



ANNUAL STATEMENT

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

QualChoice Advantage, Inc.

NAIC Group Code..... 4807, 4807 (Current Period) (Prior Period) NAIC Company Code..... 15751 Employer's ID Number..... 47-3433912

Organized under the Laws of AR State of Domicile or Port of Entry AR Country of Domicile US

Licensed as Business Type Health Maintenance Organization Is HMO Federally Qualified? Yes [X] No []

Incorporated/Organized..... March 20, 2015 Commenced Business..... January 1, 2016

Statutory Home Office 12615 Chenal Parkway, Suite 300 .. Little Rock .. AR .. US .. 72211
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 12615 Chenal Parkway, Suite 300 .. Little Rock .. AR .. US .. 72211 866-789-7747
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 33820 Weyerhaeuser Way S .. Federal Way .. WA .. US .. 98001 253-517-4300
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.QualChoiceAdvantage.com

Statutory Statement Contact Thuy Le 253-517-4340
(Name) (Area Code) (Telephone Number) (Extension)
thuy.le@qualchoicehealth.com 253-517-4385
(E-Mail Address) (Fax Number)

OFFICERS

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

OTHER

DIRECTORS OR TRUSTEES

Mark Fred Bjornson	Charles William Hanson	Gregory Porter Moore #	Jennifer Jean Boeff
Randall Alvin Crow #			

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

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

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

Subscribed and sworn to before me
This _____ day of _____ 2019

a. Is this an original filing? Yes [X] No []
b. If no
1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

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.....	1,403,506	39.9	1,403,506		1,403,506	39.9
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	244,468	6.9	244,468		244,468	6.9
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	14,963	0.4	14,963		14,963	0.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	5,000	0.1	5,000		5,000	0.1
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	15,278	0.4	15,278		15,278	0.4
1.43 Revenue and assessment obligations.....	80,219	2.3	80,219		80,219	2.3
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	19,344	0.5	19,344		19,344	0.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,317,432	37.4	1,317,432		1,317,432	37.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	160,279	4.6	160,279		160,279	4.6
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	257,449	7.3	257,449		257,449	7.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	3,517,938	100.0	3,517,938	0	3,517,938	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,543,856
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,755,351
3.	Accrual of discount.....		2,675
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....		
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(20,374)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,012,668
7.	Deduct amortization of premium.....		9,296
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		944
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		3,260,488
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,260,488

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,403,506	1,397,451	1,403,159	1,405,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	14,963	14,921	14,950	15,000
	4. Totals.....	1,418,469	1,412,372	1,418,109	1,420,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	5,000	4,964	5,000	5,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	15,278	15,112	16,203	15,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	324,687	322,505	324,449	325,000
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,336,776	1,328,260	1,342,424	1,332,255
	9. Canada.....	85,270	84,542	85,479	85,000
	10. Other Countries.....	75,009	74,563	75,184	75,000
	11. Totals.....	1,497,055	1,487,365	1,503,087	1,492,255
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	3,260,489	3,242,318	3,266,848	3,257,255
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	.....
	25. Total Common Stocks.....	0	0	0	.....
	26. Total Stocks.....	0	0	0	.....
	27. Total Bonds and Stocks.....	3,260,489	3,242,318	3,266,848	.....

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	24,977	1,403,506				XXX	1,428,483	43.5	1,817,714	51.3	1,428,483	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	24,977	1,403,506	0	0	0	XXX	1,428,483	43.5	1,817,714	51.3	1,428,483	0
2. All Other Governments												
2.1 NAIC 1.....		14,963				XXX	14,963	0.5		0.0	14,963	
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	14,963	0	0	0	XXX	14,963	0.5	0	0.0	14,963	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	5,000					XXX	5,000	0.2	5,000	0.1	5,000	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	5,000	0	0	0	0	XXX	5,000	0.2	5,000	0.1	5,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	15,278					XXX	15,278	0.5	15,645	0.4	15,278	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	15,278	0	0	0	0	XXX	15,278	0.5	15,645	0.4	15,278	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	50,000	274,687				XXX	324,687	9.9	343,695	9.7	324,687	
5.2 NAIC 2.....						XXX	0	0.0		0.0		
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	50,000	274,687	0	0	0	XXX	324,687	9.9	343,695	9.7	324,687	0

SI05

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

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	171,302	890,498	4,857	5,545	2,803	XXX.....	1,075,005	32.7	1,033,949	29.2	1,075,006	
6.2 NAIC 2.....	20,000	402,049				XXX.....	422,049	12.8	327,853	9.3	422,049	
6.3 NAIC 3.....						XXX.....	0	0.0		0.0		
6.4 NAIC 4.....						XXX.....	0	0.0		0.0		
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....						XXX.....	0	0.0		0.0		
6.7 Totals.....	191,302	1,292,547	4,857	5,545	2,803	XXX.....	1,497,054	45.6	1,361,802	38.4	1,497,055	0
7. Hybrid Securities												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0		0.0		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.2 NAIC 2.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.3 NAIC 3.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.4 NAIC 4.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.5 NAIC 5.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.6 NAIC 6.....						XXX.....	0	0.0	XXX.....	XXX.....		
10.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0

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

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....266,557	2,583,654	4,857	5,545	2,803	0	2,863,416	87.2	XXX	XXX	2,863,417	0
11.2 NAIC 2.....	(d).....20,000	402,049	0	0	0	0	422,049	12.8	XXX	XXX	422,049	0
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	0	(c).....0	0.0	XXX	XXX	0	0
11.7 Totals.....	286,557	2,985,703	4,857	5,545	2,803	0	(b).....3,285,465	100.0	XXX	XXX	3,285,466	0
11.8 Line 11.7 as a % of Col. 7.....	8.7	90.9	0.1	0.2	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1.....	478,543	2,715,243	7,747	9,398	5,072	.....	.....XXX	XXX	3,216,003	90.7	3,216,004	.....
12.2 NAIC 2.....	30,087	297,767	.....	.....	.....	.....	.....XXX	XXX	327,854	9.3	327,853	.....
12.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	0	0.0	.....	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	508,630	3,013,010	7,747	9,398	5,072	0	XXX	XXX	(b).....3,543,857	100.0	3,543,857	0
12.8 Line 12.7 as a % of Col. 9.....	14.4	85.0	0.2	0.3	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	266,558	2,583,653	4,857	5,545	2,803	.....	.....2,863,416	87.2	3,216,004	90.7	2,863,416	XXX
13.2 NAIC 2.....	20,000	402,049	.....	.....	.....	.....	.....422,049	12.8	327,853	9.3	422,049	XXX
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	286,558	2,985,702	4,857	5,545	2,803	0	3,285,465	100.0	3,543,857	100.0	3,285,465	XXX
13.8 Line 13.7 as a % of Col. 7.....	8.7	90.9	0.1	0.2	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.7	90.9	0.1	0.2	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.2 NAIC 2.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.24,977; NAIC 2 \$.0; NAIC 3 \$.0; NAIC 4 \$.0; NAIC 5 \$.0; NAIC 6 \$.0.

SCHEDULE D - PART 1A - SECTION 2

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
1. U.S. Governments												
1.1 Issuer Obligations.....	24,977	1,403,506				.XXX.	1,428,483	43.5	1,817,714	51.3	1,428,483	
1.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
1.5 Totals.....	24,977	1,403,506	.0	.0	.0	.XXX.	1,428,483	43.5	1,817,714	51.3	1,428,483	.0
2. All Other Governments												
2.1 Issuer Obligations.....		14,963				.XXX.	14,963	0.5		0.0	14,963	
2.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
2.5 Totals.....	.0	14,963	.0	.0	.0	.XXX.	14,963	0.5	.0	0.0	14,963	.0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....	5,000					.XXX.	5,000	0.2	5,000	0.1	5,000	
3.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
3.5 Totals.....	5,000	.0	.0	.0	.0	.XXX.	5,000	0.2	5,000	0.1	5,000	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	15,278					.XXX.	15,278	0.5	15,645	0.4	15,278	
4.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
4.5 Totals.....	15,278	.0	.0	.0	.0	.XXX.	15,278	0.5	15,645	0.4	15,278	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	50,000	274,687				.XXX.	324,687	9.9	343,695	9.7	324,687	
5.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
5.5 Totals.....	50,000	274,687	.0	.0	.0	.XXX.	324,687	9.9	343,695	9.7	324,687	.0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	75,235	1,088,591				.XXX.	1,163,826	35.4	1,008,787	28.5	1,163,826	
6.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....	1,458	4,953	4,584	5,545	2,803	.XXX.	19,343	0.6	33,035	0.9	19,343	
6.4 Other Loan-Backed and Structured Securities.....	114,610	199,002	273			.XXX.	313,885	9.6	319,980	9.0	313,885	
6.5 Totals.....	191,303	1,292,546	4,857	5,545	2,803	.XXX.	1,497,054	45.6	1,361,802	38.4	1,497,054	.0
7. Hybrid Securities												
7.1 Issuer Obligations.....						.XXX.	.0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
7.5 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	0.0	.0	0.0	.0	.0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX.	.0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX.	.0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX.	.0	0.0		0.0		
8.5 Totals.....	.0	.0	.0	.0	.0	.XXX.	.0	0.0	.0	0.0	.0	.0

SI/IS

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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	170,490	2,781,747	0	0	0	XXX	2,952,237	89.9	XXX	XXX	2,952,237	0
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 Commercial Mortgage-Backed Securities	1,458	4,953	4,584	5,545	2,803	XXX	19,343	0.6	XXX	XXX	19,343	0
11.4 Other Loan-Backed and Structured Securities	114,610	199,002	273	0	0	XXX	313,885	9.6	XXX	XXX	313,885	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	286,558	2,985,702	4,857	5,545	2,803	0	3,285,465	100.0	XXX	XXX	3,285,465	0
11.8 Line 11.7 as a % of Col. 7	8.7	90.9	0.1	0.2	0.1	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	375,220	2,815,621				XXX	XXX	XXX	3,190,841	90.0	3,190,841	
12.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0	0	
12.3 Commercial Mortgage-Backed Securities	2,459	8,359	7,747	9,398	5,072	XXX	XXX	XXX	33,035	0.9	33,035	
12.4 Other Loan-Backed and Structured Securities	130,951	189,030				XXX	XXX	XXX	319,981	9.0	319,980	
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	508,630	3,013,010	7,747	9,398	5,072	0	XXX	XXX	3,543,857	100.0	3,543,856	0
12.8 Line 12.7 as a % of Col. 9	14.4	85.0	0.2	0.3	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	170,490	2,781,747				XXX	2,952,237	89.9	3,190,841	90.0	2,952,237	XXX
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.3 Commercial Mortgage-Backed Securities	1,458	4,953	4,584	5,545	2,803	XXX	19,343	0.6	33,035	0.9	19,343	XXX
13.4 Other Loan-Backed and Structured Securities	114,610	199,002	273			XXX	313,885	9.6	319,980	9.0	313,885	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	286,558	2,985,702	4,857	5,545	2,803	0	3,285,465	100.0	3,543,856	100.0	3,285,465	XXX
13.8 Line 13.7 as a % of Col. 7	8.7	90.9	0.1	0.2	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.7	90.9	0.1	0.2	0.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

601S

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	3,874		3,874	
2. Cost of cash equivalents acquired.....	334,711	24,960	309,751	
3. Accrual of discount.....	18	18		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	1,546		1,546	
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	337,057	24,978	312,079	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	337,057	24,978	312,079	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date

U.S. Government - Issuer Obligations

912828	2J	8	UNITED STATES TREASURY NOTE/BOND				1	34,979	98.434	34,452	35,000	34,989		7		1.500	1.520	JJ	243	525	08/01/2017	07/15/2020
912828	2Q	2	UNITED STATES TREASURY NOTE/BOND				1	155,397	98.363	152,463	155,000	155,221	(134)			1.500	1.411	FA	878	2,325	09/05/2017	08/15/2020
912828	2V	1	UNITED STATES TREASURY NOTE/BOND				1	124,165	98.109	122,636	125,000	124,513	280			1.375	1.608	MS	513	1,719	10/03/2017	09/15/2020
912828	2Z	2	UNITED STATES TREASURY NOTE/BOND				1	34,888	98.441	34,454	35,000	34,932	37			1.625	1.736	AO	122	569	10/26/2017	10/15/2020
912828	4G	2	UNITED STATES TREASURY NOTE/BOND				1	128,979	99.750	129,675	130,000	129,203	224			2.375	2.653	AO	662	1,544	05/02/2018	04/15/2021
912828	4T	4	UNITED STATES TREASURY NOTE/BOND				1	114,987	100.332	115,382	115,000	114,990	3			2.625	2.629	JD	141	1,509	07/06/2018	06/15/2021
912828	4W	7	UNITED STATES TREASURY NOTE/BOND				1	165,236	100.676	166,110	165,000	165,218	(24)			2.750	2.698	FA	1,714		09/06/2018	08/15/2021
912828	5A	4	UNITED STATES TREASURY NOTE/BOND				1	79,491	100.695	80,556	80,000	79,529	39			2.750	2.978	MS	656		10/09/2018	09/15/2021
912828	5F	3	UNITED STATES TREASURY NOTE/BOND				1	44,920	101.055	45,475	45,000	44,924	4			2.875	2.938	AO	277		11/02/2018	10/15/2021
912828	5L	0	UNITED STATES TREASURY NOTE/BOND				1	65,086	101.113	65,723	65,000	65,084	(2)			2.875	2.827	MN	243		12/04/2018	11/15/2021
912828	5R	7	UNITED STATES TREASURY NOTE/BOND				1	84,834	100.449	85,382	85,000	84,836	2			2.625	2.693	JD	104		12/17/2018	12/15/2021
912828	W6	3	UNITED STATES TREASURY NOTE/BOND				1	30,136	98.883	29,665	30,000	30,056	(46)			1.625	1.467	MS	145	488	04/04/2017	03/15/2020
912828	X2	1	UNITED STATES TREASURY NOTE/BOND				1	80,072	98.668	78,934	80,000	80,032	(24)			1.500	1.469	AO	257	1,200	05/02/2017	04/15/2020
912828	X9	6	UNITED STATES TREASURY NOTE/BOND				1	145,235	98.578	142,938	145,000	145,111	(79)			1.500	1.444	MS	282	2,175	06/05/2017	05/15/2020
912828	XU	9	UNITED STATES TREASURY NOTE/BOND				1	99,770	98.547	98,547	100,000	99,884	78			1.500	1.581	JD	70	1,500	07/11/2017	06/15/2020
912828	Y2	0	UNITED STATES TREASURY NOTE/BOND				1	14,982	100.356	15,053	15,000	14,985	3			2.625	2.666	JJ	182		07/13/2018	07/15/2021

E10

0199999.	U.S. Government - Issuer Obligations.....	1,403,157	XXX	1,397,445	1,405,000	1,403,507	0	368	0	0	XXX	XXX	XXX	6,489	13,554	XXX	XXX
0599999.	Total - U.S. Government.....	1,403,157	XXX	1,397,445	1,405,000	1,403,507	0	368	0	0	XXX	XXX	XXX	6,489	13,554	XXX	XXX

All Other Governments - Issuer Obligations

298785	HQ	2	EUROPEAN INVESTMENT BANK			D		1FE	14,950	99,471	14,921	15,000	14,963		13		2,375	2,483	MN	48	267	02/06/2018	05/13/2021
0699999	All Other Governments - Issuer Obligations								14,950	XXX	14,921	15,000	14,963	0	13	0	XXX	XXX	XXX	48	267	XXX	XXX
1099999	Total - All Other Governments								14,950	XXX	14,921	15,000	14,963	0	13	0	XXX	XXX	XXX	48	267	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

882723	7H	6	STATE OF TEXAS.....				1FE	5,000	99.278	4,964	5,000	5,000					1.695	1.694	AO.....	21	85	01/26/2017.	10/01/2019.												
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....																			5,000	XXX	4,964	5,000	5,000	0	0	0	0	XXX	XXX	XXX	21	85	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....																			5,000	XXX	4,964	5,000	5,000	0	0	0	0	XXX	XXX	XXX	21	85	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

64966H	4G	2	CITY OF NEW YORK NY					1FE	16,203	100,748	15,112	15,000	15,278		(367)			3,947	1,444	AO	148	592	06/10/2016	10/01/2019	
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations									16,203	XXX	15,112	15,000	15,278	0	(367)	0	0	XXX	XXX	XXX	148	592	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions									16,203	XXX	15,112	15,000	15,278	0	(367)	0	0	XXX	XXX	XXX	148	592	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

3135G0	T2	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....	1	79,501	98.862	79,090	80,000	79,803	167	1.500	1.716	FA.....	410	1,200	03/03/2017	02/28/2020
3137EA	EF	2	FEDERAL HOME LOAN MORTGAGE CORP.....	1	14,902	98.486	14,773	15,000	14,956	33	1.375	1.602	AO.....	41	206	05/05/2017	04/20/2020
3137EA	EJ	4	FEDERAL HOME LOAN MORTGAGE CORP.....	1	29,946	98.435	29,531	30,000	29,968	18	1.625	1.687	MS.....	125	488	09/28/2017	09/29/2020
3137EA	EL	9	FEDERAL HOME LOAN MORTGAGE CORP.....	1	119,643	99.653	119,584	120,000	119,740	98	2.375	2.480	FA.....	1,069	1,425	03/05/2018	02/16/2021
91412G	2R	5	UNIVERSITY OF CALIFORNIA.....	1FE	15,000	98.741	14,811	15,000	15,000	.....	.....1.877	1.876	MN.....	36	318	09/20/2017	05/15/2020
91412G	L6	0	UNIVERSITY OF CALIFORNIA.....	1FE	15,000	99.471	14,921	15,000	15,000	.....	.....1.228	1.228	MN.....	24	184	06/23/2016	05/15/2019
64990C	EQ	9	NEW YORK STATE DORMITORY AUTHORITY.....	1FE	10,000	99.288	9,929	10,000	10,000	.....	.....1.456	1.456	JJ.....	73	146	06/02/2016	07/01/2019
914805	EQ	5	UNIVERSITY OF PITTSBURGH-OF THE COMMONWE.....	1FE	25,000	99.468	24,867	25,000	25,000	.....	.....1.829	1.829	MS.....	135	457	01/06/2017	09/15/2020
88213A	JW	6	TEXAS A&M UNIVERSITY.....	1FE	15,457	100.008	15,001	15,000	15,219	(156)	2.879	1.796	MN.....	55	432	06/07/2017	05/15/2020

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	NAIC Designation and Administrative Symbol	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2599999		U.S. Special Revenue & Assessment Obligations - Issuer Obligations								XXX	322,507	325,000	324,686	0	160	0	0	XXX	XXX	XXX	1,968	4,856	XXX	XXX
3199999		Total - U.S. Special Revenue & Special Assessment Obligations								XXX	322,507	325,000	324,686	0	160	0	0	XXX	XXX	XXX	1,968	4,856	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																								
E10.1	00206R	CY	6	AT&T INC					2FE	5,406	102,164	5,108	5,000		(134)			5,200	2,393	MS	77	260	03/07/2017	03/15/2020
	00287Y	AT	6	ABBVIE INC			1		2FE	15,176	99,051	14,858	15,000		(61)			2,500	2,074	MN	49	375	06/05/2017	05/14/2020
	00440E	AT	4	CHUBB INA HOLDINGS INC			1		1FE	14,774	98,570	14,786	15,000		63			2,300	2,913	MN	56	345	04/05/2018	11/03/2020
	0258M0	DX	4	AMERICAN EXPRESS CREDIT CORP			2		1FE	15,190	98,977	14,847	15,000		(67)			2,600	2,129	MS	116	390	11/01/2017	09/14/2020
	02665W	CP	4	AMERICAN HONDA FINANCE CORP					1FE	14,993	100,491	15,074	15,000					3,375	3,392	JD	30	84	10/03/2018	12/10/2021
	026874	BW	6	AMERICAN INTERNATIONAL GROUP INC					2FE	16,179	105,599	15,840	15,000		(292)			6,400	3,249	JD	43	960	04/27/2018	12/15/2020
	031162	CG	3	AMGEN INC			1		2FE	9,557	96,425	9,643	10,000		70			1,850	3,345	FA	68	93	06/22/2018	08/19/2021
	031162	CM	0	AMGEN INC					2FE	9,995	98,739	9,874	10,000		2			2,200	2,219	MN	31	220	05/08/2017	05/11/2020
	035242	AJ	5	ANHEUSER-BUSCH INBEV FINANCE INC			1		2FE	8,064	98,340	7,867	8,000		(20)			2,650	2,378	FA	88	212	12/07/2017	02/01/2021
	037833	DJ	6	APPLE INC					1FE	14,987	98,683	14,802	15,000		4			2,000	2,029	MN	40	300	11/06/2017	11/13/2020
	053332	AL	6	AUTOZONE INC			1		2FE	5,170	100,776	5,039	5,000		(60)			4,000	2,607	MN	26	200	01/25/2018	11/15/2020
	053332	AS	1	AUTOZONE INC			1		2FE	9,822	97,787	9,779	10,000		42			2,500	3,122	AO	53	250	04/05/2018	04/15/2021
	05531F	AU	7	BB&T CORP			2		1FE	15,226	99,105	14,866	15,000		(87)			2,625	2,020	JD	2	394	11/01/2017	06/29/2020
	06051G	FT	1	BANK OF AMERICA CORP					1FE	10,070	98,952	9,895	10,000		(24)			2,625	2,369	AO	53	263	12/07/2017	10/19/2020
	06051G	FW	4	BANK OF AMERICA CORP					1FE	24,562	98,640	24,660	25,000		78			2,625	3,282	AO	131	328	06/25/2018	04/19/2021
	084670	BF	4	BERKSHIRE HATHAWAY INC					1FE	15,025	101,322	15,198	15,000					3,400	3,342	JJ	214		12/06/2018	01/31/2022
	10373Q	AU	4	BP CAPITAL MARKETS AMERICA INC			1		1FE	9,642	97,669	9,767	10,000		6			2,112	3,483	MS	62		12/14/2018	09/16/2021
	12189T	BC	7	BURLINGTON NORTHERN SANTA FE LLC					1FE	5,399	101,219	5,061	5,000		(143)			4,700	1,765	AO	59	235	12/09/2016	10/01/2019
	126650	CJ	7	CVS HEALTH CORP			1		2FE	15,350	99,098	14,865	15,000		(121)			2,800	1,959	JJ	188	420	08/02/2017	07/20/2020
	126650	DC	1	CVS HEALTH CORP					2FE	9,995	99,715	9,972	10,000		1			3,350	3,368	MS	104	168	03/06/2018	03/09/2021
	14913Q	2N	8	CATERPILLAR FINANCIAL SERVICES CORP					1FE	9,992	100,264	10,026	10,000		993			3,150	3,177	MS	100		09/04/2018	09/07/2021
	151020	BC	7	CELGENE CORP					2FE	14,993	98,971	14,846	15,000		2			2,875	2,891	FA	158	214	02/08/2018	02/19/2021
	15189T	AT	4	CENTERPOINT ENERGY INC					2FE	9,997	100,209	10,021	10,000					3,600	3,609	MN	86		10/03/2018	11/01/2021
	166764	BP	4	CHEVRON CORP					1FE	14,978	99,110	14,867	15,000		7			1,991	2,042	MS	98	299	03/06/2017	03/03/2020
	17275R	AP	7	CISCO SYSTEMS INC					1FE	15,042	100,173	15,026	15,000		(11)			2,900	2,803	MS	141	435	02/21/2018	03/04/2021
	172967	KB	6	CITIGROUP INC					2FE	15,131	98,671	14,801	15,000		(43)			2,650	2,345	AO	72	398	11/01/2017	10/26/2020
	172967	LF	6	CITIGROUP INC			1		2FE	9,996	99,197	9,920	10,000		1			2,450	2,464	JJ	116	245	01/04/2017	01/10/2020
	20030N	BA	8	COMCAST CORP					1FE	10,908	102,365	10,237	10,000		(318)			5,150	1,857	MS	172	515	04/24/2017	03/01/2020
	20030N	CQ	2	COMCAST CORP					1FE	14,985	101,014	15,152	15,000		1			3,450	3,486	AO	124		10/02/2018	10/01/2021
	205887	BZ	4	CONAGRA BRANDS INC					2FE	9,989	100,035	10,004	10,000		1			3,800	3,841	AO	73		10/15/2018	10/22/2021
	24422E	TS	8	JOHN DEERE CAPITAL CORP					1FE	14,991	98,440	14,766	15,000		3			1,950	1,971	JD	7	293	06/19/2017	06/22/2020
	24422E	UK	3	JOHN DEERE CAPITAL CORP					1FE	4,998	100,186	5,009	5,000					3,125	3,136	MS	48		09/05/2018	09/10/2021
	25468P	DJ	2	WALT DISNEY CO/THE					1FE	9,821	98,754	9,875	10,000		5			2,300	3,159	FA	89		12/06/2018	02/12/2021
	260543	CC	5	DOW CHEMICAL CO/THE			1		2FE	20,543	101,778	20,356	20,000		(159)			4,250	3,027	MN	109	850	05/03/2018	11/15/2020
	26441C	AR	6	DUKE ENERGY CORP			1		2FE	14,359	95,716	14,357	15,000		82			1,800	3,274	MS	90	135	08/02/2018	09/01/2021
	26875P	AD	3	EOG RESOURCES INC					1FE	5,476	100,946	5,047	5,000		(178)			5,625	1,977	JD	23	281	09/19/2016	06/01/2019
	26875P	AL	5	EOG RESOURCES INC			1		1FE	10,034	99,031	9,903	10,000		(15)			2,450	2,286	AO	61	245	01/08/2018	04/01/2020
	30231G	AV	4	EXXON MOBIL CORP			1		1FE	9,895	98,560	9,856	10,000		30			2,222	2,581	MS	74	222	02/08/2018	03/01/2021

SCHEDULE D - PART 1

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

E10.2

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31620M	AP	1	FIDELITY NATIONAL INFORMATION SERVICES I.....					1	2FE	10,126	100.455	10,046	10,000	10,090		(36)			3.625	3.078	AO.....	77	181	04/18/2018.	10/15/2020.
369550	BE	7	GENERAL DYNAMICS CORP.....						1FE	14,896	100.081	15,012	15,000	14,917		21			3.000	3.245	MN.....	63	225	05/08/2018.	05/11/2021.
36962G	4J	0	GENERAL ELECTRIC CO.....						2FE	16,871	101.178	15,177	15,000	15,602		(582)			5.500	1.516	JJ.....	396	825	10/14/2016.	01/08/2020.
37045X	BV	7	GENERAL MOTORS FINANCIAL CO INC.....						2FE	9,986	98.330	9,833	10,000	9,994		5			2.650	2.699	AO.....	57	265	04/10/2017.	04/13/2020.
375558	BB	8	GILEAD SCIENCES INC.....						1FE	10,076	99.191	9,919	10,000	10,048		(28)			2.550	2.252	MS.....	85	255	01/08/2018.	09/01/2020.
38141G	VU	5	GOLDMAN SACHS GROUP INC/THE.....					2	1FE	14,721	97.396	14,609	15,000	14,786		65			2.625	3.270	AO.....	72	394	04/04/2018.	04/25/2021.
38141G	WP	5	GOLDMAN SACHS GROUP INC/THE.....						1FE	14,998	99.334	14,900	15,000	14,999		1			1.950	1.956	JJ.....	128	292	07/19/2017.	07/23/2019.
427866	BA	5	HERSHEY CO/THE.....						1FE	14,990	100.885	15,133	15,000	14,992		2			3.100	3.124	MN.....	59	239	05/03/2018.	05/15/2021.
458140	AZ	3	INTEL CORP.....						1FE	9,996	98.775	9,878	10,000	9,998		1			1.850	1.863	MN.....	26	185	05/08/2017.	05/11/2020.
46625H	HS	2	JPMORGAN CHASE & CO.....						1FE	16,029	101.809	15,271	15,000	15,547		(343)			4.400	2.007	JJ.....	292	660	08/01/2017.	07/22/2020.
46625H	HU	7	JPMORGAN CHASE & CO.....						1FE	15,741	101.802	15,270	15,000	15,471		(255)			4.250	2.440	AO.....	135	638	12/07/2017.	10/15/2020.
478160	CH	5	JOHNSON & JOHNSON.....						1FE	4,995	98.535	4,927	5,000	4,997		2			1.950	1.987	MN.....	14	98	11/08/2017.	11/10/2020.
49326E	EF	6	KEYCORP.....						2FE	15,279	99.245	14,887	15,000	15,168		(96)			2.900	2.225	MS.....	128	435	11/01/2017.	09/15/2020.
494550	BB	1	KINDER MORGAN ENERGY PARTNERS LP.....						2FE	16,082	103.542	15,531	15,000	15,622		(460)			6.850	3.062	FA.....	388	514	02/21/2018.	02/15/2020.
494550	BR	6	KINDER MORGAN ENERGY PARTNERS LP.....						2FE	10,103	99.947	9,995	10,000	10,004		(44)			2.650	2.198	FA.....	110	265	09/19/2016.	02/01/2019.
50077L	AH	9	KRAFT HEINZ FOODS CO.....					1	2FE	10,081	99.273	9,927	10,000	10,047		(32)			2.800	2.461	JJ.....	139	280	12/07/2017.	07/02/2020.
50077L	AR	7	KRAFT HEINZ FOODS CO.....						2FE	9,992	99.759	9,976	10,000	9,994		1			3.375	3.402	JD.....	15	169	06/04/2018.	06/15/2021.
58013M	EX	8	MCDONALD'S CORP.....					1	2FE	15,153	99.306	14,896	15,000	15,099		(51)			2.750	2.383	JD.....	25	413	01/18/2018.	12/09/2020.
585055	BG	0	MEDTRONIC INC.....						1FE	10,198	99.488	9,949	10,000	10,084		(68)			2.500	1.791	MS.....	74	250	04/24/2017.	03/15/2020.
594918	BP	8	MICROSOFT CORP.....					1	1FE	14,371	97.147	14,572	15,000	14,471		100			1.550	2.968	FA.....	92	116	06/22/2018.	08/08/2021.
61747W	AL	3	MORGAN STANLEY.....						1FE	15,654	104.799	15,720	15,000	15,640		(14)			5.500	3.744	JJ.....	351		12/06/2018.	07/28/2021.
61761J	B3	2	MORGAN STANLEY.....						1FE	15,154	99.350	14,903	15,000	15,090		(60)			2.800	2.378	JD.....	18	420	12/07/2017.	06/16/2020.
666807	BL	5	NORTHROP GRUMMAN CORP.....						2FE	9,999	98.070	9,807	10,000	9,999					2.080	2.085	AO.....	44	209	10/10/2017.	10/15/2020.
68389X	AX	3	ORACLE CORP.....						1FE	10,110	99.528	9,953	10,000	10,034		(43)			2.250	1.806	AO.....	52	225	03/20/2017.	10/08/2019.
69371R	N8	5	PACCAR FINANCIAL CORP.....						1FE	5,000	98.386	4,919	5,000	5,000					2.050	2.053	MN.....	14	103	11/06/2017.	11/13/2020.
695156	AS	8	PACKAGING CORP OF AMERICA.....						2FE	5,994	98.186	5,891	6,000	5,996		2			2.450	2.487	JD.....	7	148	12/11/2017.	12/15/2020.
713448	BY	3	PEPSICO INC.....						1FE	4,905	98.992	4,950	5,000	4,908		3			2.750	3.366	MS.....	44		11/20/2018.	03/05/2022.
713448	DX	3	PEPSICO INC.....					1	1FE	9,741	98.008	9,801	10,000	9,779		38			2.000	3.007	AO.....	42	100	08/02/2018.	04/15/2021.
742718	FA	2	PROCTER & GAMBLE CO/THE.....						1FE	14,977	98.548	14,782	15,000	14,986		8			1.900	1.953	AO.....	54	283	10/23/2017.	10/23/2020.
74432Q	BM	6	PRUDENTIAL FINANCIAL INC.....						1FE	10,462	103.046	10,305	10,000	10,322		(140)			5.375	3.117	JD.....	15	538	05/01/2018.	06/21/2020.
74432Q	CB	9	PRUDENTIAL FINANCIAL INC.....						1FE	10,085	99.531	9,953	10,000	10,022		(35)			2.350	1.989	FA.....	89	235	03/07/2017.	08/15/2019.
744573	AJ	5	PUBLIC SERVICE ENTERPRISE GROUP INC.....						2FE	9,988	98.603	9,860	10,000	9,997		4			1.600	1.640	MN.....	20	160	11/03/2016.	11/15/2019.
816851	BE	8	SEMPRA ENERGY.....						2FE	9,986	98.655	9,866	10,000	9,993		6			2.400	2.468	FA.....	100	133	01/09/2018.	02/01/2020.
828807	CU	9	SIMON PROPERTY GROUP LP.....					1	1FE	15,065	98.919	14,838	15,000	15,039		(26)			2.500	2.312	MS.....	125	375	01/05/2018.	09/01/2020.
882508	AZ	7	TEXAS INSTRUMENTS INC.....					1	1FE	14,984	98.434	14,765	15,000	14,993		5			1.750	1.788	MN.....	44	263	05/25/2017.	05/01/2020.
887317	AK	1	WARNER MEDIA LLC.....						2FE	15,731	102.522	15,378	15,000	15,537		(194)			4.750	3.084	MS.....	182	713	02/22/2018.	03/29/2021.
89236T	EU	5	TOYOTA MOTOR CREDIT CORP.....						1FE	14,994	100.015	15,002	15,000	14,995		1			2.950	2.964	AO.....	96	221	04/10/2018.	04/13/2021.
89417E	AG	4	TRAVELERS COS INC/THE.....						1FE	15,329	101.542	15,231	15,000	15,243		(86)			3.900	2.984	MN.....	98	488	05/08/2018.	11/01/2020.
90131H	AQ	8	21ST CENTURY FOX AMERICA INC.....						2FE	15,600	102.669	15,400	15,000	15,451		(148)			4.500	3.024	FA.....	255	450	06/25/2018.	02/15/2021.
911312	AM	8	UNITED PARCEL SERVICE INC.....						1FE	10,179	100.819	10,082	10,000	10,126		(53)			3.125	2.486	JJ.....	144	156	02/08/2018.	01/15/2021.
91159H	HL	7	US BANCORP.....					2	1FE	15,117	98.523	14,778	15,000	15,075		(36)			2.350	2.092	JJ.....	149	353	11/03/2017.	01/29/2021.

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 Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
913017	CM	9	UNITED TECHNOLOGIES CORP.....				2FE	9,995	98.134	9,813	10,000	9,998		2			1.900	1.917	MN.....	30	190	05/01/2017	05/04/2020
92343V	CN	2	VERIZON COMMUNICATIONS INC.....			1	2FE	14,931	99.498	14,925	15,000	14,939		9			3.000	3.150	MN.....	75	225	08/03/2018	11/01/2021
931142	EJ	8	WALMART INC.....				1FE	10,000	100.711	10,071	10,000	10,000					3.125	3.127	JD.....	7	153	06/20/2018	06/23/2021
949746	RS	2	WELLS FARGO & CO.....				1FE	9,834	98.357	9,836	10,000	9,875		41			2.500	3.102	MS.....	81	125	04/04/2018	03/04/2021
06367T	4W	7	BANK OF MONTREAL.....		A		1FE	9,988	99.950	9,995	10,000	9,991		3			3.100	3.141	AO.....	67	155	04/10/2018	04/13/2021
064159	JX	5	BANK OF NOVA SCOTIA/THE.....		A		1FE	14,998	98.596	14,789	15,000	14,999		1			2.150	2.155	JJ.....	150	323	07/11/2017	07/14/2020
136375	CN	0	CANADIAN NATIONAL RAILWAY CO.....		A		1FE	9,996	99.477	9,948	10,000	9,998		2			2.400	2.419	FA.....	99	118	02/01/2018	02/03/2020
78013G	KN	4	ROYAL BANK OF CANADA.....		A		1FE	14,991	98.464	14,770	15,000	14,995		3			2.150	2.170	AO.....	58	323	10/18/2017	10/26/2020
89114Q	BU	1	TORONTO-DOMINION BANK/THE.....		A		1FE	9,990	99.140	9,914	10,000	9,996		5			1.900	1.951	AO.....	35	190	10/19/2017	10/24/2019
89114Q	BZ	0	TORONTO-DOMINION BANK/THE.....		A		1FE	14,993	100.410	15,062	15,000	14,994		1			3.250	3.266	JD.....	27	242	06/05/2018	06/11/2021
893526	DK	6	TRANSCANADA PIPELINES LTD.....		A		1FE	10,522	100.643	10,064	10,000	10,298		(166)			3.800	2.057	AO.....	95	380	08/18/2017	10/01/2020
05565Q	CX	4	BP CAPITAL MARKETS PLC.....		D		1FE	10,081	99.145	9,915	10,000	10,031		(27)			2.315	2.036	FA.....	89	232	02/08/2017	02/13/2020
25243Y	AP	4	DIAGEO CAPITAL PLC.....		D		1FE	10,510	102.739	10,274	10,000	10,329		(181)			4.828	2.634	JJ.....	223	241	02/14/2018	07/15/2020
377373	AE	5	GLAXOSMITHKLINE CAPITAL PLC.....		D		1FE	14,960	100.126	15,019	15,000	14,968		8			3.125	3.220	MN.....	61	233	05/10/2018	05/14/2021
45687A	AM	4	INGERSOLL-RAND GLOBAL HOLDING CO LTD.....		C		2FE	9,984	99.056	9,906	10,000	9,988		5			2.900	2.957	FA.....	105	145	02/13/2018	02/21/2021
822582	BP	6	SHELL INTERNATIONAL FINANCE BV.....		D		1FE	10,006	98.808	9,881	10,000	10,004		(2)			2.250	2.227	MN.....	32	225	12/07/2017	11/10/2020
82481L	AB	5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....		D	1	2FE	9,651	96.698	9,670	10,000	9,694		44			2.400	3.589	MS.....	65	120	08/02/2018	09/23/2021
961214	DU	4	WESTPAC BANKING CORP.....		D		1FE	9,993	98.990	9,899	10,000	9,995		2			2.650	2.674	JJ.....	115	133	01/17/2018	01/25/2021
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							1,169,871	XXX	1,155,513	1,159,000	1,163,826	0	(4,149)	0	0	XXX	XXX	XXX	8,863	25,654	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
36251P	AA	2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....				1FM	9,266	98.066	9,087	9,266	9,265					1.429	1.425	MON...	11	132	09/22/2016	10/01/2049
46645U	AQ	0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....				1FM	3,677	99.146	3,646	3,677	3,677					1.891	1.888	MON...	6	70	12/05/2016	12/01/2049
95000G	AW	4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....				1FM	6,402	97.744	6,258	6,402	6,402					1.321	1.317	MON...	7	85	08/04/2016	08/01/2049
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							19,345	XXX	18,991	19,345	19,344	0	0	0	0	XXX	XXX	XXX	24	287	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
02005A	HE	1	ALLY MASTER OWNER TRUST.....				1FE	14,998	100.572	15,086	15,000	14,998					3.300	3.307	MON...	22	165	08/07/2018	07/17/2023
02007F	AC	9	ALLY AUTO RECEIVABLES TRUST 2017-4.....				1FE	15,000	99.021	14,853	15,000	15,000					1.750	1.750	MON...	12	262	08/15/2017	12/15/2021
02007Y	AC	8	ALLY AUTO RECEIVABLES TRUST 2017-5.....				1FE	14,999	99.004	14,851	15,000	14,999		1			1.990	1.993	MON...	13	298	11/14/2017	03/15/2022
03066F	AE	1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....				1FE	15,000	98.808	14,821	15,000	15,000					2.040	2.041	MON...	11	306	11/07/2017	07/18/2022
03066H	AD	9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....				1FE	14,997	99.923	14,988	15,000	14,998		1			3.070	3.078	MON...	17	262	05/15/2018	12/19/2022
05586C	AD	6	BMW VEHICLE LEASE TRUST 2018-1.....				1FE	10,000	100.626	10,063	10,000	10,000					3.360	3.360	MON...	10	59	10/10/2018	03/21/2022
09659Q	AD	9	BMW VEHICLE OWNER TRUST 2018-A.....				1FE	15,000	99.289	14,893	15,000	15,000					2.350	2.350	MON...	6	324	01/17/2018	04/25/2022
12596E	AC	8	CNH EQUIPMENT TRUST 2018-B.....				1FE	14,998	100.418	15,063	15,000	14,998					3.190	3.196	MON...	21	105	09/18/2018	11/15/2023
12652V	AC	1	CNH EQUIPMENT TRUST 2018-A.....				1FE	14,997	100.292	15,044	15,000	14,998		1			3.120	3.129	MON...	21	263	05/16/2018	07/17/2023
14313F	AD	1	CARMAX AUTO OWNER TRUST.....				1FE	14,998	100.382	15,057	15,000	14,998					3.130	3.136	MON...	21	183	07/18/2018	06/15/2023
14314A	AC	3	CARMAX AUTO OWNER TRUST 2018-1.....				1FE	14,999	99.250	14,888	15,000	14,999		1			2.480	2.483	MON...	17	332	01/17/2018	11/15/2022
34528Q	FP	4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST.....				1FE	14,998	98.518	14,778	15,000	14,999		1			2.160	2.167	MON...	14	324	10/03/2017	09/15/2022
34531H	AD	1	FORD CREDIT AUTO OWNER TRUST 2017-B.....				1FE	5,000	98.768	4,938	5,000	5,000					1.690	1.691	MON...	4	84	06/20/2017	11/15/2021
34531L	AD	2	FORD CREDIT AUTO LEASE TRUST.....				1FE	14,999	100.413	15,062	15,000	14,999					3.190	3.195	MON...	21	112	09/18/2018	12/15/2021
34532A	AD	5	FORD CREDIT AUTO OWNER TRUST 2017-C.....				1FE	14,997	98.823	14,823	15,000	14,999		1			2.010	2.016	MON...	13	302	11/14/2017	03/15/2022
36256G	AE	9	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....				1FE	4,999	100.362	5,018	5,000	4,999					3.300	3.307	MON...	5	39	09/18/2018	07/20/2022

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 Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
38013F	AD	3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....	.....	..	.....	.....1FE	.....	9,998	...100.553	10,055	10,000	9,999	.....	.....	.....	.....	.....3.210	3.219	MON...	13	59	10/02/2018.	10/16/2023.	
38013M	AE	6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....	.....	..	.....	.....1FE	.....	24,995	...98.945	24,736	25,000	24,998	.....	.....2	.....	.....	.....2.180	2.187	MON...	17	545	06/07/2017.	06/21/2021.	
38013R	AD	7	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....	.....	..	.....	.....1FE	.....	14,998	...99.610	14,942	15,000	14,999	.....	.....1	.....	.....	.....2.810	2.815	MON...	18	278	04/11/2018.	12/16/2022.	
44891K	AD	7	HYUNDAI AUTO RECEIVABLES TRUST 2018-A.....	.....	..	.....	.....1FE	.....	14,998	...99.920	14,988	15,000	14,999	.....	.....1	.....	.....	.....2.790	2.797	MON...	19	276	04/10/2018.	07/15/2022.	
47788C	AC	6	JOHN DEERE OWNER TRUST 2018.....	.....	..	.....	.....1FE	.....	14,999	...99.676	14,951	15,000	14,999	.....	.....	.....	.....	.....2.660	2.663	MON...	18	316	02/21/2018.	04/18/2022.	
58769B	AD	6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201.....	.....	..	.....	.....1FE	.....	7,005	...99.218	6,951	7,006	7,006	.....	.....	.....	.....	.....1.260	1.262	MON...	4	88	09/09/2016.	02/16/2021.	
98161F	AD	7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.....	.....	..	.....	.....1FE	.....	1,903	...99.893	1,901	1,903	1,903	.....	.....	.....	.....	.....1.450	1.451	MON...	1	28	07/12/2016.	08/15/2019.	
98162W	AD	9	WORLD OMNI AUTO RECEIVABLES TRUST 2018-D.....	.....	..	.....	.....1FE	.....	9,998	...101.152	10,115	10,000	9,998	.....	.....	.....	.....	.....3.330	3.339	MON...	15	54	10/10/2018.	04/15/2024.	
3599999.		Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								313,873	XXX	312,865	313,909	313,885	0	10	0	0	XXX	XXX	XXX	333	5,064	XXX	XXX
3899999.		Total - Industrial & Miscellaneous (Unaffiliated).....								1,503,089	XXX	1,487,369	1,492,254	1,497,055	0	(4,139)	0	0	XXX	XXX	XXX	9,220	31,005	XXX	XXX
Totals																									
7799999.		Total - Issuer Obligations.....								2,933,630	XXX	2,910,462	2,924,000	2,927,260	0	(3,975)	0	0	XXX	XXX	XXX	17,537	45,008	XXX	XXX
7999999.		Total - Commercial Mortgage-Backed Securities.....								19,345	XXX	18,991	19,345	19,344	0	0	0	0	XXX	XXX	XXX	24	287	XXX	XXX
8099999.		Total - Other Loan-Backed and Structured Securities.....								313,873	XXX	312,865	313,909	313,885	0	10	0	0	XXX	XXX	XXX	333	5,064	XXX	XXX
8399999.		Grand Total - Bonds.....								3,266,848	XXX	3,242,318	3,257,254	3,260,489	0	(3,965)	0	0	XXX	XXX	XXX	17,894	50,359	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8		9			
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock		Actual Cost		Par Value		Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																		
912828	4G	2	UNITED STATES TREASURY NOTE/BOND.....				05/02/2018.....	BNP PARIBAS SEC CORP.....					128,979		130,000		152	
912828	4T	4	UNITED STATES TREASURY NOTE/BOND.....				07/06/2018.....	JPM SECURITIES-FIXED.....					114,987		115,000		198	
912828	4W	7	UNITED STATES TREASURY NOTE/BOND.....				09/06/2018.....	JPM SECURITIES-FIXED.....					165,238		165,000		284	
912828	5A	4	UNITED STATES TREASURY NOTE/BOND.....				10/09/2018.....	JPM SECURITIES-FIXED.....					79,491		80,000		152	
912828	5F	3	UNITED STATES TREASURY NOTE/BOND.....				11/02/2018.....	VARIOUS.....					44,920		45,000		66	
912828	5L	0	UNITED STATES TREASURY NOTE/BOND.....				12/04/2018.....	BARCLAYS CAPITAL FIX.....					65,086		65,000		108	
912828	5R	7	UNITED STATES TREASURY NOTE/BOND.....				12/17/2018.....	JPM SECURITIES-FIXED.....					84,834		85,000		18	
912828	Y2	0	UNITED STATES TREASURY NOTE/BOND.....				07/13/2018.....	JPM SECURITIES-FIXED.....					14,982		15,000		1	
05999999. Total - Bonds - U.S. Government.....													698,517		700,000		979	
Bonds - All Other Government																		
298785	HQ	2	EUROPEAN INVESTMENT BANK.....			D.....	02/06/2018.....	BNYM/RBCELFIXED INCO.....					14,950		15,000			
10999999. Total - Bonds - All Other Government.....													14,950		15,000		0	
Bonds - U.S. Special Revenue and Special Assessment																		
3137EA	EL	9	FEDERAL HOME LOAN MORTGAGE CORP.....				03/05/2018.....	GOLDMAN SACHS & CO.....					119,643		120,000		158	
31999999. Total - Bonds - U.S. Special Revenue and Special Assessments.....													119,643		120,000		158	
Bonds - Industrial and Miscellaneous																		
00440E	AT	4	CHUBB INA HOLDINGS INC.....				04/05/2018.....	GOLDMAN SACHS & CO.....					14,774		15,000		150	
02005A	HE	1	ALLY MASTER OWNER TRUST.....				08/07/2018.....	BARCLAYS CAPITAL INC.....					14,998		15,000			
02665W	CP	4	AMERICAN HONDA FINANCE CORP.....				10/03/2018.....	JPM SECURITIES-FIXED.....					14,993		15,000			
026874	BW	6	AMERICAN INTERNATIONAL GROUP INC.....				04/27/2018.....	GOLDMAN SACHS & CO.....					16,179		15,000		360	
03066H	AD	9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....				05/15/2018.....	BNP PARIBAS SECS CP/.....					14,997		15,000			
031162	CG	3	AMGEN INC.....				06/22/2018.....	SUMRIDGE PARTNERS LL.....					9,557		10,000		65	
053332	AL	6	AUTOZONE INC.....				01/25/2018.....	MILLENNIUM ADVISORS.....					5,170		5,000		41	
053332	AS	1	AUTOZONE INC.....				04/05/2018.....	WELLS FARGO SECS LLC.....					9,822		10,000		121	
05586C	AD	6	BMW VEHICLE LEASE TRUST 2018-1.....				10/10/2018.....	SG AMERICAS SECURITI.....					10,000		10,000			
06051G	FW	4	BANK OF AMERICA CORP.....				06/25/2018.....	BARCLAYS CAPITAL FIX.....					24,562		25,000		124	
084670	BF	4	BERKSHIRE HATHAWAY INC.....				12/06/2018.....	GOLDMAN SACHS & CO.....					15,025		15,000		184	
09659Q	AD	9	BMW VEHICLE OWNER TRUST 2018-A.....				01/17/2018.....	JPM SECURITIES-FIXED.....					15,000		15,000			
10373Q	AU	4	BP CAPITAL MARKETS AMERICA INC.....				12/14/2018.....	EXCHANGE OFFER.....					9,642		10,000		52	
12596E	AC	8	CNH EQUIPMENT TRUST 2018-B.....				09/18/2018.....	WELLS FARGO SECS LLC.....					14,998		15,000			
12652V	AC	1	CNH EQUIPMENT TRUST 2018-A.....				05/16/2018.....	CITIGROUP GLOBAL MKT.....					14,997		15,000			
126650	DC	1	CVS HEALTH CORP.....				03/06/2018.....	JPM SECURITIES-FIXED.....					9,995		10,000			
14313F	AD	1	CARMAX AUTO OWNER TRUST.....				07/18/2018.....	BARCLAYS CAPITAL INC.....					14,998		15,000			
14314A	AC	3	CARMAX AUTO OWNER TRUST 2018-1.....				01/17/2018.....	RBC CAPITAL MARKETS.....					14,999		15,000			
14913Q	2N	8	CATERPILLAR FINANCIAL SERVICES CORP.....				09/04/2018.....	BARCLAYS CAPITAL FIX.....					9,992		10,000			
151020	BC	7	CELGENE CORP.....				02/08/2018.....	CITIGROUP GLOBAL MKT.....					14,993		15,000			
15189T	AT	4	CENTERPOINT ENERGY INC.....				10/03/2018.....	GOLDMAN SACHS & CO.....					9,997		10,000			
17275R	AP	7	CISCO SYSTEMS INC.....				02/21/2018.....	BANC/AMERICA SECUR.L.....					15,042		15,000		204	
20030N	CQ	2	COMCAST CORP.....				10/02/2018.....	WELLS FARGO SECS LLC.....					14,985		15,000			
205887	BZ	4	CONAGRA BRANDS INC.....				10/15/2018.....	GOLDMAN SACHS & CO.....					9,989		10,000			
24422E	UK	3	JOHN DEERE CAPITAL CORP.....				09/05/2018.....	GOLDMAN SACHS & CO.....					4,998		5,000			
25468P	DJ	2	WALT DISNEY CO/THE.....				12/06/2018.....	SUMRIDGE PARTNERS LL.....					9,821		10,000		75	
260543	CC	5	DOW CHEMICAL CO/THE.....				05/03/2018.....	VARIOUS.....					20,543		20,000		370	
26441C	AR	6	DUKE ENERGY CORP.....				08/02/2018.....	GOLDMAN SACHS & CO.....					14,359		15,000		116	
26875P	AL	5	EOG RESOURCES INC.....				01/08/2018.....	SOUTHWEST SECURITIES.....					10,034		10,000		67	
30231G	AV	4	EXXON MOBIL CORP.....				02/08/2018.....	WELLS FARGO SECS LLC.....					9,895		10,000		99	

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
31620M AP 1	FIDELITY NATIONAL INFORMATION SERVICES I.....		04/18/2018.....	MILLENNIUM ADVISORS.....		10,126	10,000	5
34531L AD 2	FORD CREDIT AUTO LEASE TRUST.....		09/18/2018.....	JPM SECURITIES-FIXED.....		14,999	15,000	
36256G AE 9	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....		09/18/2018.....	RBC CAPITAL MARKETS.....		4,999	5,000	
369550 BE 7	GENERAL DYNAMICS CORP.....		05/08/2018.....	WELLS FARGO SECS LLC.....		14,896	15,000	
375558 BB 8	GILEAD SCIENCES INC.....		01/08/2018.....	GOLDMAN SACHS & CO.....		10,076	10,000	91
38013F AD 3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....		10/02/2018.....	WELLS FARGO SECS LLC.....		9,998	10,000	
38013R AD 7	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA.....		04/11/2018.....	DEUTSCHE BANC/ALEX B.....		14,998	15,000	
38141G VU 5	GOLDMAN SACHS GROUP INC/THE.....		04/04/2018.....	GOLDMAN SACHS & CO.....		14,721	15,000	176
427866 BA 5	HERSHEY CO/THE.....		05/03/2018.....	BANC/AMERICA SECUR L.....		14,990	15,000	
44891K AD 7	HYUNDAI AUTO RECEIVABLES TRUST 2018-A.....		04/10/2018.....	BARCLAYS CAPITAL FIX.....		14,998	15,000	
47788C AC 6	JOHN DEERE OWNER TRUST 2018.....		02/21/2018.....	RBC CAPITAL MARKETS.....		14,999	15,000	
494550 BB 1	KINDER MORGAN ENERGY PARTNERS LP.....		02/21/2018.....	BANC/AMERICA SECUR L.....		16,082	15,000	23
50077L AR 7	KRAFT HEINZ FOODS CO.....		06/04/2018.....	JPM SECURITIES-FIXED.....		9,992	10,000	
58013M EX 8	MCDONALD'S CORP.....		01/18/2018.....	GOLDMAN SACHS & CO.....		5,037	5,000	16
594918 BP 8	MICROSOFT CORP.....		06/22/2018.....	CITIGROUP GLOBAL MKT.....		14,371	15,000	89
61747W AL 3	MORGAN STANLEY.....		12/06/2018.....	SUMRIDGE PARTNERS LL.....		15,654	15,000	303
713448 BY 3	PEPSICO INC.....		11/20/2018.....	WELLS FARGO SECS LLC.....		4,905	5,000	30
713448 DX 3	PEPSICO INC.....		08/02/2018.....	WELLS FARGO SECS LLC.....		9,741	10,000	62
74432Q BM 6	PRUDENTIAL FINANCIAL INC.....		05/01/2018.....	WELLS FARGO SECS LLC.....		10,462	10,000	197
816851 BE 8	SEMPRA ENERGY.....		01/09/2018.....	RBC CAPITAL MARKETS.....		9,986	10,000	
828807 CU 9	SIMON PROPERTY GROUP LP.....		01/05/2018.....	UBS SECURITIES LLC.....		15,065	15,000	133
887317 AK 1	WARNER MEDIA LLC.....		02/22/2018.....	BAIRD ROBERT W & CO.....		15,731	15,000	291
89236T EU 5	TOYOTA MOTOR CREDIT CORP.....		04/10/2018.....	JPM SECURITIES-FIXED.....		14,994	15,000	
89417E AG 4	TRAVELERS COS INC/THE.....		05/08/2018.....	VARIOUS.....		15,329	15,000	193
90131H AQ 8	21ST CENTURY FOX AMERICA INC.....		06/25/2018.....	VARIOUS.....		15,600	15,000	256
911312 AM 8	UNITED PARCEL SERVICE INC.....		02/08/2018.....	MILLENNIUM ADVISORS.....		10,179	10,000	23
92343V CN 2	VERIZON COMMUNICATIONS INC.....		08/03/2018.....	SUMRIDGE PARTNERS LL.....		14,931	15,000	120
931142 EJ 8	WALMART INC.....		06/20/2018.....	CITIGROUP GLOBAL MKT.....		10,000	10,000	
949746 RS 2	WELLS FARGO & CO.....		04/04/2018.....	PERSHING & COMPANY.....		24,584	25,000	56
98162W AD 9	WORLD OMNI AUTO RECEIVABLES TRUST 2018-D.....		10/10/2018.....	BARCLAYS CAPITAL FIX.....		9,998	10,000	
06367T 4W 7	BANK OF MONTREAL.....	A.....	04/10/2018.....	BMOCM/BONDS.....		9,988	10,000	
136375 CN 0	CANADIAN NATIONAL RAILWAY CO.....	A.....	02/01/2018.....	RBC CAPITAL MARKETS.....		9,996	10,000	
89114Q BZ 0	TORONTO-DOMINION BANK/THE.....	A.....	06/05/2018.....	TORONTO DOMINION SEC.....		14,993	15,000	
25243Y AP 4	DIAGEO CAPITAL PLC.....	D.....	02/14/2018.....	PERSHING & COMPANY.....		10,510	10,000	42
377373 AE 5	GLAXOSMITHKLINE CAPITAL PLC.....	D.....	05/10/2018.....	JPM SECURITIES-FIXED.....		14,960	15,000	
45687A AM 4	INGERSOLL-RAND GLOBAL HOLDING CO LTD.....	C.....	02/13/2018.....	BANC/AMERICA SECUR L.....		9,984	10,000	
82481L AB 5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....	D.....	08/02/2018.....	JPM SECURITIES-FIXED.....		9,651	10,000	89
961214 DU 4	WESTPAC BANKING CORP.....	D.....	01/17/2018.....	MORGAN STANLEY & CO.....		9,993	10,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....					861,870	860,000	4,223
8399997.	Total - Bonds - Part 3.....					1,694,980	1,695,000	5,360
8399998.	Total - Bonds - Summary Item from Part 5.....					60,370	60,000	380
8399999.	Total - Bonds.....					1,755,350	1,755,000	5,740
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,755,350	XXX	5,740

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
912828	2B	5	UNITED STATES TREASURY NOTE/BOND.....	..	05/02/2018.	VARIOUS.....		146,914	150,000	149,373	149,653	.....	......66	.....	......66	.....	.....149,719	.....	.....(2,803)	(2,803)	774	08/15/2019.
912828	2K	5	UNITED STATES TREASURY NOTE/BOND.....	..	02/22/2018.	VARIOUS.....		79,195	80,000	80,016	80,013	.....	.....(1)	.....	.....(1)	.....	.....80,012	.....	.....(817)	(817)	571	07/31/2019.
912828	3H	1	UNITED STATES TREASURY NOTE/BOND.....	..	09/06/2018.	ABN AMRO SECURITIES.....		64,388	65,000	64,898	64,902	.....	.....35	.....	.....35	.....	.....64,937	.....	.....(549)	(549)	876	11/30/2019.
912828	F6	2	UNITED STATES TREASURY NOTE/BOND.....	..	07/06/2018.	JPM SECURITIES-FIXED.....		113,598	115,000	114,753	114,773	.....	.....64	.....	.....64	.....	.....114,837	.....	.....(1,238)	(1,238)	1,191	10/31/2019.
912828	K2	5	UNITED STATES TREASURY NOTE/BOND.....	..	04/15/2018.	MATURITY.....		305,000	305,000	303,701	304,871	.....	.....129	.....	.....129	.....	.....305,000	.....	......0	0	1,144	04/15/2018.
912828	R8	5	UNITED STATES TREASURY NOTE/BOND.....	..	02/23/2018.	VARIOUS.....		63,967	65,000	65,404	65,201	.....	.....(17)	.....	.....(17)	.....	.....65,183	.....	.....(1,216)	(1,216)	98	06/15/2019.
912828	U3	2	UNITED STATES TREASURY NOTE/BOND.....	..	09/06/2018.	VARIOUS.....		98,121	100,000	98,778	99,218	.....	.....250	.....	.....250	.....	.....99,468	.....	.....(1,347)	(1,347)	731	11/15/2019.
912828	U7	3	UNITED STATES TREASURY NOTE/BOND.....	..	10/09/2018.	JPM SECURITIES-FIXED.....		93,493	95,000	94,904	94,936	.....	.....25	.....	.....25	.....	.....94,961	.....	.....(1,468)	(1,468)	1,071	12/15/2019.
912828	V3	1	UNITED STATES TREASURY NOTE/BOND.....	..	12/04/2018.	BANC/AMERICA SECUR.L.....		64,025	65,000	64,855	64,899	.....	.....46	.....	.....46	.....	.....64,945	.....	.....(920)	(920)	1,243	01/15/2020.
912828	W2	2	UNITED STATES TREASURY NOTE/BOND.....	..	12/17/2018.	NOMURA SECURITIES/FI.....		73,857	75,000	74,487	74,629	.....	.....167	.....	.....167	.....	.....74,795	.....	.....(938)	(938)	1,382	02/15/2020.
0599999.	Total - Bonds - U.S. Government.....							1,102,558	1,115,000	1,111,169	1,113,095	0	764	0	764	0	1,113,857	0	(11,296)	(11,296)	9,081	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
3137EA	CA	5	FEDERAL HOME LOAN MORTGAGE CORP.....	..	03/05/2018.	GOLDMAN SACHS & CO.....		122,018	120,000	130,644	123,810	.....	.....(542)	.....	.....(542)	.....	.....123,268	.....	.....(1,250)	(1,250)	1,988	03/27/2019.
88213A	HF	5	TEXAS A&M UNIVERSITY.....	..	04/25/2018.	WELLS FARGO BANK N.A.....		14,861	15,000	15,000	15,000	.....	.....	.....	......0	.....	.....15,000	.....	.....(139)	(139)	107	05/15/2019.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							136,879	135,000	145,644	138,810	0	(542)	0	(542)	0	138,268	0	(1,389)	(1,389)	2,095	XXX
Bonds - Industrial and Miscellaneous																						
002824	BC	3	ABBOTT LABORATORIES.....	..	09/28/2018.	CALL 100.....		10,000	10,000	9,990	9,994	.....	......1	.....	......1	.....	.....9,995	.....	......5	5	126	11/22/2019.
00440E	AM	9	CHUBB INA HOLDINGS INC.....	..	04/05/2018.	PERSHING & COMPANY.....		10,369	10,000	10,830	10,585	.....	.....(107)	.....	.....(107)	.....	.....10,478	.....	.....(109)	(109)	187	06/15/2019.
025816	BG	3	AMERICAN EXPRESS CO.....	..	05/22/2018.	MATURITY.....		15,000	15,000	15,057	15,011	.....	.....(11)	.....	.....(11)	.....	.....15,000	.....	......0	0	116	05/22/2018.
02665W	BE	0	AMERICAN HONDA FINANCE CORP.....	..	10/03/2018.	GOLDMAN SACHS & CO.....		9,866	10,000	9,990	9,995	.....	......3	.....	......3	.....	.....9,997	.....	.....(132)	(132)	148	07/12/2019.
03065F	AD	4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....	..	07/18/2018.	PERSHING & COMPANY.....		9,920	10,000	10,000	10,000	.....	.....	.....	......0	.....	.....10,000	.....	.....(80)	(80)	110	08/18/2021.
03065T	AD	4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....	..	05/15/2018.	WELLS FARGO SECS LLC.....		14,879	15,000	14,999	15,000	.....	.....	.....	......0	.....	.....15,000	.....	.....(120)	(120)	101	07/08/2021.
03076C	AD	8	AMERIPRISE FINANCIAL INC.....	..	12/06/2018.	TORONTO DOMINION SEC.....		5,110	5,000	5,787	5,385	.....	.....(242)	.....	.....(242)	.....	.....5,143	.....	.....(34)	(34)	347	06/28/2019.
031162	BU	3	AMGEN INC.....	..	06/22/2018.	MORGAN STANLEY & CO.....		9,945	10,000	10,208	10,106	.....	.....(39)	.....	.....(39)	.....	.....10,067	.....	.....(122)	(122)	131	05/22/2019.
03523T	AN	8	ANHEUSER-BUSCH INBEV WORLDWIDE INC.....	..	04/23/2018.	CALL 104.375.....		10,438	10,000	10,944	10,662	.....	.....(99)	.....	.....(99)	.....	.....10,563	.....	.....(563)	(563)	853	01/15/2020.
035242	AJ	5	ANHEUSER-BUSCH INBEV FINANCE INC.....	..	11/23/2018.	NON-BROKER/ "TRADE".....		6,910	7,000	7,056	7,055	.....	.....(17)	.....	.....(17)	.....	.....7,038	.....	.....(128)	(128)	254	02/01/2021.
053332	AU	6	AUTOZONE INC.....	..	04/05/2018.	PERSHING & COMPANY.....		9,886	10,000	10,030	10,012	.....	.....(3)	.....	.....(3)	.....	.....10,009	.....	.....(122)	(122)	76	04/21/2019.
055657	AD	2	BMW VEHICLE LEASE TRUST.....	..	10/11/2018.	WELLS FARGO SECS LLC.....		9,928	10,000	10,000	10,000	.....	.....	.....	......0	.....	.....10,000	.....	.....(72)	(72)	179	06/22/2020.
05582Q	AD	9	BMW VEHICLE OWNER TRUST 2016-A.....	..	01/11/2018.	BANC/AMERICA SECUR.L.....		14,880	15,000	15,000	15,000	.....	.....	.....	......0	.....	.....15,000	.....	.....(120)	(120)	10	11/25/2020.
06051G	DZ	9	BANK OF AMERICA CORP.....	..	06/25/2018.	TORONTO DOMINION SEC.....		31,275	30,000	34,580	32,402	.....	.....(818)	.....	.....(818)	.....	.....31,584	.....	.....(309)	(309)	1,309	06/01/2019.
084664	CK	5	BERKSHIRE HATHAWAY FINANCE CORP.....	..	12/06/2018.	TORONTO DOMINION SEC.....		14,832	15,000	14,985	14,992	.....	......5	.....	......5	.....	.....14,997	.....	.....(165)	(165)	257	08/15/2019.
11575T	AA	6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST.....	..	07/27/2018.	CALL 102.234167.....		10,223	10,000	10,972	10,502	.....	.....(169)	.....	.....(169)	.....	.....10,332	.....	.....(332)	(332)	637	09/01/2019.
12594D	AD	0	CNH EQUIPMENT TRUST 2016-B.....	..	05/15/2018.	VARIOUS.....		9,910	10,000	9,997	9,999	.....	.....	.....	......0	.....	.....9,999	.....	.....(90)	(90)	69	08/15/2021.
14040H	BR	5	CAPITAL ONE FINANCIAL CORP.....	..	10/29/2018.	RAYMOND JAMES & ASSO.....		14,657	15,000	14,986	14,987	.....	......4	.....	......4	.....	.....14,991	.....	.....(334)	(334)	360	10/30/2020.
14314E	AC	5	CARMAX AUTO OWNER TRUST 2016-3.....	..	07/19/2018.	VARIOUS.....		14,861	15,000	14,998	14,999	.....	.....	.....	......0	.....	.....15,000	.....	.....(139)	(139)	124	05/17/2021.
14912L	6J	5	CATERPILLAR FINANCIAL SERVICES CORP.....	..	09/04/2018.	MILLENNIUM ADVISORS.....		14,798	15,000	15,022	15,020	.....	.....(6)	.....	.....(6)	.....	.....15,014	.....	.....(216)	(216)	301	03/05/2020.
260543	BX	0	DOW CHEMICAL CO/THE.....	..	04/05/2018.	GOLDMAN SACHS & CO.....		10,609	10,000	11,786	10,931	.....	.....(182)	.....	.....(182)	.....	.....10,749	.....	.....(140)	(140)	342	05/15/2019.
26441C	AD	7	DUKE ENERGY CORP.....	..	08/02/2018.	BANC/AMERICA SECUR.L.....		10,210	10,000	10,999	10,577	.....	.....(199)	.....	.....(199)	.....	.....10,378	.....	.....(167)	(167)	450	09/15/2019.

SCHEDULE D - PART 4

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

E14.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29379V BG 7	ENTERPRISE PRODUCTS OPERATING LLC.....		..	05/07/2018.	MATURITY.....	.....	10,000	10,000	10,030	10,005	.....	(5)	.....	(5)	.....	10,000	.....	.....	0	83	05/07/2018.
30161M AF 0	EXELON GENERATION CO LLC.....		..	10/23/2018.	BARCLAYS CAPITAL FIX.....	.....	10,181	10,000	11,000	10,543	.....	(250)	.....	(250)	.....	10,293	.....	(111)	(111)	555	10/01/2019.
30231G AP 7	EXXON MOBIL CORP.....		..	02/08/2018.	PERSHING & COMPANY.....	.....	9,960	10,000	10,126	10,053	.....	(5)	.....	(5)	.....	10,048	.....	(88)	(88)	76	03/01/2019.
31620M AN 6	FIDELITY NATIONAL INFORMATION SERVICES I.....		..	03/15/2018.	NATL FINANCIAL SERVI.....	.....	10,008	10,000	10,167	10,079	.....	(21)	.....	(21)	.....	10,058	.....	(51)	(51)	122	10/15/2018.
34528Q EU 4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST.....		..	09/19/2018.	CREDIT AGRICOLE SEC.....	.....	14,851	15,000	14,997	14,999	.....	1	.....	1	.....	15,000	.....	(149)	(149)	178	07/15/2021.
36251P AA 2	GS MORTGAGE SECURITIES TRUST 2016-GS3.....		..	12/01/2018.	PAYDOWN.....	.....	2,898	2,898	2,898	2,897	.....	.....	.....	0	.....	2,898	.....	.....	0	23	10/01/2049.
36253W AE 7	GM FINANCIAL AUTOMOBILE LEASING TRUST 20.....		..	09/19/2018.	WELLS FARGO SECS LLC.....	.....	9,932	10,000	9,999	9,999	.....	.....	.....	0	.....	10,000	.....	(67)	(67)	170	08/20/2020.
38141G VT 8	GOLDMAN SACHS GROUP INC/THE.....		..	04/04/2018.	MORGAN STANLEY & CO.....	.....	14,880	15,000	15,098	15,043	.....	(9)	.....	(9)	.....	15,034	.....	(154)	(154)	134	04/25/2019.
43814R AC 0	HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS.....		..	04/11/2018.	BANC/AMERICA SECUR.L.....	.....	14,808	15,000	14,999	15,000	.....	.....	.....	0	.....	15,000	.....	(191)	(191)	58	12/18/2020.
46645U AQ 0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU.....		..	12/01/2018.	PAYDOWN.....	.....	9,133	9,133	9,133	9,133	.....	.....	.....	0	.....	9,133	.....	.....	0	149	12/01/2049.
47788N AC 2	JOHN DEERE OWNER TRUST 2016-B.....		..	02/22/2018.	BANC/AMERICA SECUR.L.....	.....	14,895	15,000	14,999	15,000	.....	.....	.....	0	.....	15,000	.....	(105)	(105)	35	06/15/2020.
539830 BF 5	LOCKHEED MARTIN CORP.....		..	09/24/2018.	MORGAN STANLEY & CO.....	.....	9,858	10,000	10,061	10,060	.....	(15)	.....	(15)	.....	10,045	.....	(187)	(187)	210	11/23/2020.
58155Q AF 0	MCKESSON CORP.....		..	03/15/2018.	MATURITY.....	.....	10,000	10,000	10,017	10,002	.....	(2)	.....	(2)	.....	10,000	.....	.....	0	70	03/15/2018.
58769B AD 6	MERCEDES-BENZ AUTO RECEIVABLES TRUST 201.....		..	12/15/2018.	PAYDOWN.....	.....	7,994	7,994	7,993	7,994	.....	.....	.....	0	.....	7,994	.....	.....	0	63	02/16/2021.
594918 BN 3	MICROSOFT CORP.....		..	06/22/2018.	GOLDMAN SACHS & CO.....	.....	9,842	10,000	9,990	9,994	.....	2	.....	2	.....	9,996	.....	(155)	(155)	97	08/08/2019.
61747Y DW 2	MORGAN STANLEY.....		..	12/06/2018.	MORGAN STANLEY & CO.....	.....	14,849	15,000	15,169	15,126	.....	(57)	.....	(57)	.....	15,070	.....	(221)	(221)	544	01/27/2020.
651229 AT 3	NEWELL BRANDS INC.....		..	08/06/2018.	MORGAN STANLEY & CO.....	.....	11,970	12,000	12,180	12,107	.....	(51)	.....	(51)	.....	12,055	.....	(85)	(85)	268	03/29/2019.
65478Q AE 8	NISSAN AUTO LEASE TRUST 2016-A.....		..	03/09/2018.	PERSHING & COMPANY.....	.....	24,910	25,000	24,995	24,998	.....	.....	.....	0	.....	24,998	.....	(88)	(88)	101	10/15/2021.
713448 DJ 4	PEPSICO INC.....		..	08/02/2018.	GOLDMAN SACHS & CO.....	.....	9,864	10,000	9,999	9,999	.....	.....	.....	0	.....	9,999	.....	(135)	(135)	113	10/04/2019.
80284T AF 2	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2.....		..	06/27/2018.	BANC/AMERICA SECUR.L.....	.....	9,980	10,000	10,000	10,000	.....	.....	.....	0	.....	10,000	.....	(20)	(20)	95	09/15/2020.
828807 CQ 8	SIMON PROPERTY GROUP LP.....		..	01/05/2018.	GOLDMAN SACHS & CO.....	.....	15,019	15,000	15,266	15,092	.....	(2)	.....	(2)	.....	15,090	.....	(71)	(71)	145	02/01/2019.
863667 AK 7	STRYKER CORP.....		..	04/25/2018.	GOLDMAN SACHS & CO.....	.....	9,924	10,000	10,160	10,068	.....	(18)	.....	(18)	.....	10,050	.....	(126)	(126)	127	03/08/2019.
887317 AF 2	WARNER MEDIA LLC.....		..	09/27/2018.	CALL 102.831598.....	.....	10,283	10,000	10,526	10,514	.....	(169)	.....	(169)	.....	10,346	.....	(346)	(346)	787	03/15/2020.
89236T CU 7	TOYOTA MOTOR CREDIT CORP.....		..	04/10/2018.	BMOCM/BONDS.....	.....	14,902	15,000	15,178	15,074	.....	(18)	.....	(18)	.....	15,056	.....	(154)	(154)	165	02/19/2019.
89237W AD 9	TOYOTA AUTO RECEIVABLES 2016-C.....		..	01/11/2018.	JP MORGAN CHASE BANK.....	.....	14,889	15,000	15,000	15,000	.....	.....	.....	0	.....	15,000	.....	(111)	(111)	15	08/17/2020.
89417E AE 9	TRAVELERS COS INC/THE.....		..	05/15/2018.	MATURITY.....	.....	10,000	10,000	10,829	10,159	.....	(159)	.....	(159)	.....	10,000	.....	.....	0	290	05/15/2018.
90131H AN 5	21ST CENTURY FOX AMERICA INC.....		..	06/25/2018.	MILLENNIUM ADVISORS.....	.....	5,126	5,000	5,717	5,302	.....	(125)	.....	(125)	.....	5,177	.....	(51)	(51)	284	03/01/2019.
911312 AK 2	UNITED PARCEL SERVICE INC.....		..	02/08/2018.	MILLENNIUM ADVISORS.....	.....	5,156	5,000	5,386	5,209	.....	(19)	.....	(19)	.....	5,190	.....	(34)	(34)	93	04/01/2019.
92343V DF 8	VERIZON COMMUNICATIONS INC.....		..	08/03/2018.	MILLENNIUM ADVISORS.....	.....	4,930	5,000	4,936	4,955	.....	17	.....	17	.....	4,971	.....	(41)	(41)	67	08/15/2019.
949746 RS 2	WELLS FARGO & CO.....		..	05/21/2018.	DEUTSCHE BANC/ALEX B.....	.....	14,656	15,000	14,750	.....	.....	11	.....	11	.....	14,761	.....	(104)	(104)	82	03/04/2021.
94974B FU 9	WELLS FARGO & CO.....		..	04/04/2018.	MILLENNIUM ADVISORS.....	.....	29,817	30,000	30,492	30,249	.....	(49)	.....	(49)	.....	30,200	.....	(383)	(383)	290	04/22/2019.
95000G AW 4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20.....		..	12/01/2018.	PAYDOWN.....	.....	1,660	1,660	1,660	1,660	.....	.....	.....	0	.....	1,660	.....	.....	0	12	08/01/2049.
98161F AD 7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI.....		..	12/15/2018.	PAYDOWN.....	.....	8,097	8,097	8,096	8,096	.....	.....	.....	0	.....	8,097	.....	.....	0	94	08/15/2019.
98161P AD 5	WORLD OMNI AUTO RECEIVABLES TRUST 2016-B.....		..	10/15/2018.	VARIOUS.....	.....	9,902	10,000	9,997	9,999	.....	1	.....	1	.....	10,000	.....	(98)	(98)	105	02/15/2022.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98956P AK 8	ZIMMER BIOMET HOLDINGS INC.....			..	04/27/2018.	US BANKCORP INVESTME.....	.....	.....9,910	10,000	10,121	10,093	.....	.....(14)	.....	.....(14)	.....	.....10,079	.....	.....(169)	(169)	157	04/01/2020.
06367T PX 2	BANK OF MONTREAL.....			A	04/10/2018.	BMOCM/BONDS.....	.....	.....14,807	15,000	14,994	14,996	.....	.....1	.....	.....1	.....	.....14,996	.....	.....(189)	(189)	105	12/12/2019.
89114Q BE 7	TORONTO-DOMINION BANK/THE.....			A	06/06/2018.	MILLENNIUM ADVISORS.....	.....	.....14,939	15,000	15,013	15,007	.....	.....(3)	.....	.....(3)	.....	.....15,004	.....	.....(65)	(65)	257	01/22/2019.
05565Q DC 9	BP CAPITAL MARKETS PLC.....			D	08/03/2018.	MORGAN STANLEY & CO.....	.....	.....9,931	10,000	10,028	10,013	.....	.....(6)	.....	.....(6)	.....	.....10,007	.....	.....(76)	(76)	128	05/03/2019.
82481L AA 7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D.....			D	08/02/2018.	JPM SECURITIES-FIXED.....	.....	.....9,866	10,000	9,992	9,995	.....	.....2	.....	.....2	.....	.....9,997	.....	.....(131)	(131)	165	09/23/2019.
38999999.	Total - Bonds - Industrial and Miscellaneous.....							713,133	713,782	730,207	707,726	0	(2,841)	0	(2,841)	0	719,636	0	(7,445)	(7,445)	12,999	XXX
83999997.	Total - Bonds - Part 4.....							1,952,570	1,963,782	1,987,020	1,959,631	0	(2,619)	0	(2,619)	0	1,971,761	0	(20,130)	(20,130)	24,175	XXX
83999998.	Total - Bonds - Summary Item from Part 5.....							60,098	60,000	60,370	.....	.....	.....(29)	.....	.....(29)	.....	.....60,341	.....	.....(243)	(243)	1,000	XXX
83999999.	Total - Bonds.....							2,012,668	2,023,782	2,047,390	1,959,631	0	(2,648)	0	(2,648)	0	2,032,102	0	(20,373)	(20,373)	25,175	XXX
99999999.	Total - Bonds, Preferred and Common Stocks.....							2,012,668	XXX	2,047,390	1,959,631	0	(2,648)	0	(2,648)	0	2,032,102	0	(20,373)	(20,373)	25,175	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																						
912828	4C	1		04/06/2018	UNITED STATES TREASURY NOTE/BOND		JPM SECURITIES-FIXED		35,000	34,967	34,815	34,974		7		7			(159)	(159)	344	19
0599999		Total - Bonds - U.S. Government							35,000	34,967	34,815	34,974	0	7	0	7	0	0	(159)	(159)	344	19
Bonds - Industrial and Miscellaneous																						
92343V	AX	2		02/22/2018	VERIZON COMMUNICATIONS INC		GOLDMAN SACHS & CO		15,000	15,723	15,630	15,652		(71)		(71)			(22)	(22)	498	278
05565Q	DD	7		08/03/2018	BP CAPITAL MARKETS PLC		BANC/AMERICA SECUR L		10,000	9,680	9,652	9,715		35		35			(63)	(63)	157	83
3899999		Total - Bonds - Industrial and Miscellaneous							25,000	25,403	25,282	25,367	0	(36)	0	(36)	0	0	(85)	(85)	655	361
8399998		Total - Bonds							60,000	60,370	60,097	60,341	0	(29)	0	(29)	0	0	(244)	(244)	999	380
9999999		Total - Bonds, Preferred and Common Stocks								60,370	60,097	60,341	0	(29)	0	(29)	0	0	(244)	(244)	999	380

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon Investments, Pittsburgh, PA.....	.....	.....	.....	.....	.....22,540	XXX
Bank of America Operating, Brea, CA.....	.....	.....	.....	.....	.....(102,147)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(79,607)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(79,607)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(79,607)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	1,438,470	4. April.....	1,330,282	7. July.....	1,036,237	10. October.....	531,864
2. February.....	1,542,507	5. May.....	1,084,659	8. August.....	1,728,725	11. November.....	689,338
3. March.....	2,174,763	6. June.....	1,946,910	9. September.....	676,128	12. December.....	(79,607)

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
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY BILL.....		12/20/2018.....		01/15/2019.....	24,977		18
01999999.	U.S. Government Bonds - Issuer Obligations.....					24,977	0	18
05999999.	Total - U.S. Government Bonds.....					24,977	0	18
Total Bonds								
77999999.	Subtotals - Issuer Obligations.....					24,977	0	18
83999999.	Subtotals - Bonds.....					24,977	0	18
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	STIT - TREASURY PORTFOLIO.....		12/03/2018.....			312,079	581	3,607
85999999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					312,079	581	3,607
88999999.	Total - Cash Equivalents					337,056	581	3,625

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	Deposit to satisfy State requirement.....			312,660	312,079
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA						
12.	Hawaii.....HI						
13.	Idaho.....ID						
14.	Illinois.....IL						
15.	Indiana.....IN						
16.	Iowa.....IA						
17.	Kansas.....KS						
18.	Kentucky.....KY						
19.	Louisiana.....LA						
20.	Maine.....ME						
21.	Maryland.....MD						
22.	Massachusetts.....MA						
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM						
33.	New York.....NY						
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH						
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	0	0	312,660	312,079
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

2018 ALPHABETICAL INDEX
HEALTH ANNUAL STATEMENT BLANK

Analysis of Operations By Lines of Business	7	Schedule D – Part 6 – Section 2	E16
Assets	2	Schedule D – Summary By Country	SI04
Cash Flow	6	Schedule D – Verification Between Years	SI03
Exhibit 1 – Enrollment By Product Type for Health Business Only	17	Schedule DA – Part 1	E17
Exhibit 2 – Accident and Health Premiums Due and Unpaid	18	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Health Care Receivables	19	Schedule DB – Part A – Section 1	E18
Exhibit 3A – Health Care Receivables Collected and Accrued	20	Schedule DB – Part A – Section 2	E19
Exhibit 4 – Claims Unpaid and Incentive Pool, Withhold and Bonus	21	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Amounts Due From Parent, Subsidiaries and Affiliates	22	Schedule DB – Part B – Section 1	E20
Exhibit 6 – Amounts Due To Parent, Subsidiaries and Affiliates	23	Schedule DB – Part B – Section 2	E21
Exhibit 7 – Part 1 – Summary of Transactions With Providers	24	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Part 2 – Summary of Transactions With Intermediaries	24	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Furniture, Equipment and Supplies Owned	25	Schedule DB – Part C – Section 2	SI13
Exhibit of Capital Gains (Losses)	15	Schedule DB – Part D – Section 1	E22
Exhibit of Net Investment Income	15	Schedule DB – Part D – Section 2	E23
Exhibit of Nonadmitted Assets	16	Schedule DB – Verification	SI14
Exhibit of Premiums, Enrollment and Utilization (State Page)	30	Schedule DL – Part 1	E24
Five-Year Historical Data	29	Schedule DL – Part 2	E25
General Interrogatories	27	Schedule E – Part 1 – Cash	E26
Jurat Page	1	Schedule E – Part 2 – Cash Equivalents	E27
Liabilities, Capital and Surplus	3	Schedule E – Verification Between Years	SI15
Notes To Financial Statements	26	Schedule E – Part 3 – Special Deposits	E28
Overflow Page For Write-ins	44	Schedule S – Part 1 – Section 2	31
Schedule A – Part 1	E01	Schedule S – Part 2	32
Schedule A – Part 2	E02	Schedule S – Part 3 – Section 2	33
Schedule A – Part 3	E03	Schedule S – Part 4	34
Schedule A – Verification Between Years	SI02	Schedule S – Part 5	35
Schedule B – Part 1	E04	Schedule S – Part 6	36
Schedule B – Part 2	E05	Schedule S – Part 7	37
Schedule B – Part 3	E06	Schedule T – Part 2 – Interstate Compact	39
Schedule B – Verification Between Years	SI02	Schedule T – Premiums and Other Considerations	38
Schedule BA – Part 1	E07	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	40
Schedule BA – Part 2	E08	Schedule Y – Part 1A – Detail of Insurance Holding Company System	41
Schedule BA – Part 3	E09	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	42
Schedule BA – Verification Between Years	SI03	Statement of Revenue and Expenses	4
Schedule D – Part 1	E10	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 1	SI05	Supplemental Exhibits and Schedules Interrogatories	43
Schedule D – Part 1A – Section 2	SI08	Underwriting and Investment Exhibit – Part 1	8
Schedule D – Part 2 – Section 1	E11	Underwriting and Investment Exhibit – Part 2	9
Schedule D – Part 2 – Section 2	E12	Underwriting and Investment Exhibit – Part 2A	10
Schedule D – Part 3	E13	Underwriting and Investment Exhibit – Part 2B	11
Schedule D – Part 4	E14	Underwriting and Investment Exhibit – Part 2C	12
Schedule D – Part 5	E15	Underwriting and Investment Exhibit – Part 2D	13
Schedule D – Part 6 – Section 1	E16	Underwriting and Investment Exhibit – Part 3	14