,286

HMO Partners, Inc
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.....	19,032,294	19,089,624	19,003,768	19,173,786
	2. Canada.....	914,642	907,960	938,374	800,000
	3. Other Countries.....				
	4. Totals.....	19,946,936	19,997,584	19,942,142	19,973,786
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	250,000	248,765	250,000	250,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
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.....	10,334,683	10,415,875	10,370,913	10,415,219
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	17,665,373	17,505,395	18,210,369	17,412,555
	9. Canada.....	403,227	389,931	406,388	400,000
	10. Other Countries.....	4,373,583	4,329,675	4,382,234	4,400,000
	11. Totals.....	22,442,183	22,225,001	22,998,990	22,212,555
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	52,973,802	52,887,224	53,562,045	52,851,560
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.....	5,084,066	5,084,066	3,211,325	
	21. Canada.....	881,663	881,663	614,322	
	22. Other Countries.....	238,755	238,755	138,958	
	23. Totals.....	6,204,484	6,204,484	3,964,605	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	6,204,484	6,204,484	3,964,605	
	26. Total Stocks.....	6,204,484	6,204,484	3,964,605	
	27. Total Bonds and Stocks.....	59,178,286	59,091,708	57,526,650	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	4,499,062	12,525,723	4,479,221	216	0	XXX	21,504,221	38.4	17,443,112	33.7	21,504,221	
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.....	4,499,062	12,525,723	4,479,221	216	0	XXX	21,504,221	38.4	17,443,112	33.7	21,504,221	0
2. All Other Governments												
2.1 NAIC 1.....		914,642				XXX	914,642	1.6	623,141	1.2	914,642	
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	914,642	0	0	0	XXX	914,642	1.6	623,141	1.2	914,642	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....		250,000				XXX	250,000	0.4	501,621	1.0	250,000	
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	250,000	0	0	0	XXX	250,000	0.4	501,621	1.0	250,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	1,670,135	2,742,894	3,195,890	2,431,653	892,956	XXX	10,933,529	19.5	1,830,398	3.5	10,933,529	
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.....	1,670,135	2,742,894	3,195,890	2,431,653	892,956	XXX	10,933,529	19.5	1,830,398	3.5	10,933,529	0

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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 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	3,475,711	7,634,741	4,991,776			XXX	16,102,228	28.7	20,217,552	39.0	14,384,020	1,718,208
6.2 NAIC 2.....	1,379,736	4,523,919	436,300			XXX	6,339,955	11.3	9,207,434	17.8	6,140,296	199,660
6.3 NAIC 3.....						XXX	0	0.0	1,996,956	3.9		
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.....	4,855,447	12,158,660	5,428,076	0	0	XXX	22,442,183	40.0	31,421,942	60.6	20,524,316	1,917,867
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		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1.....						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2.....						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3.....						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4.....						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5.....						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6.....						XXX	0	0.0	XXX	XXX		
10.7 Totals.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....9,644,908	24,068,000	12,666,887	2,431,870	892,956	0	49,704,621	88.7	XXX.....	XXX.....	47,986,413	1,718,208
11.2 NAIC 2.....	(d).....1,379,736	4,523,919	436,300	0	0	0	6,339,955	11.3	XXX.....	XXX.....	6,140,296	199,660
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
11.7 Totals.....	11,024,644	28,591,920	13,103,187	2,431,870	892,956	0	(b).....56,044,576	100.0	XXX.....	XXX.....	54,126,709	1,917,867
11.8 Line 11.7 as a % of Col. 7.....	19.7	51.0	23.4	4.3	1.6	0.0	100.0	XXX.....	XXX.....	XXX.....	96.6	3.4
12. Total Bonds Prior Year												
12.1 NAIC 1.....	20,996,502	12,689,894	6,929,429				XXX.....	XXX.....	40,615,824	78.4	40,078,606	537,219
12.2 NAIC 2.....	1,507,581	6,955,535	744,318				XXX.....	XXX.....	9,207,434	17.8	8,891,566	315,868
12.3 NAIC 3.....	1,996,956						XXX.....	XXX.....	1,996,956	3.9	1,996,956	
12.4 NAIC 4.....							XXX.....	XXX.....	0	0.0		
12.5 NAIC 5.....							XXX.....	XXX.....	(c).....0	0.0		
12.6 NAIC 6.....							XXX.....	XXX.....	(c).....0	0.0		
12.7 Totals.....	24,501,039	19,645,429	7,673,747	0	0	0	XXX.....	XXX.....	(b).....51,820,215	100.0	50,967,128	853,087
12.8 Line 12.7 as a % of Col. 9.....	47.3	37.9	14.8	0.0	0.0	0.0	XXX.....	XXX.....	100.0	XXX.....	98.4	1.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	9,607,478	22,608,532	12,445,577	2,431,870	892,956		47,986,413	85.6	40,078,606	77.3	47,986,413	XXX.....
13.2 NAIC 2.....	1,379,736	4,324,260	436,300				6,140,296	11.0	8,891,566	17.2	6,140,296	XXX.....
13.3 NAIC 3.....							0	0.0	1,996,956	3.9	0	XXX.....
13.4 NAIC 4.....							0	0.0	0	0.0	0	XXX.....
13.5 NAIC 5.....							0	0.0	0	0.0	0	XXX.....
13.6 NAIC 6.....							0	0.0	0	0.0	0	XXX.....
13.7 Totals.....	10,987,214	26,932,792	12,881,877	2,431,870	892,956	0	54,126,709	96.6	50,967,128	98.4	54,126,709	XXX.....
13.8 Line 13.7 as a % of Col. 7.....	20.3	49.8	23.8	4.5	1.6	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	19.6	48.1	23.0	4.3	1.6	0.0	96.6	XXX.....	XXX.....	XXX.....	96.6	XXX.....
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	37,429	1,459,468	221,310				1,718,208	3.1	537,219	1.0	XXX.....	1,718,208
14.2 NAIC 2.....		199,660					199,660	0.4	315,868	0.6	XXX.....	199,660
14.3 NAIC 3.....							0	0.0	0	0.0	XXX.....	0
14.4 NAIC 4.....							0	0.0	0	0.0	XXX.....	0
14.5 NAIC 5.....							0	0.0	0	0.0	XXX.....	0
14.6 NAIC 6.....							0	0.0	0	0.0	XXX.....	0
14.7 Totals.....	37,429	1,659,128	221,310	0	0	0	1,917,867	3.4	853,087	1.6	XXX.....	1,917,867
14.8 Line 14.7 as a % of Col. 7.....	2.0	86.5	11.5	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.1	3.0	0.4	0.0	0.0	0.0	3.4	XXX.....	XXX.....	XXX.....	XXX.....	3.4

(a) Includes \$.....1,917,867 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....3,070,774; 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 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	4,471,127	12,483,993	4,474,874			.XXX.	21,429,994	38.2	17,443,112	33.7	21,429,994	
1.2	Residential Mortgage-Backed Securities.....	27,935	41,729	4,347	216	0	.XXX.	74,227	0.1		0.0	74,227	
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.....	4,499,062	12,525,723	4,479,221	216	0	.XXX.	21,504,221	38.4	17,443,112	33.7	21,504,221	0
2.	All Other Governments												
2.1	Issuer Obligations.....		914,642				.XXX.	914,642	1.6	623,141	1.2	914,642	
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	914,642	0	0	0	.XXX.	914,642	1.6	623,141	1.2	914,642	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....		250,000				.XXX.	250,000	0.4	501,621	1.0	250,000	
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	250,000	0	0	0	.XXX.	250,000	0.4	501,621	1.0	250,000	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....						.XXX.	0	0.0		0.0		
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	0	0	0	0	.XXX.	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	1,160,899	297,257	1,042,206	89,843		.XXX.	2,590,205	4.6	1,830,398	3.5	2,590,205	
5.2	Residential Mortgage-Backed Securities.....	509,236	2,445,637	2,153,684	2,341,811	892,956	.XXX.	8,343,325	14.9		0.0	8,343,325	
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.....	1,670,135	2,742,894	3,195,890	2,431,653	892,956	.XXX.	10,933,529	19.5	1,830,398	3.5	10,933,529	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	4,795,598	11,428,661	4,781,278			.XXX.	21,005,537	37.5	31,421,942	60.6	19,434,151	1,571,386
6.2	Residential Mortgage-Backed Securities.....	2,914	59,138				.XXX.	62,052	0.1		0.0	62,052	
6.3	Commercial Mortgage-Backed Securities.....	15,584	429,451	600,017			.XXX.	1,045,052	1.9		0.0	945,054	99,998
6.4	Other Loan-Backed and Structured Securities.....	41,351	241,410	46,781			.XXX.	329,542	0.6		0.0	83,059	246,484
6.5	Totals.....	4,855,447	12,158,660	5,428,076	0	0	.XXX.	22,442,183	40.0	31,421,942	60.6	20,524,316	1,917,867
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	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	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 11.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		.0	.0		.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		.0	.0		.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	.0
10. Bank Loans												
10.1 Bank Loans - Issued						XXX	.0	.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	.0	.0	XXX	XXX		
10.3 Totals	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	.0
11. Total Bonds Current Year												
11.1 Issuer Obligations	10,427,623	25,374,554	10,298,358	89,843	.0	XXX	46,190,377	82.4	XXX	XXX	44,618,992	1,571,386
11.2 Residential Mortgage-Backed Securities	540,085	2,546,505	2,158,031	2,342,027	892,956	XXX	8,479,604	15.1	XXX	XXX	8,479,604	.0
11.3 Commercial Mortgage-Backed Securities	15,584	429,451	600,017	.0	.0	XXX	1,045,052	1.9	XXX	XXX	945,054	99,998
11.4 Other Loan-Backed and Structured Securities	41,351	241,410	46,781	.0	.0	XXX	329,542	.6	XXX	XXX	83,059	246,484
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	XXX	XXX	.0	.0
11.6 Bank Loans	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	.0
11.7 Totals	11,024,644	28,591,920	13,103,187	2,431,870	892,956	.0	56,044,576	100.0	XXX	XXX	54,126,709	1,917,867
11.8 Line 11.7 as a % of Col. 7	19.7	51.0	23.4	4.3	1.6	.0	100.0	XXX	XXX	XXX	96.6	3.4
12. Total Bonds Prior Year												
12.1 Issuer Obligations	24,501,039	19,645,429	7,673,747			XXX	XXX	XXX	51,820,215	100.0	50,967,128	853,087
12.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX	.0	.0		
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	.0	.0		
12.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	.0	.0		
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	XXX	XXX	.0	.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	24,501,039	19,645,429	7,673,747	.0	.0	.0	XXX	XXX	51,820,215	100.0	50,967,128	853,087
12.8 Line 12.7 as a % of Col. 9	47.3	37.9	14.8	.0	.0	.0	XXX	XXX	100.0	XXX	98.4	1.6
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	10,427,623	24,002,400	10,099,125	89,843		XXX	44,618,992	79.6	50,967,128	98.4	44,618,992	XXX
13.2 Residential Mortgage-Backed Securities	540,085	2,546,505	2,158,031	2,342,027	892,956	XXX	8,479,604	15.1	.0	.0	8,479,604	XXX
13.3 Commercial Mortgage-Backed Securities		367,115	577,939			XXX	945,054	1.7	.0	.0	945,054	XXX
13.4 Other Loan-Backed and Structured Securities	19,506	16,771	46,781			XXX	83,059	.1	.0	.0	83,059	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	XXX
13.6 Bank Loans						XXX	.0	.0	XXX	XXX	.0	XXX
13.7 Totals	10,987,214	26,932,792	12,881,877	2,431,870	892,956	.0	54,126,709	96.6	50,967,128	98.4	54,126,709	XXX
13.8 Line 13.7 as a % of Col. 7	20.3	49.8	23.8	4.5	1.6	.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	19.6	48.1	23.0	4.3	1.6	.0	96.6	XXX	XXX	XXX	96.6	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations		1,372,153	199,233			XXX	1,571,386	2.8	853,087	1.6	XXX	1,571,386
14.2 Residential Mortgage-Backed Securities						XXX	.0	.0	.0	.0	XXX	.0
14.3 Commercial Mortgage-Backed Securities	15,584	62,336	22,077			XXX	99,998	.2	.0	.0	XXX	99,998
14.4 Other Loan-Backed and Structured Securities	21,845	224,638				XXX	246,484	.4	.0	.0	XXX	246,484
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	XXX	.0
14.6 Bank Loans						XXX	.0	.0	XXX	XXX	XXX	.0
14.7 Totals	37,429	1,659,128	221,310	.0	.0	.0	1,917,867	3.4	853,087	1.6	XXX	1,917,867
14.8 Line 14.7 as a % of Col. 7	.2	86.5	11.5	.0	.0	.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	.1	3.0	.4	.0	.0	.0	3.4	XXX	XXX	XXX	XXX	3.4

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.....	4,479,758	4,479,758			
2. Cost of short-term investments acquired.....	12,405,697	12,405,697			
3. Accrual of discount.....	71,045	71,045			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	(563)	(563)			
6. Deduct consideration received on disposals.....	14,484,010	14,484,010			
7. Deduct amortization of premium.....	0				
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).....	2,471,927	2,471,927	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	2,471,927	2,471,927	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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	10,724,539	6,997,848	3,726,691	
2. Cost of cash equivalents acquired.....	47,566,815	4,794,636	42,772,179	
3. Accrual of discount.....	4,897	4,897		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	27	27		
6. Deduct consideration received on disposals.....	55,259,802	11,198,561	44,061,241	
7. Deduct amortization of premium.....	0			
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).....	3,036,476	598,847	2,437,629	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	3,036,476	598,847	2,437,629	0

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

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

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
97MSCM 3D 9	BABSON CAPITAL FLOATING RATE INCOME FUND			USA...	Barings.....		03/29/2018		3,524,369	3,368,184	3,524,369	(156,186)	.....	.....	.....	.....	.....50,567	.....	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....									3,524,369	3,368,184	3,524,369	(156,186)	0	0	0	0	50,567	0	XXX
Any Other Class of Assets - Unaffiliated																			
97MSCN 75 0	MARTINGALE INVST TR SER 1.....			USA...	MARTINGALE INVESTMENT TRUST.....		02/28/2018		6,500,000	6,346,006	6,500,000	(153,994)	.....	.....	.....	.....	.....	.....	.....
4299999. Total - Any Other Class of Asset - Unaffiliated.....									6,500,000	6,346,006	6,500,000	(153,994)	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....									10,024,369	9,714,189	10,024,369	(310,180)	0	0	0	0	50,567	0	XXX
4699999. Totals.....									10,024,369	9,714,189	10,024,369	(310,180)	0	0	0	0	50,567	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2		Location		5	6	7	8	9	10	11
			3	4							
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated											
97MSCM 3D 9	BABSON CAPITAL FLOATING RATE INCOME FUND.....			USA.....	BABSON CAPITAL FLOATING RATE INCOME FUND.....	03/29/2018.		3,500,000	150,082	.....	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....								3,500,000	150,082	0	XXX
Any Other Class of Assets - Unaffiliated											
97MSCN 75 0	MARTINGALE INVST TR SER 1.....			USA.....	MARTINGALE INVST TR SER 1.....	02/28/2018.		6,500,000	.....	.....	.....
4299999. Total - Any Other Class of Assets - Unaffiliated.....								6,500,000	0	0	XXX
4499999. Subtotal - Unaffiliated.....								10,000,000	150,082	0	XXX
4699999. Totals.....								10,000,000	150,082	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
97MSCM 3D 9	BABSON CAPITAL FLOATING RATE INCOME FUND.....	USA	Barings.....		03/29/2018.	10/22/2018.						0		125,713	106,110		(19,603)	(19,603)	97,593
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....							0	0	0	0	0	0	0	125,713	106,110	0	(19,603)	(19,603)	97,593
4499999. Subtotal - Unaffiliated.....							0	0	0	0	0	0	0	125,713	106,110	0	(19,603)	(19,603)	97,593
4699999. Totals.....							0	0	0	0	0	0	0	125,713	106,110	0	(19,603)	(19,603)	97,593

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	n	Bond CHAR	NAIC Designation and Administrative Symbol	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	3F	5				1		1,485,234	96.598	1,448,970	1,500,000	1,486,658		1,349			2.250	2.362	MN	4,382	33,750	12/11/2017.	11/15/2027.
912828	4J	6				1		797,688	99.734	797,872	800,000	798,431		743			2.375	2.526	AO	3,254	9,500	05/10/2018.	04/30/2020.
912828	4L	1				1		2,192,523	101.027	2,222,594	2,200,000	2,193,442		919			2.750	2.824	AO	10,362	30,250	05/10/2018.	04/30/2023.
912828	4X	5				1		1,585,000	101.121	1,617,936	1,600,000	1,585,781		781			2.750	2.955	FA	14,950		09/21/2018.	08/31/2023.
912828	B6	6				1		1,489,688	101.070	1,516,050	1,500,000	1,489,914		226			2.750	2.892	FA	15,581		11/19/2018.	02/15/2024.
912828	D2	3				1		1,988,281	99.734	1,994,426	2,000,000	1,999,199		2,412			1.625	1.748	AO	5,566	32,500	04/24/2014.	04/30/2019.
912828	G3	8				1		1,498,008	98.277	1,474,155	1,500,000	1,498,302		278			2.250	2.271	MN	4,382	33,750	12/11/2017.	11/15/2024.
912828	L5	7				1		984,844	97.359	973,590	1,000,000	988,352		2,966			1.750	2.075	MS	4,471	17,500	10/25/2017.	09/30/2022.
912828	PC	8				1		1,993,750	100.184	2,003,680	2,000,000	1,994,108		358			2.625	2.788	MN	6,816		11/19/2018.	11/15/2020.
912828	VS	6				1		2,967,654	99.969	2,999,070	3,000,000	2,970,706		3,052			2.500	2.726	FA	28,329	37,500	06/28/2018.	08/15/2023.
912828	XQ	8				1		1,946,874	98.352	1,967,040	2,000,000	1,953,173		6,299			2.000	2.690	JJ	16,739	20,000	06/28/2018.	07/31/2022.
0199999. U.S. Government - Issuer Obligations								18,929,544	XXX	19,015,383	19,100,000	18,958,066	0	19,383	0	0	XXX	XXX	XXX	114,833	214,750	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
38378U	8L	4				4	1	74,224	100.615	74,240	73,786	74,227		3			2.964	2.844	MON	67	350	11/05/2018.	12/20/2064.
0299999. U.S. Government - Residential Mortgage-Backed Securities								74,224	XXX	74,240	73,786	74,227	0	3	0	0	XXX	XXX	XXX	67	350	XXX	XXX
0599999. Total - U.S. Government								19,003,768	XXX	19,089,624	19,173,786	19,032,294	0	19,386	0	0	XXX	XXX	XXX	114,899	215,100	XXX	XXX
All Other Governments - Issuer Obligations																							
68323A	BK	9		C		1FE		194,308	98.534	197,068	200,000	195,147		839			2.450	3.190	JD	27	4,900	05/09/2018.	06/29/2022.
748148	PB	3		C		1FE		744,066	118.482	710,892	600,000	719,496		(23,132)			7.500	2.795	JJ	20,750	41,250	05/09/2018.	07/15/2023.
0699999. All Other Governments - Issuer Obligations								938,374	XXX	907,960	800,000	914,642	0	(22,293)	0	0	XXX	XXX	XXX	20,777	46,150	XXX	XXX
1099999. Total - All Other Governments								938,374	XXX	907,960	800,000	914,642	0	(22,293)	0	0	XXX	XXX	XXX	20,777	46,150	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
605581	HK	6				1FE		250,000	99.506	248,765	250,000	250,000					2.831	2.830	JD	590	7,078	12/07/2016.	12/01/2023.
1199999. U.S. States, Territories & Possessions - Issuer Obligations								250,000	XXX	248,765	250,000	250,000	0	0	0	0	XXX	XXX	XXX	590	7,078	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)								250,000	XXX	248,765	250,000	250,000	0	0	0	0	XXX	XXX	XXX	590	7,078	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																							
3133EF	LA	3				1		250,088	98.864	247,160	250,000	250,018		(22)			1.240	1.231	AO	594	3,100	10/15/2015.	10/22/2019.
451174	AD	8				1FE		91,831	93.857	93,857	100,000	91,987		156			2.952	3.958	MS	984		10/09/2018.	09/01/2028.
59261E	AH	2				1,2	1FE	296,838	99.072	297,216	300,000	297,257		419			2.723	3.000	JJ	4,085	4,085	06/06/2018.	07/01/2022.
59261E	AM	1				1,2	1FE	400,000	99.410	397,640	400,000	400,000					3.218	3.218	JJ	6,436	6,436	05/31/2018.	07/01/2026.
64971X	DZ	8				1	1FE	151,139	100.993	151,490	150,000	151,089		(50)			3.750	3.657	MN	938	2,359	06/26/2018.	05/01/2028.
67755W	AY	1				2	1	350,859	102.679	308,037	300,000	312,034		(15,957)			6.520	1.112	AO	4,890	19,560	07/14/2016.	10/01/2028.
73358W	AJ	3					1FE	90,165	121.417	91,063	75,000	89,843		(322)			6.040	3.807	JD	378	2,265	09/12/2018.	12/01/2029.
899154	BB	3				2	1FE	100,000	102.280	102,280	100,000	100,000					4.109	4.109	JD	342	1,781	06/01/2018.	06/01/2029.
914729	QU	5					1FE	299,076	101.293	303,879	300,000	299,130		54			3.148	3.208	AO	1,994	4,722	09/05/2018.	04/15/2024.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations								2,029,995	XXX	1,992,621	1,975,000	1,991,358	0	(15,722)	0	0	XXX	XXX	XXX	20,640	44,307	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 - Residential Mortgage-Backed Securities																							
3128MJ	3W	8				4	1	2,152,481	97.490	2,183,845	2,240,071	2,155,307		2,826			3.000	3.501	MON	5,600	39,340	05/09/2018.	04/01/2048.
3132XY	XM	4				4	1	382,641	99.976	388,036	388,130	382,732		91			3.500	3.691	MON	1,132	7,959	05/22/2018.	05/01/2048.
31418C	NE	0				4	1	2,017,947	101.967	2,024,971	1,985,908	2,017,162		(785)			4.000	3.741	MON	6,620	46,764	05/09/2018.	08/01/2047.
31418C	U7	7				4	1	1,506,123	100.007	1,521,443	1,521,337	1,506,199		76			3.500	3.627	MON	4,437	31,232	05/09/2018.	03/01/2048.

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 and Administrative Symbol	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
31418C V2 7	FN MA3332 - RMBS.....			.....	..	.....4	1	2,281,725	...100.008	2,304,957	2,304,773	2,281,925	.....	.....200	.....	.....	.....3.500	3.626	MON...	6,722	47,277	05/09/2018.	04/01/2048.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			.....	..	.....	.....	.....8,340,918	XXX	8,423,254	8,440,219	8,343,325	0	2,407	0	0	XXX	XXX	XXX	24,511	172,572	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....			.....	..	.....	.....	.....10,370,913	XXX	10,415,875	10,415,219	10,334,683	0	(13,315)	0	0	XXX	XXX	XXX	45,151	216,879	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

001055	AM	4	AFLAC INC.....	.....	..	.....1	1FE	251,348	...99.922	249,805	250,000	251,210	.....	.....(137)	.....	.....	.....3.625	3.533	MN.....	1,158	9,063	03/13/2018.	11/15/2024.
00206R	FZ	0	AT&T INC.....	.....	..	.....9	2FE	100,000	...99.360	99,360	100,000	100,000	.....	.....	.....	.....	.....3.488	3.540	MJSD.....	281	1,354	06/21/2018.	06/01/2021.
00287Y	AX	7	ABBVIE INC.....	.....	..	.....1,2	2FE	244,588	...96.358	240,895	250,000	246,162	.....	.....809	.....	.....	.....2.850	3.230	MN.....	930	7,125	01/09/2017.	05/14/2023.
009158	AR	7	AIR PRODUCTS AND CHEMICALS INC.....	.....	..	.....1	1FE	397,944	...99.801	399,204	400,000	398,106	.....	.....162	.....	.....	.....3.000	3.176	MN.....	1,933	6,000	10/02/2018.	11/03/2021.
018490	AN	2	ALLERGAN INC.....	.....	C	1	2FE	617,760	...99.910	599,460	600,000	604,996	.....	.....(2,823)	.....	.....	.....3.375	2.870	MS.....	5,963	20,250	03/24/2014.	09/15/2020.
031162	BD	1	AMGEN INC.....	.....	..	.....1	2FE	151,781	...100.445	150,668	150,000	151,316	.....	.....(464)	.....	.....	.....3.450	2.931	AO.....	1,294	2,588	05/09/2018.	10/01/2020.
035242	AA	4	ANHEUSER-BUSCH INBEV FINANCE INC.....	.....	C	1	2FE	299,367	...95.178	285,534	300,000	299,498	.....	.....120	.....	.....	.....2.625	2.669	JJ.....	3,588	7,875	11/30/2017.	01/17/2023.
037411	AP	0	APACHE CORP.....	.....	..	.....	2FE	630,455	...101.855	509,275	500,000	513,222	.....	.....(25,969)	.....	.....	.....7.625	2.276	JJ.....	19,063	38,125	04/14/2014.	07/01/2019.
037833	AQ	3	APPLE INC.....	.....	..	.....1	1FE	250,573	...99.782	249,455	250,000	250,043	.....	.....(121)	.....	.....	.....2.100	2.050	MN.....	802	5,250	06/18/2014.	05/06/2019.
05253J	AT	8	AUSTRALIA AND NEW ZEALAND BANKING GROUP.....	.....	C	.....	1FE	244,460	...98.424	246,060	250,000	245,817	.....	.....1,357	.....	.....	.....2.250	3.187	MN.....	813	2,813	05/15/2018.	11/09/2020.
06051G	FS	3	BANK OF AMERICA CORP.....	.....	..	.....	1FE	297,525	...98.926	296,778	300,000	297,730	.....	.....205	.....	.....	.....3.875	4.007	FA.....	4,844	5,813	05/09/2018.	08/01/2025.
09659W	2E	3	BNP PARIBAS SA.....	.....	C	.....	1FE	196,690	...96.951	193,902	200,000	197,106	.....	.....416	.....	.....	.....3.500	3.880	MS.....	2,333	3,500	05/09/2018.	03/01/2023.
09681L	AG	5	BOC AVIATION LTD.....	.....	C	9	1FE	201,460	...100.296	200,592	200,000	201,148	.....	.....(312)	.....	.....	.....3.608	3.398	FMAN.....	1,203	3,481	05/10/2018.	05/02/2021.
097023	AW	5	BOEING CO.....	.....	..	.....1	1FE	445,564	...100.484	376,815	375,000	377,980	.....	.....(14,663)	.....	.....	.....6.000	2.020	MS.....	6,625	22,500	03/12/2014.	03/15/2019.
12189L	AQ	4	BURLINGTON NORTHERN SANTA FE LLC.....	.....	..	.....1,2	1FE	316,662	...102.696	308,088	300,000	312,178	.....	.....(2,549)	.....	.....	.....3.850	2.865	MS.....	3,850	11,550	03/17/2017.	09/01/2023.
122014	AH	6	BURLINGTON RESOURCES INC.....	.....	..	.....	1FE	647,635	...123.207	616,035	500,000	630,539	.....	.....(17,096)	.....	.....	.....8.200	3.482	MS.....	12,072	41,000	01/30/2018.	03/15/2025.
126650	CV	0	CVS HEALTH CORP.....	.....	..	.....1,2	2FE	149,259	...98.930	148,395	150,000	149,355	.....	.....96	.....	.....	.....3.700	3.812	MS.....	1,727	2,775	05/09/2018.	03/09/2023.
130789	AE	0	CALIFORNIA WATER SERVICE CO.....	.....	..	.....	1FE	452,000	...100.924	403,696	400,000	404,911	.....	.....(14,636)	.....	.....	.....5.875	2.132	MN.....	3,917	23,500	09/10/2015.	05/01/2019.
151020	AJ	3	CELGENE CORP.....	.....	..	.....1	2FE	302,919	...100.455	301,365	300,000	302,660	.....	.....(259)	.....	.....	.....4.000	3.789	FA.....	4,533	6,000	06/21/2018.	08/15/2023.
166764	BT	6	CHEVRON CORP.....	.....	..	.....1,2	1FE	253,180	...97.593	243,983	250,000	252,663	.....	.....(487)	.....	.....	.....2.895	2.667	MS.....	2,372	7,238	12/06/2017.	03/03/2024.
172967	KG	5	CITIGROUP INC.....	.....	..	.....	2FE	242,648	...96.146	240,365	250,000	243,186	.....	.....539	.....	.....	.....3.700	4.151	JJ.....	4,342	4,625	05/09/2018.	01/12/2026.
20271R	AM	2	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK).....	.....	C	1	1FE	245,265	...98.536	246,340	250,000	246,435	.....	.....1,170	.....	.....	.....2.400	3.207	MN.....	983	3,000	05/15/2018.	11/02/2020.
21685W	BT	3	RABOBANK NEDERLAND.....	.....	C	.....	1FE	103,287	...102.354	102,354	100,000	102,534	.....	.....(753)	.....	.....	.....4.500	3.199	JJ.....	2,125	2,250	05/10/2018.	01/11/2021.
21688A	AE	2	RABOBANK NEDERLAND (NEW YORK BRANCH).....	.....	C	.....	1FE	247,208	...98.041	245,103	250,000	247,352	.....	.....144	.....	.....	.....3.375	3.562	MN.....	938	4,219	08/16/2018.	05/21/2025.
244199	BC	8	DEERE & CO.....	.....	..	.....	1FE	724,037	...101.069	656,949	650,000	661,002	.....	.....(13,709)	.....	.....	.....4.375	2.196	AO.....	5,924	28,438	05/09/2014.	10/16/2019.
26441C	BA	2	DUKE ENERGY CORP NEW.....	.....	..	.....9	2FE	100,000	...99.524	99,524	100,000	100,000	.....	.....	.....	.....	.....3.114	3.154	FMAN.....	415	1,428	05/11/2018.	05/14/2021.
26884U	AA	7	EPR PROPERTIES.....	.....	..	.....1,2	2FE	102,887	...103.120	103,120	100,000	102,631	.....	.....(256)	.....	.....	.....5.250	4.569	JJ.....	2,421	2,625	07/11/2018.	07/15/2023.
291011	BF	0	EMERSON ELECTRIC CO.....	.....	..	.....1,2	1FE	294,312	...98.628	295,884	300,000	295,125	.....	.....813	.....	.....	.....2.625	3.214	JD.....	656	3,938	06/26/2018.	12/01/2021.
29364D	AR	1	ENTERGY ARKANSAS INC.....	.....	..	.....1,2	1FE	249,250	...98.892	247,230	250,000	249,373	.....	.....123	.....	.....	.....3.050	3.111	JD.....	635	7,625	02/13/2018.	06/01/2023.
345397	VU	4	FORD MOTOR CREDIT CO LLC.....	.....	..	.....	2FE	212,522	...102.557	205,114	200,000	210,172	.....	.....(2,350)	.....	.....	.....5.875	3.792	FA.....	4,863	5,875	05/09/2018.	08/02/2021.
369550	AW	8	GENERAL DYNAMICS CORP.....	.....	..	.....1,2	1FE	484,065	...94.208	471,040	500,000	487,017	.....	.....2,628	.....	.....	.....1.875	2.473	FA.....	3,542	9,375	11/14/2017.	08/15/2023.
37045X	AY	2	GENERAL MOTORS FINANCIAL COMPANY INC.....	.....	..	.....1,2	2FE	99,617	...98.759	98,759	100,000	99,729	.....	.....112	.....	.....	.....3.200	3.383	JJ.....	1,493	1,600	05/09/2018.	07/13/2020.
37331N	AB	7	GEORGIA-PACIFIC LLC.....	.....	..	.....1	1FE	579,375	...103.617	518,085	500,000	524,387	.....	.....(12,832)	.....	.....	.....5.400	2.653	MN.....	4,500	27,000	07/01/2014.	11/01/2020.
380956	AD	4	GOLDCORP INC.....	.....	C	1,2	2FE	148,050	...99.072	148,608	150,000	148,150	.....	.....100	.....	.....	.....3.700	4.022	MS.....	1,634	.....	10/03/2018.	03/15/2023.
38141G	WK	6	GOLDMAN SACHS GROUP INC.....	.....	..	.....2	1FE	253,043	...97.594	243,985	250,000	252,562	.....	.....(481)	.....	.....	.....3.801	3.538	MJSD.....	713	6,243	05/09/2018.	06/05/2023.
404280	BA	6	HSBC HOLDINGS PLC.....	.....	C	.....	1FE	348,656	...99.429	348,002	350,000	348,817	.....	.....161	.....	.....	.....3.600	3.684	MN.....	1,260	12,600	05/09/2018.	05/25/2023.
41283L	AT	2	HARLEY-DAVIDSON FINANCIAL SERVICES INC.....	.....	..	.....1	1FE	100,000	...99.999	99,999	100,000	100,000	.....	.....	.....	.....	.....3.647	3.698	MJSD.....	344	.....	11/26/2018.	03/02/2021.
438516	BD	7	HONEYWELL INTERNATIONAL INC.....	.....	..	.....1	1FE	263,550	...101.131	252,828	250,000	260,464	.....	.....(1,982)	.....	.....	.....3.350	2.441	JD.....	698	8,375	06/02/2017.	12/01/2023.

E10.1

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
			F o r e i g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	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
CUSIP Identification		Description	Code																				
452308	AJ	8	ILLINOIS TOOL WORKS INC.....	.....	..	.....1	1FE	301,063	...100.764	251,910	250,000	252,590	(10,387)	.....	.....6.250	2.017	AO.....	3,906	15,625	02/19/2014.	04/01/2019.		
452308	AU	3	ILLINOIS TOOL WORKS INC.....	.....	..	.....1	1FE	249,003	...99.843	249,608	250,000	249,962	232	.....	.....1.950	2.045	MS.....	1,625	4,875	09/23/2014.	03/01/2019.		
458140	BD	1	INTEL CORP.....	.....	..	.....1,2	1FE	556,094	...97.558	536,569	550,000	555,151	(902)	.....	.....2.875	2.681	MN.....	2,196	18,688	12/13/2017.	05/11/2024.		
46625H	KC	3	JPMORGAN CHASE & CO.....	.....	..	.....2	1FE	286,056	...95.271	285,813	300,000	287,248	1,192	.....	.....3.125	3.920	JJ.....	4,115	4,688	05/09/2018.	01/23/2025.		
46849L	TC	5	JACKSON NATIONAL LIFE GLOBAL FUNDING.....	.....	C	.....	.....1FE	99,806	...100.533	100,533	100,000	99,820	14	.....	.....3.875	3.907	JD.....	215	1,938	06/06/2018.	06/11/2025.		
494368	BN	2	KIMBERLY LEASING CORP.....	.....	..	.....1	1FE	248,750	...99.581	248,953	250,000	249,897	262	.....	.....1.900	2.007	MN.....	515	4,750	06/10/2014.	05/22/2019.		
50077L	AJ	5	KRAFT HEINZ FOODS CO.....	.....	..	.....1,2	2FE	99,076	...98.549	98,549	100,000	99,212	136	.....	.....3.500	3.740	JJ.....	1,614	1,750	05/09/2018.	07/15/2022.		
532457	BF	4	ELI LILLY AND CO.....	.....	..	.....1	1FE	249,433	...99.773	249,433	250,000	249,975	123	.....	.....1.950	2.000	MS.....	1,435	4,875	06/12/2014.	03/15/2019.		
539439	AK	5	LLOYDS BANKING GROUP PLC.....	.....	C	.....	.....1FE	198,594	...98.063	196,126	200,000	198,872	278	.....	.....3.100	3.336	JJ.....	3,014	3,100	05/09/2018.	07/06/2021.		
539439	AQ	2	LLOYDS BANKING GROUP PLC.....	.....	C	2,5	1FE	184,306	...88.952	177,904	200,000	185,072	766	.....	.....3.574	4.523	MN.....	1,072	3,574	05/09/2018.	11/07/2028.		
539830	AT	6	LOCKHEED MARTIN CORP.....	.....	..	.....1	2FE	273,403	...101.160	252,900	250,000	253,734	(4,200)	.....	.....4.250	2.503	MN.....	1,358	10,625	01/27/2014.	11/15/2019.		
58013M	EL	4	MCDONALDS CORP.....	.....	..	.....1	2FE	261,683	...101.194	252,985	250,000	256,784	(2,742)	.....	.....3.625	2.446	MN.....	1,032	9,063	03/06/2017.	05/20/2021.		
585055	BS	4	MEDTRONIC INC.....	.....	C	1	1FE	500,485	...99.605	498,025	500,000	500,468	(17)	.....	.....3.500	3.483	MS.....	5,153	8,750	08/28/2018.	03/15/2025.		
594918	BW	3	MICROSOFT CORP.....	.....	..	.....1,2	1FE	97,910	...98.848	98,848	100,000	98,249	339	.....	.....2.400	2.996	FA.....	967	1,200	05/10/2018.	02/06/2022.		
606822	AP	9	MITSUBISHI UFJ FINANCIAL GROUP INC.....	.....	C	.....	.....1FE	96,473	...97.183	97,183	100,000	96,980	507	.....	.....2.665	3.575	JJ.....	1,155	1,333	05/09/2018.	07/25/2022.		
60687Y	AP	4	MIZUHO FINANCIAL GROUP INC.....	.....	C	.....	.....1FE	198,088	...99.788	199,576	200,000	198,331	243	.....	.....3.549	3.767	MS.....	2,287	3,549	05/09/2018.	03/05/2023.		
617446	8C	6	MORGAN STANLEY.....	.....	..	.....1	1FE	199,730	...98.655	197,310	200,000	199,760	30	.....	.....4.000	4.021	JJ.....	3,511	4,000	05/09/2018.	07/23/2025.		
61945C	AF	0	MOSAIC CO.....	.....	..	.....1,2	2FE	173,663	...97.647	170,882	175,000	173,927	261	.....	.....3.250	3.421	MN.....	727	5,719	12/21/2017.	11/15/2022.		
63254A	AX	6	NATIONAL AUSTRALIA BANK LTD (NEW YORK B.....	.....	C	.....	.....1FE	245,588	...98.337	245,843	250,000	246,616	1,028	.....	.....2.500	3.194	JJ.....	2,934	3,125	05/09/2018.	01/12/2021.		
65339K	AQ	3	NEXTERA ENERGY CAPITAL HOLDINGS INC.....	.....	..	.....2FE	.....	.....100,285	...100.198	100,198	100,000	100,230	(55)	.....	.....3.342	3.199	MS.....	1,114	204	08/06/2018.	09/01/2020.		
655844	BJ	6	NORFOLK SOUTHERN CORP.....	.....	..	.....1,2	2FE	314,079	...99.325	297,975	300,000	307,896	(2,524)	.....	.....3.000	2.090	AO.....	2,250	9,000	06/30/2016.	04/01/2022.		
67077M	AJ	7	NUTRIEN LTD.....	.....	C	1,2	2FE	258,338	...96.529	241,323	250,000	255,077	(1,000)	.....	.....3.150	2.540	AO.....	1,969	3,938	07/25/2016.	10/01/2022.		
67080L	AA	3	NUVEEN LLC.....	.....	..	.....1,2	1FE	99,403	...103.043	103,043	100,000	99,413	10	.....	.....4.000	4.073	MN.....	767	.....	10/17/2018.	11/01/2028.		
68389X	AQ	8	ORACLE CORP.....	.....	..	.....1	1FE	223,023	...99.976	219,947	220,000	220,024	(634)	.....	.....2.375	2.083	JJ.....	2,409	5,225	01/16/2014.	01/15/2019.		
695156	AQ	2	PACKAGING CORP OF AMERICA.....	.....	..	.....1,2	2FE	415,284	...102.507	410,028	400,000	413,899	(1,385)	.....	.....4.500	3.670	MN.....	3,000	9,000	06/27/2018.	11/01/2023.		
709599	AU	8	PENSKE TRUCK LEASING CO LP.....	.....	..	.....1,2	2FE	99,566	...99.501	99,501	100,000	99,660	94	.....	.....3.200	3.429	JJ.....	1,476	.....	07/23/2018.	07/15/2020.		
718172	AT	6	PHILIP MORRIS INTERNATIONAL INC.....	.....	..	.....	.....1FE	96,212	...96.363	96,363	100,000	96,746	534	.....	.....2.500	3.459	FA.....	896	1,250	05/09/2018.	08/22/2022.		
718546	AC	8	PHILLIPS 66.....	.....	..	.....1	1FE	264,440	...102.663	256,658	250,000	259,542	(2,758)	.....	.....4.300	3.056	AO.....	2,688	10,750	03/09/2017.	04/01/2022.		
74005P	BF	0	PRAXAIR INC.....	.....	C	1,2	1FE	251,838	...98.011	245,028	250,000	251,475	(351)	.....	.....2.700	2.540	FA.....	2,438	6,750	12/15/2017.	02/21/2023.		
755111	BT	7	RAYTHEON CO.....	.....	..	.....1	1FE	257,818	...100.311	250,778	250,000	252,340	(1,266)	.....	.....3.125	2.585	AO.....	1,649	7,813	06/17/2014.	10/15/2020.		
774341	AE	1	ROCKWELL COLLINS INC.....	.....	..	.....1,2	2FE	302,907	...99.580	298,740	300,000	302,566	(341)	.....	.....3.700	3.502	JD.....	493	11,100	04/12/2018.	12/15/2023.		
833034	AH	4	SNAP-ON INC.....	.....	..	.....1	1FE	406,840	...107.303	375,561	350,000	382,650	(11,729)	.....	.....6.125	2.482	MS.....	7,146	21,438	11/23/2016.	09/01/2021.		
857477	BC	6	STATE STREET CORP.....	.....	..	.....2,5	1FE	100,000	...100.238	100,238	100,000	100,000	.....	.....	.....3.776	3.777	JD.....	294	.....	11/28/2018.	12/03/2024.		
863667	AF	8	STRYKER CORP.....	.....	..	.....1,2	1FE	506,800	...99.576	497,880	500,000	505,866	(934)	.....	.....3.375	3.126	MN.....	2,156	16,875	01/31/2018.	05/15/2024.		
882508	AU	8	TEXAS INSTRUMENTS INC.....	.....	..	.....1	1FE	245,750	...99.193	247,983	250,000	249,490	853	.....	.....1.650	2.000	FA.....	1,696	4,125	06/11/2014.	08/03/2019.		
89152U	AF	9	TOTAL CAPITAL SA.....	.....	C	.....	.....1FE	102,904	...102.112	102,112	100,000	102,249	(655)	.....	.....4.125	2.998	JJ.....	1,753	2,063	05/10/2018.	01/28/2021.		
90327Q	D2	2	USAA CAPITAL CORP.....	.....	..	.....1	1FE	149,805	...99.901	149,852	150,000	149,853	48	.....	.....3.000	3.067	JJ.....	2,288	.....	06/26/2018.	07/01/2020.		
90331H	NV	1	US BANK NA.....	.....	..	.....2	1FE	249,750	...99.795	249,488	250,000	249,770	20	.....	.....3.400	3.422	JJ.....	3,707	.....	07/19/2018.	07/24/2023.		
92343V	EN	0	VERIZON COMMUNICATIONS INC.....	.....	..	.....1	2FE	192,478	...97.041	194,082	200,000	193,114	636	.....	.....3.376	4.016	FA.....	2,551	3,376	05/09/2018.	02/15/2025.		
949746	RW	3	WELLS FARGO & CO.....	.....	..	.....	.....1FE	231,393	...93.184	232,960	250,000	232,689	1,297	.....	.....3.000	4.107	AO.....	1,438	3,750	05/09/2018.	04/22/2026.		
983919	AG	6	XILINX INC.....	.....	..	.....1	1FE	249,715	...99.777	249,443	250,000	249,987	62	.....	.....2.125	2.150	MS.....	1,564	5,313	06/18/2014.	03/15/2019.		
98956P	AA	0	ZIMMER HOLDINGS INC.....	.....	..	.....1	2FE	676,296	...101.162	606,972	600,000	612,781	(13,746)	.....	.....4.625	2.250	MN.....	2,390	27,750	02/27/2014.	11/30/2019.		

SCHEDULE D - PART 1

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

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
							NAIC Designation and Administrative Symbol																
CUSIP Identification								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
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							21,563,062	XXX	20,777,748	20,770,000	21,005,537	0	(149,588)	0	0	XXX	XXX	XXX	203,747	617,955	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
73316P	AG	5	POPLR 044 AV1 - CMO/RMBS.....			4	1FE	62,022	99.156	62,316	62,847	62,052		30			3.186	3.735	MON...	33	157	11/29/2018.	09/25/2034.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							62,022	XXX	62,316	62,847	62,052	0	30	0	0	XXX	XXX	XXX	33	157	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
06054M	AC	7	BACM 16UB10 ASB - CMBS.....			4	1FE	245,266	98.981	247,453	250,000	245,645		380			3.019	3.417	MON...	629	3,271	08/22/2018.	07/16/2049.
12515G	AE	7	CD 17CD3 AAB - CMBS.....			4	1FE	99,324	100.987	100,987	100,000	99,378		54			3.453	3.589	MON...	288	2,014	05/15/2018.	02/11/2050.
17290Y	AS	7	CGCMT 16C1 AAB - CMBS.....			4	1FE	97,586	99.142	99,142	100,000	97,840		254			3.003	3.517	MON...	250	1,752	05/15/2018.	05/12/2049.
17291D	AE	3	CGCMT 18C5 AAB - CMBS.....			4	1FE	102,996	104.568	104,568	100,000	102,798		(199)			4.148	3.692	MON...	346	2,074	06/07/2018.	06/12/2051.
45378Y	AA	2	IPT 18INDP A - CMBS.....			4	1FE	99,997	100.764	100,764	100,000	99,998		0			3.763	3.763	N/A.....	314	1,881	06/21/2018.	07/01/2032.
46644Y	AU	4	JPMBB 15C31 A3 - CMBS.....			4	1FE	100,414	101.747	101,747	100,000	100,395		(19)			3.801	3.737	MON...	317	634	10/01/2018.	08/17/2048.
61690Y	BS	0	MSC 16BNK2 ASB - CMBS.....			4	1FE	96,473	98.041	98,041	100,000	96,807		335			2.860	3.542	MON...	238	1,668	05/15/2018.	11/18/2049.
61767Y	AW	0	MSC 18H3 ASB - CMBS.....			4	1FE	102,996	104.540	104,540	100,000	102,815		(181)			4.120	3.654	MON...	343	1,717	06/27/2018.	07/17/2051.
94989Y	BA	0	WFCM 16C32 ASB - CMBS.....			4	1FE	99,313	100.082	100,082	100,000	99,375		62			3.324	3.471	MON...	277	1,939	05/15/2018.	01/17/2059.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							1,044,365	XXX	1,057,324	1,050,000	1,045,052	0	687	0	0	XXX	XXX	XXX	3,002	16,950	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
22822R	BF	6	CROCAS 181 C - ABS.....				1FE	150,000	99.689	149,534	150,000	150,000					3.720	3.720	MON...	248	2,387	06/26/2018.	07/15/2043.
26829G	AA	6	ECMC 182 A - ABS.....			4	1FE	96,484	99.880	96,492	96,608	96,484		0			3.137	3.187	MON...	51	654	10/04/2018.	09/25/2068.
84858D	AA	6	SPIRIT AIRLINES CLASS A PASS THROUGH CER.....			1	1FE	83,058	98.180	81,588	83,100	83,059		0			4.100	4.106	AO.....	852	1,771	08/02/2018.	10/01/2029.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							329,542	XXX	327,613	329,708	329,542	0	0	0	0	XXX	XXX	XXX	1,150	4,812	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....							22,998,990	XXX	22,225,001	22,212,555	22,442,183	0	(148,871)	0	0	XXX	XXX	XXX	207,932	639,874	XXX	XXX
Totals																							
7799999.	Total - Issuer Obligations.....							43,710,974	XXX	42,942,478	42,895,000	43,119,603	0	(168,220)	0	0	XXX	XXX	XXX	360,586	930,240	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities.....							8,477,164	XXX	8,559,810	8,576,852	8,479,604	0	2,441	0	0	XXX	XXX	XXX	24,612	173,079	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities.....							1,044,365	XXX	1,057,324	1,050,000	1,045,052	0	687	0	0	XXX	XXX	XXX	3,002	16,950	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities.....							329,542	XXX	327,613	329,708	329,542	0	0	0	0	XXX	XXX	XXX	1,150	4,812	XXX	XXX
8399999.	Grand Total - Bonds.....							53,562,045	XXX	52,887,224	52,851,560	52,973,802	0	(165,092)	0	0	XXX	XXX	XXX	389,350	1,125,081	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
084670	70	2			2,450,000	500,241	204.180	500,241	142,035				14,602		14,602		L	07/16/2007.
15135U	10	9		C	29,110,000	204,643	7.030	204,643	166,468		3,787		(61,131)		(61,131)		L	12/14/2009.
166764	10	0			4,125,000	448,759	108.790	448,759	292,109		18,480		(67,650)		(67,650)		L	09/14/2009.
17275R	10	2			6,800,000	294,644	43.330	294,644	143,587		8,704		34,204		34,204		L	11/14/2013.
219350	10	5			9,000,000	271,890	30.210	271,890	125,376		8,316		(16,020)		(16,020)		L	10/09/2013.
30231G	10	2			6,500,000	443,235	68.190	443,235	485,979		20,995		(100,425)		(100,425)		L	01/12/2016.
303901	10	2		C	1,000,000	440,080	440.080	440,080	406,323		8,250		(90,260)		(90,260)		U	09/23/2013.
314211	10	3			3,000,000	79,650	26.550	79,650	68,611		810		11,039		11,039		L	08/31/2018.
354613	10	1			4,500,000	133,470	29.660	133,470	139,486	1,170	460		(6,016)		(6,016)		L	10/02/2018.
375558	10	3			6,600,000	412,830	62.550	412,830	437,907		15,048		(59,994)		(59,994)		L	04/06/2017.
40434L	10	5			16,800,000	343,728	20.460	343,728	147,394	2,691	9,361		(9,240)		(9,240)		L	01/21/2016.
458140	10	0			5,700,000	267,501	46.930	267,501	129,083		6,840		4,389		4,389		L	10/03/2013.
47233W	10	9			20,000,000	347,200	17.360	347,200	320,800		9,000		(182,600)		(182,600)		L	04/05/2016.
58933Y	10	5			3,925,000	299,909	76.410	299,909	129,822	2,159	8,304		79,050		79,050		L	02/11/2011.
61945C	10	3			11,100,000	324,231	29.210	324,231	226,810		1,134		39,405		39,405		L	08/21/2017.
651639	10	6			11,000,000	381,150	34.650	381,150	273,092		6,160		(31,570)		(31,570)		L	02/18/2016.
717081	10	3			6,350,000	277,178	43.650	277,178	115,443		8,636		47,181		47,181		L	01/06/2011.
718546	10	4			3,000,000	258,450	86.150	258,450	33,789		9,930		(45,000)		(45,000)		L	01/14/2003.
80105N	10	5		C	5,500,000	238,755	43.410	238,755	138,958		8,052		2,255		2,255		L	10/10/2008.
878742	20	4		C	11,000,000	236,940	21.540	236,940	41,531		2,106		(50,930)		(50,930)		L	02/11/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,204,484	XXX	6,204,484	3,964,605	6,020	154,373	0	(488,712)	0	(488,712)	0	XXX	XXX
9799999. Total - Common Stock						6,204,484	XXX	6,204,484	3,964,605	6,020	154,373	0	(488,712)	0	(488,712)	0	XXX	XXX
9899999. Total Common and Preferred Stock						6,204,484	XXX	6,204,484	3,964,605	6,020	154,373	0	(488,712)	0	(488,712)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.....440,080.

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														
38378U	8L	4	GNR 15H04B FA - CMO.....				12/20/2018.....	VARIOUS.....				74,574	74,134	102
912828	4J	6	UNITED STATES TREASURY.....				05/10/2018.....	Morgan Stanley.....				2,093,930	2,100,000	1,491
912828	4L	1	UNITED STATES TREASURY.....				05/10/2018.....	MLPFS INC FIXED INCOME.....				2,989,805	3,000,000	2,466
912828	4X	5	UNITED STATES TREASURY.....				09/21/2018.....	8122.....				1,585,000	1,600,000	3,039
912828	B6	6	UNITED STATES TREASURY.....				11/19/2018.....	UBS FINANCIAL SERVICES INC.....				1,489,688	1,500,000	10,873
912828	PC	8	UNITED STATES TREASURY.....				11/19/2018.....	UBS FINANCIAL SERVICES INC.....				1,993,750	2,000,000	725
912828	VS	6	UNITED STATES TREASURY.....				06/28/2018.....	UBS Securities, LLC.....				2,967,654	3,000,000	27,762
912828	XQ	8	UNITED STATES TREASURY.....				06/28/2018.....	UBS Securities, LLC.....				1,946,874	2,000,000	16,464
0599999. Total - Bonds - U.S. Government.....												15,141,274	15,274,134	62,923
Bonds - All Other Government														
68323A	BK	9	ONTARIO, PROVINCE OF.....				05/09/2018.....	NBCN INC./CDS.....				194,308	200,000	1,797
748148	PB	3	QUEBEC (PROVINCE OF).....				05/09/2018.....	VARIOUS.....				119,486	100,000	2,417
1099999. Total - Bonds - All Other Government.....												313,794	300,000	4,213
Bonds - U.S. Special Revenue and Special Assessment														
3128MJ	3W	8	FH G08812 - RMBS.....				05/09/2018.....	Morgan Stanley.....				2,206,342	2,296,125	1,913
3132XY	XM	4	FH Q56083 - RMBS.....				05/22/2018.....	Morgan Stanley.....				394,344	400,000	894
31418C	NE	0	FN MA3088 - RMBS.....				05/09/2018.....	Morgan Stanley.....				2,151,482	2,117,324	2,353
31418C	U7	7	FN MA3305 - RMBS.....				05/09/2018.....	Morgan Stanley.....				1,565,140	1,580,950	1,537
31418C	V2	7	FN MA3332 - RMBS.....				05/09/2018.....	Morgan Stanley.....				2,358,029	2,381,847	2,316
451174	AD	8	IDAHO ENERGY RES AUTH TRANSMISSION FACS.....				10/09/2018.....	WELLS FARGO SECURITIES LLC.....				91,831	100,000	328
59261E	AH	2	METROPOLITAN TRANSN AUTH N Y SPL OBLIG.....				06/06/2018.....	STIFEL NICOLAUS & COMPANY INC.....				296,838	300,000	3,563
59261E	AM	1	METROPOLITAN TRANSN AUTH N Y SPL OBLIG.....				05/31/2018.....	STIFEL NICOLAUS & COMPANY INC.....				400,000	400,000	5,471
64971X	DZ	8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....				06/26/2018.....	Morgan Stanley.....				151,139	150,000	438
73358W	AJ	3	PORT AUTH N Y & N J.....				09/12/2018.....	Morgan Stanley.....				90,165	75,000	1,296
899154	BB	3	TULARE CNTY CALIF PENSION OBLIG.....				06/01/2018.....	RAYMOND JAMES/FI.....				100,000	100,000	
914729	QU	5	UNIVERSITY NORTH TEX UNIV REV.....				09/05/2018.....	RAYMOND JAMES/FI.....				299,076	300,000	3,725
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....												10,104,386	10,201,245	23,833
Bonds - Industrial and Miscellaneous														
001055	AM	4	AFLAC INC.....				03/13/2018.....	J.P. MORGAN SECURITIES INC.....				251,348	250,000	3,021
00206R	FZ	0	AT&T INC.....				06/21/2018.....	US BANCORP INVESTMENTS INC.....				100,000	100,000	
009158	AR	7	AIR PRODUCTS AND CHEMICALS INC.....				10/02/2018.....	Raymond James Financial.....				397,944	400,000	5,033
031162	BD	1	AMGEN INC.....				05/09/2018.....	GOLDMAN, SACHS & CO.....				151,781	150,000	575
05253J	AT	8	AUSTRALIA AND NEW ZEALAND BANKING GROUP.....	C.....			05/15/2018.....	WELLS FARGO SECURITIES LLC.....				244,460	250,000	125
06051G	FS	3	BANK OF AMERICA CORP.....				05/09/2018.....	MITSUBISHI UFJ SECURITIES.....				297,525	300,000	3,229
06054M	AC	7	BACM 16UB10 ASB - CMBS.....				10/01/2018.....	GOLDMAN, SACHS & CO.....				245,266	250,000	424
09659W	2E	3	BNP PARIBAS SA.....	C.....			05/09/2018.....	BNP SECURITIES.....				196,690	200,000	1,361
09681L	AG	5	BOC AVIATION LTD.....	C.....			05/10/2018.....	BANK OF NEW YORK.....				201,460	200,000	228
122014	AH	6	BURLINGTON RESOURCES INC.....				01/30/2018.....	Stifel, Nicolaus & Co., Inc.....				647,635	500,000	15,489
12515G	AE	7	CD 17CD3 AAB - CMBS.....				10/01/2018.....	GOLDMAN, SACHS & CO.....				99,324	100,000	153
126650	CV	0	CVS HEALTH CORP.....				05/09/2018.....	BARCLAYS CAPITAL INC.....				149,259	150,000	956
151020	AJ	3	CELGENE CORP.....				06/21/2018.....	RAYMOND JAMES/FI.....				302,919	300,000	4,333
17290Y	AS	7	CGCMT 16C1 AAB - CMBS.....				10/01/2018.....	GOLDMAN, SACHS & CO.....				97,586	100,000	133
17291D	AE	3	CGCMT 18C5 AAB - CMBS.....				10/01/2018.....	CITIGROUP GLOBAL MARKETS INC.....				102,996	100,000	230
172967	KG	5	CITIGROUP INC.....				05/09/2018.....	JP Morgan.....				242,648	250,000	3,058
20271R	AM	2	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK.....	C.....			05/15/2018.....	RBC CAPITAL MARKETS, LLC.....				245,265	250,000	250
21685W	BT	3	RABOBANK NEDERLAND.....	C.....			05/10/2018.....	GOLDMAN, SACHS & CO.....				103,287	100,000	1,538
21688A	AE	2	RABOBANK NEDERLAND (NEW YORK BRANCH).....	C.....			08/16/2018.....	RBC CAPITAL MARKETS, LLC.....				247,208	250,000	2,086

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
22822R	BF	6		06/26/2018.....	Morgan Stanley.....		150,000	150,000	
26441C	BA	2		05/11/2018.....	CITIGROUP GLOBAL MARKETS INC.....		100,000	100,000	
26829G	AA	6		11/01/2018.....	JP MORGAN SECURITIES LLC.....		99,872	100,000	
26884U	AA	7		07/11/2018.....	WELLS FARGO SECURITIES LLC.....		102,887	100,000	2,596
291011	BF	0		06/26/2018.....	Southwest Securities.....		294,312	300,000	591
29364D	AR	1		02/13/2018.....	CREWS & ASSOCIATES, INC.....		249,250	250,000	1,567
345397	VU	4		05/09/2018.....	8122.....		212,522	200,000	3,231
37045X	AY	2		05/09/2018.....	CITIGROUP GLOBAL MARKETS INC.....		99,617	100,000	1,049
380956	AD	4	C.....	10/03/2018.....	RAYMOND JAMES/FI.....		148,050	150,000	308
38141G	WK	6		05/09/2018.....	US Bank.....		253,043	250,000	1,431
404280	BA	6	C.....	05/09/2018.....	State Street.....		348,656	350,000	5,810
41283L	AT	2		11/26/2018.....	CITIGROUP GLOBAL MARKETS INC.....		100,000	100,000	
45378Y	AA	2		06/21/2018.....	GOLDMAN, SACHS & CO.....		99,997	100,000	282
46625H	KC	3		05/09/2018.....	Morgan Stanley.....		286,056	300,000	2,813
46644Y	AU	4		10/01/2018.....	Morgan Stanley.....		100,414	100,000	21
46849L	TC	5	C.....	06/06/2018.....	GOLDMAN, SACHS & CO.....		99,806	100,000	
50077L	AJ	5		05/09/2018.....	RBC CAPITAL MARKETS, LLC.....		99,076	100,000	1,128
539439	AK	5	C.....	05/09/2018.....	Morgan Stanley.....		198,594	200,000	2,153
539439	AQ	2	C.....	05/09/2018.....	MITSUBISHI UFJ SECURITIES.....		184,306	200,000	79
585055	BS	4	C.....	08/28/2018.....	BNY/SUNTRUST CAPITAL MARKETS.....		500,485	500,000	8,021
594918	BW	3		05/10/2018.....	WELLS FARGO SECURITIES LLC.....		97,910	100,000	653
606822	AP	9	C.....	05/09/2018.....	PERSHING LLC.....		96,473	100,000	785
60687Y	AP	4	C.....	05/09/2018.....	PERSHING LLC.....		198,088	200,000	1,301
61690Y	BS	0		10/01/2018.....	GOLDMAN, SACHS & CO.....		96,473	100,000	127
617446	8C	6		05/09/2018.....	JP Morgan.....		199,730	200,000	2,400
61767Y	AW	0		10/01/2018.....	Morgan Stanley.....		102,996	100,000	126
63254A	AX	6	C.....	05/09/2018.....	PERSHING LLC.....		245,588	250,000	2,066
65339K	AQ	3		08/06/2018.....	BARCLAYS CAPITAL INC.....		100,285	100,000	
67077M	AJ	7		04/10/2018.....	CORPORATE ACTION.....		256,078	250,000	197
67080L	AA	3		10/17/2018.....	JP MORGAN SECURITIES LLC.....		99,403	100,000	
695156	AQ	2		06/27/2018.....	RAYMOND JAMES/FI.....		415,284	400,000	2,900
709599	AU	8		07/23/2018.....	GOLDMAN, SACHS & CO.....		99,566	100,000	89
718172	AT	6		05/09/2018.....	GOLDMAN, SACHS & CO.....		96,212	100,000	549
73316P	AG	5		11/29/2018.....	WELLS FARGO SECURITIES LLC.....		62,066	62,891	37
774341	AE	1		04/12/2018.....	Southwest Securities.....		302,907	300,000	3,731
84858D	AA	6		08/02/2018.....	CANTOR FITZGERALD & CO.....		86,349	86,392	1,230
857477	BC	6		11/28/2018.....	MLPFS INC FIXED INCOME.....		100,000	100,000	
863667	AF	8		01/31/2018.....	Stifel, Nicolaus & Co., Inc.....		506,800	500,000	3,609
89152U	AF	9	C.....	05/10/2018.....	WELLS FARGO SECURITIES LLC.....		102,904	100,000	1,215
90327Q	D2	2		06/26/2018.....	DEUTSCHE BANK SECURITIES, INC.....		149,805	150,000	
90331H	NV	1		07/19/2018.....	US BANCORP INVESTMENTS INC.....		249,750	250,000	
92343V	EN	0		05/09/2018.....	GOLDMAN, SACHS & CO.....		192,478	200,000	1,613
949746	RW	3		05/09/2018.....	MITSUBISHI UFJ SECURITIES.....		231,393	250,000	396
94989Y	BA	0		10/01/2018.....	GOLDMAN, SACHS & CO.....		99,313	100,000	148
3899999.	Total - Bonds - Industrial and Miscellaneous.....						12,239,391	12,149,283	96,472
8399997.	Total - Bonds - Part 3.....						37,798,844	37,924,662	187,441
8399998.	Total - Bonds - Summary Item from Part 5.....						1,091,641	1,100,000	
8399999.	Total - Bonds.....						38,890,485	39,024,662	187,441

E13.1

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
Common Stocks - Industrial and Miscellaneous									
314211 10 3	FEDERATED INVESTORS CL B ORD.....			08/31/2018.....	MERRILL LYNCH,PIERCE,FENNER & SMITH.....	3,000.000	68,611	XXX	
354613 10 1	FRANKLIN RESOURCES ORD.....			10/02/2018.....	VARIOUS.....	4,500.000	139,486	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						208,097	XXX	0
9799997.	Total - Common Stocks - Part 3.....						208,097	XXX	0
9799999.	Total - Common Stocks.....						208,097	XXX	0
9899999.	Total - Preferred and Common Stocks.....						208,097	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						39,098,582	XXX	187,441

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
			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	11	12	13	14	15	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	
CUSIP Identification	Description										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.							
Bonds - U.S. Government																						
38378U	8L	4		11/20/2018.	Paydown.....			347	347	349			0		0		350		(2)	(2)		12/20/2064.
912828	4J	6		09/21/2018.	VARIOUS.....			1,292,473	1,300,000	1,296,242			623		623		1,296,865		(4,393)	(4,393)	11,152	04/30/2020.
912828	4L	1		08/16/2018.	VARIOUS.....			796,160	800,000	797,281			57		57		797,338		(1,178)	(1,178)	3,041	04/30/2023.
0599999. Total - Bonds - U.S. Government.....								2,088,980	2,100,347	2,093,873	0	0	680	0	680	0	2,094,553	0	(5,572)	(5,572)	14,194	XXX
Bonds - U.S. States, Territories and Possessions																						
20772J	L5	9		05/09/2018.	Morgan Stanley.....			245,528	250,000	253,028	251,621		(218)		(218)		251,403		(5,876)	(5,876)	4,861	08/01/2020.
1799999. Total - Bonds - U.S. States, Territories & Possessions.....								245,528	250,000	253,028	251,621	0	(218)	0	(218)	0	251,403	0	(5,876)	(5,876)	4,861	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3128MJ	3W	8		12/01/2018.	Paydown.....			56,053	56,053	53,861			42		42		53,903		2,150	2,150	501	04/01/2048.
3132XY	XM	4		12/01/2018.	Paydown.....			11,870	11,870	11,703			2		2		11,704		166	166	98	05/01/2048.
3133EF	LA	3		10/10/2018.	WELLS FARGO SECURITIES LLC.....																	
								246,238	250,000	250,088	250,040		(17)		(17)		250,023		(3,786)	(3,786)	2,997	10/22/2019.
31418C	NE	0		12/01/2018.	Paydown.....			131,415	131,415	133,535			(26)		(26)		133,510		(2,094)	(2,094)	1,295	08/01/2047.
31418C	U7	7		12/01/2018.	Paydown.....			59,613	59,613	59,017			4		4		59,021		592	592	517	03/01/2048.
31418C	V2	7		12/01/2018.	Paydown.....			77,074	77,074	76,303			6		6		76,310		765	765	666	04/01/2048.
880591	EQ	1		11/01/2018.	VARIOUS.....			999,245	1,000,000	1,012,070	1,002,326		(1,742)		(1,742)		1,000,584		(1,339)	(1,339)	14,073	10/15/2018.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								1,581,509	1,586,026	1,596,577	1,252,366	0	(1,732)	0	(1,732)	0	1,585,054	0	(3,546)	(3,546)	20,148	XXX
Bonds - Industrial and Miscellaneous																						
002824	AU	4		04/01/2018.	VARIOUS.....			780,099	760,000	878,180	787,246		(4,738)		(4,738)		782,508		(22,508)	(22,508)	38,600	04/01/2019.
00440E	AK	3	C	04/01/2018.	Maturity @ 100.00.....			250,000	250,000	276,122	252,219		(2,219)		(2,219)		250,000		0	0	7,250	03/15/2018.
008916	AK	4		05/01/2018.	CORPORATE ACTION.....			256,078	250,000	258,338	256,446		(368)		(368)		256,078		0	0	4,384	10/01/2022.
031162	AX	8		07/01/2018.	Maturity @ 100.00.....			500,000	500,000	613,045	508,908		(8,908)		(8,908)		500,000		0	0	15,375	06/01/2018.
035242	AA	4	C	05/09/2018.	GOLDMAN, SACHS & CO.....			192,580	200,000	199,578	199,586		29		29		199,616		(7,036)	(7,036)	4,288	01/17/2023.
037833	AJ	9		06/01/2018.	Maturity @ 100.00.....			300,000	300,000	285,480	298,909		1,091		1,091		300,000		0	0	1,500	05/03/2018.
037833	AQ	3		05/16/2018.	UBS FINANCIAL SERVICES INC.....			249,398	250,000	250,573	250,165		(45)		(45)		250,120		(723)	(723)	2,785	05/06/2019.
057224	AY	3		03/01/2018.	VARIOUS.....			873,560	837,000	1,059,031	875,377		(1,090)		(1,090)		874,287		(37,287)	(37,287)	46,151	11/15/2018.
07274N	AS	2		11/20/2018.	Maturity @ 100.00.....			125,000	125,000	124,720	124,949		51		51		125,000		0	0	2,438	11/15/2018.
097023	AW	5		05/09/2018.	PERSHING LLC.....			385,283	375,000	445,564	392,622		(5,167)		(5,167)		387,434		(2,152)	(2,152)	14,750	03/15/2019.
097023	BE	4		06/01/2018.	Maturity @ 100.00.....			600,000	600,000	589,374	599,183		817		817		600,000		0	0	2,850	05/15/2018.
166764	AE	0		07/01/2018.	Maturity @ 100.00.....			1,250,000	1,250,000	1,255,600	1,250,466		(466)		(466)		1,250,000		0	0	10,738	06/24/2018.
166764	BT	6		05/09/2018.	SG AMERICAS SECURITIES, LLC.....			242,693	250,000	253,180	253,149		(169)		(169)		252,981		(10,288)	(10,288)	4,986	03/03/2024.
219350	AS	4		11/15/2018.	VARIOUS.....			987,949	965,000	1,168,306	1,019,262		(27,964)		(27,964)		991,298		(15,174)	(15,174)	65,598	05/15/2019.
244199	BC	8		05/09/2018.	State Street.....			664,053	650,000	723,476	673,942		(4,684)		(4,684)		669,245		(5,192)	(5,192)	16,194	10/16/2019.
24702R	AE	1		05/01/2018.	Maturity @ 100.00.....			600,000	600,000	700,206	603,606	1,984	(5,590)		(3,606)		600,000		0	0	16,950	04/15/2018.
263534	BT	5		08/01/2018.	Maturity @ 100.00.....			500,000	500,000	585,215	511,545		(11,545)		(11,545)		500,000		0	0	30,000	07/15/2018.
26829G	AA	6		12/25/2018.	Paydown.....			3,392	3,392	3,388			0		0		3,388		4	4	2	09/25/2068.
268648	AP	7		07/01/2018.	Maturity @ 100.00.....			1,400,000	1,400,000	1,401,832	1,393,350	6,837	(187)		6,650		1,400,000		0	0	13,125	06/01/2018.
29364W	AJ	7		10/01/2018.	VARIOUS.....			502,828	500,000	590,610	514,101		(10,827)		(10,827)		503,274		(447)	(447)	27,535	09/01/2018.
303901	AS	1		07/31/2018.	VARIOUS.....			321,843	300,000	323,133	315,868		(2,011)		(2,011)		313,857		(13,857)	(13,857)	31,993	05/15/2021.
369550	AW	8		05/09/2018.	MITSUBISHI UFJ SECURITIES.....			462,100	500,000	484,065	484,392		930		930		485,325		(23,225)	(23,225)	6,927	08/15/2023.
406216	BC	4		10/01/2018.	VARIOUS.....			999,550	1,000,000	989,380	998,673		1,147		1,147		999,819		(269)	(269)	18,444	08/01/2018.
438516	BD	7		05/09/2018.	HILLTOP SECURITIES INC.....			250,173	250,000	263,550	262,445		(697)		(697)		261,747		(11,575)	(11,575)	3,722	12/01/2023.

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			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	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	
452308 AJ 8				05/09/2018.	GOLDMAN, SACHS & CO.....		257,980	250,000	301,063	262,963		(3,658)		(3,658)		259,291		(1,311)	(1,311)	9,549	04/01/2019.	
452308 AU 3				05/09/2018.	State Street.....		248,823	250,000	249,003	249,730		.82		.82		249,812		(990)	(990)	3,385	03/01/2019.	
458140 BD 1				05/09/2018.	CITIGROUP GLOBAL MARKETS INC.....																	
							193,456	200,000	202,216	202,201		(114)		(114)		202,088		(8,632)	(8,632)		05/11/2024.	
478160 AU 8				08/01/2018.	Maturity @ 100.00.....		1,000,000	1,000,000	1,207,660	1,021,985		(21,985)		(21,985)		1,000,000			0	51,500	07/15/2018.	
494368 BN 2				05/09/2018.	State Street.....		248,413	250,000	248,750	249,636		.93		.93		249,731		(1,318)	(1,318)	2,230	05/22/2019.	
532457 BF 4				05/09/2018.	State Street.....		248,798	250,000	249,433	249,852		.43		.43		249,896		(1,098)	(1,098)	3,196	03/15/2019.	
539830 AT 6				05/09/2018.	GOLDMAN, SACHS & CO.....		255,415	250,000	273,403	257,929		(1,486)		(1,486)		256,437		(1,022)	(1,022)	5,194	11/15/2019.	
58013M EL 4				06/28/2018.	HILLTOP SECURITIES INC.....		252,988	250,000	261,683	259,515		(1,348)		(1,348)		258,157		(5,169)	(5,169)	5,589	05/20/2021.	
61166W AM 3			C	08/01/2018.	Morgan Stanley.....		124,499	125,000	124,720	124,949		.21		.21		124,971		(472)	(472)	1,131	11/15/2018.	
61945C AF 0				05/09/2018.	PERSHING LLC.....		169,062	175,000	173,663	173,667		.96		.96		173,765		(4,702)	(4,702)	2,812	11/15/2022.	
68389X AQ 8				05/11/2018.	BONY/TORONTO DOMINION SECURITI																	
							219,954	220,000	223,023	220,656		(229)		(229)		220,425		(471)	(471)	4,354	01/15/2019.	
71713U AQ 5				12/03/2018.	Maturity @ 100.00.....		500,000	500,000	606,485	519,034		(19,034)		(19,034)		500,000			0	32,500	12/01/2018.	
718546 AC 8				05/09/2018.	PERSHING LLC.....		257,673	250,000	264,440	262,297		(968)		(968)		261,325		(3,653)	(3,653)	6,569	04/01/2022.	
73316P AG 5				12/26/2018.	Paydown.....		.45	.45	.44			.0		.0		.44		.1	.1		09/25/2034.	
74005P BF 0				05/09/2018.	Morgan Stanley.....		242,303	250,000	251,838	251,826		(121)		(121)		251,706		(9,403)	(9,403)	4,875	02/21/2023.	
740189 AK 1				03/01/2018.	Maturity @ 100.0.....		424,000	424,000	420,320	423,960		.40		.40		424,000			0	2,650	01/15/2018.	
742718 EE 5				12/01/2018.	VARIOUS.....		998,265	1,000,000	998,490	999,656		.245		.245		999,900		(1,635)	(1,635)	11,911	11/15/2018.	
755111 BT 7				05/09/2018.	CITIGROUP GLOBAL MARKETS INC.....																	
							250,998	250,000	257,818	253,605		(445)		(445)		253,158		(2,160)	(2,160)	4,470	10/15/2020.	
84858D AA 6				10/01/2018.	Paydown.....		163,725	150,000	174,360	169,016		(1,764)		(1,764)		167,242		(3,517)	(3,517)	6,380	09/01/2021.	
							3,292	3,292	3,291			(0)		(0)		3,291		.2	.2		10/01/2029.	
882508 AU 8				05/09/2018.	State Street.....		246,860	250,000	245,750	248,637		.302		.302		248,940		(2,080)	(2,080)	3,185	08/03/2019.	
91913Y AN 0				06/18/2018.	VARIOUS.....		162,642	155,000	178,836	168,285		(5,048)		(5,048)		163,237		(8,237)	(8,237)	18,661	03/15/2019.	
931142 DJ 9				12/17/2018.	VARIOUS.....		999,333	1,000,000	1,001,150	1,000,236		(161)		(161)		1,000,075		(742)	(742)	13,769	12/15/2018.	
983919 AG 6				05/09/2018.	State Street.....		249,130	250,000	249,715	249,926		.22		.22		249,948		(818)	(818)	3,483	03/15/2019.	
98956P AA 0				05/09/2018.	HILLTOP SECURITIES INC.....		408,688	400,000	450,864	417,674		(3,248)		(3,248)		414,411		(5,723)	(5,723)	8,274	11/30/2019.	
3899999	Total - Bonds - Industrial and Miscellaneous.....							20,822,913	20,717,729	22,339,958	21,063,644	8,820	(141,275)	.0	(132,454)	.0	20,937,825	.0	(212,880)	(212,880)	592,251	XXX
8399997	Total - Bonds - Part 4.....							24,738,930	24,654,102	26,283,435	22,567,631	8,820	(142,544)	.0	(133,724)	.0	24,868,835	.0	(227,874)	(227,874)	631,454	XXX
8399998	Total - Bonds - Summary Item from Part 5.....							1,128,551	1,100,000	1,091,641		176		176		1,091,817		(5,027)	(5,027)	40,650	XXX	
8399999	Total - Bonds.....							25,867,481	25,754,102	27,375,076	22,567,631	8,820	(142,369)	.0	(133,548)	.0	25,960,651	.0	(232,901)	(232,901)	672,104	XXX
Common Stocks - Industrial and Miscellaneous																						
084670 70 2				02/07/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	4,000,000	804,232	XXX	115,525	792,880	(677,355)			(677,355)		115,525		688,707	688,707		XXX	
17275R 10 2				05/01/2018.	US BANCORP.....	6,800,000	303,548	XXX	143,587	260,440	(116,853)			(116,853)		143,587		159,961	159,961	4,216	XXX	
219350 10 5				04/01/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	31,000,000	898,731	XXX	409,387	991,690	(582,303)			(582,303)		409,387		489,343	489,343	3,744	XXX	
303901 10 2				04/26/2018.	VARIOUS.....	2,500,000	1,354,799	XXX	316,243	1,325,850	(1,009,607)			(1,009,607)		316,243		1,038,556	1,038,556	21,500	XXX	
458140 10 0				05/01/2018.	US BANCORP.....	7,600,000	401,909	XXX	172,110	350,816	(178,706)			(178,706)		172,110		229,799	229,799	2,280	XXX	
58933Y 10 5				09/27/2018.	VARIOUS.....	13,100,000	742,702	XXX	467,465	737,137	(269,672)			(269,672)		467,465		275,237	275,237	7,824	XXX	
61945C 10 3				05/01/2018.	VARIOUS.....	16,500,000	449,149	XXX	399,536	423,390	(23,854)			(23,854)		399,536		49,613	49,613	389	XXX	

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
651639 10 6	NEWMONT MINING ORD.....		..	02/23/2018.	UBS FINANCIAL SERVICES INC.....	9,000.000	344,374	XXX	223,435	337,680	(114,245)	.....	.....	.....(114,245)	.....	.....223,435	.....	.....120,939	120,939	.....	XXX
717081 10 3	PFIZER ORD.....		..	09/27/2018.	UBS FINANCIAL SERVICES INC.....	27,400.000	1,045,894	XXX	497,847	992,428	(494,581)	.....	.....	.....(494,581)	.....	.....497,847	.....	.....548,048	548,048	6,528	XXX
718546 10 4	PHILLIPS 66 ORD.....		..	04/01/2018.	CANTOR FITZGERALD & CO.....	6,000.000	543,498	XXX	57,932	606,900	(548,968)	.....	.....	.....(548,968)	.....	.....57,932	.....	.....485,566	485,566	3,570	XXX
80105N 10 5	SANOFI ADR REP 1 1/2 ORD.....		C	04/01/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,000.000	203,370	XXX	126,326	215,000	(88,674)	.....	.....	.....(88,674)	.....	.....126,326	.....	.....77,045	77,045	.....	XXX
828730 20 0	SIMMONS FIRST NATIONAL CL A ORD.....		..	10/01/2018.	Stephens Inc.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	1,250	XXX
878742 20 4	TECK RESOURCES CL B ORD.....		..	04/01/2018.	VARIOUS.....	72,000.000	2,111,785	XXX	271,836	1,884,240	..(1,612,404)	.....	.....	.....(1,612,404)	.....	.....271,836	.....	.....1,839,949	1,839,949	.....	XXX
89417E 10 9	TRAVELERS COMPANIES ORD.....		..	04/01/2018.	UBS FINANCIAL SERVICES INC.....	6,000.000	841,004	XXX	134,730	813,840	(679,110)	.....	.....	.....(679,110)	.....	.....134,730	.....	.....706,274	706,274	.....	XXX
91913Y 10 0	VALERO ENERGY ORD.....		..	04/19/2018.	VARIOUS.....	7,015.000	697,362	XXX	123,053	644,749	(521,696)	.....	.....	.....(521,696)	.....	.....123,053	.....	.....574,309	574,309	2,252	XXX
H1467J 10 4	CHUBB ORD.....		D	02/15/2018.	UBS FINANCIAL SERVICES INC.....	3,750.000	551,339	XXX	77,099	547,988	(470,889)	.....	.....	.....(470,889)	.....	.....77,099	.....	.....474,240	474,240	2,663	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					11,293,698	XXX	3,536,112	10,925,027	..(7,388,915)	0	0	0	(7,388,915)	0	3,536,112	0	7,757,586	7,757,586	56,215	XXX
9799997.	Total - Common Stocks - Part 4.....					11,293,698	XXX	3,536,112	10,925,027	..(7,388,915)	0	0	0	(7,388,915)	0	3,536,112	0	7,757,586	7,757,586	56,215	XXX
9799999.	Total - Common Stocks.....					11,293,698	XXX	3,536,112	10,925,027	..(7,388,915)	0	0	0	(7,388,915)	0	3,536,112	0	7,757,586	7,757,586	56,215	XXX
9899999.	Total - Preferred and Common Stocks.....					11,293,698	XXX	3,536,112	10,925,027	..(7,388,915)	0	0	0	(7,388,915)	0	3,536,112	0	7,757,586	7,757,586	56,215	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					37,161,178	XXX	30,911,188	33,492,658	..(7,380,095)	(142,369)	0	0	(7,522,464)	0	29,496,763	0	7,524,685	7,524,685	728,319	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 4N 7	UNITED STATES TREASURY.....			..	05/10/2018	NOMURA SECURITIES/FIXED INCOME.	09/21/2018	VARIOUS.....	1,000,000	991,641	986,789	991,817	.....	.....176	.....	.....176	.....	.....	.....(5,027)	(5,027)	6,984	.....
0599999. Total - Bonds - U.S. Government.....									1,000,000	991,641	986,789	991,817	0	176	0	176	0	0	(5,027)	(5,027)	6,984	0
Bonds - Industrial and Miscellaneous																						
149123 BQ 3	CATERPILLAR INC.....			..	01/01/2018	RAYMOND JAMES/FI.....	03/01/2018	Call @ 106.431.....	.....	.....	.....32,155	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	32,155	.....
25746U CX 5	DOMINION ENERGY INC FORMERLY DOMINION RE			..	05/11/2018	BONY/TORONTO DOMINION SECURITI	11/26/2018	Call @ 100.00.....	100,000	100,000	100,000	100,000	.....	.....	.....	.....0	.....	.....	.....	.....0	1,510	.....
494368 BD 4	KIMBERLY-CLARK CORP.....			..	01/01/2018	RAYMOND JAMES/FI.....	03/01/2018	Call @ 104.699.....	.....	.....	.....9,607	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
3899999. Total - Bonds - Industrial and Miscellaneous.....									100,000	100,000	141,762	100,000	0	0	0	0	0	0	0	0	33,665	0
8399998. Total - Bonds.....									1,100,000	1,091,641	1,128,551	1,091,817	0	176	0	176	0	0	(5,027)	(5,027)	40,650	0
9999999. Total - Bonds, Preferred and Common Stocks.....									1,091,641	1,128,551	1,091,817	1,091,817	0	176	0	176	0	0	(5,027)	(5,027)	40,650	0

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	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		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code		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
U.S. Government Bonds - Issuer Obligations																				
UNITED STATES TREASURY			..	12/12/2018.	MERRILL LYNCH PIERCE FENNER & SMITH INC.....	06/13/2019.	2,471,928	.....	.....3,272	.....	.....	.....2,500,000	2,468,656	.....	.....	.....	.....2.55	N/A.....	.....	.....
0199999. U.S. Government Bonds - Issuer Obligations.....							2,471,928	0	3,272	0	0	2,500,000	2,468,656	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds.....							2,471,928	0	3,272	0	0	2,500,000	2,468,656	0	0	XXX	XXX	XXX	0	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations.....							2,471,928	0	3,272	0	0	2,500,000	2,468,656	0	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....							2,471,928	0	3,272	0	0	2,500,000	2,468,656	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....							2,471,928	0	3,272	0	0	XXX.....	2,468,656	0	0	XXX	XXX	XXX	0	0

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

Statement as of December 31, 2018 of the

HMO Partners, Inc

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 America..... Little Rock, AR.....	.....	.....	.....	.....	.....27,315,171	XXX
Simmons First National Bank..... Pine Bluff, AR.....	.....	.....	.....	.....	.....539,827	XXX
US Bank..... Little Rock, AR.....	.....	.....	.....	.....	.....755,826	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	28,610,824	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	28,610,824	XXX
0599999. Total Cash.....	XXX	XXX	0	0	28,610,824	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	37,012,806	4. April.....	(19,593,658)	7. July.....	(3,755,921)	10. October.....	3,703,011
2. February.....	9,185,130	5. May.....	(3,059,157)	8. August.....	4,673,753	11. November.....	(5,945,765)
3. March.....	10,097,994	6. June.....	852,230	9. September.....	3,877,504	12. December.....	(8,417,374)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FEDERAL HOME LOAN BANKS.....		12/31/2018.....		01/02/2019.....	299,983		18
	FEDERAL HOME LOAN BANKS.....		12/31/2018.....		02/27/2019.....	298,864		
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					598,847	0	18
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					598,847	0	18
Total Bonds								
7799999.	Subtotals - Issuer Obligations.....					598,847	0	18
8399999.	Subtotals - Bonds.....					598,847	0	18
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 50 0	FEDERATED TREAS OBL INST.....		12/31/2018.....	2.280		2,437,629	4,332	18,601
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					2,437,629	4,332	18,601
8899999.	Total - Cash Equivalents					3,036,476	4,332	18,618

HMO Partners, Inc
SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL							
2. Alaska.....AK							
3. Arizona.....AZ							
4. Arkansas.....AR	B...	HMO		300,000	347,882		
5. California.....CA							
6. Colorado.....CO							
7. Connecticut.....CT							
8. Delaware.....DE							
9. District of Columbia.....DC							
10. Florida.....FL							
11. Georgia.....GA							
12. Hawaii.....HI							
13. Idaho.....ID							
14. Illinois.....IL							
15. Indiana.....IN							
16. Iowa.....IA							
17. Kansas.....KS							
18. Kentucky.....KY							
19. Louisiana.....LA							
20. Maine.....ME							
21. Maryland.....MD							
22. Massachusetts.....MA							
23. Michigan.....MI							
24. Minnesota.....MN							
25. Mississippi.....MS							
26. Missouri.....MO							
27. Montana.....MT							
28. Nebraska.....NE							
29. Nevada.....NV							
30. New Hampshire.....NH							
31. New Jersey.....NJ							
32. New Mexico.....NM							
33. New York.....NY							
34. North Carolina.....NC							
35. North Dakota.....ND							
36. Ohio.....OH							
37. Oklahoma.....OK							
38. Oregon.....OR							
39. Pennsylvania.....PA							
40. Rhode Island.....RI							
41. South Carolina.....SC							
42. South Dakota.....SD							
43. Tennessee.....TN							
44. Texas.....TX							
45. Utah.....UT							
46. Vermont.....VT							
47. Virginia.....VA							
48. Washington.....WA							
49. West Virginia.....WV							
50. Wisconsin.....WI							
51. Wyoming.....WY							
52. American Samoa.....AS							
53. Guam.....GU							
54. Puerto Rico.....PR							
55. US Virgin Islands.....VI							
56. Northern Mariana Islands.....MP							
57. Canada.....CAN							
58. Aggregate Alien and Other.....OT	XXX		XXX	0	0	0	0
59. Total.....	XXX		XXX	300,000	347,882	0	0
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

2018 ALPHABETICAL INDEX
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