



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE
QCA Health Plan, Inc.

NAIC Group Code	4807 (Current Period)	4807 (Prior Period)	NAIC Company Code	95448	Employer's ID Number	71-0794605
Organized under the Laws of	Arkansas		State of Domicile or Port of Entry	AR		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]	
Incorporated/Organized	04/08/1996		Commenced Business	07/31/1996		
Statutory Home Office	12615 Chenal Parkway, Suite 300 (Street and Number)		Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)			
Main Administrative Office	12615 Chenal Parkway, Suite 300 (Street and Number)		Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)			
Mail Address	12615 Chenal Parkway, Suite 300 (Street and Number or P.O. Box)		Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	12615 Chenal Parkway, Suite 300 (Street and Number)		Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)			
Internet Website Address	www.qualchoice.com		(501)228-7111 (Area Code) (Telephone Number)			
Statutory Statement Contact	Greg Moore (Name) gregory.moore@qualchoice.com (E-Mail Address)		(501)219-5156 (Area Code)(Telephone Number)(Extension) (501)707-6728 (Fax Number)			

OFFICERS

Name	Title
Randall Alvin Crow	President #
Gregory Porter Moore	CFO #
Charles William Hanson	Secretary

OTHERS

Win Hammerly M.D., Vice President - Medical Affairs

DIRECTORS OR TRUSTEES

Mark Fred Bjornson
Philip Linwood Foster
Jeremy Stephen Dressen #
Steven Charles Schramm
Charles William Hanson

State of Arkansas
County of Pulaski ss

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

(Signature) Randall Alvin Crow (Printed Name) 1. President (Title)	(Signature) Gregory Porter Moore (Printed Name) 2. CFO (Title)	(Signature) Charles Hanson (Printed Name) 3. Secretary (Title)
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Subscribed and sworn to before me this _____ day of _____, 2019
a. Is this an original filing?
b. If no, 1. State the amendment number
2. Date filed
3. Number of pages attached
Yes[X] No[]

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

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	20,073,928	21.916	20,073,928		20,073,928	21.916
1.2	U.S. government agency obligations (excluding mortgage-backed securities):						
1.21	Issued by U.S. government agencies						
1.22	Issued by U.S. government sponsored agencies	2,213,946	2.417	2,213,946		2,213,946	2.417
1.3	Non-U.S. government (including Canada, excluding mortgage-backed securities)	728,419	0.795	728,419		728,419	0.795
1.4	Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41	States, territories and possessions general obligations	585,162	0.639	585,162		585,162	0.639
1.42	Political subdivisions of states, territories and possessions and political subdivisions general obligations	149,674	0.163	149,674		149,674	0.163
1.43	Revenue and assessment obligations	1,025,342	1.119	1,025,342		1,025,342	1.119
1.44	Industrial development and similar obligations						
1.5	Mortgage-backed securities (includes residential and commercial MBS):						
1.51	Pass-through securities:						
1.511	Issued or Guaranteed by GNMA						
1.512	Issued or Guaranteed by FNMA and FHLMC						
1.513	All other						
1.52	CMOs and REMICs:						
1.521	Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522	Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523	All other	93,637	0.102	93,637		93,637	0.102
2.	Other debt and other fixed income securities (excluding short term):						
2.1	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,462,058	16.881	15,462,058		15,462,058	16.881
2.2	Unaffiliated Non-U.S. securities (including Canada)	1,761,234	1.923	1,761,234		1,761,234	1.923
2.3	Affiliated securities						
3.	Equity interests:						
3.1	Investments in mutual funds						
3.2	Preferred stocks:						
3.21	Affiliated	1,500,000	1.638	1,500,000		1,500,000	1.638
3.22	Unaffiliated						
3.3	Publicly traded equity securities (excluding preferred stocks):						
3.31	Affiliated						
3.32	Unaffiliated						
3.4	Other equity securities:						
3.41	Affiliated						
3.42	Unaffiliated						
3.5	Other equity interests including tangible personal property under lease:						
3.51	Affiliated						
3.52	Unaffiliated						
4.	Mortgage loans:						
4.1	Construction and land development						
4.2	Agricultural						
4.3	Single family residential properties						
4.4	Multifamily residential properties						
4.5	Commercial loans						
4.6	Mezzanine real estate loans						
5.	Real estate investments:						
5.1	Property occupied by company						
5.2	Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3	Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6.	Contract loans						
7.	Derivatives						
8.	Receivables for securities						
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10.	Cash, cash equivalents and short-term investments	47,994,957	52.400	47,994,957		47,994,957	52.400
11.	Other invested assets	5,000	0.005	5,000		5,000	0.005
12.	TOTAL Invested assets	91,593,357	100.000	91,593,357		91,593,357	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		5,404
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		5,404
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		43,702,670
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,403,157
3.	Accrual of Discount		38,696
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13		
4.4	Part 4, Column 11		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(253,131)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		19,214,860
7.	Deduct amortization of premium		89,871
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		6,739
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		43,593,400
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		43,593,400

SCHEDULE D - SUMMARY BY COUNTRY
Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	20,073,928	19,984,546	20,040,922
Governments	2.	Canada			
(Including all obligations guaranteed by governments)	3.	Other Countries	728,419	726,982	726,838
	4.	TOTALS	20,802,347	20,711,528	20,767,760
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	585,162	579,232	597,582
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	149,674	148,164	149,342
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	3,239,288	3,208,988	3,251,121
Industrial and Miscellaneous,	8.	United States	15,555,695	15,345,395	15,644,890
SVO Identified Funds, Bank Loans and	9.	Canada	604,116	601,531	603,574
Hybrid Securities (unaffiliated)	10.	Other Countries	1,157,118	1,129,435	1,162,837
	11.	TOTALS	17,316,929	17,076,361	17,411,301
Parent, Subsidiaries and Affiliates	12.	TOTALS			
	13.	TOTAL Bonds	42,093,400	41,724,273	42,177,106
PREFERRED STOCKS	14.	United States			
Industrial and Miscellaneous (unaffiliated)	15.	Canada			
	16.	Other Countries			
	17.	TOTALS			
Parent, Subsidiaries and Affiliates	18.	TOTALS	1,500,000	1,500,000	1,500,000
	19.	TOTAL Preferred Stocks	1,500,000	1,500,000	1,500,000
COMMON STOCKS	20.	United States			
Industrial and Miscellaneous (unaffiliated)	21.	Canada			
	22.	Other Countries			
	23.	TOTALS			
Parent, Subsidiaries and Affiliates	24.	TOTALS			
	25.	TOTAL Common Stocks			
	26.	TOTAL Stocks	1,500,000	1,500,000	1,500,000
	27.	TOTAL Bonds and Stocks	43,593,400	43,224,273	43,677,106

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	3,438,585	16,374,393	895,375			X X X	20,708,353	48.47	20,272,270	48.04	20,708,353	
1.2	NAIC 2						X X X						
1.3	NAIC 3						X X X						
1.4	NAIC 4						X X X						
1.5	NAIC 5						X X X						
1.6	NAIC 6						X X X						
1.7	TOTALS	3,438,585	16,374,393	895,375			X X X	20,708,353	48.47	20,272,270	48.04	20,708,353	
2.	All Other Governments												
2.1	NAIC 1		728,419				X X X	728,419	1.70			728,419	
2.2	NAIC 2						X X X						
2.3	NAIC 3						X X X						
2.4	NAIC 4						X X X						
2.5	NAIC 5						X X X						
2.6	NAIC 6						X X X						
2.7	TOTALS		728,419				X X X	728,419	1.70			728,419	
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1		459,834	125,328			X X X	585,162	1.37	589,286	1.40	585,162	
3.2	NAIC 2						X X X						
3.3	NAIC 3						X X X						
3.4	NAIC 4						X X X						
3.5	NAIC 5						X X X						
3.6	NAIC 6						X X X						
3.7	TOTALS		459,834	125,328			X X X	585,162	1.37	589,286	1.40	585,162	
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1		149,674				X X X	149,674	0.35	403,511	0.96	149,674	
4.2	NAIC 2						X X X						
4.3	NAIC 3						X X X						
4.4	NAIC 4						X X X						
4.5	NAIC 5						X X X						
4.6	NAIC 6						X X X						
4.7	TOTALS		149,674				X X X	149,674	0.35	403,511	0.96	149,674	
5.	U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1	NAIC 1	638,067	2,411,220	190,000			X X X	3,239,287	7.58	3,052,565	7.23	3,239,287	
5.2	NAIC 2						X X X						
5.3	NAIC 3						X X X						
5.4	NAIC 4						X X X						
5.5	NAIC 5						X X X						
5.6	NAIC 6						X X X						
5.7	TOTALS	638,067	2,411,220	190,000			X X X	3,239,287	7.58	3,052,565	7.23	3,239,287	

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,878,133	7,138,194	2,346,986	201,041	13,640	X X X	11,577,994	27.10	11,905,179	28.21	11,577,994	
6.2 NAIC 2	196,027	3,001,574	2,541,334			X X X	5,738,935	13.43	5,979,853	14.17	5,738,935	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	2,074,160	10,139,768	4,888,320	201,041	13,640	X X X	17,316,929	40.53	17,885,032	42.38	17,316,929	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Bank Loans												
10.1 NAIC 1						X X X			X X X	X X X		
10.2 NAIC 2						X X X			X X X	X X X		
10.3 NAIC 3						X X X			X X X	X X X		
10.4 NAIC 4						X X X			X X X	X X X		
10.5 NAIC 5						X X X			X X X	X X X		
10.6 NAIC 6						X X X			X X X	X X X		
10.7 TOTALS						X X X			X X X	X X X		

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

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

		1	2	3	4	5	6	7	8	9	10	11	12
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1	NAIC 1	(d)..... 5,954,785	 27,261,734	 3,557,689	 201,041	 13,640		 36,988,889	 86.57	 X X X	 X X X	 36,988,889	
11.2	NAIC 2	(d)..... 196,027	 3,001,574	 2,541,334				 5,738,935	 13.43	 X X X	 X X X	 5,738,935	
11.3	NAIC 3	(d)								 X X X	 X X X		
11.4	NAIC 4	(d)								 X X X	 X X X		
11.5	NAIC 5	(d)						(c)		 X X X	 X X X		
11.6	NAIC 6	(d)					(c)			 X X X	 X X X		
11.7	TOTALS	 6,150,812	 30,263,308	 6,099,023	 201,041	 13,640		(b).... 42,727,824	 100.00	 X X X	 X X X	 42,727,824	
11.8	Line 11.7 as a % of Column 7	 14.40	 70.83	 14.27	 0.47	 0.03		 100.00	 X X X	 X X X	 X X X	 100.00	
12.	Total Bonds Prior Year												
12.1	NAIC 1	 2,823,031	 30,479,902	 2,765,199	 123,006	 31,673		 X X X	 X X X	 36,222,811	 85.83	 36,222,810	
12.2	NAIC 2	 231,596	 2,589,310	 3,158,947				 X X X	 X X X	 5,979,853	 14.17	 5,979,853	
12.3	NAIC 3							 X X X	 X X X				
12.4	NAIC 4							 X X X	 X X X				
12.5	NAIC 5							 X X X	 X X X	(c).....			
12.6	NAIC 6							 X X X	 X X X	(c).....			
12.7	TOTALS	 3,054,627	 33,069,212	 5,924,146	 123,006	 31,673		 X X X	 X X X	(b).... 42,202,664	 100.00	 42,202,663	
12.8	Line 12.7 as a % of Col. 9	 7.24	 78.36	 14.04	 0.29	 0.08		 X X X	 X X X	 100.00	 X X X	 100.00	
13.	Total Publicly Traded Bonds												
13.1	NAIC 1	 5,954,785	 27,261,734	 3,557,689	 201,041	 13,640		 36,988,889	 86.57	 36,222,810	 85.83	 36,988,889	 X X X
13.2	NAIC 2	 196,027	 3,001,574	 2,541,334				 5,738,935	 13.43	 5,979,853	 14.17	 5,738,935	 X X X
13.3	NAIC 3												 X X X
13.4	NAIC 4												 X X X
13.5	NAIC 5												 X X X
13.6	NAIC 6												 X X X
13.7	TOTALS	 6,150,812	 30,263,308	 6,099,023	 201,041	 13,640		 42,727,824	 100.00	 42,202,663	 100.00	 42,727,824	 X X X
13.8	Line 13.7 as a % of Col. 7	 14.40	 70.83	 14.27	 0.47	 0.03		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
13.9	Line 13.7 as a % of Line 11.7, Col. 7, Section 11	 14.40	 70.83	 14.27	 0.47	 0.03		 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
14.	Total Privately Placed Bonds												
14.1	NAIC 1											 X X X	
14.2	NAIC 2											 X X X	
14.3	NAIC 3											 X X X	
14.4	NAIC 4											 X X X	
14.5	NAIC 5											 X X X	
14.6	NAIC 6											 X X X	
14.7	TOTALS											 X X X	
14.8	Line 14.7 as a % of Col. 7								 X X X	 X X X	 X X X	 X X X	
14.9	Line 14.7 as a % of Line 11.7, Col. 7, Section 11								 X X X	 X X X	 X X X	 X X X	

(a) Includes \$.00 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.00 current year of bonds with Z designations, \$.00 prior year of bonds with Z designations, \$.00 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.00 current year of bonds with 5GI designations, \$.00 prior year of bonds with 5* or 5GI designations and \$.00 current year, \$.00 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 \$.634,425; NAIC 2 \$.00; NAIC 3 \$.00; NAIC 4 \$.00; NAIC 5 \$.00; NAIC 6 \$.00.

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 Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	3,438,585	16,374,393	895,375			X X X	20,708,353	48.47	20,272,270	48.04	20,708,353	
1.2	Residential Mortgage-Backed Securities						X X X						
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities						X X X						
1.5	TOTALS	3,438,585	16,374,393	895,375			X X X	20,708,353	48.47	20,272,270	48.04	20,708,353	
2.	All Other Governments												
2.1	Issuer Obligations		728,419				X X X	728,419	1.70			728,419	
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS		728,419				X X X	728,419	1.70			728,419	
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations		459,834	125,328			X X X	585,162	1.37	589,286	1.40	585,162	
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS		459,834	125,328			X X X	585,162	1.37	589,286	1.40	585,162	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations		149,674				X X X	149,674	0.35	403,511	0.96	149,674	
4.2	Residential Mortgage-Backed Securities						X X X						
4.3	Commercial Mortgage-Backed Securities						X X X						
4.4	Other Loan-Backed and Structured Securities						X X X						
4.5	TOTALS		149,674				X X X	149,674	0.35	403,511	0.96	149,674	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	638,067	2,411,220	190,000			X X X	3,239,287	7.58	3,052,565	7.23	3,239,287	
5.2	Residential Mortgage-Backed Securities						X X X						
5.3	Commercial Mortgage-Backed Securities						X X X						
5.4	Other Loan-Backed and Structured Securities						X X X						
5.5	TOTALS	638,067	2,411,220	190,000			X X X	3,239,287	7.58	3,052,565	7.23	3,239,287	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	651,299	7,951,162	4,865,678	174,172		X X X	13,642,311	31.93	13,515,118	32.02	13,642,311	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities	7,038	23,924	22,165	26,869	13,640	X X X	93,636	0.22	205,173	0.49	93,637	
6.4	Other Loan-Backed and Structured Securities	1,415,823	2,164,682	476			X X X	3,580,981	8.38	4,164,741	9.87	3,580,982	
6.5	TOTALS	2,074,160	10,139,768	4,888,319	201,041	13,640	X X X	17,316,928	40.53	17,885,032	42.38	17,316,930	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X						
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Bank Loans												
10.1 Bank Loans - Issued						X X X			X X X	X X X		
10.2 Bank Loans - Acquired						X X X			X X X	X X X		
10.3 TOTALS						X X X			X X X	X X X		
11. Total Bonds Current Year												
11.1 Issuer Obligations	4,727,951	28,074,702	6,076,381	174,172		X X X	39,053,206	91.40	X X X	X X X	39,053,206	
11.2 Residential Mortgage-Backed Securities						X X X			X X X	X X X		
11.3 Commercial Mortgage-Backed Securities	7,038	23,924	22,165	26,869	13,640	X X X	93,636	0.22	X X X	X X X	93,637	
11.4 Other Loan-Backed and Structured Securities	1,415,823	2,164,682	476			X X X	3,580,981	8.38	X X X	X X X	3,580,982	
11.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.6 Bank Loans						X X X			X X X	X X X		
11.7 TOTALS	6,150,812	30,263,308	6,099,022	201,041	13,640		42,727,823	100.00	X X X	X X X	42,727,825	
11.8 Line 11.7 as a % of Col. 7	14.40	70.83	14.27	0.47	0.03		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.1 Issuer Obligations	1,316,719	30,575,327	5,876,089	64,614		X X X	X X X	X X X	37,832,749	89.65	37,832,750	
12.2 Residential Mortgage-Backed Securities						X X X	X X X	X X X				
12.3 Commercial Mortgage-Backed Securities	15,236	51,815	48,057	58,392	31,673	X X X	X X X	X X X	205,173	0.49	205,173	
12.4 Other Loan-Backed and Structured Securities	1,722,672	2,442,069				X X X	X X X	X X X	4,164,741	9.87	4,164,741	
12.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
12.6 Bank Loans	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
12.7 TOTALS	3,054,627	33,069,211	5,924,146	123,006	31,673		X X X	X X X	42,202,663	100.00	42,202,664	
12.8 Line 12.7 as a % of Col. 9	7.24	78.36	14.04	0.29	0.08		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	4,727,950	28,074,702	6,076,382	174,172		X X X	39,053,206	91.40	37,832,750	89.65	39,053,206	X X X
13.2 Residential Mortgage-Backed Securities						X X X						X X X
13.3 Commercial Mortgage-Backed Securities	7,038	23,924	22,165	26,869	13,640	X X X	93,636	0.22	205,173	0.49	93,636	X X X
13.4 Other Loan-Backed and Structured Securities	1,415,823	2,164,682	476			X X X	3,580,981	8.38	4,164,741	9.87	3,580,981	X X X
13.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
13.6 Bank Loans						X X X			X X X	X X X		X X X
13.7 TOTALS	6,150,811	30,263,308	6,099,023	201,041	13,640		42,727,823	100.00	42,202,664	100.00	42,727,823	X X X
13.8 Line 13.7 as a % of Col. 7	14.40	70.83	14.27	0.47	0.03		100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	14.40	70.83	14.27	0.47	0.03		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						X X X					X X X	
14.2 Residential Mortgage-Backed Securities						X X X					X X X	
14.3 Commercial Mortgage-Backed Securities						X X X					X X X	
14.4 Other Loan-Backed and Structured Securities						X X X					X X X	
14.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
14.6 Bank Loans						X X X			X X X	X X X	X X X	
14.7 TOTALS											X X X	
14.8 Line 14.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								X X X	X X X	X X X	X X X	

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

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

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

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

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	10,450		10,450	
2.	Cost of cash equivalents acquired	1,266,930	633,973	632,957	
3.	Accrual of discount	452	452		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	623,256		623,256	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	654,576	634,425	20,151	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	654,576	634,425	20,151	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

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
4499999 Total - Unaffiliated																			... X X X ...
4599999 Total - Affiliated																			... X X X ...
4699999 Totals																			... X X X ...

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
CUSIP Identification	Name or Description	3	4	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
		City	State							
NONE										
4699999 Totals										 X X X

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
Any Other Class of Assets - Affiliated																			
.....	QCA Insurance Agency, LLC	Little Rock	AR ...	Liquidated	02/17/2005	12/27/2018	 5,404	.....	.....	.....	.....	.....	.....	.....	..... 5,404	.....	.....	.....	.....
4399999 Subtotal - Any Other Class of Assets - Affiliated							 5,404	.....	.....	.....	.....	.....	.....	..... 5,404	.....	.....	.....	.....	.....
4599999 Total - Affiliated							 5,404	.....	.....	.....	.....	.....	.....	..... 5,404	.....	.....	.....	.....	.....
4699999 Totals							 5,404	.....	.....	.....	.....	.....	.....	..... 5,404	.....	.....	.....	.....	.....

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
9128282G4	UNITED STATES TREASURY NOTE/BOND				1	474,406	98.7660	469,139	475,000	474,859		199			0.875	0.918	MS	1,240	4,156	09/20/2016	09/15/2019
9128282J8	UNITED STATES TREASURY NOTE/BOND				1	834,511	98.4340	821,924	835,000	834,743		164			1.500	1.520	JJ	5,786	12,525	08/01/2017	07/15/2020
9128282Z2	UNITED STATES TREASURY NOTE/BOND				1	1,675,179	98.4410	1,653,809	1,680,000	1,677,050		1,617			1.625	1.725	AO	5,850	27,300	11/08/2017	10/15/2020
9128283F5	UNITED STATES TREASURY NOTE/BOND				1	311,235	96.5980	304,284	315,000	311,595		343			2.250	2.386	MN	920	7,088	12/13/2017	11/15/2027
9128283G3	UNITED STATES TREASURY NOTE/BOND				1	417,703	98.6020	414,128	420,000	418,526		768			1.750	1.942	MN	954	7,350	12/05/2017	11/15/2020
9128283Q1	UNITED STATES TREASURY NOTE/BOND				1	828,183	98.9920	826,583	835,000	830,220		2,037			2.000	2.289	JJ	7,715	8,350	02/07/2018	01/15/2021
9128284A5	UNITED STATES TREASURY NOTE/BOND				1	411,417	100.5080	417,108	415,000	411,906		488			2.625	2.816	FA	3,701	5,447	04/23/2018	02/28/2023
9128284B3	UNITED STATES TREASURY NOTE/BOND				1	1,455,254	99.7340	1,456,116	1,460,000	1,456,385		1,131			2.375	2.491	MS	10,345	17,338	04/23/2018	03/15/2021
9128284G2	UNITED STATES TREASURY NOTE/BOND				1	1,861,238	99.7500	1,870,313	1,875,000	1,864,280		3,041			2.375	2.634	AO	9,542	22,266	05/08/2018	04/15/2021
9128284T4	UNITED STATES TREASURY NOTE/BOND				1	314,877	100.3320	316,046	315,000	314,899		22			2.625	2.639	JD	386	4,134	07/05/2018	06/15/2021
9128284V9	UNITED STATES TREASURY NOTE/BOND				1	376,127	101.5470	385,879	380,000	376,222		95			2.875	2.995	FA	4,127		09/28/2018	08/15/2028
9128284X5	UNITED STATES TREASURY NOTE/BOND				1	732,301	101.1210	743,239	735,000	732,444		143			2.750	2.830	FA	6,868		09/20/2018	08/31/2023
9128284Y3	UNITED STATES TREASURY NOTE/BOND				1	1,250,833	100.1330	1,256,669	1,255,000	1,251,440		607			2.625	2.801	FA	11,194		09/18/2018	08/31/2020
9128285A4	UNITED STATES TREASURY NOTE/BOND				1	422,294	100.6950	427,954	425,000	422,502		208			2.750	2.978	MS	3,487		10/05/2018	09/15/2021
912828F39	UNITED STATES TREASURY NOTE/BOND				1	619,531	99.3520	620,950	625,000	620,908		1,377			1.750	2.645	MS	2,794		09/28/2018	09/30/2019
912828L32	UNITED STATES TREASURY NOTE/BOND				1	376,610	98.1130	372,829	380,000	378,807		704			1.375	1.567	FA	1,775	5,225	09/09/2015	08/31/2020
912828M80	UNITED STATES TREASURY NOTE/BOND				1	837,950	98.1800	829,621	845,000	839,383		1,364			2.000	2.178	MN	1,486	16,900	12/21/2017	11/30/2022
912828T67	UNITED STATES TREASURY NOTE/BOND				1	319,788	96.6640	309,325	320,000	319,878		42			1.250	1.264	AO	685	4,000	11/03/2016	10/31/2021
912828U32	UNITED STATES TREASURY NOTE/BOND				1	471,112	98.5940	470,293	477,000	475,234		2,004			1.000	1.430	MN	619	4,770	12/05/2016	11/15/2019
912828U65	UNITED STATES TREASURY NOTE/BOND				1	1,392,100	97.9840	1,381,574	1,410,000	1,399,210		3,562			1.750	2.022	MN	2,169	24,675	12/23/2016	11/30/2021
912828U73	UNITED STATES TREASURY NOTE/BOND				1	1,229,356	98.8090	1,220,291	1,235,000	1,233,160		1,902			1.375	1.533	JD	793	16,981	12/23/2016	12/15/2019
912828V23	UNITED STATES TREASURY NOTE/BOND				1	207,341	98.7340	212,278	215,000	207,558		217			2.250	3.001	JD	13	2,419	11/02/2018	12/31/2023
912828V31	UNITED STATES TREASURY NOTE/BOND				1	413,946	98.7380	409,763	415,000	414,624		357			1.375	1.463	JJ	2,636	5,706	02/02/2017	01/15/2020
912828V72	UNITED STATES TREASURY NOTE/BOND				1	409,648	98.2190	402,698	410,000	409,779		69			1.875	1.893	JJ	3,217	7,688	02/07/2017	01/31/2022
912828W55	UNITED STATES TREASURY NOTE/BOND				1	104,360	98.1840	103,093	105,000	104,587		125			1.875	2.004	FA	669	1,969	03/06/2017	02/28/2022
912828W89	UNITED STATES TREASURY NOTE/BOND				1	205,160	98.1250	201,156	205,000	205,106		(31)			1.875	1.858	MS	982	3,844	04/06/2017	03/31/2022
912828X21	UNITED STATES TREASURY NOTE/BOND				1	310,339	98.6680	305,871	310,000	310,149		(114)			1.500	1.462	AO	996	4,650	04/28/2017	04/15/2020
912828XY1	UNITED STATES TREASURY NOTE/BOND				1	519,208	99.9220	519,594	520,000	519,395		188			2.500	2.580	JD	36	6,500	07/11/2018	06/30/2020
912828Y20	UNITED STATES TREASURY NOTE/BOND				1	209,081	100.3560	210,748	210,000	209,207		126			2.625	2.780	JJ	2,547		08/01/2018	07/15/2021
912828Y46	UNITED STATES TREASURY NOTE/BOND				1	1,049,836	100.1210	1,051,271	1,050,000	1,049,871		35			2.625	2.633	JJ	11,534		08/10/2018	07/31/2020
0199999 Subtotal - U.S. Governments - Issuer Obligations						20,040,924	X X X	19,984,546	20,152,000	20,073,927		22,790			X X X	X X X	X X X	105,066	221,281	X X X	X X X
0599999 Subtotal - U.S. Governments						20,040,924	X X X	19,984,546	20,152,000	20,073,927		22,790			X X X	X X X	X X X	105,066	221,281	X X X	X X X
All Other Governments - Issuer Obligations																					
298785HP4	EUROPEAN INVESTMENT BANK		D		1FE	208,520	99.2720	208,471	210,000	208,765		246			2.500	2.649	MS	1,546	3,471	02/06/2018	03/15/2023
4581X0DA3	INTER-AMERICAN DEVELOPMENT BANK		D		1FE	104,587	99.3780	104,347	105,000	104,659		72			2.500	2.585	JJ	1,189	1,313	02/06/2018	01/18/2023
459058FY4	INTERNATIONAL BANK FOR RECONSTRUCTION &		D		1FE	206,136	98.2430	206,310	210,000	206,980		844			2.000	2.490	JJ	1,808	2,100	02/06/2018	01/26/2022
500769HR8	KREDITANSTALT FUER WIEDERAUFBAU		D		1FE	207,596	98.9780	207,854	210,000	208,015		420			2.375	2.626	JD	28	4,710	02/06/2018	12/29/2022
0699999 Subtotal - All Other Governments - Issuer Obligations						726,839	X X X	726,982	735,000	728,419		1,582			X X X	X X X	X X X	4,571	11,594	X X X	X X X
1099999 Subtotal - All Other Governments						726,839	X X X	726,982	735,000	728,419		1,582			X X X	X X X	X X X	4,571	11,594	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
373384RT5	STATE OF GEORGIA				1FE	132,318	101.7420	127,178	125,000	128,446		(1,201)			3.370	2.328	AO	1,053	4,213	09/09/2015	10/01/2021
5741925B2	STATE OF MARYLAND				1FE	165,119	102.8360	154,254	150,000	156,554		(2,931)			4.200	2.122	MS	2,100	6,300	01/05/2016	03/01/2021
6041293Q7	STATE OF MINNESOTA			2	1FE	125,499	100.0420	125,053	125,000	125,328		(53)			2.980	2.929	FA	1,552	3,725	09/09/2015	08/01/2025
68608USA5	STATE OF OREGON				1FE	124,646	98.8120	123,515	125,000	124,834		62			2.227	2.280	FA	1,160	2,784	11/20/2015	08/01/2021
882723A66	STATE OF TEXAS				1FE	50,000	98.4630	49,232	50,000	50,000					2.305	2.305	AO	288	1,153	10/29/2015	10/01/2022
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						597,582	X X X	579,232	575,000	585,162		(4,123)			X X X	X X X	X X X	6,153	18,175	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						597,582	X X X	579,232	575,000	585,162		(4,123)			X X X	X X X	X X X	6,153	18,175	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
64966LZF1	CITY OF NEW YORK NY				1FE	149,342	98.7760	148,164	150,000	149,674		113			2.340	2.422	AO	878	3,510	01/05/2016	

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			NAIC Desig- nation and Admin- istrative Symbol	Actual Cost			8	9	12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/ Adjusted Carrying Value														Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3135G0Q89	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1		159,731	96.9940	155,190	160,000	159,849	53			1.375	1.410	AO	513	2,200	10/05/2016	10/07/2021		
3135G0S38	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1		209,624	98.5200	206,892	210,000	209,768	74			2.000	2.038	JJ	2,053	4,200	01/05/2017	01/05/2022		
3135G0T94	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1		206,075	99.2520	208,429	210,000	206,462	387			2.375	2.818	JJ	2,244	2,438	07/11/2018	01/19/2023		
3137EADB2	FEDERAL HOME LOAN MORTGAGE CORP			1		228,407	99.6020	224,105	225,000	226,651	(522)			2.375	2.124	JJ	2,494	5,344	09/09/2015	01/13/2022		
3137EADM8	FEDERAL HOME LOAN MORTGAGE CORP			1		222,423	98.9670	222,676	225,000	224,498	660			1.250	1.550	AO	695	2,813	09/09/2015	10/02/2019		
3137EADR7	FEDERAL HOME LOAN MORTGAGE CORP			1		167,894	98.4560	167,375	170,000	169,362	470			1.375	1.661	MN	390	2,338	09/09/2015	05/01/2020		
91412HBL6	UNIVERSITY OF CALIFORNIA			1FE		190,000	101.8200	193,458	190,000	190,000				3.466	3.466	MN	841	2,927	05/23/2018	05/15/2024		
34074GDH4	STATE BOARD OF ADMINISTRATION FINANCE CO			1FE		144,087	100.1310	140,183	140,000	141,350		(874)		2.995	2.337	JJ	2,097	4,193	10/19/2015	07/01/2020		
64972HV90	NEW YORK CITY TRANSITIONAL FINANCE AUTHO			1FE		200,000	101.3820	202,764	200,000	200,000				3.310	3.308	JJ	1,214		10/17/2018	07/15/2022		
88213AJW6	TEXAS A&M UNIVERSITY			1FE		206,096	100.0080	200,016	200,000	202,918		(2,085)		2.879	1.796	MN	736	5,758	06/07/2017	05/15/2020		
927781VT8	VIRGINIA COLLEGE BUILDING AUTHORITY			1FE		140,443	106.7740	133,468	125,000	134,434		(1,868)		4.550	2.812	MS	1,896	5,688	09/09/2015	09/01/2023		
928172WA9	VIRGINIA PUBLIC BUILDING AUTHORITY			1FE		163,802	103.4390	155,159	150,000	156,641		(2,461)		4.200	2.422	FA	2,625	6,300	01/05/2016	08/01/2021		
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						3,251,121	X X X	3,208,988	3,225,000	3,239,288		(3,677)		X X X	X X X	X X X	21,378	56,287	X X X	X X X		
3199999 Subtotal - U.S. Special Revenue, Special Assessment						3,251,121	X X X	3,208,988	3,225,000	3,239,288		(3,677)		X X X	X X X	X X X	21,378	56,287	X X X	X X X		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00206RCN0	AT&T INC			1	2FE	58,010	94.1650	56,499	60,000	58,428	214			3.400	3.868	MN	261	2,040	01/04/2017	05/15/2025		
002824BF6	ABBOTT LABORATORIES			1	2FE	45,658	98.7600	45,430	46,000	45,720	30			3.750	3.840	MN	149	1,725	11/17/2016	11/30/2026		
00287YAY5	ABBVIE INC			1	2FE	44,828	92.6780	41,705	45,000	44,868	16			3.200	3.245	MN	188	1,440	05/09/2016	05/14/2026		
00440EAS6	CHUBB INA HOLDINGS INC				1FE	43,748	97.7700	43,997	45,000	44,138	122			3.150	3.496	MS	417	1,418	09/09/2015	03/15/2025		
015271IAK5	ALEXANDRIA REAL ESTATE EQUITIES INC			1	2FE	61,929	96.5860	57,952	60,000	61,686	(160)			3.950	3.575	JJ	1,093	2,370	06/14/2017	01/15/2028		
023135BC9	AMAZON.COM INC			1	1FE	76,999	96.5480	77,238	80,000	77,151	151			3.150	3.634	FA	903	1,260	06/15/2018	08/22/2027		
025537AJ0	AMERICAN ELECTRIC POWER CO INC			1	2FE	64,890	94.8510	61,653	65,000	64,900	10			3.200	3.220	MN	277	2,080	11/08/2017	11/13/2027		
0258MODX4	AMERICAN EXPRESS CREDIT CORP			2	1FE	115,484	98.9770	113,824	115,000	115,167	(99)			2.600	2.509	MS	889	2,990	09/09/2015	09/14/2020		
02665WBT7	AMERICAN HONDA FINANCE CORP				1FE	84,914	98.4190	83,656	85,000	84,955	28			1.950	1.985	JJ	741	1,658	07/17/2017	07/20/2020		
02665WCP4	AMERICAN HONDA FINANCE CORP				1FE	169,918	100.4910	170,835	170,000	169,919	1			3.375	3.392	JD	335	956	10/03/2018	12/10/2021		
026874DH7	AMERICAN INTERNATIONAL GROUP INC			1	2FE	41,692	96.2070	38,483	40,000	41,462	(183)			3.900	3.311	AO	390	1,560	09/21/2017	04/01/2026		
03027XAK6	AMERICAN TOWER CORP			1	2FE	63,781	93.0320	60,471	65,000	63,963	113			3.375	3.612	AO	463	2,194	05/23/2017	10/15/2026		
03073EAM7	AMERISOURCEBERGEN CORP			1	2FE	60,371	95.5030	57,302	60,000	60,300	(45)			3.250	3.157	MS	650	1,950	05/10/2017	03/01/2025		
03076CAF3	AMERIPRISE FINANCIAL INC				1FE	52,566	102.8620	51,431	50,000	51,883	(359)			4.000	3.146	AO	422	2,000	01/24/2017	10/15/2023		
031162BG4	AMGEN INC			1	2FE	37,244	101.9690	35,689	35,000	35,945	(410)			4.100	2.829	JD	64	1,435	09/09/2015	06/15/2021		
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	81,646	98.3400	79,655	81,000	81,429	(206)			2.650	2.378	FA	894	2,147	12/07/2017	02/01/2021		
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	135,151	94.2630	122,542	130,000	134,416	(571)			3.650	3.095	FA	1,977	4,745	09/12/2017	02/01/2026		
037833AR1	APPLE INC				1FE	154,640	100.1220	150,183	150,000	152,401	(988)			2.850	2.146	MN	653	4,275	05/01/2017	05/06/2021		
037833BY5	APPLE INC			1	1FE	60,542	97.6130	58,568	60,000	60,445	(57)			3.250	3.130	FA	693	1,950	03/30/2017	02/23/2026		
053332AV4	AUTOZONE INC			1	2FE	64,997	95.9300	62,355	65,000	65,000				3.750	3.750	JD	203	2,438	04/06/2017	06/01/2027		
05531FAV5	BB&T CORP			2	1FE	45,306	97.3730	43,818	45,000	45,159	(68)			2.050	1.891	MN	131	923	10/12/2016	05/10/2021		
05531FBB8	BB&T CORP			2	1FE	104,914	96.0770	100,881	105,000	104,927	11			2.850	2.863	AO	540	2,993	10/23/2017	10/26/2024		
06051GEC9	BANK OF AMERICA CORP				1FE	173,300	103.3780	160,236	155,000	161,605	(4,258)			5.625	2.707	JJ	4,359	8,719	01/03/2017	07/01/2020		
06051GFF1	BANK OF AMERICA CORP				1FE	84,976	100.5540	85,471	85,000	84,978	1			4.000	4.005	AO	850		11/27/2018	04/01/2024		
06051GFW4	BANK OF AMERICA CORP				1FE	142,458	98.6400	143,028	145,000	142,910	452			2.625	3.282	AO	761	1,903	06/25/2018	04/19/2021		
06051GGZ6	BANK OF AMERICA CORP			1	1FE	100,000	95.6090	95,609	100,000	100,000				3.366	3.366	JJ	1,477	1,683	01/18/2018	01/23/2026		
084664BZ3	BERKSHIRE HATHAWAY FINANCE CORP				1FE	72,220	100.3430	70,240	70,000	70,802	(436)			2.900	2.241	AO	429	2,030	09/09/2015	10/15/2020		
084670BR8	BERKSHIRE HATHAWAY INC			1	1FE	80,875	98.1680	78,534	80,000	80,636	(147)			2.750	2.542	MS	648	2,200	05/05/2017	03/15/2023		
097023BU8	BOEING CO/THE			1	1FE	73,274	95.3050	71,479	75,000	73,558	153			2.800	3.068	MS	700	2,100	02/14/2017	03/01/2027		
10373QAY6	BP CAPITAL MARKETS AMERICA INC			1	1FE	97,895	97.9070	97,907	100,000	97,913	18			3.224	3.661	AO	690		12/14/2018	04/14/2024		
12189LAV3	BURLINGTON NORTHERN SANTA FE LLC			1	1FE	43,170	96.8900	43,601	45,000	43,736	178			3.000	3.504	AO	338	1,350	09/09/2015	04/01/2025		
125509BU2	CIGN																					

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 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
205887CB6	CONAGRA BRANDS INC		1	2FE		44,871	100.3170	45,143	45,000	44,875		3			4,600	4.648	MN	397		10/15/2018	11/01/2025
209111E22	CONSOLIDATED EDISON CO OF NEW YORK INC			1FE		60,613	101.8350	56,009	55,000	56,776		(1,190)			4,450	2.180	JD	109	2,448	09/09/2015	06/15/2020
22822VAJ0	CROWN CASTLE INTERNATIONAL CORP		1	2FE		54,797	96.1290	52,871	55,000	54,829		33			3,150	3.224	JJ	799		01/09/2018	07/15/2023
233331BA4	DTE ENERGY CO		1	2FE		94,851	99.3000	94,335	95,000	94,862		11			3,700	3.735	FA	1,416		08/02/2018	08/01/2023
24422ETS8	JOHN DEERE CAPITAL CORP			1FE		164,899	98.4400	162,426	165,000	164,950		33			1,950	1.971	JD	80	3,218	06/19/2017	06/22/2020
25389JAR7	DIGITAL REALTY TRUST LP		1	2FE		44,966	94.3820	42,472	45,000	44,970		3			3,700	3.709	FA	629	1,702	08/02/2017	08/15/2027
25468PDA1	WALT DISNEY CO/THE			1FE		75,929	99.6070	74,705	75,000	75,116		(280)			1,850	1.470	MN	119	1,388	01/19/2016	05/30/2019
25746UBH1	DOMINION ENERGY INC			2FE		60,193	101.0970	55,603	55,000	55,911		(1,437)			5,200	2.497	FA	1,080	2,860	12/10/2015	08/15/2019
25746UCR8	DOMINION ENERGY INC		1	2FE		64,906	97.4050	63,313	65,000	64,942		18			2,750	2.781	JJ	824	1,788	01/09/2017	01/15/2022
26441CAN5	DUKE ENERGY CORP		1	2FE		72,933	100.1580	70,111	70,000	71,886		(340)			3,750	3.168	AO	554	2,625	10/22/2015	04/15/2024
26441CAR6	DUKE ENERGY CORP		1	2FE		145,298	95.7160	143,574	150,000	145,898		598			1,800	2.870	MS	900		08/02/2018	09/01/2021
26441YAX5	DUKE REALTY LP		1	2FE		54,458	99.9230	54,958	55,000	54,679		68			3,625	3.774	AO	421	1,994	09/09/2015	04/15/2023
26875PAK7	EOG RESOURCES INC		1	1FE		87,514	96.0700	86,463	90,000	88,248		384			2,625	3.123	MS	696	2,363	01/24/2017	03/15/2023
26884UAC3	EPR PROPERTIES		1	2FE		49,215	98.9150	49,458	50,000	49,346		66			4,750	4.951	JD	106	2,375	12/07/2016	12/15/2026
29379VAZ6	ENTERPRISE PRODUCTS OPERATING LLC		1	2FE		29,283	98.6340	29,590	30,000	29,578		91			3,350	3.715	MS	296	1,005	09/09/2015	03/15/2023
29379VBD4	ENTERPRISE PRODUCTS OPERATING LLC		1	2FE		45,571	99.4700	44,762	45,000	45,148		(207)			2,550	2.076	AO	242	1,148	12/06/2016	10/15/2019
30161MAL7	EXELON GENERATION CO LLC		1	2FE		106,100	101.3750	101,375	100,000	104,218		(1,239)			4,250	2.863	JD	189	4,250	06/16/2017	06/15/2022
30161NAU5	EXELON CORP		1	2FE		61,093	95.0730	61,797	65,000	61,154		61			3,400	4.356	AO	467		11/08/2018	04/15/2026
31428XAY2	FEDEX CORP			2FE		25,877	102.4120	25,603	25,000	25,558		(100)			4,000	3.513	JJ	461	1,000	09/09/2015	01/15/2024
31428XBP0	FEDEX CORP		1	2FE		64,873	94.8470	61,651	65,000	64,884		11			3,400	3.423	FA	835	1,197	01/29/2018	02/15/2028
31620MAP1	FIDELITY NATIONAL INFORMATION SERVICES I		1	2FE		141,761	100.4550	140,637	140,000	141,262		(500)			3,625	3.078	AO	1,071	2,538	04/18/2018	10/15/2020
369550BE7	GENERAL DYNAMICS CORP			1FE		193,645	100.0810	195,158	195,000	193,924		279			3,000	3.245	MN	813	2,925	05/08/2018	05/11/2021
36962G4J0	GENERAL ELECTRIC CO			2FE		152,480	101.1780	136,590	135,000	139,941		(4,761)			5,500	1.857	JJ	3,568		10/14/2016	01/08/2020
37045XBV7	GENERAL MOTORS FINANCIAL CO INC			2FE		99,860	98.3300	98,330	100,000	99,939		46			2,650	2.699	AO	574	2,650	04/10/2017	04/13/2020
38141EA66	GOLDMAN SACHS GROUP INC/THE			1FE		126,121	103.5190	113,871	110,000	115,203		(3,466)			6,000	2.660	JD	293	6,600	11/02/2015	06/15/2020
38141GWL4	GOLDMAN SACHS GROUP INC/THE		1	1FE		81,033	92.9370	78,996	85,000	81,118		85			3,691	4.285	JD	227	1,569	10/02/2018	06/05/2028
38141GWM2	GOLDMAN SACHS GROUP INC/THE		1	1FE		105,000	95.2580	100,021	105,000	105,000					2,905	2.905	JJ	1,330	3,050	07/19/2017	07/24/2023
38141GWP5	GOLDMAN SACHS GROUP INC/THE			1FE		214,974	99.3340	213,568	215,000	214,993		13			1,950	1.956	JJ	1,840	4,181	07/19/2017	07/23/2019
38143U8H7	GOLDMAN SACHS GROUP INC/THE		2	1FE		47,583	94.5650	42,554	45,000	46,980		(254)			3,750	3.039	FA	591		07/28/2016	02/25/2026
38148LAC0	GOLDMAN SACHS GROUP INC/THE		2	1FE		42,591	94.7910	42,656	45,000	42,622		31			3,500	4.506	JJ	691		11/28/2018	01/23/2025
421946AJ3	HEALTHCARE REALTY TRUST INC		1	2FE		53,089	97.4340	53,589	55,000	53,658		181			3,875	4.320	MN	355	2,131	09/09/2015	05/01/2025
42824CAW9	HEWLETT PACKARD ENTERPRISE CO		1	2FE		63,101	100.7860	60,472	60,000	62,751		(351)			4,900	4.094	AO	621	2,940	01/04/2018	10/15/2025
437076BN1	HOME DEPOT INC/THE		1	1FE		51,051	90.0160	49,509	55,000	51,745		371			2,125	2.991	MS	344	1,169	02/07/2017	09/15/2026
46625HHS2	JPMORGAN CHASE & CO			1FE		106,858	101.8090	101,809	100,000	103,650		(2,286)			4,400	2.007	JJ	1,943	4,400	08/01/2017	07/22/2020
46625HHU7	JPMORGAN CHASE & CO			1FE		125,930	101.8020	122,162	120,000	123,771		(2,043)			4,250	2.440	AO	1,077	5,100	12/07/2017	10/15/2020
46625HJD3	JPMORGAN CHASE & CO			1FE		59,337	103.0390	56,671	55,000	57,192		(672)			4,500	3.125	JJ	1,079	2,475	09/09/2015	01/24/2022
46647PAV8	JPMORGAN CHASE & CO		1	1FE		174,165	99.6960	174,468	175,000	174,172		7			4,203	4.259	JJ	3,228		11/27/2018	07/23/2029
494368BY8	KIMBERLY-CLARK CORP		1	1FE		64,899	103.4500	67,243	65,000	64,900		2			3,950	3.969	MN	442		10/24/2018	11/01/2028
494550BB1	KINDER MORGAN ENERGY PARTNERS LP			2FE		209,069	103.5420	201,907	195,000	203,083		(5,986)			6,850	3.062	FA	5,046	6,679	02/21/2018	02/15/2020
49456BAF8	KINDER MORGAN INC/DE		1	2FE		45,727	99.2110	44,645	45,000	45,568		(79)			4,300	4.067	JD	161	1,935	12/09/2016	06/01/2025
50077LHA9	KRAFT HEINZ FOODS CO		1	2FE		105,849	99.2730	104,237	105,000	105,494		(337)			2,800	2.461	JJ	1,462	2,940	12/07/2017	07/02/2020
53117CAS1	LIBERTY PROPERTY LP		1	2FE		59,497	93.3790	56,027	60,000	59,598		45			3,250	3.349	AO	488	1,950	09/13/2016	10/01/2026
534187BD0	LINCOLN NATIONAL CORP			2FE		56,887	101.9420	56,068	55,000	56,608		(279)			4,000	3.318	MS	733	2,200	02/07/2018	09/01/2023
55336VAK6	MPLX LP		1	2FE		38,920	95.2110	38,084	40,000	39,083		91			4,125	4.463	MS	550	1,650	03/13/2017	03/01/2027
55336VAK6	MPLX LP		1	2FE		20,350	95.2110	19,042	20,000	20,307		(32)			4,125	3.898	MS	275	825	08/31/2017	03/01/2027
571748AZ5	MARSH & MCLENNAN COS INC		1	1FE		45,324	98.8200	44,469	45,000	45,235		(29)			3,750	3.665	MS	502	1,688	09/09/2015	03/14/2026
58013MEX8	MCDONALD'S CORP		1	2FE		126,443	99.3060	124,133	125,000	125,930		(485)			2,750	2.338	JD	210	3,438	12/07/2017	12/09/2020
58013MEY6	MCDONALD'S CORP		1	2FE		24,919	98.0290	24,507	25,000	24,942		7			3,700	3.738	JJ	388	925	12/09/2015	01/30/2026
585055BG0	MEDTRONIC INC			1FE		55,675	99.4880	54,718	55,000	55,260		(212)			2,500	2.099	MS	405	1,375	01/04/2017	03/15/2020
585055BS4	MEDTRONIC INC			1FE		62,558	99.6050	59,763	60,000	62,078		(302)			3,500	2.886	MS	618	2,100	05/18/2017	03/15/2025
59156RBB3	METLIFE INC			1FE		113,074	102.9530	108,101	105,000	110,630		(1,094)			4,368	3.137	MJSD	204	4,586	01/13/2017	09/15/2023
594918BH6	MICROSOFT CORP		1	1FE		101,482	99.1720	99,172	100,000	101,044		(269)			2,650	2.352	MN	427	2,650	05/05/2017	11/03/2022
594918BR4	MICROSOFT CORP		1	1FE		83,820	93.2350	83,912	90,000	84,386		566			2,400	3.336	FA	858	1,080	02/09/2018	08/08/2026
6174468C6	MORGAN STANLEY			1FE		63,710	98.6550	64,126	65,000	63,727		16			4,000	4.346	JJ	1,141		11/28/2018	07/23/2025
61744YAH1	MORGAN STANLEY			1FE		124,739	97.2880	121,610	125,000	124,819		50			2,750	2.795	MN	401	3,438	05/16/2017	05/19/2022
61746BEF9	MORGAN STANLEY			1FE		61,335	95.0400	61,776	65,000	61,370		34			3,625	4.458	JJ	1,054		11/28/2018	01/20/2027
61747YDW2	MORGAN STANLEY			1FE		150,988	99.2490	148,874	150,000	150,301		(274)			2,650	2.459	JJ	1,700	3,975	01/03/2017	01/27/2020
637471AH9	NATIONAL RETAIL PROPERTIES INC		1	2FE		34,916	98.9390	34,629	35,000	34,941		7			4,000	4.028	MN	179	1,400	10/21/2015	11/15/

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693476BN2	PNC FINANCIAL SERVICES GROUP INC/THE			2	1FE	163,883	99.7790	159,646	160,000	162,226		(679)			3.300	2.827	MS	1,657	5,280	01/03/2017	03/08/2022
69352PAK9	PPL CAPITAL FUNDING INC			1	2FE	55,916	100.5180	55,285	55,000	55,579		(104)			3.950	3.716	MS	640	2,173	09/09/2015	03/15/2024
695114CP1	PACIFICORP			1	1FE	54,923	98.9410	54,418	55,000	54,962		12			2.950	2.974	FA	676	1,623	09/09/2015	02/01/2022
695156AS8	PACKAGING CORP OF AMERICA				2FE	74,920	98.1860	73,640	75,000	74,947		26			2.450	2.487	JD	82	1,848	12/11/2017	12/15/2020
713448DX3	PEPSICO INC			1	1FE	150,989	98.0080	151,912	155,000	151,577		588			2.000	3.007	AO	654	1,550	08/02/2018	04/15/2021
718546AC8	PHILLIPS 66				1FE	52,766	102.6630	51,332	50,000	51,450		(416)			4.300	3.350	AO	538	2,150	09/09/2015	04/01/2022
74251VAK8	PRINCIPAL FINANCIAL GROUP INC			1	1FE	24,411	97.2380	24,310	25,000	24,588		56			3.400	3.693	MN	109	850	09/09/2015	05/15/2025
74432QBM6	PRUDENTIAL FINANCIAL INC				1FE	50,693	103.0460	46,371	45,000	46,824		(1,203)			5.375	2.547	JD	67	2,419	09/09/2015	06/21/2020
74432QBZ7	PRUDENTIAL FINANCIAL INC				1FE	104,318	100.5490	105,576	105,000	104,340		22			3.500	3.630	MN	470	1,838	10/23/2018	05/15/2024
74456QBX3	PUBLIC SERVICE ELECTRIC & GAS CO			1	1FE	109,982	101.2480	111,373	110,000	109,983					3.650	3.652	MS	1,271		09/05/2018	09/01/2028
744573AJ5	PUBLIC SERVICE ENTERPRISE GROUP INC				2FE	94,889	98.6030	93,673	95,000	94,967		37			1.600	1.640	MN	194	1,520	11/03/2016	11/15/2019
756109AQ7	REALTY INCOME CORP			1	1FE	54,933	100.1670	55,092	55,000	54,956		7			3.875	3.891	JJ	983	2,131	09/09/2015	07/15/2024
760759AS9	REPUBLIC SERVICES INC			1	2FE	29,950	95.7940	28,738	30,000	29,954		4			3.375	3.395	MN	129	1,010	11/13/2017	11/15/2027
760759AT7	REPUBLIC SERVICES INC				2FE	64,091	100.0650	65,042	65,000	64,139		47			3.950	4.122	MN	328	1,291	05/03/2018	05/15/2028
79466LAE4	SALESFORCE.COM INC			1	1FE	99,940	100.5140	100,514	100,000	99,948		8			3.250	3.263	AO	722	1,625	04/05/2018	04/11/2023
816851BF5	SEMPRA ENERGY				2FE	92,829	97.1700	90,368	93,000	92,861		32			2.900	2.939	FA	1,124	1,491	01/10/2018	02/01/2023
828807CS4	SIMON PROPERTY GROUP LP			1	1FE	55,088	97.8260	53,804	55,000	55,058		(9)			3.375	3.354	AO	464	1,856	09/09/2015	10/01/2024
855244AQ2	STARBUCKS CORP			1	2FE	49,954	98.8920	49,446	50,000	49,956		2			3.800	3.815	FA	744		08/08/2018	08/15/2025
857477AW3	STATE STREET CORP				1FE	60,520	93.6290	56,177	60,000	60,401		(49)			2.650	2.550	MN	186	1,590	06/24/2016	05/19/2026
86765BAR0	SUNOCO LOGISTICS PARTNERS OPERATIONS LP			1	2FE	47,651	101.1200	45,504	45,000	46,433		(633)			4.400	2.872	AO	495	1,980	01/13/2017	04/01/2021
887317AK1	WARNER MEDIA LLC				2FE	204,544	102.5220	199,918	195,000	202,007		(2,537)			4.750	3.077	MS	2,367	9,263	02/23/2018	03/29/2021
887317AZ8	WARNER MEDIA LLC			1	2FE	50,462	95.5100	47,755	50,000	50,385		(49)			3.875	3.746	JJ	893	1,938	05/03/2017	01/15/2026
89236TDE2	TOYOTA MOTOR CREDIT CORP				1FE	74,895	99.4350	74,576	75,000	74,986		35			1.400	1.448	MN	120	1,050	05/17/2016	05/20/2019
907818EE4	UNION PACIFIC CORP			1	1FE	45,727	98.6770	44,405	45,000	45,224		(158)			2.250	1.884	JD	34	1,013	10/06/2015	06/19/2020
91159HHG8	US BANCORP			2	1FE	60,223	101.5500	60,930	60,000	60,220		(2)			3.700	3.619	JJ	931		11/27/2018	01/30/2024
91159HHN3	US BANCORP			2	1FE	59,561	91.2000	54,720	60,000	59,658		41			2.375	2.458	JJ	629	1,425	07/19/2016	07/22/2026
92340LAC3	VEREIT OPERATING PARTNERSHIP LP			1	2FE	74,498	92.8350	69,626	75,000	74,556		42			3.950	4.032	FA	1,119	2,995	08/08/2017	08/15/2027
92826CAD4	VISA INC			1	1FE	106,119	98.2690	108,096	110,000	106,184		65			3.150	3.721	JD	164	1,733	11/13/2018	12/14/2025
931142EK5	WALMART INC			1	1FE	64,982	101.0310	65,670	65,000	64,984		2			3.400	3.406	JD	31	1,099	06/20/2018	06/26/2023
949746RS2	WELLS FARGO & CO				1FE	75,487	98.3570	73,768	75,000	75,221		(98)			2.500	2.360	MS	609	1,875	03/21/2016	03/04/2021
949746SK8	WELLS FARGO & CO			2	1FE	45,000	97.3920	43,826	45,000	45,000					3.069	3.069	JJ	602	1,381	01/17/2017	01/24/2023
94974BFU9	WELLS FARGO & CO				1FE	91,477	99.7050	89,735	90,000	90,176		(572)			2.125	1.479	AO	367	1,913	09/13/2016	04/22/2019
95040QAD6	WELLTOWER INC			1	2FE	54,977	98.9910	54,445	55,000	54,979		2			4.250	4.255	AO	493	1,201	04/03/2018	04/15/2028
96949LAD7	WILLIAMS COS INC/THE			1	2FE	39,848	94.7580	37,903	40,000	39,868		13			3.750	3.796	JD	67	1,500	08/16/2017	06/15/2027
970648AF8	WILLIS NORTH AMERICA INC			1	2FE	44,961	97.6360	43,936	45,000	44,969		5			3.600	3.614	MN	207	1,620	05/11/2017	05/15/2024
06367T4W7	BANK OF MONTREAL		A		1FE	64,924	99.9500	64,968	65,000	64,942		18			3.100	3.141	AO	437	1,008	04/10/2018	04/13/2021
775109AW1	ROGERS COMMUNICATIONS INC		A	1	2FE	48,786	98.1340	49,067	50,000	49,272		159			3.000	3.375	MS	442	1,500	11/02/2015	03/15/2023
775109AW1	ROGERS COMMUNICATIONS INC		A	1	2FE	60,041	98.1340	58,880	60,000	60,030		(7)			3.000	2.987	MS	530	1,800	01/09/2017	03/15/2023
78013GKN4	ROYAL BANK OF CANADA		A		1FE	119,930	98.4640	118,157	120,000	119,957		23			2.150	2.170	AO	466	2,580	10/18/2017	10/26/2020
89114QBZ0	TORONTO-DOMINION BANK/THE		A		1FE	204,908	100.4100	205,841	205,000	204,924		16			3.250	3.266	JD	370	3,313	06/05/2018	06/11/2021
89352HAK5	TRANSCANADA PIPELINES LTD		A	1	2FE	104,985	99.6370	104,619	105,000	104,991		5			3.750	3.752	AO	820	1,969	06/25/2018	10/16/2023
046353AR9	ASTRAZENECA PLC		D	1	2FE	104,657	99.4760	104,450	105,000	104,680		24			3.500	3.572	FA	1,368		08/14/2018	08/17/2023
06738EAS4	BARCLAYS PLC		D	1	2FE	203,174	96.0860	192,172	200,000	202,101		(650)			3.684	3.316	JJ	3,500	7,368	04/21/2017	01/10/2023
404280AN9	HSBC HOLDINGS PLC		D		1FE	115,097	101.3030	111,433	110,000	112,845		(821)			4.000	3.154	MS	1,112	4,400	01/04/2017	03/30/2022
45687AAJ1	INGERSOLL-RAND GLOBAL HOLDING CO LTD		C		2FE	86,749	102.4730	81,978	80,000	85,343		(1,116)			4.250	2.650	JD	151	3,400	09/22/2017	

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative 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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02007YAC8	ALLY AUTO RECEIVABLES TRUST 2017-5				1FE	209,984	99.0040	207,908	210,000	209,992		8			1.990	1.993	MON	186	4,179	11/14/2017	03/15/2022
03066FAE1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	104,997	98.8080	103,748	105,000	104,999		1			2.040	2.041	MON	77	2,142	11/07/2017	07/18/2022
03066HAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	144,973	99.9230	144,888	145,000	144,981		8			3.070	3.078	MON	161	2,535	05/15/2018	12/19/2022
05586CAD6	BMW VEHICLE LEASE TRUST 2018-1				1FE	124,999	100.6260	125,783	125,000	124,999					3.360	3.360	MON	128	735	10/10/2018	03/21/2022
09659QAD9	BMW VEHICLE OWNER TRUST 2018-A				1FE	179,998	99.2890	178,720	180,000	179,999		1			2.350	2.350	MON	71	3,889	01/17/2018	04/25/2022
14313FAD1	CARMAX AUTO OWNER TRUST				1FE	204,972	100.3820	205,783	205,000	204,978		6			3.130	3.136	MON	285	2,495	07/18/2018	06/15/2023
14314JAC4	CARMAX AUTO OWNER TRUST 2017-1				1FE	371,773	99.1990	368,866	371,844	371,826		22			1.980	1.984	MON	327	7,363	01/25/2017	11/15/2021
34528QFP4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST				1FE	174,974	98.5180	172,407	175,000	174,988		11			2.160	2.167	MON	168	3,780	10/03/2017	09/15/2022
34531LAD2	FORD CREDIT AUTO LEASE TRUST				1FE	184,984	100.4130	185,764	185,000	184,987		2			3.190	3.195	MON	262	1,377	09/18/2018	12/15/2021
34532AAD5	FORD CREDIT AUTO OWNER TRUST 2017-C				1FE	174,968	98.8230	172,940	175,000	174,985		15			2.010	2.016	MON	156	3,518	11/14/2017	03/15/2022
34532TAE2	FORD CREDIT AUTO OWNER TRUST 2018-B				1FE	154,990	101.3050	157,023	155,000	154,991		1			3.380	3.383	MON	233	757	10/16/2018	03/15/2024
36256GAE9	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	49,994	100.3620	50,181	50,000	49,994		1			3.300	3.307	MON	50	394	09/18/2018	07/20/2022
38013FAD3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA				1FE	144,977	100.5530	145,802	145,000	144,980		3			3.210	3.219	MON	194	853	10/02/2018	10/16/2023
38013MAE6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	209,957	98.9450	207,785	210,000	209,984		16			2.180	2.187	MON	140	4,578	06/07/2017	06/21/2021
38013RAD7	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA				1FE	199,974	99.6100	199,220	200,000	199,983		9			2.810	2.815	MON	234	3,700	04/11/2018	12/16/2022
47788CAC6	JOHN DEERE OWNER TRUST 2018				1FE	154,989	99.6760	154,498	155,000	154,993		5			2.660	2.663	MON	183	3,264	02/21/2018	04/18/2022
58769BAD6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201				1FE	81,727	99.2180	81,098	81,737	81,736		3			1.260	1.262	MON	46	1,030	09/09/2016	02/16/2021
92868LAD3	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018				1FE	169,975	100.0190	170,032	170,000	169,982		7			3.020	3.026	MON	157	2,382	06/27/2018	11/21/2022
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI				1FE	22,839	99.8930	22,817	22,842	22,841		1			1.450	1.451	MON	15	331	07/12/2016	08/15/2019
98161PAD5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B				1FE	59,765	98.8380	59,086	59,781	59,778		4			1.300	1.304	MON	35	777	09/07/2016	02/15/2022
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					3,580,756	X X X	3,564,091	3,581,204	3,580,981		140			X X X	X X X	X X X	3,487	58,606	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					17,411,306	X X X	17,076,369	17,278,849	17,316,928		(42,760)			X X X	X X X	X X X	125,750	404,816	X X X	X X X
7799999	Subtotals - Issuer Obligations					38,502,713	X X X	38,068,108	38,441,000	38,418,780		(26,212)			X X X	X X X	X X X	260,187	655,596	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					93,645	X X X	92,082	93,645	93,637		(3)			X X X	X X X	X X X	122	1,461	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					3,580,756	X X X	3,564,091	3,581,204	3,580,981		140			X X X	X X X	X X X	3,487	58,606	X X X	X X X
8399999	Grand Total - Bonds					42,177,114	X X X	41,724,281	42,115,849	42,093,398		(26,075)			X X X	X X X	X X X	263,796	715,663	X X X	X X X

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	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	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 (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
Parent, Subsidiaries, and Affiliates																				
000000000	QUALCHOICE LIFE & HEALTH PREFERRED STOCK .....	....	....	... 1,500,000	.....	.....	..... 1,500,000	 1,000.000	 1,500,000	 1,500,000	.....	.....	.....	.....	.....	.....	.....	.....	P1ZA	01/29/2010
8599999 Subtotal - Parent, Subsidiaries, and Affiliates							 1,500,000	... X X X ...	 1,500,000	 1,500,000	.....	.....	.....	.....	.....	.....	.....	.....	... X X X ..	. X X X .
8999999 Total Preferred Stocks							 1,500,000	... X X X ...	 1,500,000	 1,500,000	.....	.....	.....	.....	.....	.....	.....	.....	... X X X ..	. X X X .

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	For- eign	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. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9799999	Total Common Stocks					X X X ..										X X X .	X X X ..
9899999	Total Preferred and Common Stocks				1,500,000	X X X ..	1,500,000	1,500,000								X X X .	X X X ..

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$.....0.

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
9128283Q1	UNITED STATES TREASURY NOTE/BOND		02/07/2018	GOLDMAN SACHS & CO	X X X	828,183	835,000	1,107
9128284A5	UNITED STATES TREASURY NOTE/BOND		04/23/2018	DEUTSCHE BANC/ALEX B	X X X	411,417	415,000	1,628
9128284B3	UNITED STATES TREASURY NOTE/BOND		04/23/2018	VARIOUS	X X X	1,455,254	1,460,000	2,757
9128284G2	UNITED STATES TREASURY NOTE/BOND		05/08/2018	VARIOUS	X X X	1,861,238	1,875,000	1,919
9128284T4	UNITED STATES TREASURY NOTE/BOND		07/05/2018	JPM SECURITIES-FIXED	X X X	314,877	315,000	474
9128284V9	UNITED STATES TREASURY NOTE/BOND		09/28/2018	VARIOUS	X X X	376,127	380,000	1,074
9128284X5	UNITED STATES TREASURY NOTE/BOND		09/20/2018	VARIOUS	X X X	732,301	735,000	503
9128284Y3	UNITED STATES TREASURY NOTE/BOND		09/18/2018	JPM SECURITIES-FIXED	X X X	1,250,833	1,255,000	1,729
9128285A4	UNITED STATES TREASURY NOTE/BOND		10/05/2018	JPM SECURITIES-FIXED	X X X	422,294	425,000	775
912828F39	UNITED STATES TREASURY NOTE/BOND		09/28/2018	NON-BROKER TRADE, BO	X X X	619,531	625,000	30
912828V23	UNITED STATES TREASURY NOTE/BOND		11/02/2018	DEUTSCHE BANC/ALEX B	X X X	207,341	215,000	1,683
912828XY1	UNITED STATES TREASURY NOTE/BOND		07/11/2018	CITIGROUP GLOBAL MKT	X X X	519,208	520,000	424
912828Y20	UNITED STATES TREASURY NOTE/BOND		08/01/2018	JPM SECURITIES-FIXED	X X X	209,081	210,000	270
912828Y46	UNITED STATES TREASURY NOTE/BOND		08/10/2018	JPM SECURITIES-FIXED	X X X	1,049,836	1,050,000	974
0599999 Subtotal - Bonds - U.S. Governments						10,257,521	10,315,000	15,347
Bonds - All Other Governments								
298785HP4	EUROPEAN INVESTMENT BANK	D	02/06/2018	BNYM/RBCELFIXED INCO	X X X	208,520	210,000	306
4581X0DA3	INTER-AMERICAN DEVELOPMENT BANK	D	02/06/2018	BNYM/RBCELFIXED INCO	X X X	104,587	105,000	146
459058FY4	INTERNATIONAL BANK FOR RECONSTRUCTION &	D	02/06/2018	JPMORGAN CHASE/RBS	X X X	206,136	210,000	140
500769HR8	KREDITANSTALT FUER WIEDERAUFBAU	D	02/06/2018	JPMORGAN CHASE/RBS	X X X	207,596	210,000	263
1099999 Subtotal - Bonds - All Other Governments						726,839	735,000	855
Bonds - U.S. Special Revenue, Special Assessment								
3135G0T94	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/11/2018	CITIGROUP GLOBAL MKT	X X X	206,075	210,000	2,341
64972HV90	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		10/17/2018	JPM SECURITIES-FIXED	X X X	200,000	200,000	
91412HBL6	UNIVERSITY OF CALIFORNIA		05/23/2018	MERRILL LYNCH PIERCE	X X X	190,000	190,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						596,075	600,000	2,341
Bonds - Industrial and Miscellaneous (Unaffiliated)								
023135BC9	AMAZON.COM INC		06/15/2018	JEFFERIES & CO. - BO	X X X	76,999	80,000	819
02665WCP4	AMERICAN HONDA FINANCE CORP		10/03/2018	JPM SECURITIES-FIXED	X X X	169,918	170,000	
03066HAD9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		05/15/2018	BNP PARIBAS SECS CP/	X X X	144,973	145,000	
05586CAD6	BMW VEHICLE LEASE TRUST 2018-1		10/10/2018	SG AMERICAS SECURITI	X X X	124,999	125,000	
06051GFF1	BANK OF AMERICA CORP		11/27/2018	DEUTSCHE BANC/ALEX B	X X X	84,976	85,000	548
06051GFW4	BANK OF AMERICA CORP		06/25/2018	BARCLAYS CAPITAL FIX	X X X	142,458	145,000	719
06051GGZ6	BANK OF AMERICA CORP		01/18/2018	BANC/AMERICA SECUR.L	X X X	100,000	100,000	
09659QAD9	BMW VEHICLE OWNER TRUST 2018-A		01/17/2018	JPM SECURITIES-FIXED	X X X	179,998	180,000	
10373QAY6	BP CAPITAL MARKETS AMERICA INC		12/14/2018	EXCHANGE OFFER	X X X	97,895	100,000	537
125509BU2	CIGNA HOLDING CO		11/02/2018	BANC/AMERICA SECUR.L	X X X	84,808	90,000	171
126650CX6	CVS HEALTH CORP		04/23/2018	VARIOUS	X X X	153,053	155,000	357
14313FAD1	CARMAX AUTO OWNER TRUST		07/18/2018	BARCLAYS CAPITAL INC	X X X	204,972	205,000	
14913Q2N8	CATERPILLAR FINANCIAL SERVICES CORP		09/04/2018	BARCLAYS CAPITAL FIX	X X X	79,938	80,000	
151020BA1	CELGENE CORP		02/08/2018	CITIGROUP GLOBAL MKT	X X X	84,794	85,000	
15189TAU1	CENTERPOINT ENERGY INC		10/04/2018	GOLDMAN SACHS & CO	X X X	104,888	105,000	17
17275RAP7	CISCO SYSTEMS INC		02/21/2018	BANC/AMERICA SECUR.L	X X X	220,614	220,000	2,995
172967KN0	CITIGROUP INC		11/28/2018	CREDIT SUISSE FIRST	X X X	65,246	70,000	192
172967LV1	CITIGROUP INC		01/17/2018	CITIGROUP GLOBAL MKT	X X X	105,000	105,000	
20030NCH2	COMCAST CORP		02/01/2018	BARCLAYS CAPITAL FIX	X X X	43,845	44,000	
20030NCS8	COMCAST CORP		10/02/2018	WELLS FARGO SECS LLC	X X X	39,951	40,000	
205887CB6	CONAGRA BRANDS INC		10/15/2018	GOLDMAN SACHS & CO	X X X	44,871	45,000	
22822VAJ0	CROWN CASTLE INTERNATIONAL CORP		01/09/2018	CITIGROUP GLOBAL MKT	X X X	54,797	55,000	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
233331BA4 ...	DTE ENERGY CO		08/02/2018 ..	JPM SECURITIES-FIXED	X X X	94,851	95,000 .....	.....
26441CAR6 ...	DUKE ENERGY CORP		08/02/2018 ..	GOLDMAN SACHS & CO	X X X	105,302	110,000	853
30161NAU5 ...	EXELON CORP		11/08/2018 ..	BARCLAYS CAPITAL FIX	X X X	61,093	65,000	172
31428XBP0 ...	FEDEX CORP		01/29/2018 ..	MORGAN STANLEY & CO	X X X	64,873	65,000 .....	.....
31620MAP1 ...	FIDELITY NATIONAL INFORMATION SERVICES I		04/18/2018 ..	MILLENNIUM ADVISORS	X X X	141,761	140,000	70
34531LAD2 ...	FORD CREDIT AUTO LEASE TRUST		09/18/2018 ..	JPM SECURITIES-FIXED	X X X	184,984	185,000 .....	.....
34532TAE2 ...	FORD CREDIT AUTO OWNER TRUST 2018-B		10/16/2018 ..	BARCLAYS CAPITAL INC	X X X	154,990	155,000 .....	.....
36256GAE9 ...	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		09/18/2018 ..	RBC CAPITAL MARKETS	X X X	49,994	50,000 .....	.....
369550BE7 ...	GENERAL DYNAMICS CORP		05/08/2018 ..	WELLS FARGO SECS LLC	X X X	193,645	195,000 .....	.....
38013FAD3 ...	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		10/02/2018 ..	WELLS FARGO SECS LLC	X X X	144,977	145,000 .....	.....
38013RAD7 ...	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		04/11/2018 ..	DEUTSCHE BANC/ALEX B	X X X	199,974	200,000 .....	.....
38141GWL4 ...	GOLDMAN SACHS GROUP INC/THE		10/02/2018 ..	GOLDMAN SACHS & CO	X X X	81,033	85,000	1,037
38148LAC0 ...	GOLDMAN SACHS GROUP INC/THE		11/28/2018 ..	HSBC SECURITIES (USA)	X X X	42,591	45,000	556
42824CAW9 ...	HEWLETT PACKARD ENTERPRISE CO		01/04/2018 ..	BANC/AMERICA SECUR.L	X X X	63,101	60,000	678
46647PAV8 ...	JPMORGAN CHASE & CO		11/27/2018 ..	VARIOUS	X X X	174,165	175,000	956
47788CAC6 ...	JOHN DEERE OWNER TRUST 2018		02/21/2018 ..	RBC CAPITAL MARKETS	X X X	154,989	155,000 .....	.....
494368BY8 ...	KIMBERLY-CLARK CORP		10/24/2018 ..	JPM SECURITIES-FIXED	X X X	64,899	65,000 .....	.....
494550BB1 ...	KINDER MORGAN ENERGY PARTNERS LP		02/21/2018 ..	BANC/AMERICA SECUR.L	X X X	209,069	195,000	297
534187BD0 ...	LINCOLN NATIONAL CORP		02/07/2018 ..	GOLDMAN SACHS & CO	X X X	56,887	55,000	984
594918BR4 ...	MICROSOFT CORP		02/09/2018 ..	STIFEL NICHOLAUS & C	X X X	83,820	90,000	30
6174468C6 ...	MORGAN STANLEY		11/28/2018 ..	MORGAN STANLEY & CO	X X X	63,710	65,000	917
61746BEF9 ...	MORGAN STANLEY		11/28/2018 ..	CREDIT SUISSE FIRST	X X X	61,335	65,000	851
666807BN1 ...	NORTHROP GRUMMAN CORP		11/09/2018 ..	CITIGROUP GLOBAL MKT	X X X	60,366	65,000	698
67103HAG2 ...	O'REILLY AUTOMOTIVE INC		05/10/2018 ..	JPM SECURITIES-FIXED	X X X	89,759	90,000 .....	.....
713448DX3 ...	PEPSICO INC		08/02/2018 ..	WELLS FARGO SECS LLC	X X X	150,989	155,000	956
74432QBZ7 ...	PRUDENTIAL FINANCIAL INC		10/23/2018 ..	GOLDMAN SACHS & CO	X X X	104,318	105,000	1,633
74456QBX3 ...	PUBLIC SERVICE ELECTRIC & GAS CO		09/05/2018 ..	MITSUBISHI UFJ SECS	X X X	109,982	110,000 .....	.....
760759AT7 ...	REPUBLIC SERVICES INC		05/03/2018 ..	BANC/AMERICA SECUR.L	X X X	64,091	65,000 .....	.....
794661AE4 ...	SALESFORCE.COM INC		04/05/2018 ..	BANC/AMERICA SECUR.L	X X X	134,919	135,000 .....	.....
816851BF5 ...	SEMPRA ENERGY		01/10/2018 ..	RBC CAPITAL MARKETS	X X X	92,829	93,000 .....	.....
855244AQ2 ...	STARBUCKS CORP		08/08/2018 ..	MORGAN STANLEY & CO	X X X	109,899	110,000 .....	.....
887317AK1 ...	WARNER MEDIA LLC		02/23/2018 ..	BAIRD ROBERT W & CO	X X X	204,544	195,000	3,786
91159HHG8 ...	US BANCORP		11/27/2018 ..	US BANKCORP INVESTME	X X X	60,223	60,000	734
92826CAD4 ...	VISA INC		11/13/2018 ..	WELLS FARGO SECS LLC	X X X	106,119	110,000	1,453
92868LAD3 ...	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018		06/27/2018 ..	JPM SECURITIES-FIXED	X X X	169,975	170,000 .....	.....
931142EK5 ...	WALMART INC		06/20/2018 ..	CITIGROUP GLOBAL MKT	X X X	64,982	65,000 .....	.....
95040QAD6 ...	WELL TOWER INC		04/03/2018 ..	BANC/AMERICA SECUR.L	X X X	54,977	55,000 .....	.....
06367T4W7 ...	BANK OF MONTREAL	A	04/10/2018 ..	BMOCM/BONDS	X X X	64,924	65,000 .....	.....
89114QBZ0 ...	TORONTO-DOMINION BANK/THE	A	06/05/2018 ..	TORONTO DOMINION SEC	X X X	204,908	205,000 .....	.....
89352HAK5 ...	TRANSCANADA PIPELINES LTD	A	06/25/2018 ..	KEYBANC CAPITAL MARK	X X X	104,985	105,000	777
046353AR9 ...	ASTRAZENECA PLC	D	08/14/2018 ..	GOLDMAN SACHS & CO	X X X	104,657	105,000 .....	.....
822582BD3 ...	SHELL INTERNATIONAL FINANCE BV	D	06/25/2018 ..	CITIGROUP GLOBAL MKT	X X X	83,115	85,000	353
86562MBB5 ...	SUMITOMO MITSUI FINANCIAL GROUP INC	D	07/12/2018 ..	PERSHING & COMPANY	X X X	110,000	110,000 .....	.....
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,111,597	7,147,000	24,146
8399997 Subtotal - Bonds - Part 3						18,692,032	18,797,000	42,689
8399998 Summary item from Part 5 for Bonds						711,125	700,000	4,150
8399999 Subtotal - Bonds						19,403,157	19,497,000	46,839
9999999 Totals						19,403,157	X X X	46,839

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
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
9128282B5	UNITED STATES TREASURY NOTE/BOND		05/09/2018	JPM SECURITIES-FIXED	X X X	303,667	310,000	308,559	309,200		174		174		309,374		(5,707)	(5,707)	1,702	08/15/2019
9128282K5	UNITED STATES TREASURY NOTE/BOND		09/18/2018	VARIOUS	X X X	2,485,060	2,510,000	2,510,490	2,510,394		(167)		(167)		2,510,227		(25,167)	(25,167)	37,735	07/31/2019
9128282X7	UNITED STATES TREASURY NOTE/BOND		10/05/2018	DEUTSCHE BANC/ALEX B	X X X															
912828K82	UNITED STATES TREASURY NOTE/BOND		08/15/2018	MATURITY	X X X	829,566	840,000	838,327	838,528		644		644		839,173		(9,607)	(9,607)	11,836	09/30/2019
912828Q52	UNITED STATES TREASURY NOTE/BOND		04/06/2018	VARIOUS	X X X	625,000	625,000	624,829	624,964		36		36		625,000				6,250	08/15/2018
912828R85	UNITED STATES TREASURY NOTE/BOND		08/03/2018	JPM SECURITIES-FIXED	X X X	2,107,235	2,135,000	2,131,747	2,133,555		191		191		2,133,746		(26,512)	(26,512)	7,201	04/15/2019
912828ST8	UNITED STATES TREASURY NOTE/BOND		04/23/2018	JPM SECURITIES-FIXED	X X X	301,045	305,000	306,537	305,765		(312)		(312)		305,452		(4,408)	(4,408)	1,714	06/15/2019
912828W97	UNITED STATES TREASURY NOTE/BOND		04/23/2018	JPM SECURITIES-FIXED	X X X	410,753	415,000	414,741	414,821		42		42		414,863		(4,110)	(4,110)	2,508	04/30/2019
912828XR6	UNITED STATES TREASURY NOTE/BOND		04/23/2018	JPM SECURITIES-FIXED	X X X	822,429	830,000	829,935	829,959		8		8		829,967		(7,538)	(7,538)	5,067	03/31/2019
912828XS4	UNITED STATES TREASURY NOTE/BOND		02/07/2018	GOLDMAN SACHS & CO	X X X	610,952	630,000	628,409	628,567		33		33		628,599		(17,647)	(17,647)	2,120	05/31/2022
	UNITED STATES TREASURY NOTE/BOND		07/11/2018	VARIOUS	X X X	1,864,819	1,885,000	1,882,099	1,882,902		599		599		1,883,501		(18,683)	(18,683)	11,031	05/31/2022
0599999 Subtotal - Bonds - U.S. Governments						10,360,526	10,485,000	10,475,673	10,478,655		1,248		1,248		10,479,902		(119,379)	(119,379)	87,164	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
249002AQ9	DENTON INDEPENDENT SCHOOL DISTRICT		08/15/2018	MATURITY	X X X	125,000	125,000	127,635	125,566		(566)		(566)		125,000				2,500	08/15/2018
64966JAJ5	CITY OF NEW YORK NY		12/01/2018	MATURITY	X X X	125,000	125,000	135,991	128,383		(3,383)		(3,383)		125,000				5,984	12/01/2018
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						250,000	250,000	263,626	253,949		(3,949)		(3,949)		250,000				8,484	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
3135G0ZG1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/11/2018	DEUTSCHE BANC/ALEX B	X X X	168,545	170,000	171,619	170,676		(208)		(208)		170,468		(1,922)	(1,922)	2,479	09/12/2019
88213AHF5	TEXAS A&M UNIVERSITY		04/25/2018	WELLS FARGO BANK N.A.	X X X	232,824	235,000	235,000	235,000						235,000		(2,176)	(2,176)	1,684	05/15/2019
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						401,369	405,000	406,619	405,676		(208)		(208)		405,468		(4,098)	(4,098)	4,163	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206RCN0	AT&T INC		11/08/2018	CITIGROUP GLOBAL MKT	X X X	56,287	60,000	57,854	58,250		181		181		58,430		(2,143)	(2,143)	2,029	05/15/2025
00206REM0	AT&T INC		05/23/2018	CALL 101	X X X	65,650	65,000	65,146	65,147		(3)		(3)		65,144		(144)	(144)	2,664	08/14/2027
002824BF6	ABBOTT LABORATORIES		10/28/2018	CALL 103.03338	X X X	35,031	34,000	33,747	33,771		18		18		33,789		211	211	2,193	03/10/2026
02665WBE0	AMERICAN HONDA FINANCE CORP		10/03/2018	GOLDMAN SACHS & CO	X X X	64,126	65,000	63,978	64,365		314		314		64,679		(553)	(553)	960	07/12/2019
026874DH7	AMERICAN INTERNATIONAL GROUP INC		01/11/2018	BARCLAYS CAPITAL FIX	X X X	41,086	40,000	41,692	41,644		(7)		(7)		41,637		(551)	(551)	455	04/01/2026
03065FAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		07/18/2018	PERSHING & COMPANY	X X X	128,959	130,000	129,996	129,997		1		1		129,998		(1,039)	(1,039)	1,432	08/18/2021
03065TAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		05/15/2018	WELLS FARGO SECS LLC	X X X	148,793	150,000	149,993	149,997		1		1		149,998		(1,205)	(1,205)	1,014	07/08/2021
03076CAD8	AMERIPRISE FINANCIAL INC		12/06/2018	TORONTO DOMINION SEC	X X X	51,098	50,000	59,073	53,648		(2,289)		(2,289)		51,359		(262)	(262)	3,468	06/28/2019
031162CJ7	AMGEN INC		09/04/2018	MILLENNIUM ADVISORS	X X X	54,764	60,000	59,963	59,968		2		2		59,970		(5,206)	(5,206)	1,634	08/19/2026
035224AJ5	ANHEUSER-BUSCH INBEV FINANCE INC		11/23/2018	NON-BROKER/ *TRADE*	X X X	82,925	84,000	84,669	84,658		(202)		(202)		84,456		(1,531)	(1,531)	3,042	02/01/2021
036752AC7	ANTHEM INC		11/02/2018	BANC/AMERICA SECUR.L	X X X	57,661	60,000	59,981	59,981		2		2		59,984		(2,322)	(2,322)	1,926	12/01/2024
055657AD2	BMW VEHICLE LEASE TRUST		10/11/2018	WELLS FARGO SECS LLC	X X X	183,670	185,000	185,000	185,000						185,000		(1,330)	(1,330)	3,305	06/22/2020
05582QAD9	BMW VEHICLE OWNER TRUST 2016-A		01/11/2018	BANC/AMERICA SECUR.L	X X X	153,759	155,000	154,999	155,000						155,000		(1,241)	(1,241)	105	11/25/2020
05584PAD9	BMW VEHICLE LEASE TRUST 2017-2		10/03/2018	BARCLAYS CAPITAL FIX	X X X	109,012	110,000	110,000	110,000						110,000		(988)	(988)	1,803	10/20/2020
06051GDZ9	BANK OF AMERICA CORP		06/25/2018	TORONTO DOMINION SEC	X X X	67,762	65,000	74,923	70,205		(1,772)		(1,772)		68,432		(671)	(671)	2,836	06/01/2019
06051GFM6	BANK OF AMERICA CORP		11/27/2018	MORGAN STANLEY & CO	X X X	43,628	45,000	44,574	44,670		38		38		44,707		(1,080)	(1,080)	2,435	01/22/2025
06051GFT1	BANK OF AMERICA CORP		01/18/2018	SUMRIDGE PARTNERS LL	X X X	55,089	55,000	54,534	54,712		6		6		54,718		371	371	373	10/19/2020
06051GGP8	BANK OF AMERICA CORP		01/18/2018	BANC/AMERICA SECUR.L	X X X	74,514	75,000	75,000	75,000						75,000		(486)	(486)	893	07/21/2021
12594DAD0	CNH EQUIPMENT TRUST 2016-B		05/15/2018	VARIOUS	X X X	79,276	80,000	79,980	79,993		3		3		79,996		(720)	(720)	548	08/15/2021
126117AR1	CNA FINANCIAL CORP		02/06/2018	BAIRD ROBERT W & CO	X X X	49,023	45,000	51,157	48,896		(104)		(104)		48,792		232	232	1,243	08/15/2021
126650CL2	CVS HEALTH CORP		04/23/2018	JPM SECURITIES-FIXED	X X X	44,228	45,000	46,660	46,319		(50)		(50)		46,269		(2,041)	(2,041)	1,332	07/20/2025
126650CX6	CVS HEALTH CORP		11/28/2018	BNP PARIBAS SEC CORP	X X X	73,079	75,000	73,946			63		63		74,009		(930)	(930)	2,338	03/25/2028
14040HBF1	CAPITAL ONE FINANCIAL CORP		07/10/2018	UBS SECURITIES LLC	X X X	78,648	80,000	81,217	81,071		(82)		(82)		80,990		(2,342)	(2,342)	2,150	04/24/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
14040HBR5	CAPITAL ONE FINANCIAL CORP		10/29/2018	RAYMOND JAMES & ASSO	X X X	97,710	100,000	99,908	99,913		25		25		99,938		(2,228)	(2,228)	2,400	10/30/2020
14314EAC5	CARMAX AUTO OWNER TRUST 2016-3		07/19/2018	VARIOUS	X X X	153,563	155,000	154,977	154,991		4		4		154,995		(1,432)	(1,432)	1,278	05/17/2021
14314JAC4	CARMAX AUTO OWNER TRUST 2017-1		12/15/2018	PAYDOWN	X X X	33,156	33,156	33,149	33,152		4		4		33,156				638	11/15/2021
171798AD3	CIMAREX ENERGY CO		09/04/2018	MORGAN STANLEY & CO	X X X	57,527	60,000	60,526	60,509		(32)		(32)		60,477		(2,950)	(2,950)	1,892	05/15/2027
172967HU8	CITIGROUP INC		01/17/2018	PERSHING & COMPANY	X X X	150,053	150,000	151,183	150,602		(18)		(18)		150,584		(532)	(532)	1,771	07/29/2019
172967JT9	CITIGROUP INC		11/28/2018	GOLDMAN SACHS & CO	X X X	29,424	30,000	31,247	31,066		(115)		(115)		30,951		(1,527)	(1,527)	1,283	06/10/2025
198280AF6	COLUMBIA PIPELINE GROUP INC		05/22/2018	BARCLAYS CAPITAL FIX	X X X	25,012	25,000	26,903	26,649		(80)		(80)		26,569		(1,557)	(1,557)	541	06/01/2025
20030NCA7	COMCAST CORP		08/09/2018	WELLS FARGO SECS LLC	X X X	60,779	65,000	64,601	64,614		20		20		64,634		(3,855)	(3,855)	2,082	02/15/2028
22822VAD3	CROWN CASTLE INTERNATIONAL CORP		01/09/2018	RBC CAPITAL MARKETS	X X X	49,090	50,000	49,787	49,838		1		1		49,839		(749)	(749)	406	09/01/2021
256677AE5	DOLLAR GENERAL CORP		06/22/2018	GOLDMAN SACHS & CO	X X X	57,888	60,000	60,780	60,738		(33)		(33)		60,704		(2,816)	(2,816)	1,621	04/15/2027
260543CC5	DOW CHEMICAL CO/THE		07/16/2018	CITIGROUP GLOBAL MKT	X X X	45,917	45,000	48,227	46,774		(358)		(358)		46,416		(500)	(500)	1,291	11/15/2020
26441CAD7	DUKE ENERGY CORP		08/02/2018	BANC/AMERICA SECUR.L	X X X	96,999	95,000	104,493	100,479		(1,892)		(1,892)		98,586		(1,588)	(1,588)	4,278	09/15/2019
26884ABA0	ERP OPERATING LP		02/01/2018	DEUTSCHE BANC/ALEX B	X X X	55,017	55,000	53,884	54,195		13		13		54,209		808	808	504	04/15/2023
278865AV2	ECOLAB INC		06/25/2018	U.S. BANCORP INVESTM	X X X	41,508	45,000	44,858	44,874		6		6		44,880		(3,371)	(3,371)	797	11/01/2026
29273RBG3	ENERGY TRANSFER OPERATING LP		08/03/2018	BARCLAYS CAPITAL FIX	X X X	45,531	45,000	46,384	46,222		(80)		(80)		46,142		(611)	(611)	2,268	01/15/2026
31620MAN6	FIDELITY NATIONAL INFORMATION SERVICES I		03/15/2018	NATL FINANCIAL SERVI	X X X	125,094	125,000	127,081	125,992		(266)		(266)		125,727		(633)	(633)	1,524	10/15/2018
34528QEU4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST		09/19/2018	CREDIT AGRICOLE SEC	X X X	158,413	160,000	159,972	159,990		9		9		159,998		(1,586)	(1,586)	1,901	07/15/2021
34531EAD8	FORD CREDIT AUTO OWNER TRUST 2017-A		10/16/2018	BNP PARIBAS SEC CORP	X X X	128,705	130,000	130,000	130,000						130,000		(1,295)	(1,295)	1,821	06/15/2021
36253WAE7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20		09/19/2018	WELLS FARGO SECS LLC	X X X	99,324	100,000	99,989	99,994		3		3		99,997		(673)	(673)	1,701	08/20/2020
369622SM8	GENERAL ELECTRIC CO		10/03/2018	MORGAN STANLEY & CO	X X X	51,951	50,000	57,310	54,357		(1,037)		(1,037)		53,321		(1,370)	(1,370)	3,048	02/11/2021
38141GVR2	GOLDMAN SACHS GROUP INC/THE		11/28/2018	GOLDMAN SACHS & CO	X X X	57,784	60,000	61,925	61,792		(183)		(183)		61,608		(3,825)	(3,825)	2,826	10/21/2025
43814RAC0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS		04/11/2018	BANC/AMERICA SECUR.L	X X X	162,892	165,000	164,989	164,995		1		1		164,996		(2,104)	(2,104)	638	12/18/2020
458140AU4	INTEL CORP		01/05/2018	DEUTSCHE BANC/ALEX B	X X X	63,027	65,000	61,449	61,719		8		8		61,727		1,300	1,300	235	05/19/2026
459745GF6	INTERNATIONAL LEASE FINANCE CORP		12/03/2018	CITIGROUP GLOBAL MKT	X X X	26,886	25,000	30,344	28,681		(1,123)		(1,123)		27,559		(673)	(673)	2,011	12/15/2020
46625HNJ5	JPMORGAN CHASE & CO		11/27/2018	WELLS FARGO SECS LLC	X X X	58,605	60,000	62,321	62,197		(173)		(173)		62,024		(3,419)	(3,419)	2,961	10/01/2027
46645UAQ0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		12/01/2018	PAYDOWN	X X X	97,424	97,424	97,424	97,420		4		4		97,424				1,585	12/01/2049
47788NAC2	JOHN DEERE OWNER TRUST 2016-B		02/22/2018	BANC/AMERICA SECUR.L	X X X	134,051	135,000	134,989	134,996		1		1		134,996		(946)	(946)	319	06/15/2020
49326EEE9	KEYCORP		12/13/2018	MATURITY	X X X	60,000	60,000	60,328	60,155		(155)		(155)		60,000				1,380	12/13/2018
49326EEF6	KEYCORP		06/05/2018	TORONTO DOMINION SEC	X X X	79,378	80,000	80,393	80,217		(33)		(33)		80,183		(805)	(805)	1,688	09/15/2020
49456BAF8	KINDER MORGAN INC/DE		01/22/2018	CREDIT SUISSE FIRST	X X X	46,621	45,000	46,451	46,262		(10)		(10)		46,252		369	369	285	06/01/2025
532457BP2	ELI LILLY & CO		04/03/2018	STIFEL NICHOLAUS & C	X X X	82,896	85,000	84,970	84,972		1		1		84,973		(2,077)	(2,077)	1,025	05/15/2027
534187AX7	LINCOLN NATIONAL CORP		03/09/2018	CALL 107.812	X X X	15,094	14,000	17,125	15,268		(154)		(154)		15,113		(1,113)	(1,113)	1,938	07/01/2019
539830BH1	LOCKHEED MARTIN CORP		09/24/2018	GOLDMAN SACHS & CO	X X X	34,598	35,000	34,730	34,781		18		18		34,798		(201)	(201)	1,488	01/15/2026
581557BD6	MCKESSON CORP		07/10/2018	TORONTO DOMINION SEC	X X X	44,849	45,000	45,072	45,025		(11)		(11)		45,014		(165)	(165)	848	03/15/2019
581557BE4	MCKESSON CORP		04/27/2018	CREDIT SUISSE FIRST	X X X	59,611	60,000	62,199	61,919		(96)		(96)		61,823		(2,212)	(2,212)	1,424	03/15/2024
58769BAD6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201		12/15/2018	PAYDOWN	X X X	93,263	93,263	93,251	93,258		5		5		93,263				739	02/16/2021
61747YDU6	MORGAN STANLEY		11/28/2018	DEUTSCHE BANC/ALEX B	X X X	59,689	60,000	62,897	62,662		(419)		(419)		62,244		(2,554)	(2,554)	2,515	05/22/2023
651229AT3	NEWELL BRANDS INC		08/06/2018	MORGAN STANLEY & CO	X X X	8,978	9,000	9,192	9,084		(40)		(40)		9,044		(66)	(66)	201	03/29/2019
651229AU0	NEWELL BRANDS INC		08/06/2018	BANC/AMERICA SECUR.L	X X X	34,637	35,000	34,942	34,962		7		7		34,968		(332)	(332)	940	04/01/2021
651229AW6	NEWELL BRANDS INC		08/24/2018	CITIGROUP GLOBAL MKT	X X X	57,887	60,000	62,809	62,607		(182)		(182)		62,426		(4,539)	(4,539)	2,246	04/01/2026
65478QAE8	NISSAN AUTO LEASE TRUST 2016-A		03/09/2018	PERSHING & COMPANY	X X X	104,623	105,000	104,978	104,991		1		1		104,992		(370)	(370)	424	10/15/2021
655844AZ1	NORFOLK SOUTHERN CORP		04/01/2018	MATURITY	X X X	45,000	45,000	49,449	45,448		(448)		(448)		45,000				1,294	04/01/2018
68389XAU9	ORACLE CORP		07/11/2018	JPM SECURITIES-FIXED	X X X	49,665	50,000	51,977	51,808		(142)		(142)		51,667		(2,002)	(2,002)	1,724	07/08/2024

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	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
694308HM2	PACIFIC GAS & ELECTRIC CO		06/28/2018	BNY/SUNTRUST CAPITAL	X X X	51,290	55,000	55,747	55,596		(36)		(36)		55,559		(4,269)	(4,269)	1,037	06/15/2025
713448DJ4	PEPSICO INC		08/02/2018	GOLDMAN SACHS & CO	X X X	83,846	85,000	84,987	84,992		3		3		84,995		(1,149)	(1,149)	963	10/04/2019
74432QCB9	PRUDENTIAL FINANCIAL INC		10/23/2018	MARKETAXESS CORP ..	X X X	149,183	150,000	151,278	150,860		(429)		(429)		150,431		(1,249)	(1,249)	4,210	08/15/2019
747525AT0	QUALCOMM INC		02/06/2018	JPM SECURITIES-FIXED	X X X	57,325	60,000	59,827	59,841		2		2		59,843		(2,518)	(2,518)	377	05/20/2024
79466LAE4	SALESFORCE.COM INC		04/05/2018	BANC/AMERICA SECUR.L	X X X	35,016	35,000	34,979							34,979		37	37		04/11/2023
80284TAF2	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		06/27/2018	BANC/AMERICA SECUR.L	X X X	134,731	135,000	134,999	135,000						135,000		(269)	(269)	1,288	09/15/2020
855244AQ2	STARBUCKS CORP		11/29/2018	VARIOUS	X X X	59,074	60,000	59,945			2		2		59,947		(873)	(873)	697	08/15/2025
863667AK7	STRYKER CORP		04/25/2018	GOLDMAN SACHS & CO	X X X	54,580	55,000	55,234	55,129		(35)		(35)		55,095		(514)	(514)	700	03/08/2019
883556BR2	THERMO FISHER SCIENTIFIC INC		09/24/2018	CITIGROUP GLOBAL MKT	X X X	97,145	105,000	102,470	102,660		171		171		102,831		(5,686)	(5,686)	3,158	09/19/2026
887317AF2	WARNER MEDIA LLC		09/27/2018	CALL 102.831598	X X X	143,964	140,000	147,365	147,198		(2,359)		(2,359)		144,839		(4,839)	(4,839)	11,017	03/15/2020
89236TDH5	TOYOTA MOTOR CREDIT CORP		09/18/2018	GOLDMAN SACHS & CO	X X X	98,646	100,000	99,950	99,970		12		12		99,982		(1,336)	(1,336)	1,429	10/18/2019
89237WAD9	TOYOTA AUTO RECEIVABLES 2016-C		01/11/2018	JP MORGAN CHASE BANK	X X X	153,850	155,000	154,996	154,998						154,999		(1,149)	(1,149)	152	08/17/2020
89417EAE9	TRAVELERS COS INC/THE		05/15/2018	MATURITY	X X X	70,000	70,000	75,817	71,111		(1,111)		(1,111)		70,000				2,030	05/15/2018
90131HAN5	21ST CENTURY FOX AMERICA INC		11/05/2018	JPM SECURITIES-FIXED	X X X	121,434	120,000	134,340	126,899		(5,018)		(5,018)		121,880		(446)	(446)	9,798	03/01/2019
91159HHE3	US BANCORP		10/15/2018	CALL 100	X X X	80,000	80,000	80,409	80,184		(184)		(184)		80,000				1,430	11/15/2018
91159HHK9	US BANCORP		11/27/2018	US BANKCORP																
	INVESTME				X X X	44,102	45,000	45,735	45,567		(71)		(71)		45,496		(1,395)	(1,395)	1,971	09/11/2024
913017CR8	UNITED TECHNOLOGIES CORP		04/09/2018	GOLDMAN SACHS & CO	X X X	56,755	60,000	59,729	59,745		7		7		59,751		(2,996)	(2,996)	818	05/04/2027
91324PCY6	UNITEDHEALTH GROUP INC		09/25/2018	GOLDMAN SACHS & CO	X X X	77,366	80,000	79,591	79,621		26		26		79,647		(2,281)	(2,281)	2,565	04/15/2027
92343VBC7	VERIZON COMMUNICATIONS INC		04/05/2018	WELLS FARGO SECS LLC	X X X	60,542	60,000	61,832	61,558		(105)		(105)		61,453		(911)	(911)	922	11/01/2021
92343VCC6	VERIZON COMMUNICATIONS INC		06/15/2018	NON-BROKER TRADE, BO	X X X	25,318	25,000	25,712	25,438		(62)		(62)		25,376		(58)	(58)	661	03/15/2021
931142DP5	WALMART INC		05/01/2018	GOLDMAN SACHS & CO	X X X	49,905	50,000	51,302	51,143		(58)		(58)		51,085		(1,180)	(1,180)	875	04/22/2024
949746SK8	WELLS FARGO & CO		02/08/2018	MORGAN STANLEY & CO	X X X	44,721	45,000	45,000							45,000		(279)	(279)	760	01/24/2023
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		12/01/2018	PAYDOWN	X X X	14,113	14,113	14,113	14,112		1		1		14,113				106	08/01/2049
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		12/15/2018	PAYDOWN	X X X	97,158	97,158	97,146	97,155		3		3		97,158				1,123	08/15/2019
98161PAD5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B		12/15/2018	PAYDOWN	X X X	25,219	25,219	25,213	25,216		3		3		25,219				257	02/15/2022
98956PAK8	ZIMMER BIOMET HOLDINGS INC		04/27/2018	US BANKCORP																
	INVESTME				X X X	109,010	110,000	111,327	111,018		(150)		(150)		110,868		(1,858)	(1,858)	1,724	04/01/2020
06367TPX2	BANK OF MONTREAL	A	04/10/2018	BMOCM/BONDS	X X X	78,972	80,000	79,966	79,977		3		3		79,981		(1,009)	(1,009)	560	12/12/2019
89114QBE7	TORONTO-DOMINION BANK/THE	A	06/06/2018	MILLENNIUM ADVISORS	X X X	209,143	210,000	210,183	210,098		(40)		(40)		210,058		(915)	(915)	3,595	01/22/2019
893526DK6	TRANSCANADA PIPELINES LTD	A	06/25/2018	JPM SECURITIES-FIXED	X X X	121,514	120,000	126,255	125,546		(957)		(957)		124,589		(3,075)	(3,075)	3,369	10/01/2020
05565QDL9	BP CAPITAL MARKETS PLC	D	12/14/2018	EXCHANGE OFFER	X X X	97,995	100,000	99,994	100,000						100,000		(2,005)	(2,005)	3,761	04/14/2024
25243YAT6	DIAGEO CAPITAL PLC	D	04/29/2018	MATURITY	X X X	55,000	55,000	54,334	54,915		85		85		55,000				309	04/29/2018
822582BP6	SHELL INTERNATIONAL FINANCE BV	D	06/25/2018	MILLENNIUM ADVISORS	X X X	103,248	105,000	105,067	105,066		(10)		(10)		105,056		(1,808)	(1,808)	1,490	11/10/2020
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					7,498,352	7,566,333	7,682,387	7,468,073		(21,136)		(21,136)		7,615,804		(124,200)	(124,200)	167,109	X X X
8399997	Subtotal - Bonds - Part 4					18,510,247	18,706,333	18,828,305	18,606,353		(24,045)		(24,045)		18,751,174		(247,677)	(247,677)	266,920	X X X
8399998	Summary Item from Part 5 for Bonds					704,613	700,000	711,125			(1,056)		(1,056)		710,069		(5,454)	(5,454)	14,284	X X X
8399999	Subtotal - Bonds					19,214,860	19,406,333	19,539,430	18,606,353		(25,101)		(25,101)		19,461,243		(253,131)	(253,131)	281,204	X X X
9999999	Totals					19,214,860	X X X	19,539,430	18,606,353		(25,101)		(25,101)		19,461,243		(253,131)	(253,131)	281,204	X X X

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
256746AF5 ...	DOLLAR TREE INC		04/05/2018	BANC/AMERICA SECUR.L	08/14/2018	MORGAN STANLEY & CO	105,000	104,805	104,400	104,818		13		13			(417)	(417)	1,251	
26884ABJ1 ...	ERP OPERATING LP		02/01/2018	UBS SECURITIES LLC	06/22/2018	JPM SECURITIES-FIXED	105,000	104,372	100,805	104,394		22		22			(3,588)	(3,588)	1,419	
50077LAS5 ...	KRAFT HEINZ FOODS CO		06/04/2018	BARCLAYS CAPITAL FIX	11/01/2018	JPM SECURITIES-FIXED	105,000	104,793	104,830	104,808		15		15			22	22	1,633	
6174467X1 ...	MORGAN STANLEY		06/22/2018	JPM SECURITIES-FIXED	11/28/2018	MORGAN STANLEY & CO	100,000	103,621	101,471	103,446		(175)		(175)			(1,975)	(1,975)	2,583	444
92343VAX2 ...	VERIZON COMMUNICATIONS INC		02/22/2018	GOLDMAN SACHS & CO	06/15/2018	*TRADE* MORGAN STANLEY	200,000	209,638	208,400	208,689		(949)		(949)			(289)	(289)	6,644	3,706
92857WBK5 ...	VODAFONE GROUP PLC	D	05/23/2018	BANC/AMERICA SECUR.L	08/09/2018	& CO	85,000	83,896	84,707	83,914		18		18			793	793	754	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)								700,000	711,125	704,613	710,069	(1,056)		(1,056)			(5,454)	(5,454)	14,284	4,150
8399998 Subtotal - Bonds								700,000	711,125	704,613	710,069	(1,056)		(1,056)			(5,454)	(5,454)	14,284	4,150
9999999 Totals								711,125	704,613	710,069	(1,056)			(1,056)			(5,454)	(5,454)	14,284	4,150

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

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
										Number of Shares	% of Outstanding
Preferred Stocks - U.S. Health Entity											
000000000	QualChoice Life and Health Insurance Co.		70998	000000000	2ciB6	No		1,500,000			
0499999 Subtotal - Preferred Stocks - U.S. Health Entity								1,500,000		X X X	X X X
0999999 Subtotal - Preferred Stocks								1,500,000		X X X	X X X
1999999 Total - Preferred and Common Stocks								1,500,000		X X X	X X X

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
Preferred Stocks					
000000000	QualChoice Life and Health Insurance Com	QCA Health Plan, Inc.			
0199999 Subtotal - Preferred Stocks				X X X	X X X
0399999 Total - Preferred and Common Stocks				X X X	X X X

SCHEDULE DA - PART 1
Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds															. X X X	.. X X X ..	. X X X .	.....	.....
9199999 Total Short-Term Investments											... X X X ...	.....	.....	.....	. X X X	.. X X X ..	. X X X .	.....	.....

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
BANK OF NEW YOR	200 Park Avenue, New York, NY 10017						306,295	X X X
Arvest Bank	P.O. Box 1583, Little Rock, AR 72203				3,652		10,336,535	X X X
Bank of the Ozarks	P.O. Box 8811, Little Rock, AR 72231							X X X
Bank of America	100 North Tryon Street, Charlotte, NC 28255			0.001	374,901		35,380,085	X X X
PNC Bank	249 5th Ave, One PNC Plaza, Pittsburg,						1,317,467	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X ..				X X X
0199999 Totals - Open Depositories				X X X ..	378,553		47,340,382	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..	378,553		47,340,382	X X X
0499999 Cash in Company's Office				X X X ..	X X X ...	X X X ...		X X X
0599999 Total Cash				X X X ..	378,553		47,340,382	X X X

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

1. January	30,696,247	4. April	40,674,483	7. July	49,434,092	10. October	43,776,182
2. February	31,687,210	5. May	41,718,022	8. August	50,783,242	11. November	43,100,996
3. March	38,544,046	6. June	50,441,849	9. September	48,515,414	12. December	47,340,382

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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	UNITED STATES TREASURY BILL		12/20/2018 ...	0.000	01/15/2019 ...	634,425		452
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations					634,425		452
0599999	Subtotal - Bonds - U.S. Governments					634,425		452
6599999	Subtotal - Bonds - Bank Loans							
7799999	Subtotal - Bonds - Issuer Obligations					634,425		452
8399999	Subtotal - Bonds					634,425		452
All Other Money Market Mutual Funds								
825252885	STIT - GOVERNMENT & AGENCY PORTFOLIO		12/03/2018 ...	0.000	X X X	20,151	38	1,064
8699999	Subtotal - All Other Money Market Mutual Funds					20,151	38	1,064
8899999	Total Cash Equivalents					654,576	38	1,516

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)	B	USTNTS STATUTORY DEPOSIT FOR HMO	620,908	620,950		
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	620,908	620,950		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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