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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

PROGRESSIVE SELECT INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) | NAIC Company Code..... 10192 | Employer's ID Number..... 59-3213815

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

Incorporated/Organized..... August 12, 1994 | Commenced Business..... July 30, 2001

Statutory Home Office	6300 WILSON MIILS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-461-5000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-395-4460 *(Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO *(Name)*	440-395-4460 *(Area Code) (Telephone Number) (Extension)*
	FINANCIAL_REPORTING@PROGRESSIVE.COM *(E-Mail Address)*	440-603-5500 *(Fax Number)*

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
DANIEL JOSEPH WITALEC	TREASURER		

OTHER

PATRICK KEVIN CALLAHAN	(VICE PRESIDENT)	SCOTT EDWARD COLEMAN	(ASST. TREASURER)
MICHAEL VINCENT ESPOSITO #	(VICE PRESIDENT)	KAREN ANN KOSUDA	(ASST. SECRETARY)
MARIANN WOJTKUN MARSHALL	(VICE PRESIDENT)		

DIRECTORS OR TRUSTEES

MICHAEL VINCENT ESPOSITO #	BRIAN JACOB GURA	SANJAY MAHESH VYAS #	DANIEL JOSEPH WITALEC
SCOTT WESLEY ZIEGLER			

State of....... OHIO
County of..... CUYAHOGA

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)	(Signature)	(Signature)
SCOTT WESLEY ZIEGLER	KAREN ANN KOSUDA	DANIEL JOSEPH WITALEC
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 13TH day of FEBRUARY, 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 1 Amount	Gross Investment Holdings 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	106,422,769	50.2	106,422,769		106,422,769	50.2
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		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,781,272	1.3	2,781,272		2,781,272	1.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	4,142,348	2.0	4,142,348		4,142,348	2.0
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	11,444,084	5.4	11,444,084		11,444,084	5.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	60,898,367	28.7	60,898,367		60,898,367	28.7
2.2 Unaffiliated non-U.S. securities (including Canada)	5,063,837	2.4	5,063,837		5,063,837	2.4
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	21,274,681	10.0	21,274,681		21,274,681	10.0
11. Other invested assets		0.0			0	0.0
12. Total invested assets	212,027,358	100.0	212,027,358	0	212,027,358	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		192,565,631
2.	Cost of bonds and stocks acquired, Part 3, Column 7		189,503,505
3.	Accrual of discount		223,308
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		(2,086,440)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		189,219,211
7.	Deduct amortization of premium		234,116
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)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		190,752,677
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		190,752,677

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	106,422,769	106,097,725	106,424,030	106,485,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	106,422,769	106,097,725	106,424,030	106,485,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,781,272	2,870,757	2,802,628	2,710,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	4,142,348	4,123,143	4,301,869	4,040,000
Industrial and Miscellaneous,	8. United States	72,342,451	71,604,469	72,302,896	72,017,779
SVO Identified Funds, Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	5,063,837	4,923,300	5,086,000	5,000,000
	11. Totals	77,406,288	76,527,769	77,388,896	77,017,779
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	190,752,677	189,619,394	190,917,423	190,252,779
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	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	20. United States				
Industrial and Miscellaneous (Unaffiliated)	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	190,752,677	189,619,394	190,917,423	

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	20,046,316	96,969,401	3,167,796			XXX	120,183,513	56.7	141,728,846	73.6	120,183,513	
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	20,046,316	96,969,401	3,167,796	0	0	XXX	120,183,513	56.7	141,728,846	73.6	120,183,513	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2		2,781,272				XXX	2,781,272	1.3	2,795,322	1.5	2,781,272	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	2,781,272	0	0	0	XXX	2,781,272	1.3	2,795,322	1.5	2,781,272	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	1,921,444	2,220,904				XXX	4,142,348	2.0	24,637,181	12.8	4,142,348	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	1,921,444	2,220,904	0	0	0	XXX	4,142,348	2.0	24,637,181	12.8	4,142,348	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	17,349,460	11,444,084				XXX	28,793,544	13.6		0.0	17,349,460	11,444,084
6.2 NAIC 2	7,513,938	25,969,083	22,643,660			XXX	56,126,681	26.5	23,404,282	12.2	46,126,681	10,000,000
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	24,863,398	37,413,167	22,643,660	0	0	XXX	84,920,225	40.1	23,404,282	12.2	63,476,141	21,444,084
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d)39,317,220	110,634,389	3,167,796	0	0	0	153,119,405	72.2	XXX	XXX	141,675,321	11,444,084
11.2 NAIC 2	(d)7,513,938	28,750,355	22,643,660	0	0	0	58,907,953	27.8	XXX	XXX	48,907,953	10,000,000
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	46,831,158	139,384,744	25,811,456	0	0	0	(b)212,027,358	100.0	XXX	XXX	190,583,274	21,444,084
11.8 Line 11.7 as a % of Col. 7	22.1	65.7	12.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	89.9	10.1
12. **Total Bonds Prior Year**												
12.1 NAIC 1	7,055,124	140,316,838	18,994,065				XXX	XXX	166,366,027	86.4	166,366,027	
12.2 NAIC 2	2,996,538	5,083,612	18,119,454				XXX	XXX	26,199,604	13.6	21,309,436	4,890,168
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	10,051,662	145,400,450	37,113,519	0	0	0	XXX	XXX	(b)192,565,631	100.0	187,675,463	4,890,168
12.8 Line 12.7 as a % of Col. 9	5.2	75.5	19.3	0.0	0.0	0.0	XXX	XXX	100.0	XXX	97.5	2.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	39,317,220	99,190,305	3,167,796				141,675,321	66.8	166,366,027	86.4	141,675,321	XXX
13.2 NAIC 2	7,513,938	18,750,355	22,643,660				48,907,953	23.1	21,309,436	11.1	48,907,953	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	46,831,158	117,940,660	25,811,456	0	0	0	190,583,274	89.9	187,675,463	97.5	190,583,274	XXX
13.8 Line 13.7 as a % of Col. 7	24.6	61.9	13.5	0.0	0.0	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	22.1	55.6	12.2	0.0	0.0	0.0	89.9	XXX	XXX	XXX	89.9	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1		11,444,084					11,444,084	5.4	0	0.0	XXX	11,444,084
14.2 NAIC 2		10,000,000					10,000,000	4.7	4,890,168	2.5	XXX	10,000,000
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	21,444,084	0	0	0	0	21,444,084	10.1	4,890,168	2.5	XXX	21,444,084
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	10.1	0.0	0.0	0.0	0.0	10.1	XXX	XXX	XXX	XXX	10.1

(a) Includes $.....21,444,084 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 $.....13,760,744; NAIC 2 $.....7,513,937; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	20,046,316	96,969,401	3,167,796			XXX	120,183,513	56.7	141,728,846	73.6	120,183,513	
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	20,046,316	96,969,401	3,167,796	0	0	XXX	120,183,513	56.7	141,728,846	73.6	120,183,513	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations		2,781,272				XXX	2,781,272	1.3	2,795,322	1.5	2,781,272	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	2,781,272	0	0	0	XXX	2,781,272	1.3	2,795,322	1.5	2,781,272	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	1,921,444	2,220,904				XXX	4,142,348	2.0	24,637,181	12.8	4,142,348	
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	1,921,444	2,220,904	0	0	0	XXX	4,142,348	2.0	24,637,181	12.8	4,142,348	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	7,513,938	25,969,083	22,643,660			XXX	56,126,681	26.5	23,404,282	12.2	46,126,681	10,000,000
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities		11,444,084				XXX	11,444,084	5.4		0.0		11,444,084
6.4 Other Loan-Backed and Structured Securities	17,349,460					XXX	17,349,460	8.2		0.0	17,349,460	
6.5 Totals	24,863,398	37,413,167	22,643,660	0	0	XXX	84,920,225	40.1	23,404,282	12.2	63,476,141	21,444,084
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
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	29,481,698	127,940,660	25,811,456	0	0	XXX	183,233,814	86.4	XXX	XXX	173,233,814	10,000,000
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	0	11,444,084	0	0	0	XXX	11,444,084	5.4	XXX	XXX	0	11,444,084
11.4 Other Loan-Backed and Structured Securities	17,349,460	0	0	0	0	XXX	17,349,460	8.2	XXX	XXX	17,349,460	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	46,831,158	139,384,744	25,811,456	0	0	0	212,027,358	100.0	XXX	XXX	190,583,274	21,444,084
11.8 Line 11.7 as a % of Col. 7	22.1	65.7	12.2	0.0	0.0	0.0	100.0	XXX	XXX	XXX	89.9	10.1
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	10,051,662	145,400,450	37,113,519			XXX	XXX	XXX	192,565,631	100.0	187,675,463	4,890,168
12.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	10,051,662	145,400,450	37,113,519	0	0	0	XXX	XXX	192,565,631	100.0	187,675,463	4,890,168
12.8 Line 12.7 as a % of Col. 9	5.2	75.5	19.3	0.0	0.0	0.0	XXX	XXX	100.0	XXX	97.5	2.5
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	29,481,698	117,940,660	25,811,456			XXX	173,233,814	81.7	187,675,463	97.5	173,233,814	XXX
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	17,349,460					XXX	17,349,460	8.2	0	0.0	17,349,460	XXX
13.5 SVO Identified Funds	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	46,831,158	117,940,660	25,811,456	0	0	0	190,583,274	89.9	187,675,463	97.5	190,583,274	XXX
13.8 Line 13.7 as a % of Col. 7	24.6	61.9	13.5	0.0	0.0	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	22.1	55.6	12.2	0.0	0.0	0.0	89.9	XXX	XXX	XXX	89.9	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations		10,000,000				XXX	10,000,000	4.7	4,890,168	2.5	XXX	10,000,000
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities		11,444,084				XXX	11,444,084	5.4	0	0.0	XXX	11,444,084
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		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	21,444,084	0	0	0	0	21,444,084	10.1	4,890,168	2.5	XXX	21,444,084
14.8 Line 14.7 as a % of Col. 7	0.0	100.0	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	10.1	0.0	0.0	0.0	0.0	10.1	XXX	XXX	XXX	XXX	10.1

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	0				
2. Cost of short-term investments acquired	7,559,075	7,559,075			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0				
7. Deduct amortization of premium	45,138	45,138			
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)	7,513,937	7,513,937	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	7,513,937	7,513,937	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0			
2. Cost of cash equivalents acquired	44,331,155	44,331,155		
3. Accrual of discount	144,322	144,322		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0	0		
6. Deduct consideration received on disposals	30,714,733	30,714,733		
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)	13,760,744	13,760,744	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	13,760,744	13,760,744	0	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 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 2P 4	US TREASURY NOTE				1	5,980,547	97.926	5,875,560	6,000,000	5,985,347		3,903			1.875	1.946	JJ	47,079	112,500	10/10/2017	07/31/2022
912828 2V 1	US TREASURY NOTE				1	9,923,828	98.096	9,809,600	10,000,000	9,955,039		25,804			1.375	1.644	MS	41,022	137,500	10/16/2017	09/15/2020
912828 2W 9	US TREASURY NOTE				1	2,477,148	97.826	2,445,650	2,500,000	2,482,181		4,523			1.875	2.073	MS	11,976	46,875	11/20/2017	09/30/2022
912828 3G 3	US TREASURY NOTE				1	1,692,563	98.584	1,675,928	1,700,000	1,695,215		2,483			1.750	1.903	MN	3,863	29,750	12/06/2017	11/15/2020
912828 3L 2	US TREASURY NOTE				1	995,938	98.789	987,890	1,000,000	997,296		1,342			1.875	2.017	JD	876	18,750	12/26/2017	12/15/2020
912828 4W 7	US TREASURY NOTE				1	10,025,000	100.663	10,066,300	10,000,000	10,021,933		(3,067)			2.750	2.662	FA	103,872		08/20/2018	08/15/2021
912828 4Z 0	US TREASURY NOTE				1	3,166,500	101.012	3,232,384	3,200,000	3,167,796		1,296			2.750	2.917	FA	29,901		09/11/2018	08/31/2025
912828 5B 2	US TREASURY NOTE				1	4,987,500	100.361	5,018,050	5,000,000	4,988,796		1,296			2.750	2.881	MS	35,130		10/09/2018	09/30/2020
912828 5F 3	US TREASURY NOTE				1	34,897,841	101.046	35,366,100	35,000,000	34,903,932		6,090			2.875	2.977	AO	215,625		10/15/2018	10/15/2021
912828 U3 2	US TREASURY NOTE				1	6,251,027	98.594	6,211,422	6,300,000	6,285,572		16,365			1.000	1.265	MN	8,180	63,000	11/14/2016	11/15/2019
912828 VS 6	US TREASURY NOTE	SD			1	3,491,313	99.967	3,283,916	3,285,000	3,419,577		(27,941)			2.500	1.575	FA	31,020	82,125	07/15/2016	08/15/2023
912828 W8 9	US TREASURY NOTE				1	12,019,688	98.123	11,774,760	12,000,000	12,013,071		(3,913)			1.875	1.840	MS	57,486	225,000	04/25/2017	03/31/2022
912828 X9 6	US TREASURY NOTE				1	10,515,137	98.573	10,350,165	10,500,000	10,507,014		(5,072)			1.500	1.450	MN	20,449	157,500	06/26/2017	05/15/2020
0199999. U.S. Government - Issuer Obligations						106,424,030	XXX	106,097,725	106,485,000	106,422,769	0	23,109	0	0	XXX	XXX	XXX	606,479	873,000	XXX	XXX
0599999. Total - U.S. Government						106,424,030	XXX	106,097,725	106,485,000	106,422,769	0	23,109	0	0	XXX	XXX	XXX	606,479	873,000	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
452152 SQ 5	ILLINOIS ST				2FE	2,802,628	105.932	2,870,757	2,710,000	2,781,272		(14,050)			5.000	4.350	JJ	67,750	135,500	06/13/2017	07/01/2023
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,802,628	XXX	2,870,757	2,710,000	2,781,272	0	(14,050)	0	0	XXX	XXX	XXX	67,750	135,500	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,802,628	XXX	2,870,757	2,710,000	2,781,272	0	(14,050)	0	0	XXX	XXX	XXX	67,750	135,500	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																					
57587A BA 5	MASSACHUSETTS ST HSG			2	1FE	1,608,020	102.759	1,520,833	1,480,000	1,541,555		(1,653)			4.000	2.182	JD	4,933	59,200	02/26/2014	12/01/2044
60636X 7B 3	MISSOURI ST HSG SF			2	1FE	241,133	102.023	229,552	225,000	226,858		(1,828)			5.000	3.342	MN	1,875	11,250	05/20/2010	11/01/2027
60637B CK 4	MISSOURI ST HSG DEV COMMN			2	1FE	895,721	102.430	855,291	835,000	857,900		187			4.250	2.622	MN	5,915	35,488	12/07/2011	11/01/2030
708796 E6 0	PENNSYLVANIA HSG FIN				1FE	750,000	100.021	750,158	750,000	750,000					2.300	2.300	AO	4,313	17,250	11/16/2012	04/01/2019
882750 NA 6	TEXAS ST HSG & CMNTY			2	1FE	642,416	102.514	609,958	595,000	609,965		(3,708)			4.250	2.506	JJ	12,644	25,288	08/25/2011	01/01/2034
93978X CB 4	WASHINGTON ST HSG FIN COMMN			2	1FE	164,579	101.517	157,351	155,000	156,070		(1,301)			4.700	3.301	AO	1,821	7,285	06/04/2010	10/01/2028
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						4,301,869	XXX	4,123,143	4,040,000	4,142,348	0	(8,303)	0	0	XXX	XXX	XXX	31,501	155,761	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						4,301,869	XXX	4,123,143	4,040,000	4,142,348	0	(8,303)	0	0	XXX	XXX	XXX	31,501	155,761	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
015271 AM 1	ALEXANDRIA REAL ESTATE EQUIT			2	2FE	3,004,950	101.143	3,034,290	3,000,000	3,004,551		(399)			4.000	3.966	JJ	63,333		06/13/2018	01/15/2024
03027X AD 2	AMERICAN TOWER CORP				2FE	3,115,830	103.437	3,103,110	3,000,000	3,106,092		(9,738)			5.000	4.224	FA	56,667	75,000	06/18/2018	02/15/2024
21036P AX 6	CONSTELLATION BRANDS INC			2	2FE	3,416,595	96.965	3,393,775	3,500,000	3,425,449		8,854			3.200	3.762	FA	42,311	58,489	06/15/2018	02/15/2023
228227 BD 5	CROWN CASTLE INTL CORP				2FE	2,546,433	103.837	2,520,124	2,427,000	2,533,178		(13,255)			5.250	4.064	JJ	58,754	63,709	06/07/2018	01/15/2023
22822V AC 5	CROWN CASTLE INTL CORP			2	2FE	1,416,300	95.443	1,431,645	1,500,000	1,420,940		4,640			3.700	4.541	JD	2,467	27,750	06/19/2018	06/15/2026
256746 AG 3	DOLLAR TREE INC			2	2FE	2,760,173	96.177	2,696,803	2,804,000	2,763,274		3,101			4.000	4.262	MN	14,332	64,180	06/13/2018	05/15/2025
485170 AV 6	KANSAS CITY SOUTHERN INDS			2	2FE	1,906,840	97.816	1,956,320	2,000,000	1,942,068		11,977			3.000	3.723	MN	7,667	60,000	12/09/2015	05/15/2023
574599 BL 9	MASCO CORP			2	2FE	3,978,360	100.060	4,002,400	4,000,000	3,979,620		1,260			4.375	4.457	AO	43,750	87,500	06/13/2018	04/01/2026
595017 AL 8	MICROCHIP TECHNOLOGY INC			2	2FE	10,000,000	97.536	9,753,600	10,000,000	10,000,000					4.333	4.333	JD	36,108	219,057	05/23/2018	06/01/2023
637417 AH 9	NATIONAL RETAIL			2	2FE	2,937,480	98.985	2,969,550	3,000,000	2,941,402		3,922			4.000	4.331	MN	15,333	60,000	06/12/2018	11/15/2025
929160 AS 8	VULCAN MATERIALS CO			2	2FE	8,511,948	99.379	7,899,637	7,949,000	8,432,332		(71,542)			4.500	3.372	AO	89,426	357,705	11/16/2017	04/01/2025

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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00507U AR 2	ALLERGAN FUNDING SCS		D	2	2FE	5,086,000	98.466	4,923,300	5,000,000	5,063,837		(19,776)			3.450	3.007	MS	50,792	172,500	11/15/2017	03/15/2022
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						48,680,909	XXX	47,684,554	48,180,000	48,612,744	0	(80,956)	0	0	XXX	XXX	XXX	480,940	1,245,890	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12625C AL 7	COMM 2013-WWP C			4	1FM	5,067,188	101.596	5,079,800	5,000,000	5,060,169		(7,019)			3.544	3.238	MON	14,768	88,605	06/14/2018	03/10/2031
12625K AM 7	COMM 2013-CR8 B			4	1FM	6,384,275	100.752	6,430,778	6,382,779	6,383,915		(360)			3.961	4.010	MON	21,067	128,347	06/12/2018	06/10/2046
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						11,451,463	XXX	11,510,578	11,382,779	11,444,084	0	(7,379)	0	0	XXX	XXX	XXX	35,835	216,952	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
17305E FS 9	CCCIT 2014-A6 A6			4	1FE	4,968,164	99.588	4,979,400	5,000,000	4,984,614		16,450			2.150	2.749	JJ	49,569	53,750	06/11/2018	07/15/2021
254683 AY 1	DCENT 2012-A6 A6			4	1FE	4,942,578	99.353	4,967,650	5,000,000	4,971,747		29,169			1.670	2.763	MON	3,711	48,708	06/12/2018	01/18/2022
36159J DL 2	GEMNT 2012-7 A			4	1FE	3,408,438	99.129	3,424,907	3,455,000	3,428,525		20,087			1.760	2.878	MON	2,703	30,404	06/14/2018	09/15/2022
87165L BJ 9	SYNCT 2016-3 A			4	1FE	3,937,344	99.017	3,960,680	4,000,000	3,964,574		27,230			1.580	2.869	MON	2,809	31,600	06/13/2018	09/15/2022
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						17,256,524	XXX	17,332,637	17,455,000	17,349,460	0	92,936	0	0	XXX	XXX	XXX	58,792	164,462	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						77,388,896	XXX	76,527,769	77,017,779	77,406,288	0	4,601	0	0	XXX	XXX	XXX	575,567	1,627,304	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						162,209,436	XXX	160,776,179	161,415,000	161,959,133	0	(80,200)	0	0	XXX	XXX	XXX	1,186,670	2,410,151	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						11,451,463	XXX	11,510,578	11,382,779	11,444,084	0	(7,379)	0	0	XXX	XXX	XXX	35,835	216,952	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						17,256,524	XXX	17,332,637	17,455,000	17,349,460	0	92,936	0	0	XXX	XXX	XXX	58,792	164,462	XXX	XXX
8399999. Grand Total - Bonds						190,917,423	XXX	189,619,394	190,252,779	190,752,677	0	5,357	0	0	XXX	XXX	XXX	1,281,297	2,791,565	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 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. Government								
912828 4W 7	US TREASURY NOTE 2.750% 08/15/21		08/20/2018	Credit Suisse		10,025,000	10,000,000	4,484
912828 4Z 0	US TREASURY NOTE 2.750% 08/31/25		09/11/2018	Barclays Capital		3,166,500	3,200,000	2,674
912828 5B 2	US TREASURY NOTE 2.750% 09/30/20		10/09/2018	Credit Suisse		4,987,500	5,000,000	4,155
912828 5F 3	US TREASURY NOTE 2.875% 10/15/21		10/15/2018	Various		34,897,841	35,000,000	
0599999. Total - Bonds - U.S. Government						53,076,841	53,200,000	11,313
Bonds - Industrial and Miscellaneous								
015271 AM 1	ALEXANDRIA REAL ESTATE EQUIT		06/13/2018	Suntrust Robinson Humphrey		3,004,950	3,000,000	
03027X AD 2	AMERICAN TOWER CORP 5.000% 02/15/24		06/18/2018	Bank of America Corp.		3,115,830	3,000,000	52,083
12625C AL 7	COMM 2013-WWP C 3.544% 03/10/31		06/14/2018	Citigroup		5,067,188	5,000,000	8,368
12625K AM 7	COMM 2013-CR8 B 3.961% 06/10/46		06/12/2018	Bank of America Corp.		6,384,275	6,382,779	9,102
17305E FS 9	CCCIT 2014-A6 A6 2.150% 07/15/21		06/11/2018	Wells Fargo Bank		4,968,164	5,000,000	44,194
21036P AX 6	CONSTELLATION BRANDS INC		06/15/2018	Citigroup		3,416,595	3,500,000	41,067
228227 BD 5	CROWN CASTLE INTL CORP		06/07/2018	US Bank		2,546,433	2,427,000	51,675
22822V AC 5	CROWN CASTLE INTL CORP		06/19/2018	Bank of America Corp.		1,416,300	1,500,000	925
254683 AY 1	DCENT 2012-A6 A6 1.670% 01/18/22		06/12/2018	BNP Paribas Securities Corp.		4,942,578	5,000,000	6,726
256746 AG 3	DOLLAR TREE INC 4.000% 05/15/25		06/13/2018	BNP Paribas Securities Corp.		2,760,173	2,804,000	17,447
36159J DL 2	GEMNT 2012-7 A 1.760% 09/15/22		06/14/2018	Royal Bank of Canada		3,408,438	3,455,000	507
574599 BL 9	MASCO CORP 4.375% 04/01/26		06/13/2018	MarketAxess		3,978,360	4,000,000	35,972
595017 AL 8	MICROCHIP TECHNOLOGY INC		05/23/2018	JP Morgan Securities Inc.		10,000,000	10,000,000	
637417 AH 9	NATIONAL RETAIL 4.000% 11/15/25		06/12/2018	Suntrust Robinson Humphrey		2,937,480	3,000,000	9,667
87165L BJ 9	SYNCT 2016-3 A 1.580% 09/15/22		06/13/2018	Royal Bank of Canada		3,937,344	4,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						61,884,108	62,068,779	277,733
8399997. Total - Bonds - Part 3						114,960,949	115,268,779	289,046
8399998. Total - Bonds - Summary Item from Part 5						74,542,556	74,900,000	73,222
8399999. Total - Bonds						189,503,505	190,168,779	362,268
9999999. Total - Bonds, Preferred and Common Stocks						189,503,505	XXX	362,268

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Bonds - U.S. Government																				
912828 2P 4	US TREASURY NOTE 1.875% 07/31/22		12/10/2018	Credit Suisse		13,583,203	14,000,000	13,945,820	13,948,308		10,149		10,149		13,958,456		(375,253)	(375,253)	356,352	07/31/2022
912828 2W 9	US TREASURY NOTE 1.875% 09/30/22		03/08/2018	Credit Suisse		9,686,328	10,000,000	9,938,281	9,940,267		2,276		2,276		9,942,544		(256,215)	(256,215)	82,418	09/30/2022
912828 T5 9	US TREASURY NOTE 1.000% 10/15/19		10/12/2018	Various		24,580,232	25,000,000	24,974,609	24,984,545		6,534		6,534		24,991,080		(410,847)	(410,847)	242,033	10/15/2019
912828 U5 7	US TREASURY NOTE 2.125% 11/30/23		03/06/2018	Barclays Capital		9,685,547	10,000,000	9,975,761	9,979,210		537		537		9,979,748		(294,201)	(294,201)	57,212	11/30/2023
912828 W8 9	US TREASURY NOTE 1.875% 03/31/22		03/08/2018	Barclays Capital		27,260,625	28,000,000	28,054,531	28,047,063		(1,807)		(1,807)		28,045,256		(784,631)	(784,631)	230,769	03/31/2022
912828 X4 7	US TREASURY NOTE 1.875% 04/30/22		11/15/2018	Goldman Sachs		1,449,727	1,500,000	1,507,500	1,506,632		(1,291)		(1,291)		1,505,341		(55,615)	(55,615)	29,368	04/30/2022
0599999.	Total - Bonds - U.S. Government					86,245,662	88,500,000	88,396,502	88,406,025	0	16,398	0	16,398	0	88,422,425	0	(2,176,764)	(2,176,764)	998,152	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
167593 MP 4	CHICAGO IL O'HARE INTERNATIONAL		01/08/2018	Royal Bank of Canada		5,636,150	5,000,000	5,713,250	5,483,000		(2,288)		(2,288)		5,480,712		155,439	155,439	131,250	01/01/2026
452227 FH 9	ILLINOIS ST SALES TAX REVENUE		06/15/2018	Maturity		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	44,955	06/15/2018
57587A BA 5	MASSACHUSETTS ST HSG 4.000% 12/01/44		10/08/2018	Redemption 100.0000		445,000	445,000	483,493	464,005		(19,005)		(19,005)		445,000			0	9,962	12/01/2044
59333P B7 2	MIAMI-DADE CNTY FL 5.000% 10/01/24		01/03/2018	Wells Fargo Bank		2,825,300	2,500,000	2,954,100	2,790,061		(641)		(641)		2,789,420		35,880	35,880	32,639	10/01/2024
60636X 7B 3	MISSOURI ST HSG SF 5.000% 11/01/27		12/01/2018	Redemption 100.0000		165,000	165,000	176,831	167,703		(2,703)		(2,703)		165,000			0	4,958	11/01/2027
60637B CK 4	MISSOURI ST HSG DEV COMMN		12/01/2018	Redemption 100.0000		410,000	410,000	439,815	421,153		(11,153)		(11,153)		410,000			0	10,536	11/01/2030
708692 AK 4	PENNSYLVANIA ST ECON DEV FING		05/01/2018	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	22,500	11/01/2021
708796 E5 2	PENNSYLVANIA HSG FIN 2.000% 04/01/18		01/03/2018	Call 100.0000		555,000	555,000	555,000	555,000				0		555,000			0	2,837	04/01/2018
708796 E5 2	PENNSYLVANIA HSG FIN 2.000% 04/01/18		04/01/2018	Maturity		445,000	445,000	445,000	445,000				0		445,000			0	4,450	04/01/2018
708796 E6 0	PENNSYLVANIA HSG FIN 2.300% 04/01/19		12/31/2018	Call 100.0000		750,000	750,000	750,000	750,000				0		750,000			0	21,563	04/01/2019
708796 E7 8	PENNSYLVANIA HSG FIN 2.600% 04/01/20		07/13/2018	Raymond James Morgan Keegan		1,492,388	1,480,000	1,480,000	1,480,000				0		1,480,000		12,388	12,388	30,570	04/01/2020
882750 NA 6	TEXAS ST HSG & CMNTY 4.250% 01/01/34		12/01/2018	Redemption 100.0000		260,000	260,000	280,719	268,160		(8,160)		(8,160)		260,000			0	10,572	01/01/2034
93978X CB 4	WASHINGTON ST HSG FIN COMMN		10/01/2018	Redemption 100.0000		160,000	160,000	169,888	162,448		(2,448)		(2,448)		160,000			0	5,170	10/01/2028
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					20,643,838	19,670,000	20,948,096	20,486,530	0	(46,398)	0	(46,398)	0	20,440,132	0	203,707	203,707	331,962	XXX
Bonds - Industrial and Miscellaneous																				
11134L AH 2	BROADCOM CRP - CAYMN FI		09/27/2018	Morgan Stanley		4,712,000	5,000,000	4,888,800	4,890,168		7,460		7,460		4,897,628		(185,628)	(185,628)	234,653	01/15/2027
776696 AF 3	ROPER INDUSTRIES INC 2.050% 10/01/18		10/01/2018	Maturity		3,000,000	3,000,000	2,982,990	2,996,538		3,462		3,462		3,000,000			0	61,500	10/01/2018
3899999.	Total - Bonds - Industrial and Miscellaneous					7,712,000	8,000,000	7,871,790	7,886,706	0	10,922	0	10,922	0	7,897,628	0	(185,628)	(185,628)	296,153	XXX
8399997.	Total - Bonds - Part 4					114,601,500	116,170,000	117,216,388	116,779,261	0	(19,078)	0	(19,078)	0	116,760,185	0	(2,158,685)	(2,158,685)	1,626,267	XXX
8399998.	Total - Bonds - Summary Item from Part 5					74,617,711	74,900,000	74,542,556			2,912		2,912		74,545,465		72,245	72,245	257,376	XXX
8399999.	Total - Bonds					189,219,211	191,070,000	191,758,944	116,779,261	0	(16,166)	0	(16,166)	0	191,305,650	0	(2,086,440)	(2,086,440)	1,883,643	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					189,219,211	XXX	191,758,944	116,779,261	0	(16,166)	0	(16,166)	0	191,305,650	0	(2,086,440)	(2,086,440)	1,883,643	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. (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 4D 9	US TREASURY NOTE 2.500% 03/31/23		04/27/2018	Barclays Capital	06/01/2018	Various	10,000,000	9,859,375	9,929,492	9,861,873		2,498		2,498			67,619	67,619	42,691	18,443
912828 4F 4	US TREASURY NOTE 2.625% 03/31/25		04/23/2018	Goldman Sachs	04/24/2018	Goldman Sachs	10,000,000	9,810,938	9,803,516	9,811,064		127		127			(7,549)	(7,549)	17,930	16,496
912828 4L 1	US TREASURY NOTE 2.750% 04/30/23		05/11/2018	Credit Suisse	05/29/2018	Barclays Capital	2,400,000	2,391,188	2,413,219	2,391,254		67		67			21,965	21,965	5,380	1,973
912828 4N 7	US TREASURY NOTE 2.875% 05/15/28		06/04/2018	Credit Suisse	08/09/2018	Goldman Sachs	5,000,000	4,981,055	4,971,484	4,981,274		220		220			(9,790)	(9,790)	33,984	7,813
0599999. Total - Bonds - U.S. Government							27,400,000	27,042,556	27,117,711	27,045,465	0	2,912	0	2,912	0	0	72,245	72,245	99,985	44,725
Bonds - U.S. Special Revenue and Special Assessment																				
605155 BM 1	MISSION TX ECON DEV CORP		04/27/2018	Bank of America Corp.	08/01/2018	Call 100.0000	16,300,000	16,300,000	16,300,000	16,300,000				0				0	84,224	
64971M 2B 7	NEW YORK N Y CITY TRANSITIONAL		04/19/2018	Barclays Capital	05/24/2018	Barclays Capital	15,000,000	15,000,000	15,000,000	15,000,000				0				0	33,777	11,716
915137 T6 0	UNIV OF TEXAS TX 0.950% 08/01/34.		04/24/2018	Goldman Sachs	05/25/2018	Goldman Sachs	16,200,000	16,200,000	16,200,000	16,200,000				0				0	39,390	16,781
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments							47,500,000	47,500,000	47,500,000	47,500,000	0	0	0	0	0	0	0	0	157,391	28,497
8399998. Total - Bonds							74,900,000	74,542,556	74,617,711	74,545,465	0	2,912	0	2,912	0	0	72,245	72,245	257,376	73,222
9999999. Total - Bonds, Preferred and Common Stocks								74,542,556	74,617,711	74,545,465	0	2,912	0	2,912	0	0	72,245	72,245	257,376	73,222

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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

2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
DR HORTON INC.			06/12/2018	Bank of America Corp.	03/01/2019	2,500,000		(8,825)			2,500,000	2,508,825	31,250		3.75	2.98	MS	46,875	26,823
ENTERPRISE PRODUCTS OPER			10/12/2018	Wells Fargo Bank	01/31/2019	5,013,937		(36,313)			5,000,000	5,050,250	136,319		6.50	2.95	JJ		68,611
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						7,513,937	0	(45,138)	0	0	7,500,000	7,559,075	167,569	0	XXX	XXX	XXX	46,875	95,434
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						7,513,937	0	(45,138)	0	0	7,500,000	7,559,075	167,569	0	XXX	XXX	XXX	46,875	95,434
Total Bonds																			
7799999. Subtotals - Issuer Obligations						7,513,937	0	(45,138)	0	0	7,500,000	7,559,075	167,569	0	XXX	XXX	XXX	46,875	95,434
8399999. Subtotals - Bonds						7,513,937	0	(45,138)	0	0	7,500,000	7,559,075	167,569	0	XXX	XXX	XXX	46,875	95,434
9199999. Total - Short-Term Investments						7,513,937	0	(45,138)	0	0	XXX	7,559,075	167,569	0	XXX	XXX	XXX	46,875	95,434

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							
CITIBANK	NEW YORK, NY						XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	0	XXX
0599999. Total Cash		XXX	XXX	0	0	0	XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March		6. June		9. September		12. December	

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
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		12/18/2018	2.33	02/14/2019	13,760,744		11,556
0199999. U.S. Government Bonds - Issuer Obligations						13,760,744	0	11,556
0599999. Total - U.S. Government Bonds						13,760,744	0	11,556
Total Bonds								
7799999. Subtotals - Issuer Obligations						13,760,744	0	11,556
8399999. Subtotals - Bonds						13,760,744	0	11,556
8899999. Total - Cash Equivalents						13,760,744	0	11,556

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	INSUR UNDERWRITING COLLATERAL	400,772	384,873		
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	B	INSUR UNDERWRITING COLLATERAL	416,387	399,868		
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	817,159	784,741	0	0

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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