ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

QualChoice Life and Health Insurance Company, Inc.

NAIC Group Code 4807 (Current Period), 4807 (Prior Period) NAIC Company Code 70998 Employer's ID Number 71-0386640

Organized under the Laws of Arkansas, State of Domicile or Port of Entry AR

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[X] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[ ]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 10/17/1992 Commenced Business 04/25/1965

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

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

Mail Address 12615 Chenal Parkway, Suite 300 (Street and Number or P.O. Box), Little Rock, AR, 72211 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 12615 Chenal Parkway, Suite 300 (Street and Number)
Little Rock, AR, 72211 (City or Town, State, Country and Zip Code) (501)228-7111 (Area Code) (Telephone Number)

Internet Website Address www.qualchoice.com

Statutory Statement Contact Greg Moore (Name) (501)219-5156 (Area Code)(Telephone Number)(Extension)
gregory.moore@qualchoice.com (E-Mail Address) (501)707-6728 (Fax Number)

OFFICERS

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

OTHERS

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

DIRECTORS OR TRUSTEES

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

State of Arkansas
County of Pulaski ss

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

(Signature)	(Signature)	(Signature)
Randall Alvin Crow	Gregory Porter Moore	Charles Hanson
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	CFO	Secretary
(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 ______

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	13,159,405	21.095	13,159,405		13,159,405	21.095
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	758,270	1.216	758,270		758,270	1.216
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	119,705	0.192	119,705		119,705	0.192
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	45,000	0.072	45,000		45,000	0.072
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	112,038	0.180	112,038		112,038	0.180
1.43 Revenue and assessment obligations	240,000	0.385	240,000		240,000	0.385
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	84,825	0.136	84,825		84,825	0.136
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	8,895,039	14.259	8,895,039		8,895,039	14.259
2.2 Unaffiliated Non-U.S. securities (including Canada)	907,822	1.455	907,822		907,822	1.455
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	38,059,031	61.010	38,059,031		38,059,031	61.010
11. Other invested assets						
12. TOTAL Invested assets	62,381,135	100.000	62,381,135		62,381,135	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

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)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 12		
	3.2 TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 9		
	5.2 TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Col		
8.	Deduct amortization of premium and mortgage inte		
9.	TOTAL foreign exchange change in book value/rec interest		
	9.1 TOTALS, Part 1, Column 13		
	9.2 TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 TOTALS, Part 1, Column 11		
	10.2 TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		20,098,653
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,258,546
3.	Accrual of Discount		22,004
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		(136,270)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		12,872,804
7.	Deduct amortization of premium		50,888
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		2,861
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		24,322,102
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		24,322,102

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	13,159,404	13,149,682	13,149,377	13,191,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	119,705	119,365	119,600	120,000
by governments)	4.	TOTALS	13,279,109	13,269,047	13,268,977	13,311,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	45,000	44,675	45,000	45,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS	112,038	110,823	118,824	110,000
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	998,270	994,636	997,331	1,000,000
Industrial and Miscellaneous,	8.	United States	8,979,864	8,927,667	9,020,748	8,946,425
SVO Identified Funds, Bank Loans and	9.	Canada	444,813	442,675	444,701	445,000
Hybrid Securities (unaffiliated)	10.	Other Countries	463,008	460,235	462,952	465,000
	11.	TOTALS	9,887,685	9,830,577	9,928,401	9,856,425
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	24,322,102	24,249,758	24,358,533	24,322,425
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	24,322,102	24,249,758	24,358,533	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,355,005	10,804,399				XXX	13,159,404	54.10	14,771,093	61.71	13,159,405	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 TOTALS	2,355,005	10,804,399				XXX	13,159,404	54.10	14,771,093	61.71	13,159,405	
2. All Other Governments												
2.1 NAIC 1		119,705				XXX	119,705	0.49			119,705	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 TOTALS		119,705				XXX	119,705	0.49			119,705	
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	45,000					XXX	45,000	0.19	45,000	0.19	45,000	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 TOTALS	45,000					XXX	45,000	0.19	45,000	0.19	45,000	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	112,038					XXX	112,038	0.46	114,732	0.48	112,038	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 TOTALS	112,038					XXX	112,038	0.46	114,732	0.48	112,038	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	240,000	758,270				XXX	998,270	4.10	1,590,944	6.65	998,270	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	240,000	758,270				XXX	998,270	4.10	1,590,944	6.65	998,270	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	1,136,450	5,714,755	20,108	24,313	12,276	XXX	6,907,902	28.40	5,393,620	22.53	6,907,902	
6.2 NAIC 2	315,247	2,664,537				XXX	2,979,784	12.25	2,019,303	8.44	2,979,784	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	1,451,697	8,379,292	20,108	24,313	12,276	XXX	9,887,686	40.65	7,412,923	30.97	9,887,686	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 TOTALS						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 TOTALS						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 3,888,493	17,397,129	20,108	24,313	12,276		21,342,319	87.75	XXX	XXX	21,342,320	
11.2 NAIC 2	(d) 315,247	2,664,537					2,979,784	12.25	XXX	XXX	2,979,784	
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 TOTALS	4,203,740	20,061,666	20,108	24,313	12,276		(b) 24,322,103	100.00	XXX	XXX	24,322,104	
11.8 Line 11.7 as a % of Column 7	17.28	82.48	0.08	0.10	0.05		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	6,127,144	15,699,989	30,799	37,345	20,111		XXX	XXX	21,915,388	91.56	21,915,389	
12.2 NAIC 2	120,583	1,898,720					XXX	XXX	2,019,303	8.44	2,019,303	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 TOTALS	6,247,727	17,598,709	30,799	37,345	20,111		XXX	XXX	(b) 23,934,691	100.00	23,934,692	
12.8 Line 12.7 as a % of Col. 9	26.10	73.53	0.13	0.16	0.08		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,888,493	17,397,129	20,108	24,313	12,276		21,342,319	87.75	21,915,389	91.56	21,342,319	XXX
13.2 NAIC 2	315,247	2,664,537					2,979,784	12.25	2,019,303	8.44	2,979,784	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	4,203,740	20,061,666	20,108	24,313	12,276		24,322,103	100.00	23,934,692	100.00	24,322,103	XXX
13.8 Line 13.7 as a % of Col. 7	17.28	82.48	0.08	0.10	0.05		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	17.28	82.48	0.08	0.10	0.05		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1											XXX	
14.2 NAIC 2											XXX	
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 TOTALS											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

(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, $..............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $..............0 current year 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 $..............0; NAIC 2 $..............0; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	2,355,005	10,804,399				XXX	13,159,404	54.10	14,771,093	61.71	13,159,405	
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 TOTALS	2,355,005	10,804,399				XXX	13,159,404	54.10	14,771,093	61.71	13,159,405	
2. All Other Governments												
2.1 Issuer Obligations		119,705				XXX	119,705	0.49			119,705	
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 TOTALS		119,705				XXX	119,705	0.49			119,705	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	45,000					XXX	45,000	0.19	45,000	0.19	45,000	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 TOTALS	45,000					XXX	45,000	0.19	45,000	0.19	45,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	112,038					XXX	112,038	0.46	114,732	0.48	112,038	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 TOTALS	112,038					XXX	112,038	0.46	114,732	0.48	112,038	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	240,000	758,270				XXX	998,270	4.10	1,590,944	6.65	998,270	
5.2 Residential Mortgage-Backed Securities						XXX						
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	240,000	758,270				XXX	998,270	4.10	1,590,944	6.65	998,270	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	695,996	7,094,427				XXX	7,790,423	32.03	5,796,751	24.22	7,790,422	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	6,397	21,731	20,108	24,313	12,275	XXX	84,824	0.35	131,278	0.55	84,825	
6.4 Other Loan-Backed and Structured Securities	749,304	1,263,135				XXX	2,012,439	8.27	1,484,894	6.20	2,012,439	
6.5 TOTALS	1,451,697	8,379,293	20,108	24,313	12,275	XXX	9,887,686	40.65	7,412,923	30.97	9,887,686	
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 TOTALS						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 TOTALS						XXX						

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds - as Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 TOTALS	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans - Issued						XXX			XXX	XXX		
10.2 Bank Loans - Acquired						XXX			XXX	XXX		
10.3 TOTALS						XXX			XXX	XXX		
11. Total Bonds Current Year												
11.1 Issuer Obligations	3,448,039	18,776,801				XXX	22,224,840	91.38	XXX	XXX	22,224,840	
11.2 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
11.3 Commercial Mortgage-Backed Securities	6,397	21,731	20,108	24,313	12,275	XXX	84,824	0.35	XXX	XXX	84,825	
11.4 Other Loan-Backed and Structured Securities	749,304	1,263,135				XXX	2,012,439	8.27	XXX	XXX	2,012,439	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans						XXX			XXX	XXX		
11.7 TOTALS	4,203,740	20,061,667	20,108	24,313	12,275		24,322,103	100.00	XXX	XXX	24,322,104	
11.8 Line 11.7 as a % of Col. 7	17.28	82.48	0.08	0.10	0.05		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 Issuer Obligations	5,633,397	16,685,123				XXX	XXX	XXX	22,318,520	93.25	22,318,520	
12.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.3 Commercial Mortgage-Backed Securities	9,780	33,243	30,799	37,345	20,111	XXX	XXX	XXX	131,278	0.55	131,278	
12.4 Other Loan-Backed and Structured Securities	604,550	880,344				XXX	XXX	XXX	1,484,894	6.20	1,484,894	
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 TOTALS	6,247,727	17,598,710	30,799	37,345	20,111		XXX	XXX	23,934,692	100.00	23,934,692	
12.8 Line 12.7 as a % of Col. 9	26.10	73.53	0.13	0.16	0.08		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	3,448,039	18,776,800				XXX	22,224,839	91.38	22,318,520	93.25	22,224,839	XXX
13.2 Residential Mortgage-Backed Securities						XXX						XXX
13.3 Commercial Mortgage-Backed Securities	6,397	21,731	20,108	24,313	12,276	XXX	84,825	0.35	131,278	0.55	84,825	XXX
13.4 Other Loan-Backed and Structured Securities	749,304	1,263,135				XXX	2,012,439	8.27	1,484,894	6.20	2,012,439	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 TOTALS	4,203,740	20,061,666	20,108	24,313	12,276		24,322,103	100.00	23,934,692	100.00	24,322,103	XXX
13.8 Line 13.7 as a % of Col. 7	17.28	82.48	0.08	0.10	0.05		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	17.28	82.48	0.08	0.10	0.05		100.00	XXX	XXX	XXX	100.00	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						XXX					XXX	
14.2 Residential Mortgage-Backed Securities						XXX					XXX	
14.3 Commercial Mortgage-Backed Securities						XXX					XXX	
14.4 Other Loan-Backed and Structured Securities						XXX					XXX	
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans						XXX			XXX	XXX	XXX	
14.7 TOTALS											XXX	
14.8 Line 14.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	2,186,184	2,186,184			
2.	Cost of short-term investments acquired	1,636,192	1,636,192			
3.	Accrual of discount	27,624	27,624			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	3,850,000	3,850,000			
7.	Deduct amortization of premium					
8.	TOTAL foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)					

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

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

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

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	1,680,693	1,649,855	30,838	
2.	Cost of cash equivalents acquired	1,618,867		1,618,867	
3.	Accrual of discount	145	145		
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	3,259,505	1,650,000	1,609,505	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	40,200		40,200	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	40,200		40,200	

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

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	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
9128282Q2	UNITED STATES TREASURY NOTE/BOND				1	115,121	98.3630	113,117	115,000	115,067		(40)			1.500	1.464	FA	652	1,725	08/24/2017	08/15/2020
9128282V1	UNITED STATES TREASURY NOTE/BOND				1	233,430	98.1090	230,556	235,000	234,085		526			1.375	1.608	MS	964	3,231	10/03/2017	09/15/2020
9128282Z2	UNITED STATES TREASURY NOTE/BOND				1	229,263	98.4410	226,414	230,000	229,553		245			1.625	1.736	AO	801	3,738	10/26/2017	10/15/2020
9128284C1	UNITED STATES TREASURY NOTE/BOND				1	234,780	99.5900	234,037	235,000	234,861		81			2.250	2.299	MS	1,351	2,644	04/06/2018	03/31/2020
9128284G2	UNITED STATES TREASURY NOTE/BOND				1	4,692,916	99.7500	4,698,225	4,710,000	4,696,715		3,800			2.375	2.503	AO	23,971	55,931	05/02/2018	04/15/2021
9128284T4	UNITED STATES TREASURY NOTE/BOND				1	944,889	100.3320	948,137	945,000	944,915		25			2.625	2.629	JD	1,159	12,403	07/06/2018	06/15/2021
9128285A4	UNITED STATES TREASURY NOTE/BOND				1	705,479	100.6950	714,935	710,000	705,824		345			2.750	2.978	MS	5,825		10/09/2018	09/15/2021
9128285F3	UNITED STATES TREASURY NOTE/BOND				1	304,456	101.0550	308,218	305,000	304,486		30			2.875	2.938	AO	1,879		11/02/2018	10/15/2021
9128285L0	UNITED STATES TREASURY NOTE/BOND				1	480,638	101.1130	485,342	480,000	480,623		(14)			2.875	2.827	MN	1,792		12/04/2018	11/15/2021
912828F39	UNITED STATES TREASURY NOTE/BOND				1	1,601,797	99.3520	1,605,528	1,616,000	1,605,373		3,576			1.750	2.649	MS	7,225		09/28/2018	09/30/2019
912828U73	UNITED STATES TREASURY NOTE/BOND				1	748,887	98.8090	741,068	750,000	749,632		380			1.375	1.427	JD	482	10,313	01/12/2017	12/15/2019
912828W63	UNITED STATES TREASURY NOTE/BOND				1	814,728	98.8830	805,896	815,000	814,893		87			1.625	1.636	MS	3,951	13,244	04/04/2017	03/15/2020
912828X96	UNITED STATES TREASURY NOTE/BOND				1	350,506	98.5780	345,023	350,000	350,238		(171)			1.500	1.450	MN	682	5,250	06/01/2017	05/15/2020
912828XU9	UNITED STATES TREASURY NOTE/BOND				1	174,597	98.5470	172,457	175,000	174,798		137			1.500	1.581	JD	123	2,625	07/11/2017	06/15/2020
912828XY1	UNITED STATES TREASURY NOTE/BOND				1	698,633	99.9220	699,454	700,000	698,941		308			2.500	2.604	JD	48	8,750	07/23/2018	06/30/2020
912828Y20	UNITED STATES TREASURY NOTE/BOND				1	119,859	100.3560	120,427	120,000	119,880		21			2.625	2.666	JJ	1,455		07/13/2018	07/15/2021
912828Y46	UNITED STATES TREASURY NOTE/BOND				1	699,398	100.1210	700,847	700,000	699,521		122			2.625	2.670	JJ	7,690		08/02/2018	07/31/2020
0199999 Subtotal - U.S. Governments - Issuer Obligations						13,149,377	XXX	13,149,681	13,191,000	13,159,405		9,458			XXX	XXX	XXX	60,050	119,854	XXX	XXX
0599999 Subtotal - U.S. Governments						13,149,377	XXX	13,149,681	13,191,000	13,159,405		9,458			XXX	XXX	XXX	60,050	119,854	XXX	XXX
All Other Governments - Issuer Obligations																					
298785HQ2	EUROPEAN INVESTMENT BANK		D		1FE	119,600	99.4710	119,365	120,000	119,705		104			2.375	2.483	MN	380	2,138	02/06/2018	05/13/2021
0699999 Subtotal - All Other Governments - Issuer Obligations						119,600	XXX	119,365	120,000	119,705		104			XXX	XXX	XXX	380	2,138	XXX	XXX
1099999 Subtotal - All Other Governments						119,600	XXX	119,365	120,000	119,705		104			XXX	XXX	XXX	380	2,138	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
8827237H6	STATE OF TEXAS				1FE	45,000	99.2780	44,675	45,000	45,000					1.695	1.694	AO	191	763	01/26/2017	10/01/2019
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						45,000	XXX	44,675	45,000	45,000					XXX	XXX	XXX	191	763	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						45,000	XXX	44,675	45,000	45,000					XXX	XXX	XXX	191	763	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
64966H4G2	CITY OF NEW YORK NY				1FE	118,824	100.7480	110,823	110,000	112,038		(2,694)			3.947	1.444	AO	1,085	4,342	06/10/2016	10/01/2019
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						118,824	XXX	110,823	110,000	112,038		(2,694)			XXX	XXX	XXX	1,085	4,342	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						118,824	XXX	110,823	110,000	112,038		(2,694)			XXX	XXX	XXX	1,085	4,342	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
3137EAEF2	FEDERAL HOME LOAN MORTGAGE CORP				1	114,252	98.4860	113,259	115,000	114,666		252			1.375	1.602	AO	312	1,581	05/05/2017	04/20/2020
3137EAEL9	FEDERAL HOME LOAN MORTGAGE CORP				1	643,079	99.6530	642,762	645,000	643,604		524			2.375	2.480	FA	5,745	7,659	03/05/2018	02/16/2021
64990CEM9	NEW YORK STATE DORMITORY AUTHORITY				1FE	60,000	99.2880	59,573	60,000	60,000					1.456	1.456	JJ	437	874	06/02/2016	07/01/2019
914805EQ5	UNIVERSITY OF PITTSBURGH-OF THE COMMONWE				1FE	180,000	99.4680	179,042	180,000	180,000					1.829	1.829	MS	969	3,292	01/06/2017	09/15/2019
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						997,331	XXX	994,636	1,000,000	998,270		776			XXX	XXX	XXX	7,463	13,406	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						997,331	XXX	994,636	1,000,000	998,270		776			XXX	XXX	XXX	7,463	13,406	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287YAT6	ABBVIE INC			1	2FE	60,704	99.0510	59,431	60,000	60,323		(245)			2.500	2.074	MN	196	1,500	06/05/2017	05/14/2020
0258M0DX4	AMERICAN EXPRESS CREDIT CORP			2	1FE	116,455	98.9770	113,824	115,000	115,857		(515)			2.600	2.129	MS	889	2,990	11/01/2017	09/14/2020
02665WCP4	AMERICAN HONDA FINANCE CORP				1FE	99,952	100.4910	100,491	100,000	99,952					3.375	3.392	JD	197	563	10/03/2018	12/10/2021
026874BW6	AMERICAN INTERNATIONAL GROUP INC				2FE	113,256	105.5990	110,879	105,000	111,212		(2,044)			6.400	3.249	JD	299	6,720	04/27/2018	12/15/2020
031162CG3	AMGEN INC			1	2FE	71,676	96.4250	72,319	75,000	72,197		521			1.850	3.345	FA	509	694	06/22/2018	08/19/2021
031162CM0	AMGEN INC				2FE	59,967	98.7390	59,243	60,000	59,985		11			2.200	2.219	MN	183	1,320	05/08/2017	05/11/2020
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	47,375	98.3400	46,220	47,000	47,249		(119)			2.650	2.378	FA	519	1,246	12/07/2017	02/01/2021
037833DJ6	APPLE INC				1FE	109,908	98.6830	108,551	110,000	109,942		30			2.000	2.029	MN	293	2,200	11/06/2017	11/13/2020
053332AS1	AUTOZONE INC			1	2FE	88,400	97.7870	88,008	90,000	88,775		375			2.500	3.122	AO	475	2,250	04/05/2018	04/15/2021
05531FAU7	BB&T CORP			2	1FE	116,735	99.1050	113,971	115,000	115,963		(666)			2.625	2.020	JD	17	3,019	11/01/2017	06/29/2020
06051GEC9	BANK OF AMERICA CORP				1FE	143,030	103.3780	134,391	130,000	135,751		(3,712)			5.625	2.599	JJ	3,656	7,313	01/03/2017	07/01/2020
06051GFT1	BANK OF AMERICA CORP				1FE	60,421	98.9520	59,371	60,000	60,268		(144)			2.625	2.369	AO	315	1,575	12/07/2017	10/19/2020
06051GFW4	BANK OF AMERICA CORP				1FE	112,984	98.6400	113,436	115,000	113,342		358			2.625	3.282	AO	604	1,509	06/25/2018	04/19/2021

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	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084670BF4	BERKSHIRE HATHAWAY INC				1FE	95,161	101.3220	96,256	95,000	95,159		(2)			3.400	3.342	JJ	1,355		12/06/2018	01/31/2022
10373QAU4	BP CAPITAL MARKETS AMERICA INC			1	1FE	86,782	97.6690	87,902	90,000	86,838		56			2.112	3.483	MS	554		12/14/2018	09/16/2021
126650CJ7	CVS HEALTH CORP			1	2FE	117,686	99.0980	113,963	115,000	116,394		(926)			2.800	1.959	JJ	1,440	3,220	08/02/2017	07/20/2020
126650DC1	CVS HEALTH CORP				2FE	59,969	99.7150	59,829	60,000	59,977		8			3.350	3.368	MS	625	1,005	03/06/2018	03/09/2021
14913Q2N8	CATERPILLAR FINANCIAL SERVICES CORP				1FE	89,931	100.2640	90,238	90,000	89,938		7			3.150	3.177	MS	898		09/04/2018	09/07/2021
151020BC7	CELGENE CORP				2FE	99,954	98.9710	98,971	100,000	99,967		13			2.875	2.891	FA	1,054	1,430	02/08/2018	02/19/2021
15189TAT4	CENTERPOINT ENERGY INC				2FE	69,980	100.2090	70,146	70,000	69,982		2			3.600	3.609	MN	602		10/03/2018	11/01/2021
166764BP4	CHEVRON CORP				1FE	114,831	99.1100	113,977	115,000	114,933		56			1.991	2.042	MS	751	2,290	03/06/2017	03/03/2020
17275RAP7	CISCO SYSTEMS INC				1FE	120,335	100.1730	120,208	120,000	120,243		(92)			2.900	2.803	MS	1,131	3,480	02/21/2018	03/04/2021
172967HU8	CITIGROUP INC				2FE	90,792	99.6580	89,692	90,000	90,182		(311)			2.500	2.145	JJ	950	2,250	01/03/2017	07/29/2019
172967KB6	CITIGROUP INC				2FE	116,004	98.6710	113,472	115,000	115,620		(331)			2.650	2.345	AO	550	3,048	11/01/2017	10/26/2020
172967LF6	CITIGROUP INC			1	2FE	60,068	99.1970	59,518	60,000	60,023		(24)			2.450	2.409	JJ	698	1,470	01/13/2017	01/10/2020
20030NBA8	COMCAST CORP				1FE	81,810	102.3650	76,774	75,000	77,827		(2,384)			5.150	1.857	MS	1,288	3,863	04/24/2017	03/01/2020
20030NCQ2	COMCAST CORP				1FE	89,909	101.0140	90,913	90,000	89,916		7			3.450	3.486	AO	742		10/02/2018	10/01/2021
205887BZ4	CONAGRA BRANDS INC				2FE	69,920	100.0350	70,025	70,000	69,924		5			3.800	3.841	AO	510		10/15/2018	10/22/2021
24422ETS8	JOHN DEERE CAPITAL CORP				1FE	89,945	98.4400	88,596	90,000	89,973		18			1.950	1.971	JD	44	1,755	06/19/2017	06/22/2020
24422EUK3	JOHN DEERE CAPITAL CORP				1FE	29,991	100.1860	30,056	30,000	29,992		1			3.125	3.136	MS	289		09/05/2018	09/10/2021
25468PDJ2	WALT DISNEY CO/THE				1FE	83,477	98.7540	83,941	85,000	83,518		41			2.300	3.159	FA	755		12/06/2018	02/12/2021
25746UCQ0	DOMINION ENERGY INC				2FE	49,966	99.9330	49,967	50,000	49,999		17			1.875	1.910	JJ	432	938	01/09/2017	01/15/2019
260543CC5	DOW CHEMICAL CO/THE			1	2FE	148,935	101.7780	147,578	145,000	147,781		(1,154)			4.250	3.030	MN	787	6,163	05/03/2018	11/15/2020
26441CAR6	DUKE ENERGY CORP			1	2FE	95,729	95.7160	95,716	100,000	96,272		543			1.800	3.274	MS	600	900	08/02/2018	09/01/2021
26875PAD3	EOG RESOURCES INC				1FE	27,378	100.9460	25,237	25,000	25,375		(891)			5.625	1.977	JD	117	1,406	09/19/2016	06/01/2019
31620MAP1	FIDELITY NATIONAL INFORMATION SERVICES I			1	2FE	81,006	100.4550	80,364	80,000	80,721		(286)			3.625	3.078	AO	612	1,450	04/18/2018	10/15/2020
369550BE7	GENERAL DYNAMICS CORP				1FE	114,201	100.0810	115,093	115,000	114,365		165			3.000	3.245	MN	479	1,725	05/08/2018	05/11/2021
36962G4J0	GENERAL ELECTRIC CO				2FE	149,810	101.1780	136,590	135,000	140,035		(4,854)			5.500	1.790	JJ	3,568	7,425	01/10/2017	01/08/2020
37045XBV7	GENERAL MOTORS FINANCIAL CO INC				2FE	54,923	98.3300	54,082	55,000	54,966		25			2.650	2.699	AO	316	1,458	04/10/2017	04/13/2020
375558BB8	GILEAD SCIENCES INC				1FE	80,607	99.1910	79,353	80,000	80,387		(220)			2.550	2.252	MS	680	2,040	01/08/2018	09/01/2020
38141GVU5	GOLDMAN SACHS GROUP INC/THE			2	1FE	117,767	97.3960	116,875	120,000	118,289		523			2.625	3.270	AO	578	3,150	04/04/2018	04/25/2021
38141GWP5	GOLDMAN SACHS GROUP INC/THE				1FE	119,986	99.3340	119,201	120,000	119,996		7			1.950	1.956	JJ	1,027	2,334	07/19/2017	07/23/2019
427866BA5	HERSHEY CO/THE				1FE	114,921	100.8850	116,018	115,000	114,937		17			3.100	3.124	MN	456	1,832	05/03/2018	05/15/2021
458140AZ3	INTEL CORP				1FE	74,972	98.7750	74,081	75,000	74,987		9			1.850	1.863	MN	193	1,388	05/08/2017	05/11/2020
46625HHU7	JPMORGAN CHASE & CO				1FE	233,172	101.8020	229,055	225,000	230,722		(2,344)			4.250	2.779	AO	2,019	7,119	08/09/2018	10/15/2020
46625HKA7	JPMORGAN CHASE & CO			2	1FE	114,903	99.0040	113,855	115,000	114,950		46			2.250	2.292	JJ	1,136	2,588	01/04/2018	01/23/2020
49326EEF6	KEYCORP				2FE	117,142	99.2450	114,132	115,000	116,289		(735)			2.900	2.225	MS	982	3,335	11/01/2017	09/15/2020
494550BB1	KINDER MORGAN ENERGY PARTNERS LP				2FE	117,937	103.5420	113,896	110,000	114,560		(3,377)			6.850	3.062	FA	2,847	3,768	02/21/2018	02/15/2020
494550BR6	KINDER MORGAN ENERGY PARTNERS LP				2FE	45,464	99.9470	44,976	45,000	45,017		(200)			2.650	2.198	FA	497	1,193	09/19/2016	02/01/2019
50077LAH9	KRAFT HEINZ FOODS CO			1	2FE	60,485	99.2730	59,564	60,000	60,283		(193)			2.800	2.461	JJ	835	1,680	12/07/2017	07/02/2020
50077LAR7	KRAFT HEINZ FOODS CO				2FE	84,935	99.7590	84,795	85,000	84,947		11			3.375	3.402	JD	128	1,434	06/04/2018	06/15/2021
58013MEX8	MCDONALD'S CORP			1	2FE	116,142	99.3060	114,202	115,000	115,745		(381)			2.750	2.391	JD	193	3,163	01/18/2018	12/09/2020
581557BD6	MCKESSON CORP				2FE	70,271	99.7930	69,855	70,000	70,026		(126)			2.284	2.101	MS	471	1,599	01/04/2017	03/15/2019
585055BG0	MEDTRONIC INC				1FE	65,798	99.4880	64,667	65,000	65,308		(250)			2.500	2.099	MS	478	1,625	01/04/2017	03/15/2020
594918BP8	MICROSOFT CORP			1	1FE	114,968	97.1470	116,576	120,000	115,768		799			1.550	2.968	FA	739	930	06/22/2018	08/08/2021
61747WAL3	MORGAN STANLEY				1FE	120,014	104.7990	120,519	115,000	119,908		(106)			5.500	3.744	JJ	2,688		12/06/2018	07/28/2021
61761JB32	MORGAN STANLEY				1FE	116,178	99.3500	114,253	115,000	115,691		(461)			2.800	2.378	JD	134	3,220	12/07/2017	06/16/2020
666807BL5	NORTHROP GRUMMAN CORP				2FE	64,990	98.0700	63,746	65,000	64,994		3			2.080	2.085	AO	285	1,360	10/10/2017	10/15/2020
68389XAX3	ORACLE CORP				1FE	70,769	99.5280	69,670	70,000	70,235		(303)			2.250	1.806	AO	363	1,575	03/20/2017	10/08/2019
69371RN85	PACCAR FINANCIAL CORP				1FE	44,996	98.3860	44,274	45,000	44,997		1			2.050	2.053	MN	123	923	11/06/2017	11/13/2020
695156AS8	PACKAGING CORP OF AMERICA				2FE	41,955	98.1860	41,238	42,000	41,970		15			2.450	2.487	JD	46	1,035	12/11/2017	12/15/2020
713448BY3	PEPSICO INC				1FE	53,953	98.9920	54,446	55,000	53,987		33			2.750	3.366	MS	487		11/20/2018	03/05/2022
713448DX3	PEPSICO INC			1	1FE	82,800	98.0080	83,307	85,000	83,123		323			2.000	3.007	AO	359	850	08/02/2018	04/15/2021
74432QBM6	PRUDENTIAL FINANCIAL INC				1FE	68,004	103.0460	66,980	65,000	67,093		(912)			5.375	3.117	JD	97	3,494	05/01/2018	06/21/2020
74432QCB9	PRUDENTIAL FINANCIAL INC				1FE	80,682	99.5310	79,625	80,000	80,178		(281)			2.350	1.989	FA	710	1,880	03/07/2017	08/15/2019
816851BE8	SEMPRA ENERGY				2FE	74,898	98.6550	73,991	75,000	74,946		48			2.400	2.468	FA	750	995	01/09/2018	02/01/2020
828807CU9	SIMON PROPERTY GROUP LP			1	1FE	115,501	98.9190	113,757	115,000	115,301		(200)			2.500	2.312	MS	958	2,875	01/05/2018	09/01/2020
887317AK1	WARNER MEDIA LLC				2FE	115,381	102.5220	112,774	110,000	113,951		(1,430)			4.750	3.078	MS	1,335	5,225	02/23/2018	03/29/2021
89236TEU5	TOYOTA MOTOR CREDIT CORP				1FE	114,954	100.0150	115,017	115,000	114,965		11			2.950	2.964	AO	735	1,696	04/10/2018	04/13/2021
89417EAG4	TRAVELERS COS INC/THE				1FE	92,001	101.5420	91,388	90,000	91,473		(528)			3.900	2.975	MN	585	3,315	05/08/2018	11/01/2020
90131HAQ8	21ST CENTURY FOX AMERICA INC				2FE	93,751	102.6690	92,402	90,000	92,797		(954)			4.500	2.976	FA	1,530	2,813	06/25/2018	02/15/2021
91159HHL7	US BANCORP			2	1FE	115,897	98.5230	113,301	115,000	115,577		(280)			2.350	2.092	JJ	1,141	2,703	11/03/2017	01/29/2021
913017CM9	UNITED TECHNOLOGIES CORP				2FE	59,971	98.1340	58,880	60,000	59,987		10			1.900	1.917	MN	181	1,140	05/01/2017	05/04/2020
92343VCN2	VERIZON COMMUNICATIONS INC			1	2FE	94,562	99.4980	94,523	95,000	94,617		55			3.000	3.150	MN	475	1,425	08/03/2018	11/01/2021
931142EJ8	WALMART INC				1FE	74,996	100.7110	75,533	75,000	74,997					3.125	3.127	JD	52	1,146	06/20/2018	06/23/2021
949746RS2	WELLS FARGO & CO				1FE	88,502	98.3570	88,521	90,000	88,871		370			2.500	3.102	MS	731	1,125	04/04/2018	03/04/2021
06367T4W7	BANK OF MONTREAL		A		1FE	59,930	99.9500	59,970	60,000	59,946		16			3.100	3.141	AO	403	930	04/10/2018	04/13/2021
136375CN0	CANADIAN NATIONAL RAILWAY CO		A		1FE	69,974	99.4770	69,634	70,000	69,986		12			2.400	2.419	FA	691	826	02/01/2018	02/03/2020

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	FOREIGN	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78013GKN4	ROYAL BANK OF CANADA		A		1FE	109,936	98.4640	108,310	110,000	109,961		21			2.150	2.170	AO	427	2,365	10/18/2017	10/26/2020
89114QBU1	TORONTO-DOMINION BANK/THE		A		1FE	84,915	99.1400	84,269	85,000	84,965		42			1.900	1.951	AO	301	1,615	10/19/2017	10/24/2019
89114QBZ0	TORONTO-DOMINION BANK/THE		A		1FE	119,946	100.4100	120,492	120,000	119,956		10			3.250	3.266	JD	217	1,939	06/05/2018	06/11/2021
05565QCX4	BP CAPITAL MARKETS PLC		D		1FE	60,484	99.1450	59,487	60,000	60,184		(161)			2.315	2.036	FA	532	1,389	02/08/2017	02/13/2020
377373AE5	GLAXOSMITHKLINE CAPITAL PLC		D		1FE	114,691	100.1260	115,145	115,000	114,753		63			3.125	3.220	MN	469	1,787	05/10/2018	05/14/2021
45687AAM4	INGERSOLL-RAND GLOBAL HOLDING CO LTD		C		2FE	79,870	99.0560	79,245	80,000	79,906		36			2.900	2.957	FA	838	1,160	02/13/2018	02/21/2021
822582BP6	SHELL INTERNATIONAL FINANCE BV		D		1FE	80,051	98.8080	79,046	80,000	80,033		(17)			2.250	2.227	MN	255	1,800	12/07/2017	11/10/2020
82481LAB5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		D	1	2FE	57,904	96.6980	58,019	60,000	58,165		261			2.400	3.589	MS	392	720	08/02/2018	09/23/2021
961214DU4	WESTPAC BANKING CORP		D		1FE	69,952	98.9900	69,293	70,000	69,966		15			2.650	2.674	JJ	804	928	01/17/2018	01/25/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,831,234	XXX	7,741,395	7,759,000	7,790,426		(27,143)			XXX	XXX	XXX	61,652	171,607	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
36251PAA2	GS MORTGAGE SECURITIES TRUST 2016-GS3				1FM	49,417	98.0660	48,462	49,418	49,413		(2)			1.429	1.425	MON	59	706	09/22/2016	10/01/2049
46645UAQ0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU				1FM	9,806	99.1460	9,723	9,806	9,806					1.891	1.888	MON	15	185	12/05/2016	12/01/2049
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20				1FM	25,609	97.7440	25,032	25,609	25,607		(1)			1.321	1.317	MON	28	338	08/04/2016	08/01/2049
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						84,832	XXX	83,217	84,833	84,826		(3)			XXX	XXX	XXX	102	1,229	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005AHE1	ALLY MASTER OWNER TRUST				1FE	114,984	100.5721	115,658	115,000	114,986		3			3.300	3.306	MON	169	1,265	08/07/2018	07/17/2023
02007YAC8	ALLY AUTO RECEIVABLES TRUST 2017-5				1FE	69,995	99.0040	69,303	70,000	69,997		3			1.990	1.993	MON	62	1,393	11/14/2017	03/15/2022
03066FAE1	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	99,997	98.8080	98,808	100,000	99,999		1			2.040	2.041	MON	74	2,040	11/07/2017	07/18/2022
03066LAD0	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST				1FE	109,982	100.3690	110,406	110,000	109,985		3			3.150	3.158	MON	125	1,184	08/08/2018	03/20/2023
09659QAD9	BMW VEHICLE OWNER TRUST 2018-A				1FE	104,999	99.2890	104,253	105,000	104,999		1			2.350	2.350	MON	41	2,269	01/17/2018	04/25/2022
12596EAC8	CNH EQUIPMENT TRUST 2018-B				1FE	109,985	100.4180	110,460	110,000	109,987		1			3.190	3.196	MON	156	770	09/18/2018	11/15/2023
12652VAC1	CNH EQUIPMENT TRUST 2018-A				1FE	114,975	100.2920	115,336	115,000	114,981		6			3.120	3.129	MON	159	2,013	05/16/2018	07/17/2023
14313FAD1	CARMAX AUTO OWNER TRUST				1FE	114,984	100.3820	115,439	115,000	114,987		3			3.130	3.136	MON	160	1,400	07/18/2018	06/15/2023
14314AAC3	CARMAX AUTO OWNER TRUST 2018-1				1FE	114,991	99.2500	114,138	115,000	114,995		4			2.480	2.483	MON	127	2,543	01/17/2018	11/15/2022
14314JAC4	CARMAX AUTO OWNER TRUST 2017-1				1FE	211,130	99.1990	209,479	211,171	211,160		12			1.980	1.984	MON	186	4,181	01/25/2017	11/15/2021
34531HAD1	FORD CREDIT AUTO OWNER TRUST 2017-B				1FE	114,995	98.7680	113,583	115,000	114,998		2			1.690	1.691	MON	86	1,944	06/20/2017	11/15/2021
34531LAD2	FORD CREDIT AUTO LEASE TRUST				1FE	129,989	100.4130	130,537	130,000	129,991		2			3.190	3.195	MON	184	968	09/18/2018	12/15/2021
34532AAD5	FORD CREDIT AUTO OWNER TRUST 2017-C				1FE	99,982	98.8230	98,823	100,000	99,991		8			2.010	2.016	MON	89	2,010	11/14/2017	03/15/2022
38013FAD3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA				1FE	84,987	100.5530	85,470	85,000	84,988		2			3.210	3.219	MON	114	500	10/02/2018	10/16/2023
38013MAE6	GM FINANCIAL AUTOMOBILE LEASING TRUST 20				1FE	174,964	98.9450	173,154	175,000	174,987		13			2.180	2.187	MON	117	3,815	06/07/2017	06/21/2021
47788CAC6	JOHN DEERE OWNER TRUST 2018				1FE	89,994	99.6760	89,708	90,000	89,996		3			2.660	2.663	MON	106	1,895	02/21/2018	04/18/2022
80285MAE9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2				1FE	40,000	99.9700	39,988	40,000	40,000					3.010	3.010	MON	54	378	08/13/2018	03/15/2022
92868LAD3	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018				1FE	99,986	100.0190	100,019	100,000	99,990		4			3.020	3.026	MON	92	1,401	06/27/2018	11/21/2022
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI				1FE	11,419	99.8930	11,409	11,421	11,421					1.450	1.451	MON	7	166	07/12/2016	08/15/2019
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,012,338	XXX	2,005,971	2,012,592	2,012,438		71			XXX	XXX	XXX	2,108	32,135	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						9,928,404	XXX	9,830,583	9,856,425	9,887,690		(27,075)			XXX	XXX	XXX	63,862	204,971	XXX	XXX
7799999 Subtotals - Issuer Obligations						22,261,366	XXX	22,160,575	22,225,000	22,224,844		(19,499)			XXX	XXX	XXX	130,821	312,110	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						84,832	XXX	83,217	84,833	84,826		(3)			XXX	XXX	XXX	102	1,229	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						2,012,338	XXX	2,005,971	2,012,592	2,012,438		71			XXX	XXX	XXX	2,108	32,135	XXX	XXX
8399999 Grand Total - Bonds						24,358,536	XXX	24,249,763	24,322,425	24,322,108		(19,431)			XXX	XXX	XXX	133,031	345,474	XXX	XXX

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
9128284C1	UNITED STATES TREASURY NOTE/BOND		04/06/2018	JPM SECURITIES-FIXED	XXX	234,780	235,000	130
9128284G2	UNITED STATES TREASURY NOTE/BOND		05/02/2018	VARIOUS	XXX	4,692,916	4,710,000	2,137
9128284T4	UNITED STATES TREASURY NOTE/BOND		07/06/2018	JPM SECURITIES-FIXED	XXX	944,889	945,000	1,627
9128285A4	UNITED STATES TREASURY NOTE/BOND		10/09/2018	JPM SECURITIES-FIXED	XXX	705,479	710,000	1,348
9128285F3	UNITED STATES TREASURY NOTE/BOND		11/02/2018	VARIOUS	XXX	304,456	305,000	445
9128285L0	UNITED STATES TREASURY NOTE/BOND		12/04/2018	BARCLAYS CAPITAL FIX	XXX	480,638	480,000	801
912828F39	UNITED STATES TREASURY NOTE/BOND		09/28/2018	NON-BROKER TRADE, BO	XXX	1,601,797	1,616,000	78
912828XY1	UNITED STATES TREASURY NOTE/BOND		07/23/2018	JPM SECURITIES-FIXED	XXX	698,633	700,000	1,141
912828Y20	UNITED STATES TREASURY NOTE/BOND		07/13/2018	JPM SECURITIES-FIXED	XXX	119,859	120,000	9
912828Y46	UNITED STATES TREASURY NOTE/BOND		08/02/2018	JPM SECURITIES-FIXED	XXX	699,398	700,000	150
0599999 Subtotal - Bonds - U.S. Governments						10,482,845	10,521,000	7,866
Bonds - All Other Governments								
298785HQ2	EUROPEAN INVESTMENT BANK	D	02/06/2018	BNYM/RBCELFIXED INCO	XXX	119,600	120,000	
1099999 Subtotal - Bonds - All Other Governments						119,600	120,000	
Bonds - U.S. Special Revenue, Special Assessment								
3137EAEL9	FEDERAL HOME LOAN MORTGAGE CORP		03/05/2018	GOLDMAN SACHS & CO	XXX	643,079	645,000	851
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						643,079	645,000	851
Bonds - Industrial and Miscellaneous (Unaffiliated)								
02005AHE1	ALLY MASTER OWNER TRUST		08/07/2018	BARCLAYS CAPITAL INC	XXX	114,984	115,000	
02665WCP4	AMERICAN HONDA FINANCE CORP		10/03/2018	JPM SECURITIES-FIXED	XXX	99,952	100,000	
026874BW6	AMERICAN INTERNATIONAL GROUP INC		04/27/2018	GOLDMAN SACHS & CO	XXX	113,256	105,000	2,520
03066LAD0	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		08/08/2018	DEUTSCHE BANC/ALEX B	XXX	109,982	110,000	
031162CG3	AMGEN INC		06/22/2018	SUMRIDGE PARTNERS LL	XXX	71,676	75,000	489
053332AS1	AUTOZONE INC		04/05/2018	WELLS FARGO SECS LLC	XXX	88,400	90,000	1,088
06051GFW4	BANK OF AMERICA CORP		06/25/2018	BARCLAYS CAPITAL FIX	XXX	112,984	115,000	570
084670BF4	BERKSHIRE HATHAWAY INC		12/06/2018	GOLDMAN SACHS & CO	XXX	95,161	95,000	1,166
09659QAD9	BMW VEHICLE OWNER TRUST 2018-A		01/17/2018	JPM SECURITIES-FIXED	XXX	104,999	105,000	
10373QAU4	BP CAPITAL MARKETS AMERICA INC		12/14/2018	EXCHANGE OFFER	XXX	86,782	90,000	465
12596EAC8	CNH EQUIPMENT TRUST 2018-B		09/18/2018	WELLS FARGO SECS LLC	XXX	109,985	110,000	
12652VAC1	CNH EQUIPMENT TRUST 2018-A		05/16/2018	CITIGROUP GLOBAL MKT	XXX	114,975	115,000	
126650DC1	CVS HEALTH CORP		03/06/2018	JPM SECURITIES-FIXED	XXX	59,969	60,000	
14313FAD1	CARMAX AUTO OWNER TRUST		07/18/2018	BARCLAYS CAPITAL INC	XXX	114,984	115,000	
14314AAC3	CARMAX AUTO OWNER TRUST 2018-1		01/17/2018	RBC CAPITAL MARKETS	XXX	114,991	115,000	
14913Q2N8	CATERPILLAR FINANCIAL SERVICES CORP		09/04/2018	BARCLAYS CAPITAL FIX	XXX	89,931	90,000	
151020BC7	CELGENE CORP		02/08/2018	CITIGROUP GLOBAL MKT	XXX	99,954	100,000	
15189TAT4	CENTERPOINT ENERGY INC		10/03/2018	GOLDMAN SACHS & CO	XXX	69,980	70,000	
17275RAP7	CISCO SYSTEMS INC		02/21/2018	BANC/AMERICA SECUR.L	XXX	120,335	120,000	1,634
20030NCQ2	COMCAST CORP		10/02/2018	WELLS FARGO SECS LLC	XXX	89,909	90,000	
205887BZ4	CONAGRA BRANDS INC		10/15/2018	GOLDMAN SACHS & CO	XXX	69,920	70,000	
24422EUK3	JOHN DEERE CAPITAL CORP		09/05/2018	GOLDMAN SACHS & CO	XXX	29,991	30,000	
25468PDJ2	WALT DISNEY CO/THE		12/06/2018	SUMRIDGE PARTNERS LL	XXX	83,477	85,000	641
260543CC5	DOW CHEMICAL CO/THE		05/03/2018	VARIOUS	XXX	148,935	145,000	2,657
26441CAR6	DUKE ENERGY CORP		08/02/2018	GOLDMAN SACHS & CO	XXX	95,729	100,000	775
31620MAP1	FIDELITY NATIONAL INFORMATION SERVICES I		04/18/2018	MILLENNIUM ADVISORS	XXX	81,006	80,000	40
34531LAD2	FORD CREDIT AUTO LEASE TRUST		09/18/2018	JPM SECURITIES-FIXED	XXX	129,989	130,000	
369550BE7	GENERAL DYNAMICS CORP		05/08/2018	WELLS FARGO SECS LLC	XXX	114,201	115,000	
375558BB8	GILEAD SCIENCES INC		01/08/2018	GOLDMAN SACHS & CO	XXX	80,607	80,000	731
38013FAD3	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		10/02/2018	WELLS FARGO SECS LLC	XXX	84,987	85,000	
38141GVU5	GOLDMAN SACHS GROUP INC/THE		04/04/2018	GOLDMAN SACHS & CO	XXX	117,767	120,000	1,409

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
427866BA5	HERSHEY CO/THE		05/03/2018	BANC/AMERICA SECUR.L	XXX	114,921	115,000	
46625HHU7	JPMORGAN CHASE & CO		08/09/2018	JPM SECURITIES-FIXED	XXX	117,736	115,000	1,602
46625HKA7	JPMORGAN CHASE & CO		01/04/2018	BANC/AMERICA SECUR.L	XXX	114,903	115,000	1,186
47788CAC6	JOHN DEERE OWNER TRUST 2018		02/21/2018	RBC CAPITAL MARKETS	XXX	89,994	90,000	
494550BB1	KINDER MORGAN ENERGY PARTNERS LP		02/21/2018	BANC/AMERICA SECUR.L	XXX	117,937	110,000	167
50077LAR7	KRAFT HEINZ FOODS CO		06/04/2018	JPM SECURITIES-FIXED	XXX	84,935	85,000	
58013MEX8	MCDONALD'S CORP		01/18/2018	GOLDMAN SACHS & CO	XXX	45,334	45,000	148
594918BP8	MICROSOFT CORP		06/22/2018	CITIGROUP GLOBAL MKT	XXX	114,968	120,000	713
61747WAL3	MORGAN STANLEY		12/06/2018	SUMRIDGE PARTNERS LL	XXX	120,014	115,000	2,319
713448BY3	PEPSICO INC		11/20/2018	WELLS FARGO SECS LLC	XXX	53,953	55,000	328
713448DX3	PEPSICO INC		08/02/2018	WELLS FARGO SECS LLC	XXX	82,800	85,000	524
74432QBM6	PRUDENTIAL FINANCIAL INC		05/01/2018	WELLS FARGO SECS LLC	XXX	68,004	65,000	1,281
80285MAE9	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		08/13/2018	RBC CAPITAL MARKETS	XXX	40,000	40,000	
816851BE8	SEMPRA ENERGY		01/09/2018	RBC CAPITAL MARKETS	XXX	74,898	75,000	
828807CU9	SIMON PROPERTY GROUP LP		01/05/2018	UBS SECURITIES LLC	XXX	115,501	115,000	1,022
887317AK1	WARNER MEDIA LLC		02/23/2018	BAIRD ROBERT W & CO	XXX	115,381	110,000	2,136
89236TEU5	TOYOTA MOTOR CREDIT CORP		04/10/2018	JPM SECURITIES-FIXED	XXX	114,954	115,000	
89417EAG4	TRAVELERS COS INC/THE		05/08/2018	VARIOUS	XXX	92,001	90,000	1,518
90131HAQ8	21ST CENTURY FOX AMERICA INC		06/25/2018	VARIOUS	XXX	93,751	90,000	1,542
92343VCN2	VERIZON COMMUNICATIONS INC		08/03/2018	SUMRIDGE PARTNERS LL	XXX	94,562	95,000	760
92868LAD3	VOLKSWAGEN AUTO LOAN ENHANCED TRUST 2018		06/27/2018	JPM SECURITIES-FIXED	XXX	99,986	100,000	
931142EJ8	WALMART INC		06/20/2018	CITIGROUP GLOBAL MKT	XXX	74,996	75,000	
949746RS2	WELLS FARGO & CO		04/04/2018	PERSHING & COMPANY	XXX	177,003	180,000	400
06367T4W7	BANK OF MONTREAL	A	04/10/2018	BMOCM/BONDS	XXX	59,930	60,000	
136375CN0	CANADIAN NATIONAL RAILWAY CO	A	02/01/2018	RBC CAPITAL MARKETS	XXX	69,974	70,000	
89114QBZ0	TORONTO-DOMINION BANK/THE	A	06/05/2018	TORONTO DOMINION SEC	XXX	119,946	120,000	
377373AE5	GLAXOSMITHKLINE CAPITAL PLC	D	05/10/2018	JPM SECURITIES-FIXED	XXX	114,691	115,000	
45687AAM4	INGERSOLL-RAND GLOBAL HOLDING CO LTD	C	02/13/2018	BANC/AMERICA SECUR.L	XXX	79,870	80,000	
82481LAB5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D	08/02/2018	JPM SECURITIES-FIXED	XXX	57,904	60,000	532
961214DU4	WESTPAC BANKING CORP	D	01/17/2018	MORGAN STANLEY & CO	XXX	69,952	70,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,810,597	5,800,000	30,363
8399997 Subtotal - Bonds - Part 3						17,056,121	17,086,000	39,080
8399998 Summary item from Part 5 for Bonds						202,425	200,000	2,782
8399999 Subtotal - Bonds						17,258,546	17,286,000	41,862
9999999 Totals						17,258,546	XXX	41,862

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828K82	UNITED STATES TREASURY NOTE/BOND		08/15/2018	MATURITY	XXX	101,000	101,000	100,972	100,994		6		6		101,000				1,010	08/15/2018
912828L40	UNITED STATES TREASURY NOTE/BOND		09/15/2018	MATURITY	XXX	1,500,000	1,500,000	1,500,410	1,500,099		(99)		(99)		1,500,000				15,000	09/15/2018
912828U32	UNITED STATES TREASURY NOTE/BOND		05/09/2018	VARIOUS	XXX	367,237	375,000	372,173	373,194		250		250		373,445		(6,208)	(6,208)	1,273	11/15/2019
912828U73	UNITED STATES TREASURY NOTE/BOND		10/09/2018	VARIOUS	XXX	5,981,982	6,075,000	6,050,942	6,059,029		2,386		2,386		6,061,415		(79,432)	(79,432)	32,118	12/15/2019
912828V31	UNITED STATES TREASURY NOTE/BOND		07/06/2018	JPM SECURITIES-FIXED	XXX	231,099	235,000	234,477	234,636		92		92		234,728		(3,630)	(3,630)	3,178	01/15/2020
0599999 Subtotal - Bonds - U.S. Governments						8,181,318	8,286,000	8,258,974	8,267,952		2,635		2,635		8,270,588		(89,270)	(89,270)	52,579	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
3130A9EP2	FEDERAL HOME LOAN BANKS		12/04/2018	BARCLAYS CAPITAL FIX	XXX	463,392	470,000	464,041	466,191		2,030		2,030		468,221		(4,829)	(4,829)	5,614	09/26/2019
3137EACA5	FEDERAL HOME LOAN MORTGAGE CORP		03/05/2018	GOLDMAN SACHS & CO	XXX	650,765	640,000	696,770	660,339		(2,892)		(2,892)		657,447		(6,683)	(6,683)	10,600	03/27/2019
88213AHF5	TEXAS A&M UNIVERSITY		04/25/2018	WELLS FARGO BANK N.A	XXX	108,981	110,000	110,000	110,000						110,000		(1,019)	(1,019)	788	05/15/2019
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,223,138	1,220,000	1,270,811	1,236,530		(862)		(862)		1,235,668		(12,531)	(12,531)	17,002	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824BC3	ABBOTT LABORATORIES		09/28/2018	CALL 100	XXX	25,000	25,000	24,976	24,984		3		3		24,988		12	12	303	11/22/2019
02665WBE0	AMERICAN HONDA FINANCE CORP		10/03/2018	GOLDMAN SACHS & CO	XXX	69,059	70,000	68,899	69,316		338		338		69,654		(595)	(595)	1,034	07/12/2019
03065FAD4	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		07/18/2018	PERSHING & COMPANY	XXX	74,399	75,000	74,997	74,998		1		1		74,999		(600)	(600)	826	08/18/2021
03076CAD8	AMERIPRISE FINANCIAL INC		12/06/2018	TORONTO DOMINION SEC	XXX	45,988	45,000	52,087	48,466		(2,176)		(2,176)		46,290		(302)	(302)	3,121	06/28/2019
031162BU3	AMGEN INC		06/22/2018	MORGAN STANLEY & CO	XXX	44,751	45,000	45,934	45,475		(175)		(175)		45,300		(549)	(549)	589	05/22/2019
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE INC		11/23/2018	NON-BROKER/ *TRADE*,	XXX	47,386	48,000	48,383	48,376		(115)		(115)		48,261		(875)	(875)	1,738	02/01/2021
053332AU6	AUTOZONE INC		04/05/2018	PERSHING & COMPANY	XXX	74,148	75,000	74,747	74,834		32		32		74,866		(718)	(718)	569	04/21/2019
06051GDZ9	BANK OF AMERICA CORP		06/25/2018	TORONTO DOMINION SEC	XXX	67,762	65,000	74,923	70,205		(1,772)		(1,772)		68,432		(671)	(671)	2,836	06/01/2019
084664CK5	BERKSHIRE HATHAWAY FINANCE CORP		12/06/2018	TORONTO DOMINION SEC	XXX	98,879	100,000	99,071	99,418		335		335		99,754		(875)	(875)	1,715	08/15/2019
11575TAA6	BROWN UNIVERSITY IN PROVIDENCE IN THE ST		07/27/2018	CALL 102.234167	XXX	33,737	33,000	36,207	34,655		(558)		(558)		34,097		(1,097)	(1,097)	2,103	09/01/2019
12594DAD0	CNH EQUIPMENT TRUST 2016-B		05/15/2018	VARIOUS	XXX	54,502	55,000	54,986	54,995		2		2		54,997		(495)	(495)	377	08/15/2021
14040HBR5	CAPITAL ONE FINANCIAL CORP		10/29/2018	RAYMOND JAMES & ASSO	XXX	87,939	90,000	89,917	89,922		22		22		89,944		(2,005)	(2,005)	2,160	10/30/2020
14314EAC5	CARMAX AUTO OWNER TRUST 2016-3		07/19/2018	VARIOUS	XXX	74,305	75,000	74,989	74,996		2		2		74,998		(693)	(693)	618	05/17/2021
14314JAC4	CARMAX AUTO OWNER TRUST 2017-1		12/15/2018	PAYDOWN	XXX	18,829	18,829	18,826	18,827		2		2		18,829				362	11/15/2021
14912L6J5	CATERPILLAR FINANCIAL SERVICES CORP		09/04/2018	MILLENNIUM ADVISORS	XXX	113,451	115,000	115,167	115,156		(47)		(47)		115,108		(1,657)	(1,657)	2,306	03/05/2020
260543BX0	DOW CHEMICAL CO/THE		04/05/2018	GOLDMAN SACHS & CO	XXX	42,436	40,000	47,145	43,725		(729)		(729)		42,996		(560)	(560)	1,368	05/15/2019
26441CAD7	DUKE ENERGY CORP		08/02/2018	BANC/AMERICA SECUR.L	XXX	45,947	45,000	49,497	47,595		(896)		(896)		46,699		(752)	(752)	2,026	09/15/2019
29379VBG7	ENTERPRISE PRODUCTS OPERATING LLC		05/07/2018	MATURITY	XXX	50,000	50,000	50,151	50,027		(27)		(27)		50,000				413	05/07/2018
30161MAF0	EXELON GENERATION CO LLC		10/23/2018	BARCLAYS CAPITAL FIX	XXX	55,997	55,000	60,501	57,985		(1,376)		(1,376)		56,609		(612)	(612)	3,051	10/01/2019
31620MAN6	FIDELITY NATIONAL INFORMATION SERVICES I		03/15/2018	NATL FINANCIAL SERVI	XXX	70,053	70,000	71,166	70,556		(149)		(149)		70,407		(354)	(354)	853	10/15/2018
34528QEU4	FORD CREDIT FLOORPLAN MASTER OWNER TRUST		09/19/2018	CREDIT AGRICOLE SEC	XXX	74,256	75,000	74,987	74,995		4		4		74,999		(743)	(743)	891	07/15/2021
34531EAD8	FORD CREDIT AUTO OWNER TRUST 2017-A		10/16/2018	BNP PARIBAS SEC CORP	XXX	143,556	145,000	144,999	145,000						145,000		(1,444)	(1,444)	2,031	06/15/2021
36251PAA2	GS MORTGAGE SECURITIES TRUST 2016-GS3		12/01/2018	PAYDOWN	XXX	15,454	15,454	15,454	15,453		1		1		15,454				123	10/01/2049
38141GVT8	GOLDMAN SACHS GROUP INC/THE		04/04/2018	MORGAN STANLEY & CO	XXX	163,677	165,000	165,004	164,957		7		7		164,963		(1,287)	(1,287)	1,476	04/25/2019
46645UAQ0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		12/01/2018	PAYDOWN	XXX	24,356	24,356	24,356	24,355		1		1		24,356				396	12/01/2049
47788NAC2	JOHN DEERE OWNER TRUST 2016-B		02/22/2018	BANC/AMERICA SECUR.L	XXX	64,543	65,000	64,995	64,998						64,998		(455)	(455)	153	06/15/2020
539830BF5	LOCKHEED MARTIN CORP		09/24/2018	MORGAN STANLEY & CO	XXX	59,148	60,000	60,368	60,361		(92)		(92)		60,269		(1,121)	(1,121)	1,263	11/23/2020
594918BN3	MICROSOFT CORP		06/22/2018	GOLDMAN SACHS & CO	XXX	54,129	55,000	54,943	54,969		9		9		54,979		(850)	(850)	534	08/08/2019
61747YDW2	MORGAN STANLEY		12/06/2018	MORGAN STANLEY & CO	XXX	118,792	120,000	120,931	120,638		(286)		(286)		120,352		(1,561)	(1,561)	4,355	01/27/2020
651229AT3	NEWELL BRANDS INC		08/06/2018	MORGAN STANLEY & CO	XXX	64,838	65,000	65,930	65,574		(276)		(276)		65,299		(460)	(460)	1,451	03/29/2019
65478QAE8	NISSAN AUTO LEASE TRUST 2016-A		03/09/2018	PERSHING & COMPANY	XXX	69,748	70,000	69,985	69,994		1		1		69,995		(246)	(246)	282	10/15/2021
713448DJ4	PEPSICO INC		08/02/2018	GOLDMAN SACHS & CO	XXX	49,321	50,000	49,993	49,996		1		1		49,997		(676)	(676)	566	10/04/2019

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
80284TAF2	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		06/27/2018	BANC/AMERICA SECUR.L	XXX	74,851	75,000	74,999	75,000						75,000		(149)	(149)	715	09/15/2020
828807CQ8	SIMON PROPERTY GROUP LP		01/05/2018	GOLDMAN SACHS & CO	XXX	50,064	50,000	50,824	50,286		(7)		(7)		50,278		(215)	(215)	483	02/01/2019
863667AK7	STRYKER CORP		04/25/2018	GOLDMAN SACHS & CO	XXX	59,542	60,000	60,548	60,252		(67)		(67)		60,184		(642)	(642)	763	03/08/2019
887317AF2	WARNER MEDIA LLC		09/27/2018	CALL 102.831598	XXX	77,124	75,000	78,946	78,856		(1,264)		(1,264)		77,592		(2,592)	(2,592)	5,902	03/15/2020
89236TCU7	TOYOTA MOTOR CREDIT CORP		04/10/2018	BMOCM/BONDS	XXX	24,837	25,000	25,297	25,123		(30)		(30)		25,093		(256)	(256)	275	02/19/2019
89417EAE9	TRAVELERS COS INC/THE		05/15/2018	MATURITY	XXX	25,000	25,000	27,073	25,397		(397)		(397)		25,000				725	05/15/2018
90131HAN5	21ST CENTURY FOX AMERICA INC		06/25/2018	MILLENNIUM ADVISORS	XXX	56,381	55,000	61,342	58,134		(1,296)		(1,296)		56,839		(458)	(458)	3,120	03/01/2019
92343VDF8	VERIZON COMMUNICATIONS INC		08/03/2018	MILLENNIUM ADVISORS	XXX	44,369	45,000	44,424	44,592		150		150		44,741		(373)	(373)	605	08/15/2019
949746RS2	WELLS FARGO & CO		05/21/2018	DEUTSCHE BANC/ALEX B	XXX	87,938	90,000	88,502			64		64		88,565		(627)	(627)	494	03/04/2021
94974BFU9	WELLS FARGO & CO		04/04/2018	MILLENNIUM ADVISORS	XXX	188,841	190,000	191,986	191,065		(211)		(211)		190,854		(2,013)	(2,013)	1,839	04/22/2019
95000GAW4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		12/01/2018	PAYDOWN	XXX	6,642	6,642	6,642	6,641						6,642				50	08/01/2049
98161FAD7	WORLD OMNI AUTOMOBILE LEASE SECURITIZATI		12/15/2018	PAYDOWN	XXX	48,579	48,579	48,573	48,578		2		2		48,579				561	08/15/2019
98956PAK8	ZIMMER BIOMET HOLDINGS INC		04/27/2018	US BANKCORP INVESTME	XXX	59,460	60,000	60,724	60,555		(82)		(82)		60,473		(1,013)	(1,013)	941	04/01/2020
06367TPX2	BANK OF MONTREAL	A	04/10/2018	BMOCM/BONDS	XXX	113,522	115,000	115,076	115,052		(7)		(7)		115,045		(1,523)	(1,523)	805	12/12/2019
89114QBE7	TORONTO-DOMINION BANK/THE	A	06/06/2018	MILLENNIUM ADVISORS	XXX	119,510	120,000	120,104	120,056		(23)		(23)		120,033		(523)	(523)	2,054	01/22/2019
05565QDC9	BP CAPITAL MARKETS PLC	D	08/03/2018	MORGAN STANLEY & CO	XXX	94,347	95,000	94,844	94,892		48		48		94,940		(593)	(593)	1,212	05/03/2019
82481LAA7	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D	08/02/2018	JPM SECURITIES-FIXED	XXX	39,463	40,000	39,968	39,981		6		6		39,988		(524)	(524)	661	09/23/2019
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,266,856	3,279,860	3,334,386	3,220,261		(11,027)		(11,027)		3,297,735		(33,742)	(33,742)	63,094	XXX
8399997 Subtotal - Bonds - Part 4						12,671,312	12,785,860	12,864,171	12,724,743		(9,254)		(9,254)		12,803,991		(135,543)	(135,543)	132,675	XXX
8399998 Summary Item from Part 5 for Bonds						201,492	200,000	202,425			(206)		(206)		202,218		(727)	(727)	5,069	XXX
8399999 Subtotal - Bonds						12,872,804	12,985,860	13,066,596	12,724,743		(9,460)		(9,460)		13,006,209		(136,270)	(136,270)	137,744	XXX
9999999 Totals						12,872,804	XXX	13,066,596	12,724,743		(9,460)		(9,460)		13,006,209		(136,270)	(136,270)	137,744	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	Foreign	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. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
92343VAX2	VERIZON COMMUNICATIONS INC		02/22/2018	GOLDMAN SACHS & CO	06/15/2018	NON-BROKER/ *TRADE*,	110,000	115,301	114,620	114,779		(522)		(522)			(159)	(159)	3,654	2,038
05565QDD7	BP CAPITAL MARKETS PLC	D	08/03/2018	BANC/AMERICA SECUR.L	12/14/2018	EXCHANGE OFFER	90,000	87,124	86,872	87,439		316		316			(568)	(568)	1,415	744
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							200,000	202,425	201,492	202,218		(206)		(206)			(727)	(727)	5,069	2,782
8399998 Subtotal - Bonds							200,000	202,425	201,492	202,218		(206)		(206)			(727)	(727)	5,069	2,782
9999999 Totals								202,425	201,492	202,218		(206)		(206)			(727)	(727)	5,069	2,782

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	12 % of Outstanding
				NONE							
1999999 Total - Preferred and Common Stocks										XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

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

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
BANK OF NEW YOR	200 Park Avenue, New York, NY 10017						1,066,423	X X X
Arvest Bank	P.O. Box 1583, Little Rock, AR 72203			0.000	64		1,173,618	X X X
Bank of America	100 North Tryon Street, Charlotte, NC 28255			0.012	458,308		35,778,789	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	458,372		38,018,830	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	458,372		38,018,830	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X	458,372		38,018,830	X X X

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

1. January	29,768,857	4. April	35,283,743	7. July	40,231,822	10. October	33,719,699
2. February	29,450,228	5. May	34,565,956	8. August	41,348,706	11. November	36,079,251
3. March	32,725,238	6. June	39,471,756	9. September	39,844,086	12. December	38,018,830

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
825252885	STIT - GOVERNMENT & AGENCY PORTFOLIO		12/31/2018	0.000	X X X	40,200	75	144
8699999 Subtotal - All Other Money Market Mutual Funds						40,200	75	144
8899999 Total Cash Equivalents						40,200	75	144

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)	B	STATUTORY DEPOSIT	1,605,373	1,605,528		
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)						
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. TOTAL	XXX	XXX	1,605,373	1,605,528		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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