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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Paramount Care Inc.

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Rich Potter, Mr. (Name) (419)887-2006 (Area Code)(Telephone Number)(Extension)
rich.potter@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
James Frederick White Mr.	Chairman
Lori Ann Johnston Mrs.	President #
Michael Paul Browning Mr.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Chief Financial Officer #
Jered Joseph Wilson Mr., Chief Operating Officer #
Terry Lynn Bawel Ms., President Health Resourcs Services, Inc. #
Alan Michael Sattler Mr., Vice President Business Development #
Dee Ann Bialecki-Haase M.D., Chief Medical Officer #
David Roger Brackett Mr., Chief Information Officer #
Tod L Phillips Mr., Vice President Paramount Preferred Options #

DIRECTORS OR TRUSTEES

Mark Duane Wagoner Mr.
Julie Anne Bartnik Ms.
Vincent Mature Davis Mr.
Lynn Eric Olman Mr.
Andrea Marie Gibbons Ms.
Lori Ann Johnston Mrs. #
Jeffrey William Boersma Mr.
Amy Lynn Hall Ms.
Richard Arthur Wasserman Mr.
Traci Nicole Watkins M.D.

State of Ohio
County of Lucas 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)
Lori Ann Johnston	Jeffrey William Martin	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Chief Financial Officer	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)

DIRECTORS OR TRUSTEES (continued)

John Paul Imm M.D.	Lynn Azar Isaac Mr.
Douglas J Welch Mr.	Stephen Hudson Staelin Mr.

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	14,490,347	19.251	14,490,347		14,490,347	19.251
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	221,335	0.294	221,335		221,335	0.294
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	245,000	0.325	245,000		245,000	0.325
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations	617,471	0.820	617,471		617,471	0.820
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	2,307,534	3.066	2,307,534		2,307,534	3.066
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	824	0.001	824		824	0.001
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	2,371,287	3.150	2,371,287		2,371,287	3.150
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	19,555,144	25.980	19,555,144		19,555,144	25.980
2.2 Unaffiliated Non-U.S. securities (including Canada)	2,348,331	3.120	2,348,331		2,348,331	3.120
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	1,864	0.002	1,864		1,864	0.002
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	33,110,473	43.989	33,110,473		33,110,473	43.989
11. Other invested assets						
12. TOTAL Invested assets	75,269,610	100.000	75,269,610		75,269,610	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 d 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		293,297
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
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)		293,297
12.	Deduct total nonadmitted amounts		293,297
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		47,785,781
2.	Cost of bonds and stocks acquired, Part 3, Column 7		32,465,198
3.	Accrual of Discount		107,982
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		(391,100)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		37,593,125
7.	Deduct amortization of premium		222,747
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)		5,284
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		42,157,273
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		42,157,273

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	14,711,682	14,774,919	14,660,575	14,917,966
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	14,711,682	14,774,919	14,660,575	14,917,966
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	245,000	243,243	245,000	245,000
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	2,925,829	2,913,142	2,928,594	2,911,547
Industrial and Miscellaneous,	8.	United States	21,926,431	21,783,302	22,092,279	21,790,178
SVO Identified Funds, Bank Loans and	9.	Canada	413,004	411,943	435,672	409,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,935,328	1,913,211	1,934,905	1,936,000
	11.	TOTALS	24,274,763	24,108,456	24,462,856	24,135,178
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	42,157,273	42,039,760	42,297,025	42,209,691
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	42,157,273	42,039,760	42,297,025	

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	13,561	14,549,790	87,564	60,766		XXX	14,711,682	34.74	18,821,529	39.39	14,711,682	
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	13,561	14,549,790	87,564	60,766		XXX	14,711,682	34.74	18,821,529	39.39	14,711,682	
2. All Other Governments												
2.1 NAIC 1						XXX						
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						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1					245,000	XXX	245,000	0.58	245,000	0.51	245,000	
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					245,000	XXX	245,000	0.58	245,000	0.51	245,000	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	325,587	596,280	449,836	911,251	499,343	XXX	2,782,297	6.57	1,248,429	2.61	2,782,297	
5.2 NAIC 2		143,531				XXX	143,531	0.34	591,019	1.24	143,531	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 TOTALS	325,587	739,812	449,836	911,251	499,343	XXX	2,925,829	6.91	1,839,448	3.85	2,925,829	

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	2,594,110	11,287,770			2,371,287	XXX	16,253,167	38.38	19,141,789	40.06	16,253,167	
6.2 NAIC 2	2,504,190	5,569,165	138,270			XXX	8,211,625	19.39	7,738,015	16.19	8,211,625	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 TOTALS	5,098,300	16,856,935	138,270		2,371,287	XXX	24,464,792	57.77	26,879,804	56.25	24,464,792	
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) 2,933,257	26,433,840	537,400	972,017	3,115,630		33,992,146	80.27	XXX	XXX	33,992,146	
11.2 NAIC 2	(d) 2,504,190	5,712,696	138,270				8,355,157	19.73	XXX	XXX	8,355,157	
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	5,437,447	32,146,537	675,671	972,017	3,115,630		(b) 42,347,302	100.00	XXX	XXX	42,347,302	
11.8 Line 11.7 as a % of Column 7	12.84	75.91	1.60	2.30	7.36		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	3,844,676	32,622,728	199,431	387,633	2,402,279		XXX	XXX	39,456,747	82.57	39,456,747	
12.2 NAIC 2	3,367,415	4,961,619					XXX	XXX	8,329,034	17.43	8,329,034	
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	7,212,091	37,584,347	199,431	387,633	2,402,279		XXX	XXX	(b) 47,785,781	100.00	47,785,781	
12.8 Line 12.7 as a % of Col. 9	15.09	78.65	0.42	0.81	5.03		XXX	XXX	100.00	XXX	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,933,257	26,433,840	537,400	972,017	3,115,630		33,992,146	80.27	39,456,747	82.57	33,992,146	XXX
13.2 NAIC 2	2,504,190	5,712,696	138,270				8,355,157	19.73	8,329,034	17.43	8,355,157	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 TOTALS	5,437,447	32,146,537	675,671	972,017	3,115,630		42,347,302	100.00	47,785,781	100.00	42,347,302	XXX
13.8 Line 13.7 as a % of Col. 7	12.84	75.91	1.60	2.30	7.36		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.84	75.91	1.60	2.30	7.36		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 $.........190,029; 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		14,490,347				XXX	14,490,347	34.22			14,490,347	
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities	13,561	59,443	87,564	60,766		XXX	221,335	0.52			221,335	
1.5 TOTALS	13,561	14,549,790	87,564	60,766		XXX	14,711,682	34.74			14,711,682	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
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						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations					245,000	XXX	245,000	0.58			245,000	
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					245,000	XXX	245,000	0.58			245,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	235,467	382,007				XXX	617,474	1.46			617,474	
5.2 Residential Mortgage-Backed Securities	76,290	300,658	374,036	748,217	499,343	XXX	1,998,543	4.72			1,998,543	
5.3 Commercial Mortgage-Backed Securities	13,830	57,148	75,800	163,034		XXX	309,812	0.73			309,812	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 TOTALS	325,587	739,812	449,836	911,251	499,343	XXX	2,925,829	6.91			2,925,829	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	3,847,336	12,160,973				XXX	16,008,310	37.80			16,008,310	
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities					2,371,287	XXX	2,371,287	5.60			2,371,287	
6.4 Other Loan-Backed and Structured Securities	1,250,963	4,695,962	138,270			XXX	6,085,195	14.37			6,085,195	
6.5 TOTALS	5,098,300	16,856,935	138,270		2,371,287	XXX	24,464,792	57.77			24,464,792	
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	4,082,804	27,033,327			245,000	XXX	31,361,130	74.06	XXX	XXX	31,361,130	
11.2 Residential Mortgage-Backed Securities	76,290	300,658	374,036	748,217	499,343	XXX	1,998,543	4.72	XXX	XXX	1,998,543	
11.3 Commercial Mortgage-Backed Securities	13,830	57,148	75,800	163,034	2,371,287	XXX	2,681,099	6.33	XXX	XXX	2,681,099	
11.4 Other Loan-Backed and Structured Securities	1,264,524	4,755,405	225,835	60,766		XXX	6,306,530	14.89	XXX	XXX	6,306,530	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans						XXX			XXX	XXX		
11.7 TOTALS	5,437,447	32,146,537	675,671	972,017	3,115,630		42,347,302	100.00	XXX	XXX	42,347,302	
11.8 Line 11.7 as a % of Col. 7	12.84	75.91	1.60	2.30	7.36		100.00	XXX	XXX	XXX	100.00	
12. Total Bonds Prior Year												
12.1 Issuer Obligations						XXX	XXX	XXX				
12.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
12.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
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							XXX	XXX				
12.8 Line 12.7 as a % of Col. 9							XXX	XXX		XXX		
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	4,082,804	27,033,326			245,000	XXX	31,361,130	74.06			31,361,130	XXX
13.2 Residential Mortgage-Backed Securities	76,290	300,658	374,036	748,217	499,343	XXX	1,998,543	4.72			1,998,543	XXX
13.3 Commercial Mortgage-Backed Securities	13,830	57,148	75,800	163,034	2,371,287	XXX	2,681,099	6.33			2,681,099	XXX
13.4 Other Loan-Backed and Structured Securities	1,264,524	4,755,405	225,835	60,766		XXX	6,306,530	14.89			6,306,530	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 TOTALS	5,437,447	32,146,536	675,671	972,017	3,115,630		42,347,302	100.00			42,347,302	XXX
13.8 Line 13.7 as a % of Col. 7	12.84	75.91	1.60	2.30	7.36		100.00	XXX	XXX	XXX	100.00	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.84	75.91	1.60	2.30	7.36		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.	Cost of short-term investments acquired	190,329	190,329			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals					
7.	Deduct amortization of premium	300	300			
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)	190,029	190,029			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	190,029	190,029			

(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	386,732	386,732		
2. Cost of cash equivalents acquired	2,503,912	2,503,912		
3. Accrual of discount	1,188	1,188		
4. Unrealized valuation increase (decrease)				
5. TOTAL gain (loss) on disposals	(35)	(35)		
6. Deduct consideration received on disposals	2,140,825	2,140,825		
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)	750,972	750,972		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	750,972	750,972		

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					293,297	292,297	293,297								4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									293,297	292,297	293,297								XXX
4499999 Total - Unaffiliated									293,297	292,297	293,297								XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									293,297	292,297	293,297								XXX

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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																					
912828Q37	U S TREASURY NOTE 1.25% 3/31/21				1	5,669,042	97.3440	5,717,013	5,873,000	5,711,796		42,754			1.250	2.631	MS	18,860	63,119	05/30/2018	03/31/2021
912828N48	U S TREASURY NOTE 1.75% 12/31/20				1	1,863,462	98.5740	1,871,920	1,899,000	1,870,099		6,636			1.750	2.369	JD	2,613	33,233	05/30/2018	12/31/2020
9128283S7	U S TREASURY NOTE 2% 1/31/20	SD			1	396,750	99.3480	397,392	400,000	396,940		190			2.000	2.721	JJ	3,348		12/05/2018	01/31/2020
9128284P2	U S TREASURY NOTE 2.625% 5/15/21				1	2,839,377	100.3200	2,856,110	2,847,000	2,840,315		938			2.625	2.767	MN	9,703	37,367	09/05/2018	05/15/2021
9128285A4	U S TREASURY NOTE 2.625% 9/15/21				1	3,670,418	100.6950	3,707,590	3,682,000	3,671,198		779			2.625	2.769	MS	30,212		11/29/2018	09/15/2021
0199999 Subtotal - U.S. Governments - Issuer Obligations						14,439,049	XXX	14,550,026	14,701,000	14,490,347		51,298			XXX	XXX	XXX	64,735	133,718	XXX	XXX
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CUA9	SBA GTD PARTN CTFS 2011-20E 3.79% 5/1/31			4	1	221,526	103.6540	224,894	216,966	221,335		(631)			3.790	3.457	MN	1,393	4,280	06/25/2018	05/01/2031
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						221,526	XXX	224,894	216,966	221,335		(631)			XXX	XXX	XXX	1,393	4,280	XXX	XXX
0599999 Subtotal - U.S. Governments						14,660,575	XXX	14,774,919	14,917,966	14,711,682		50,667			XXX	XXX	XXX	66,129	137,998	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063DAE8	CALIFORNIA ST VAR RT 4/1/47			1	1FE	245,000	99.2830	243,243	245,000	245,000					2.000	2.000	AO	1,239	5,373	04/20/2017	04/01/2047
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						245,000	XXX	243,243	245,000	245,000					XXX	XXX	XXX	1,239	5,373	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						245,000	XXX	243,243	245,000	245,000					XXX	XXX	XXX	1,239	5,373	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
341271AA2	FL ST BRD OF ADMIN FIN 2.163% 7/01/19				1FE	237,350	99.7100	234,319	235,000	235,467		(922)			2.163	1.762	JJ	2,542	5,083	12/05/2016	07/01/2019
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20				1FE	142,401	96.0000	143,040	149,000	143,531		1,131			2.000	5.416	FA	720		10/03/2018	02/15/2020
64577BLA0	NJ ST ECON DEV AUTH RE 4.447% 06/15/2020				2FE	239,387	101.5240	238,581	235,000	238,472		(915)			4.447	3.398	JD	493	5,225	08/07/2018	06/15/2020
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						619,138	XXX	615,940	619,000	617,471		(706)			XXX	XXX	XXX	3,755	10,308	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31326FZB7	FHLMC POOL #2B-1638 VAR RT 8/1/43			4	1	247,357	98.8040	239,167	242,062	247,061		(1,663)			2.000	1.807	MON	403	6,258	01/17/2017	08/01/2043
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46			4	1	158,660	100.7750	158,307	157,089	158,620		(270)			2.000	1.918	MON	262	3,171	02/01/2018	03/01/2046
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19			4	1	831	99.3670	816	821	824		(4)			2.000	1.556	MON	0	18	11/15/2016	09/25/2019
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43			4	1	276,923	99.7050	271,025	271,827	276,633		(1,137)			2.000	1.832	MON	453	5,430	01/17/2017	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44			4	1	259,378	101.1220	253,955	251,138	258,948		(2,296)			2.000	1.705	MON	419	7,367	01/17/2017	04/01/2044
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43			4	1	161,005	98.9870	162,032	163,691	161,057		164			2.000	2.154	MON	273	1,300	07/31/2018	08/01/2043
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46			4	1	207,489	100.9450	207,120	205,181	207,425		(493)			2.000	1.905	MON	342	4,901	01/26/2018	03/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47			4	1	139,065	99.9470	138,623	138,697	139,056		(88)			2.000	1.977	MON	231	3,040	01/30/2018	07/01/2047
3140J7RJ6	FNMA POOL #0BM3188 2.755% 4/1/47			4	1	177,255	100.3630	175,757	175,121	177,204		(450)			2.755	2.649	MON	402	4,423	01/26/2018	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47			4	1	122,365	100.3620	122,450	122,008	122,358		(61)			2.000	1.976	MON	203	2,796	02/14/2018	12/01/2047
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47			4	1	249,335	99.7670	252,502	253,092	249,360		79			2.675	2.797	MON	564	1,129	10/09/2018	11/01/2047
30297PAF0	FRESB 2018-SB55 MORTG A5H VAR 7/25/38			4	1	309,791	101.1630	315,448	311,822	309,812		22			2.000	2.072	MON	121	858	11/14/2018	07/25/2038
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						2,309,456	XXX	2,297,202	2,292,547	2,308,358		(6,196)			XXX	XXX	XXX	3,674	40,691	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						2,928,594	XXX	2,913,142	2,911,547	2,925,829		(6,903)			XXX	XXX	XXX	7,429	51,000	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287YAU3	ABBVIE INC 2.3% 5/14/21			1	2FE	252,983	97.6570	253,908	260,000	253,038		55			2.300	3.488	MN	796		12/20/2018	05/14/2021
00287YAT6	ABBVIE INC 2.5% 5/14/20			1	2FE	284,259	99.0510	280,314	283,000	283,590		(605)			2.500	2.256	MN	943	7,075	11/28/2017	05/14/2020
00912XBE3	AIR LEASE CORP 3.5% 1/15/22				2FE	333,614	98.4090	330,654	336,000	333,811		196			3.500	3.729	JJ	3,430		09/10/2018	01/15/2022
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21				2FE	205,872	100.7510	207,547	206,000	205,875		3			3.650	3.669	JD	647		11/28/2018	12/01/2021
025816BY4	AMERICAN EXPRESS CO 3.7% 11/5/21			1	1FE	338,925	100.8980	342,044	339,000	338,929		4			3.700	3.708	MN	1,940		11/01/2018	11/05/2021
026874DG9	AMERICAN INTERNATIONAL GROUP 3.3% 3/1/21			1	2FE	186,787	99.6610	180,386	181,000	184,644		(1,610)			3.300	2.064	MS	2,008	5,973	10/12/2017	03/01/2021
035240AD2	ANHEUSER-BUSCH INBEV 3.75% 1/15/22				2FE	49,017	100.0740	49,036	49,000	49,017		0			3.750	3.738	JJ	851		12/21/2018	01/15/2022
035242AJ5	ANHEUSER-BUSCH INBEV FIN 2.65% 2/1/21			1	2FE	164,059	98.3400	163,244	166,000	164,373		313			2.650	3.140	FA	1,845		08/13/2018	02/01/2021
037833BQ2	APPLE INC 1.700% 02/22/19				1FE	300,813	99.8170	299,451	300,000	300,052		(366)			1.700	1.576	FA	1,842	5,100	11/21/2016	02/22/2019
06051GGB9	BANK OF AMERICA CORP 2.151% 11/09/20			1	1FE	341,000	98.2060	334,882	341,000	341,000					2.150	2.150	MN	1,079	7,335	11/04/2016	11/09/2020
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21			1	1FE	307,122	98.2110	307,400	313,000	307,193		71			2.000	2.757	JJ	3,267		12/17/2018	07/21/2021
06367T4W7	BANK OF MONTREAL 3.1% 4/13/21				1FE	193,773	99.9500	193,903	194,000	193,825		52			3.100	3.141	AO	1,320	3,007	04/10/2018	04/13/2021
10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21			1	2FE	190,777	101.3550	190,547	188,000	204,127		13,350			4.125	0.484	MN	1,012	3,878	10/16/2018	05/15/2021
13645RAJ3	CANADIAN PACIFIC RAILWAY 7.25% 5/15/19		A		2FE	241,899	101.4140	218,040	215,000	219,179		(11,090)			7.250	1.977	MN	2,035	15,589	11/30/2016	05/15/2019
14042RFH9	CAPITAL ONE NA/MCLEAN 2.35% 01/31/2020			1	2FE	330,441	98.7320	324,828	329,000	329,453		(764)			2.350	2.111	JJ	3,243	7,732	09/12/2017	01/31/2020
14912L4E8	CATERPILLAR FIN SVCS 7.15% 2/15/19				1FE	242,885	100.4630	219,009	218,000	219,401		(11,383)			7.150	1.889	FA	5,932	15,587	12/01/2016	02/15/2019
151020BC7	CELGENE CORP 2.875% 2/19/21				2FE	208,904	98.9710	206,849	209,000	208,931		27			2.875	2.891	FA	2,220	2,988	02/08/2018	02/19/2021
172967KS9	CITIGROUP INC 2.050% 06/07/19				2FE	228,051	99.5780	226,042	227,000	227,179		(408)			2.050	1.823	JD	323	4,654	10/27/2016	06/07/2019
126650DA5	CVS HEALTH CORP 3.125% 3/9/20				2FE	331,100	99.8020	330,345	331,000	331,060		(40)			3.125	3.150	MS	3,247	5,172	03/06/2018	03/09/2020
281020AK3	EDISON INTERNATIONAL 2.125% 4/15/20				2FE	372,780	97.3450	363,097	373,000	372,887		61			2.125	2.142	AO	1,695	7,926	03/22/2017	04/15/2020
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21				2FE	237,871	98.9510	235,503	238,000	237,908		36			2.800	2.819	FA	2,536	3,332	02/01/2018	02/15/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
67019EAB3	EVERSOURCE ENERGY 4.500% 11/15/19				2FE	266,075	100.9200	252,300	250,000	254,912		(5,520)			4.500	2.212	MN	1,469	11,250	12/09/2016	11/15/2019
30219GAF5	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22				2FE	141,971	100.4610	141,650	141,000	141,827		(144)			3.900	3.699	FA	2,093	2,750	05/30/2018	02/15/2022
33616CAA8	FIRST REPUBLIC BANK/CA 2.375% 6/17/19			1	1FE	405,386	99.5700	401,267	403,000	403,000		(2,030)			2.375	1.844	JD	399	9,571	10/04/2017	06/17/2019
345397ZH9	FORD MOTOR CREDIT 3.813% 10/12/21				2FE	200,000	97.1190	194,238	200,000	200,000					3.813	3.813	AO	1,695	1,335	08/06/2018	10/12/2021
345397XY4	FORD MOTOR CREDIT CO 2.021% 5/03/19				2FE	200,000	99.5960	199,192	200,000	200,000					2.021	2.021	MN	662	4,042	04/29/2016	05/03/2019
36164QMS4	GE CAPITAL INTL FUND 2.342% 11/15/20		C		2FE	437,524	96.5060	429,452	445,000	439,843		2,319			2.342	2.983	MN	1,361	10,422	02/13/2018	11/15/2020
369550BA5	GENERAL DYNAMICS CORP 2.875% 5/11/20				1FE	259,080	100.0690	260,179	260,000	259,367		287			2.875	3.059	MN	1,059	3,738	05/08/2018	05/11/2020
36962G4J0	GENERAL ELECTRIC CAP 5.5% 1/08/20				2FE	144,509	101.1780	126,473	125,000	128,843		(3,679)			5.500	2.428	JJ	3,323	6,875	07/21/2014	01/08/2020
37045XAR7	GENERAL MOTORS FINAN 3.15% 1/15/20			1	2FE	252,650	99.3950	248,488	250,000	250,771		(1,084)			3.150	2.570	JJ	3,653	7,875	01/31/2017	01/15/2020
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20				1FE	398,951	102.2360	375,206	367,000	379,954		(10,474)			5.375	2.386	MS	8,952	19,726	02/27/2017	03/15/2020
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22				1FE	258,435	104.7030	257,569	246,000	258,312		(124)			5.750	3.997	JJ	6,194		12/17/2018	01/24/2022
404280AY5	HSBC HOLDINGS PLC 2.95% 5/25/21		C		1FE	201,146	98.7110	197,422	200,000	200,831		(315)			2.950	2.770	MN	606	5,900	01/16/2018	05/25/2021
404280AV1	HSBC HOLDINGS PLC 3.4% 3/8/21		C		1FE	322,966	99.7410	316,179	317,000	321,210		(1,756)			3.400	2.769	MS	3,413	10,778	01/16/2018	03/08/2021
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20				1FE	208,835	100.5170	210,081	209,000	208,842		7			3.450	3.491	MN	621		11/27/2018	11/30/2020
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20				2FE	137,734	100.1240	138,171	138,000	137,762		28			3.500	3.581	AO	1,355		09/18/2018	10/01/2020
46625HKA7	JPMORGAN CHASE & CO 2.25% 1/23/20			1	1FE	564,637	99.0040	558,383	564,000	564,223		(373)			2.250	2.179	JJ	5,605	12,690	11/28/2017	01/23/2020
46647PAS5	JPMORGAN CHASE & CO VAR 6/18/22			1	1FE	143,000	100.2260	143,323	143,000	143,000					2.000	2.000	JD	111	2,513	06/11/2018	06/18/2022
48203RAL8	JUNIPER NETWORKS INC 3.125% 02/26/19				2FE	470,569	99.9710	460,866	461,000	461,662		(4,298)			3.125	2.254	FA	5,042	14,406	12/01/2016	02/26/2019
49456BAE1	KINDER MORGAN INC/DE 3.05% 12/01/19			1	2FE	273,084	99.4240	266,456	268,000	269,026		(2,427)			3.050	2.122	JD	704	8,174	02/07/2017	12/01/2019
53944VAP4	LLOYDS BANK PLC 3.3% 5/7/21		C		1FE	404,506	99.6970	403,773	405,000	404,608		102			3.300	3.343	MN	2,042	6,645	05/01/2018	05/07/2021
581557BD6	MCKESSON CORP 2.284% 03/15/19				2FE	347,187	99.7930	344,286	345,000	345,200		(964)			2.284	2.020	MS	2,342	7,880	12/06/2016	03/15/2019
581557BM6	MCKESSON CORP 3.65% 11/30/20				2FE	292,865	100.4780	294,401	293,000	292,871		5			3.650	3.674	MN	921		11/28/2018	11/30/2020
59156RAX6	METLIFE INC 4.750% 02/08/2021				1FE	145,562	103.1830	140,329	136,000	141,848		(2,671)			4.750	2.634	FA	2,584	6,460	12/19/2017	02/08/2021
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21		C		1FE	226,000	100.3760	226,850	226,000	226,000					3.535	3.535	JJ	3,462		07/17/2018	07/26/2021
615369AA3	MOODY'S CORP 5.5% 9/1/20				2FE	245,412	103.7040	231,260	223,000	235,279		(7,165)			5.500	2.119	MS	4,122	12,265	07/26/2017	09/01/2020
61747WAF6	MORGAN STANLEY 5.75% 1/25/21				1FE	318,252	104.2650	318,008	305,000	318,070		(182)			5.750	3.579	JJ	7,632		12/18/2018	01/25/2021
61747YCG8	MORGAN STANLEY 7.300% 05/13/19				1FE	463,947	101.5180	419,269	413,000	420,694		(20,707)			7.300	1.960	MN	4,104	30,149	12/01/2016	05/13/2019
63743HER9	NATIONAL RURAL UTIL COOP 2.9% 3/15/21				1FE	208,768	99.5450	208,049	209,000	208,821		53			2.900	2.933	MS	1,801	3,350	02/21/2018	03/15/2021
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20				1FE	303,243	102.6620	290,533	283,000	293,929		(7,994)			5.150	2.194	AO	2,470	14,575	11/28/2017	04/30/2020
69353RFH6	PNC BANK NA 2.5% 1/22/21			1	1FE	288,304	98.6740	285,168	289,000	288,516		213			2.500	2.584	JJ	3,211	3,613	01/17/2018	01/22/2021
756109AN4	REALTY INCOME CORP 3.25% 10/15/22			1	1FE	172,335	99.0260	173,296	175,000	172,659		325			3.250	3.631	AO	1,216	2,844	06/04/2018	10/15/2022
78409VAJ3	S&P GLOBAL INC 3.3% 8/14/20			1	1FE	187,151	100.1970	187,368	187,000	187,130		(21)			3.300	3.255	FA	2,354		09/20/2018	08/14/2020
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/2			1	1FE	160,000	100.1200	160,192	160,000	160,000					2.000	2.000	AO	587		10/24/2018	10/26/2021
887317AT2	TIME WARNER INC 2.100% 06/01/19				2FE	337,007	99.4270	335,069	337,000	337,001		(3)			2.100	2.099	JD	609	7,077	11/22/2016	06/01/2019
92343VAX2	VERIZON COMMUNICATIONS 4.6% 4/1/21				2FE	303,314	103.2450	293,216	284,000	296,797		(5,460)			4.600	2.462	AO	3,302	13,064	11/29/2017	04/01/2021
94974BGR5	WELLS FARGO & CO 2.55% 12/7/20				1FE	329,438	98.5910	329,294	334,000	330,710		1,272			2.550	3.079	JD	591	9,580	03/19/2018	12/07/2020
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21		C		1FE	342,763	98.9900	339,536	343,000	342,835		72			2.650	2.674	JJ	3,964	4,545	01/17/2018	01/25/2021
98389BAS9	XCEL ENERGY INC 2.4% 3/15/21			1	2FE	285,126	98.4710	287,535	292,000	286,459		1,333			2.400	3.300	MS	2,083	3,504	06/07/2018	03/15/2021
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						15,990,663	XXX	15,701,360	15,722,000	15,818,284		(83,474)			XXX	XXX	XXX	139,926	352,940	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054MAB9	BANC OF AMERICA CMBS 2.723% 7/15/49			4	1FM	292,660	99.1340	292,445	295,000	292,688		29			2.723	2.754	MON	379	5,171	11/26/2018	07/15/2049
17325DAB9	CITIGROUP CMBS P5 A2 2.4% 10/10/49			4	1FM	528,364	98.4670	521,875	530,000	528,401		35			2.400	2.414	MON	777	12,720	12/14/2017	10/10/2049
12591QAM4	COMM 2014-UBS4 MBS A2 2.963% 8/10/47			4	1FM	266,800	99.8350	266,934	267,375	266,801		1			2.963	2.974	MON	667		12/12/2018	08/10/2047
12630DAV6	COMM MORTG PA CR14 A2 3.147% 2/10/47			4	1FM	158,727	99.8910	154,381	154,550	158,544		(3,506)			3.147	3.011	MON	297	4,864	11/21/2016	02/10/2047
36192KAT4	GS MORTGAGE SEC GCJ7 A4 3.377% 5/10/45			4	1FM	230,866	100.4220	230,123	229,156	230,842		(82)			3.377	3.335	MON	473	5,232	04/17/2018	05/10/2045
46634SAC9	JP MORGAN CHASE CMBS C6A3 3.507% 5/15/45			4	1FM	206,939	100.4720	207,989	207,012	206,939		0			3.507	3.509	MON	625		12/10/2018	05/15/2045
90349DAC6	UBS-BARCLAYS COMM C3A3 2.728% 8/10/49			4	1FM	91,785	99.7320	89,525	89,766	91,702		(1,996)			2.728	2.625	MON	150	2,449	11/17/2016	08/10/2049
92939LAB2	WFRBS CMB C25 A2 2.932% 11/15/47			4	1FM	408,438	99.7230	400,886	402,000	408,281		(138)			2.932	2.853	MON	557	11,787	11/08/2017	11/15/2047
92938JAD4	WFRBS CMB UBS1 A3 3.591% 3/15/46			4	1FM	187,117	101.1600	187,146	185,000	187,088		(29)			3.591	3.527	MON	314	3,875	05/08/2018	03/15/2046
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,371,697	XXX	2,351,305	2,359,858	2,371,287		(5,686)			XXX	XXX	XXX	4,239	46,098	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005AGU6	ALLY MASTER OWNER TR 2 A 3.29% 5/15/23			4	1FE	485,985	100.5730	487,779	485,000	485,897		(88)			3.290	3.203	MON	754	6,649	07/30/2018	05/15/2023
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22			4	1FE	316,697	102.1250	301,702	295,424	309,832		(6,344)			5.250	3.765	JJ	6,505	15,510	05/05/2017	07/31/2022
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24			4	2FE	138,523	101.5050	136,638	134,613	138,270		(253)			4.950	4.392	JJ	3,091		07/20/2018	07/15/2024
02587AAJ3	AMERICAN EXPRESS CR 1 A 1.93% 9/15/22			4	1FE	478,887	98.8170	473,333	479,000	478,923		19			1.930	1.939	MON	437	9,245	02/13/2017	09/15/2022
161571HC1	CHASE ISSUANCE TRST A2A 1.370% 6/15/21			4	1FE	575,134	99.2480	577,623	582,000	578,194		1,534			1.370	1.892	MON	377	7,973	12/16/2016	06/15/2021
17305EGK5	CITIBANK CREDIT CARD A1 2.539% 1/20/23			4	1FE	149,979	99.1940	148,791	150,000	149,984		5			2.539	2.544	JJ	1,714	1,764	01/25/2018	01/20/2023
17305EGB5	CITIBANK CREDIT CARD A3 1.92% 4/7/22			4	1FE	473,863	98.7250	467,957	474,000	473,904		22			1.920	1.931	AO	2,149	9,101	04/04/2017	04/07/2022
12652VAC1	CNH EQUIPMENT TRUST 2018-A 3.23% 7/17/23			4	1FE	189,959	100.2920	190,555	190,000	189,964		5			3.230	3.239	MON	256	3,326	05/16/2018	07/17/2023
21079VAA1	CONTINENTAL AIR 2010-1 4.75% 7/12/22			4	1FE	361,387	101.3530	345,952	341,334	354,782		(5,436)			4.750	3.553	JJ	7,656	16,213	01/31/2017	07/12/2022
247361ZH4	DELTA AIR 2010-2 CL A 4.95% 11/23/20			4	1FE	190,833	100.5500	182,745	181,746	186,249		(6,174)			4.950	3.585	MN	975	8,996	12/01/2016	11/23/2020
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/21			4	1FE	423,916	98.9340	419,480	424,000	423,950		17			1.950	1.958	MON	390	8,268	12/06/2016	11/15/2021
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23			4	1FE	198,956	101.1660	201,320	199,000	198,957		2			3.520	3.529	MON	331	700	11/06/2018	10/15/2023

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
34528QEU4	FORD CREDIT FLOORPLN 3A1 1.55% 7/15/21			4	1FE	74,987	99.2250	74,419	75,000	74,993		3			1.550	1.557	MON	55	1,163	07/19/2016	07/15/2021
36255JAD6	GM FIN CONS AUT 3 A3 3.020% 5/16/23			4	1FE	232,949	100.3560	234,833	234,000	232,992		43			3.020	3.125	MON	314	1,178	10/16/2018	05/16/2023
38014BAD1	GM FINANCIAL AUTO L1A3 2.61% 1/20/21			4	1FE	190,997	99.5210	190,085	191,000	190,998		1			2.610	2.610	MON	166	4,127	02/13/2018	01/20/2021
47788MAC4	JOHN DEERE OWNER 20 AA3 1.36% 4/15/20			4	1FE	13,672	99.7660	13,642	13,674	13,673		2			1.360	1.367	MON	9	183	02/23/2016	04/15/2020
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22			4	1FE	265,981	99.6760	265,138	266,000	265,985		4			2.660	2.663	MON	275	5,601	02/21/2018	04/18/2022
47788EAC2	JOHN DEERE OWNER TR 20BA3 3.08% 11/15/22			4	1FE	359,973	100.4880	361,757	360,000	359,976		3			3.080	3.083	MON	524	4,312	07/18/2018	11/15/2022
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21			4	1FE	114,034	99.8720	113,557	113,702	113,878		(336)			1.660	1.576	MON	89	1,887	01/13/2017	03/15/2021
92348XAA3	VERIZON OWNER TR 201 AA1A 3.23% 4/20/23			4	1FE	477,993	100.6130	480,930	478,000	477,993		0			3.230	3.231	MON	386	3,002	10/02/2018	04/23/2023
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/19			4	1FE	42,823	99.8930	42,782	42,828	42,827		4			1.450	1.458	MON	29	621	07/12/2016	08/15/2019
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23			4	1FE	342,968	100.5170	344,773	343,000	342,970		2			3.130	3.132	MON	507	3,996	07/24/2018	11/15/2023
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,100,495	XXX	6,055,792	6,053,320	6,085,192		(16,965)			XXX	XXX	XXX	26,988	113,815	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						24,462,856	XXX	24,108,456	24,135,178	24,274,763		(106,125)			XXX	XXX	XXX	171,152	512,853	XXX	XXX
7799999 Subtotals - Issuer Obligations						31,293,851	XXX	31,110,568	31,287,000	31,171,102		(32,882)			XXX	XXX	XXX	209,655	502,339	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						2,309,456	XXX	2,297,202	2,292,547	2,308,358		(6,196)			XXX	XXX	XXX	3,674	40,691	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						2,371,697	XXX	2,351,305	2,359,858	2,371,287		(5,686)			XXX	XXX	XXX	4,239	46,098	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						6,322,020	XXX	6,280,686	6,270,286	6,306,526		(17,596)			XXX	XXX	XXX	28,381	118,096	XXX	XXX
8399999 Grand Total - Bonds						42,297,025	XXX	42,039,760	42,209,691	42,157,273		(62,361)			XXX	XXX	XXX	245,948	707,224	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								
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		05/30/2018	BARCLAYS CAPITAL INC, NEW YORK	X X X	6,979,489	7,229,000	31,383
912828N48	U S TREASURY NOTE 1.75% 12/31/20		05/30/2018	MORGAN STANLEY & CO INC, NY	X X X	2,331,966	2,376,000	14,688
9128283S7	U S TREASURY NOTE 2% 1/31/20		12/05/2018	FIFTH THIRD	X X X	396,750	400,000	2,783
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		09/05/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	3,323,622	3,331,000	22,224
9128285A4	U S TREASURY NOTE 2.625% 9/15/21		11/29/2018	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	3,670,418	3,682,000	12,144
0599999 Subtotal - Bonds - U.S. Governments						16,702,245	17,018,000	83,221
Bonds - All Other Governments								
83162CUA9	SBA GTD PARTN CTFS 2011-20E 3.79% 5/1/31		06/25/2018	CREDIT SUISSE, NEW YORK (CSUS)	X X X	245,744	240,686	1,444
1099999 Subtotal - Bonds - All Other Governments						245,744	240,686	1,444
Bonds - U.S. Special Revenue, Special Assessment								
645913AY0	NEW JERSEY ST ECON DEV AUTH 0% 2/15/20		10/03/2018	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	X X X	142,401	149,000	
64577BLA0	NJ ST ECON DEV AUTH RE 4.447% 06/15/2020		08/07/2018	PERSHING LLC, JERSEY CITY	X X X	239,387	235,000	1,568
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		02/01/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	184,304	182,479	282
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		07/31/2018	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	X X X	167,991	170,794	237
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		01/26/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	251,127	248,333	520
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		01/30/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	173,495	173,036	265
3140J7RJ6	FNMA POOL #0BM3188 2.755% 4/1/47		01/26/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	214,596	212,012	470
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		02/14/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	142,400	141,984	228
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		10/09/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	252,976	256,788	420
30297PAF0	FRESB 2018-SB55 MORTG A5H VAR 7/25/38		11/14/2018	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	309,968	312,000	715
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						2,078,645	2,081,425	4,705
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287YAU3	ABBVIE INC 2.3% 5/14/21		12/20/2018	HSBC SECS INC, NEW YORK	X X X	252,983	260,000	664
00912XBE3	AIR LEASE CORP 3.5% 1/15/22		09/10/2018	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	333,614	336,000	
025537AL5	AMERICAN ELECTRIC POWER 3.65% 12/1/21		11/28/2018	BARCLAYS CAPITAL INC, NEW YORK	X X X	205,872	206,000	
025816BY4	AMERICAN EXPRESS CO 3.7% 11/5/21		11/01/2018	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	338,925	339,000	
035240AD2	ANHEUSER-BUSCH INBEV 3.75% 1/15/22		12/21/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	49,017	49,000	822
035242AJ5	ANHEUSER-BUSCH INBEV FIN 2.65% 2/1/21		08/13/2018	MORGAN STANLEY & CO INC, NY	X X X	335,037	339,000	349
06051GGP8	BANK OF AMERICA CORP VAR 7/21/21		12/17/2018	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	307,122	313,000	3,048
06367T4W7	BANK OF MONTREAL 3.1% 4/13/21		04/10/2018	BMO CAPITAL MARKETS CORP, CHICAGO	X X X	193,773	194,000	
10112RAS3	BOSTON PROPERTIES LP 4.125% 5/15/21		10/16/2018	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	190,777	188,000	3,296
151020BC7	CELGENE CORP 2.875% 2/19/21		02/08/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	208,904	209,000	
126650DA5	CVS HEALTH CORP 3.125% 3/9/20		03/06/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	331,100	331,000	
29379VBP7	ENTERPRISE PRODUCTS OPER 2.8% 2/15/21		02/01/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	237,871	238,000	
30219GAF5	EXPRESS SCRIPTS HOLDING 3.9% 2/15/22		05/30/2018	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	141,971	141,000	1,619
345397ZH9	FORD MOTOR CREDIT 3.813% 10/12/21		08/06/2018	GOLDMAN SACHS & CO, NY	X X X	200,000	200,000	
36164QMS4	GE CAPITAL INTL FUND 2.342% 11/15/20	C	02/13/2018	GOLDMAN SACHS & CO, NY	X X X	437,524	445,000	2,605
369550BA5	GENERAL DYNAMICS CORP 2.875% 5/11/20		05/08/2018	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	259,080	260,000	
38141GGS7	GOLDMAN SACHS GROUP 5.75% 1/24/22		12/17/2018	GOLDMAN SACHS & CO, NY	X X X	258,435	246,000	5,697
404280AY5	HSBC HOLDINGS PLC 2.95% 5/25/21	C	01/16/2018	CREDIT SUISSE, NEW YORK (CSUS)	X X X	201,146	200,000	869
404280AV1	HSBC HOLDINGS PLC 3.4% 3/8/21	C	01/16/2018	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	322,966	317,000	3,892
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20		11/27/2018	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	408,677	409,000	
460690BM1	INTERPUBLIC GROUP OF COS 3.5% 10/1/20		09/18/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	137,734	138,000	
46647PAS5	JPMORGAN CHASE & CO VAR 6/18/22		06/11/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	143,000	143,000	
53944VAP4	LLOYDS BANK PLC 3.3% 5/7/21	C	05/01/2018	MORGAN STANLEY & CO INC, NY	X X X	404,506	405,000	
581557BM6	MCKESSON CORP 3.65% 11/30/20		11/28/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	292,865	293,000	
606822AW4	MITSUBISHI UFJ FINAN GR 3.535% 7/26/21	C	07/17/2018	MITSUBISHI UFJ SECURITIES, NEW YORK	X X X	226,000	226,000	
61747WAF6	MORGAN STANLEY 5.75% 1/25/21		12/18/2018	MORGAN STANLEY & CO INC, NY	X X X	318,252	305,000	7,064
63743HER9	NATIONAL RURAL UTIL COOP 2.9% 3/15/21		02/21/2018	BNY MELLON	X X X	208,768	209,000	
69353RFH6	PNC BANK NA 2.5% 1/22/21		01/17/2018	JPMORGAN SECURITIES INC, NEW YORK	X X X	288,304	289,000	

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
756109AN4	REALTY INCOME CORP 3.25% 10/15/22		06/04/2018	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	172,335	175,000	806
78409VAJ3	S&P GLOBAL INC 3.3% 8/14/20		09/20/2018	JPMORGAN SECURITIES INC, NEW YORK	XXX	187,151	187,000	686
86787EBA4	SUNTRUST BANK/ATLANTA GA VAR 10/26/2		10/24/2018	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	XXX	160,000	160,000	
94974BGR5	WELLS FARGO & CO 2.55% 12/7/20		03/19/2018	GOLDMAN SACHS & CO, NY	XXX	329,438	334,000	2,460
961214DU4	WESTPAC BANKING CORP 2.65% 1/25/21	C	01/17/2018	MORGAN STANLEY & CO INC, NY	XXX	342,763	343,000	
98389BAS9	XCEL ENERGY INC 2.4% 3/15/21		06/07/2018	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	285,126	292,000	1,674
06054MAB9	BANC OF AMERICA CMBS 2.723% 7/15/49		11/26/2018	GOLDMAN SACHS & CO, NY	XXX	292,660	295,000	115
12591QAM4	COMM 2014-UBS4 MBS A2 2.963% 8/10/47		12/12/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	266,800	267,375	286
36192KAT4	GS MORTGAGE SEC GCJ7 A4 3.377% 5/10/45		04/17/2018	MORGAN STANLEY & CO INC, NY	XXX	238,927	237,158	378
46634SAC9	JP MORGAN CHASE CMBS C6A3 3.507% 5/15/45		12/10/2018	SG AMERICAS SECURITIES LLC, NEW YORK	XXX	206,939	207,012	222
92938JAD4	WFRBS CMB UBS1 A3 3.591% 3/15/46		05/08/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	187,117	185,000	166
02005AGU6	ALLY MASTER OWNER TR 2 A 3.29% 5/15/23		07/30/2018	BARCLAYS CAPITAL INC, NEW YORK	XXX	485,985	485,000	709
02377UAB0	AMERICAN AIRLINES 2013-2 4.95% 7/15/24		07/20/2018	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	138,523	134,613	167
17305EGK5	CITIBANK CREDIT CARD A1 2.539% 1/20/23		01/25/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	149,979	150,000	
12652VAC1	CNH EQUIPMENT TRUST 2018-A 3.23% 7/17/23		05/16/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	189,959	190,000	
34528QGH1	FORD CREDIT FLOORPLAN 3A1 3.52% 10/15/23		11/06/2018	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	198,956	199,000	
36255JAD6	GM FIN CONS AUT 3 A3 3.020% 5/16/23		10/16/2018	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	232,949	234,000	39
38014BAD1	GM FINANCIAL AUTO L1A3 2.61% 1/20/21		02/13/2018	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	190,997	191,000	
47788CAC6	JOHN DEERE OWNER TR 20AA3 2.66% 4/18/22		02/21/2018	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	265,981	266,000	
47788EAC2	JOHN DEERE OWNER TR 20BA3 3.08% 11/15/22		07/18/2018	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	359,973	360,000	
92348XAA3	VERIZON OWNER TR 201 AA1A 3.23% 4/20/23		10/02/2018	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	477,993	478,000	
98163EAD8	WORLD OMNI AUTO REC CA3 3.13% 11/15/23		07/24/2018	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	342,968	343,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,937,743	12,941,157	37,634
8399997 Subtotal - Bonds - Part 3						31,964,378	32,281,268	127,005
8399998 Summary item from Part 5 for Bonds						500,821	501,000	
8399999 Subtotal - Bonds						32,465,198	32,782,268	127,005
9999999 Totals						32,465,198	XXX	127,005

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 11	12	13	14	15	16	17	18	19	20	21
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																				
912828Q37	U S TREASURY NOTE 1.25% 3/31/21		12/24/2018	NOMURA SECS, NEW YORK	XXX	1,317,333	1,356,000	1,310,447			9,376		9,376		1,319,823		(2,490)	(2,490)	12,526	03/31/2021
912828XU9	U S TREASURY NOTE 1.5% 6/15/20		03/27/2018	GOLDMAN SACHS & CO, NY	XXX	6,850,593	6,968,000	6,981,808	6,980,182		(1,056)		(1,056)		6,979,125		(128,532)	(128,532)	23,805	06/15/2020
912828N48	U S TREASURY NOTE 1.75% 12/31/20		12/21/2018	CITADEL SECURITIES LLC, C	XXX	5,136,394	5,245,000	5,216,388	4,750,679		6,042		6,042		5,225,224		(88,830)	(88,830)	119,115	12/31/2020
9128284P2	U S TREASURY NOTE 2.625% 5/15/21		12/10/2018	JPMORGAN SECURITIES INC,	XXX	481,546	484,000	484,246			(36)		(36)		484,210		(2,664)	(2,664)	6,330	05/15/2021
912828U40	US TREASURY NOTE 1% 11/30/18		11/30/2018	Maturity	XXX	400,000	400,000	398,388	398,972		1,028		1,028		400,000				4,000	11/30/2018
9128282V1	US TREASURY NOTE 1.375% 9/15/20		10/02/2018	CITIGROUP GBL MKTS/SALOMO	XXX	6,587,414	6,757,000	6,688,609	6,691,697		12,651		12,651		6,704,348		(116,934)	(116,934)	74,471	09/15/2020
0599999 Subtotal - Bonds - U.S. Governments						20,773,280	21,210,000	21,079,887	18,821,529		28,005		28,005		21,112,731		(339,450)	(339,450)	240,248	XXX
Bonds - All Other Governments																				
83162CUA9	SBA GTD PARTN CTFS 2011-20E 3.79% 5/1/31		11/01/2018	Redemption	XXX	23,720	23,720	24,219			(59)		(59)		23,720				468	05/01/2031
1099999 Subtotal - Bonds - All Other Governments						23,720	23,720	24,219			(59)		(59)		23,720				468	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
6459186Q1	NJ ST ECON DEV AUTH RE 2.421% 6/15/18		06/15/2018	Maturity	XXX	590,000	590,000	593,540	591,019		(1,019)		(1,019)		590,000				7,142	06/15/2018
31326FZB7	FHLMC POOL #2B-1638 VAR RT 8/1/43		12/17/2018	Redemption	XXX	84,820	84,820	86,675	85,115		(295)		(295)		84,820				1,035	08/01/2043
31326KX69	FHLMC POOL #2B-5201 VAR 3/1/46		12/17/2018	Redemption	XXX	25,390	25,390	25,644			(24)		(24)		25,390				181	03/01/2046
3136AK2A0	FNMA GTD REMIC 14-M10 ASQ2 VAR 9/25/19		12/26/2018	Redemption	XXX	81	81	82	81		0		0		81				2	09/25/2019
3138EK6E0	FNMA POOL #0AL3568 VAR 4/1/43		12/26/2018	Redemption	XXX	61,596	61,596	62,751	61,728		(132)		(132)		61,596				641	04/01/2043
3138EMV40	FNMA POOL #0AL5134 VAR 4/1/44		12/26/2018	Redemption	XXX	76,175	76,175	78,675	76,550		(374)		(374)		76,175				1,446	04/01/2044
3138X02G2	FNMA POOL #0AU1674 VAR 8/1/43		12/26/2018	Redemption	XXX	7,103	7,103	6,986			4		4		7,103				31	08/01/2043
3140EU2J7	FNMA POOL #0BC0776 VAR 3/1/46		12/26/2018	Redemption	XXX	43,152	43,152	43,638			(57)		(57)		43,152				508	03/01/2046
3140J5RF8	FNMA POOL #0BM1385 VAR 7/1/47		12/26/2018	Redemption	XXX	34,339	34,339	34,430			(12)		(12)		34,339				454	07/01/2047
3140J7RJ6	FNMA POOL #0BM3188 2.755% 4/1/47		12/26/2018	Redemption	XXX	36,891	36,891	37,341			(50)		(50)		36,891				522	04/01/2047
3140J7WE1	FNMA POOL #0BM3344 VAR 12/1/47		12/26/2018	Redemption	XXX	19,976	19,976	20,034			(6)		(6)		19,976				270	12/01/2047
3140J9CN9	FNMA POOL #0BM4576 2.675% 11/1/47		12/26/2018	Redemption	XXX	3,696	3,696	3,641			1		1		3,696				13	11/01/2047
30297PAF0	FRESB 2018-SB55 MORTG A5H VAR 7/25/38		12/26/2018	Redemption	XXX	178	178	177			0		0		178				0	07/25/2038
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						983,397	983,397	993,614	814,493		(1,965)		(1,965)		983,397				12,244	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0DV8	AMERICAN EXPRESS CREDIT 1.8% 7/31/18		07/31/2018	Call	XXX	375,000	375,000	375,315	375,014		(14)		(14)		375,000				6,188	07/31/2018
035242AG1	ANHEUSER-BUSCH INBEV FIN 1.9% 2/01/19		04/23/2018	Call	XXX	280,000	280,000	280,205	280,104		(27)		(27)		280,077		(77)	(77)	3,872	02/01/2019
035242AJ5	ANHEUSER-BUSCH INBEV FIN 2.65% 2/1/21		12/13/2018	NON-BROKER TRADE	XXX	165,596	173,000	170,978			261		261		171,239		(5,643)	(5,643)	1,681	02/01/2021
00206RCC4	AT&T INC 2.300% 03/11/19		09/19/2018	WELLS FARGO SECURITIES LL	XXX	475,272	476,000	477,974	477,047		(627)		(627)		476,419		(1,148)	(1,148)	11,252	03/11/2019
06051GDZ9	BANK OF AMERICA CORP 7.625% 06/01/19		12/20/2018	PERSHING LLC, JERSEY CITY	XXX	321,051	315,000	356,625	338,517		(16,109)		(16,109)		322,409		(1,357)	(1,357)	25,553	06/01/2019
084664CK5	BERKSHIRE HATHAWAY FINANC 1.3% 8/15/19		12/20/2018	BK OF NEW YORK MELLON/TOR	XXX	183,046	185,000	184,821	184,902		59		59		184,961		(1,914)	(1,914)	3,267	08/15/2019
14149YBL1	CARDINAL HEALTH INC 1.948% 6/14/19		12/20/2018	BK OF NEW YORK MELLON/TOR	XXX	286,174	288,000	288,000	288,000						288,000		(1,826)	(1,826)	5,766	06/14/2019
172967KE0	CITIGROUP INC 2.050% 12/07/18		12/07/2018	Maturity	XXX	245,000	245,000	245,181	245,086		(86)		(86)		245,000				5,023	12/07/2018
21688AAD4	COOPERATIEVE RABOBANK UA 2.25% 1/14/20	C	12/20/2018	BK OF NEW YORK MELLON/TOR	XXX	237,271	240,000	240,182	240,122		(58)		(58)		240,064		(2,793)	(2,793)	7,800	01/14/2020
126650CH1	CVS HEALTH CORP 1.900% 07/20/18		07/20/2018	Maturity	XXX	265,000	265,000	265,784	265,270		(270)		(270)		265,000				5,035	07/20/2018
26441CAK1	DUKE ENERGY CORP 2.100% 06/15/18		06/15/2018	Maturity	XXX	335,000	335,000	336,963	335,173		(173)		(173)		335,000				3,518	06/15/2018
30231GAP7	EXXON MOBIL CORP 1.708% 03/01/19		09/19/2018	CITIGROUP GBL MKTS/SALOMO	XXX	379,758	381,000	381,483	381,250		(154)		(154)		381,096		(1,338)	(1,338)	6,869	03/01/2019
31677QBF5	FIFTH THIRD BANK/CIN 2.3% 3/15/19		09/19/2018	CITIGROUP GBL MKTS/SALOMO	XXX	334,581	335,000	337,616	336,032		(1,032)		(1,032)		335,000		(419)	(419)	7,833	03/15/2019

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 (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 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
38141EA58	GOLDMAN SACHS GROUP 5.375% 3/15/20		12/20/2018	BK OF NEW YORK MELLON/TOR	XXX	214,565	210,000	228,283	223,406		(5,876)		(5,876)		217,530		(2,965)	(2,965)	14,392	03/15/2020
44932HAK9	IBM CREDIT LLC 3.45% 11/30/20		12/20/2018	GOLDMAN SACHS & CO, NY	XXX	200,520	200,000	199,842			5		5		199,847		673	673	460	11/30/2020
24422ETQ2	JOHN DEERE CAPITAL CORP 2.2% 3/13/20		12/20/2018	WELLS FARGO SECURITIES LL	XXX	237,451	240,000	239,813	239,861		61		61		239,922		(2,471)	(2,471)	6,761	03/13/2020
478111AA5	JOHNS HOPKINS HLTH SYS 1.424% 5/15/18		05/15/2018	Maturity	XXX	240,000	240,000	239,743	239,932		68		68		240,000				1,709	05/15/2018
494550AY2	KINDER MORGAN ENERGY PRT 5.95% 2/15/18		02/15/2018	Maturity	XXX	250,000	250,000	261,655	251,195		(1,195)		(1,195)		250,000				7,438	02/15/2018
539830BJ7	LOCKHEED MARTIN CORP 1.850% 11/23/18		09/24/2018	WELLS FARGO SECURITIES LL	XXX	243,761	244,000	245,222	244,562		(462)		(462)		244,100		(339)	(339)	3,799	11/23/2018
585055BG0	MEDTRONIC INC 2.5% 3/15/20		12/20/2018	BK OF NEW YORK MELLON/TOR	XXX	231,448	233,000	235,190	234,938		(851)		(851)		234,087		(2,639)	(2,639)	7,427	03/15/2020
59156RAX6	METLIFE INC 4.750% 02/08/2021		12/17/2018	Call	XXX	174,743	171,000	183,023	181,711		(2,474)		(2,474)		179,237		(4,494)	(4,494)	9,214	02/08/2021
61747YCG8	MORGAN STANLEY 7.300% 05/13/19		12/21/2018	BMO CAPITAL MARKETS CORP,	XXX	121,872	120,000	135,763	128,597		(6,182)		(6,182)		122,415		(543)	(543)	9,806	05/13/2019
63946BAD2	NBCUNIVERSAL MEDIA LLC 5.15% 4/30/20		12/20/2018	BK OF NEW YORK MELLON/TOR	XXX	112,897	110,000	117,868	117,355		(3,055)		(3,055)		114,300		(1,403)	(1,403)	6,515	04/30/2020
65339KAK6	NEXTERA ENERGY CAP HLDING 2.7% 9/15/19		12/20/2018	PERSHING LLC, JERSEY CITY	XXX	140,205	141,000	143,335	142,318		(1,030)		(1,030)		141,288		(1,083)	(1,083)	4,854	09/15/2019
68389XAC9	ORACLE CORP 5.750% 04/15/18		04/15/2018	Maturity	XXX	235,000	235,000	249,256	237,974		(2,974)		(2,974)		235,000				6,756	04/15/2018
747525AP8	QUALCOMM INC 2.1% 5/20/20		07/02/2018	Call	XXX	238,000	238,000	237,986	237,989		2		2		237,991		9	9	3,082	05/20/2020
775109AK7	ROGERS COMMUNICATIONS 6.8% 8/15/18	A	04/13/2018	Call	XXX	324,931	320,000	346,588	329,813		(4,371)		(4,371)		325,442		(5,442)	(5,442)	19,317	08/15/2018
78409VAH7	S&P GLOBAL INC 2.500% 08/15/.18		06/04/2018	Call	XXX	350,354	350,000	354,011	351,471		(1,004)		(1,004)		350,467		(467)	(467)	7,354	08/15/2018
822582BU5	SHELL INTERNATIONAL FN 1.375% 09/12/19	C	12/20/2018	PERSHING LLC, JERSEY CITY	XXX	425,051	430,000	424,171	426,396		2,069		2,069		428,465		(3,414)	(3,414)	7,588	09/12/2019
842587CQ8	SOUTHERN CO/THE 1.850% 07/01/19		12/20/2018	PERSHING LLC, JERSEY CITY	XXX	236,077	238,000	239,210	238,687		(446)		(446)		238,241		(2,164)	(2,164)	6,519	07/01/2019
842587CJ4	SOUTHERN CO/THE 2.450% 09/01/18		09/01/2018	Maturity	XXX	332,000	332,000	335,526	333,374		(1,374)		(1,374)		332,000				8,134	09/01/2018
90261XHE5	UBS AG/STAMFORD CT 2.375% 08/14/19	C	12/20/2018	PERSHING LLC, JERSEY CITY	XXX	402,906	405,000	408,232	406,947		(1,172)		(1,172)		405,776		(2,869)	(2,869)	13,092	08/14/2019
92276MBA2	VENTAS REALTY LP/VENTAS CAPI 2% 2/15/18		02/15/2018	Maturity	XXX	420,000	420,000	420,979	420,451		(451)		(451)		420,000				4,200	02/15/2018
92343VAX2	VERIZON COMMUNICATIONS 4.6% 4/1/21		12/20/2018	PERSHING LLC, JERSEY CITY	XXX	164,760	160,000	170,883	170,135		(2,971)		(2,971)		167,164		(2,404)	(2,404)	9,057	04/01/2021
92976WBH8	WACHOVIA CORP 5.750% 02/01/18		02/01/2018	Maturity	XXX	405,000	405,000	423,727	406,357		(1,357)		(1,357)		405,000				11,644	02/01/2018
12630DAV6	COMM MORTG PA CR14 A2 3.147% 2/10/47		12/12/2018	Redemption	XXX	302,450	302,450	310,626	307,023		(4,573)		(4,573)		302,450				7,841	02/10/2047
36192KAT4	GS MORTGAGE SEC GCJ7 A4 3.377% 5/10/45		11/13/2018	Redemption	XXX	8,001	8,001	8,061			(2)		(2)		8,001				108	05/10/2045
61762DAT8	MORGAN STANLEY BNK C9A2 1.97% 5/15/46		07/17/2018	Redemption	XXX	147,135	147,135	148,124	148,095		(960)		(960)		147,135		0	0	857	05/15/2046
90349DAC6	UBS-BARCLAYS COMM C3A3 2.728% 8/10/49		12/12/2018	Redemption	XXX	286,691	286,691	293,142	291,046		(4,355)		(4,355)		286,691				5,416	08/10/2049
02006VAD3	ALLY AUTO REC TRU 3A4 1.72% 3/16/20		10/15/2018	Redemption	XXX	572,000	572,000	574,458	573,664		(1,296)		(1,296)		572,369		(369)	(369)	6,232	03/16/2020
023767AA4	AMERICAN AIRLINES 2011-1 5.25% 7/31/22		07/31/2018	Redemption	XXX	52,656	52,656	56,447	53,226		(570)		(570)		52,656				2,059	07/31/2022
05581RAE6	BMW VEHICLE LS TR 21A4 1.51% 6/20/19		07/20/2018	Call	XXX	490,000	490,000	488,928	489,365		258		258		489,622		378	378	4,316	06/20/2019
17305EFU4	CITIBANK CREDIT CARD A8 A8 1.73% 4/9/20		04/09/2018	Call	XXX	694,000	694,000	696,575	695,817		(308)		(308)		695,509		(1,509)	(1,509)	6,003	04/09/2020
21079VAA1	CONTINENTAL AIR 2010-1 4.75% 7/12/22		07/12/2018	Redemption	XXX	45,266	45,266	47,925	45,595		(329)		(329)		45,266				1,642	07/12/2022
247361ZH4	DELTA AIR 2010-2 CL A 4.95% 11/23/20		11/23/2018	Redemption	XXX	410,660	410,660	431,193	422,023		(11,363)		(11,363)		410,660				18,130	11/23/2020
34528QFD1	FORD CREDIT FLOOR 5A 11.95% 11/15/21		12/20/2018	WELLS FARGO SECURITIES LL	XXX	267,068	270,000	269,946	269,957		10		10		269,968		(2,900)	(2,900)	5,397	11/15/2021
44890WAD2	HYUNDAI AUTO REC AA4 1.37% 7/15/20		12/17/2018	Redemption	XXX	704,387	704,387	706,368	705,759		(1,367)		(1,367)		704,392		(5)	(5)	5,276	07/15/2020
47788MAC4	JOHN DEERE OWNER 20 AA3 1.36% 4/15/20		12/17/2018	Redemption	XXX	60,218	60,218	60,209	60,214		4		4		60,218				372	04/15/2020
58769AAE6	MERCEDES BENZ AUTO LS BA4 1.53% 5/17/21		02/15/2018	Redemption	XXX	665,039	665,039	665,792	665,630		(240)		(240)		665,389		(350)	(350)	1,369	05/17/2021
65478QAE8	NISSAN AUTO LEASE 2AA4 1.65% 10/15/21		10/15/2018	Redemption	XXX	475,000	475,000	474,276	474,426		469		469		474,895		105	105	5,822	10/15/2021
65477WAD8	NISSAN AUTO REC 2 B A4 1.66% 3/15/21		12/17/2018	Redemption	XXX	363,298	363,298	364,357	363,848		(550)		(550)		363,298				4,297	03/15/2021
98161FAD7	WORLD OMNI AUTO LEA AA3 1.45% 8/15/19		12/17/2018	Redemption	XXX	182,172	182,172	182,149	182,162		10		10		182,172				2,105	08/15/2019
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,310,333	15,313,974	15,560,012	15,057,836		(78,429)		(78,429)		15,358,230		(53,182)	(53,182)	340,015	XXX
8399997 Subtotal - Bonds - Part 4						37,090,730	37,531,091	37,657,731	34,693,858		(52,447)		(52,447)		37,478,078		(392,632)	(392,632)	592,974	XXX
8399998 Summary Item from Part 5 for Bonds						502,395	501,000	500,821			42		42		500,863		1,532	1,532	8,376	XXX
8399999 Subtotal - Bonds						37,593,125	38,032,091	38,158,551	34,693,858		(52,405)		(52,405)		37,978,941		(391,100)	(391,100)	601,350	XXX
9999999 Totals						37,593,125	XXX	38,158,551	34,693,858		(52,405)		(52,405)		37,978,941		(391,100)	(391,100)	601,350	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)																				
427866AY4	HERSHEY CO/THE 2.9% 5/15/20		05/03/2018	RBC CAPITAL MARKETS LLC, NEW YORK	12/20/2018	GOLDMAN SACHS & CO, NY	253,000	252,833	253,167	252,873		40		40			294	294	4,565	
931142EJ8	WALMART INC 3.125% 6/23/21		06/20/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/20/2018	PERSHING LLC, JERSEY CITY	248,000	247,988	249,228	247,990		2		2			1,238	1,238	3,810	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							501,000	500,821	502,395	500,863		42		42			1,532	1,532	8,376	
8399998 Subtotal - Bonds							501,000	500,821	502,395	500,863		42		42			1,532	1,532	8,376	
9999999 Totals								500,821	502,395	500,863		42		42			1,532	1,532	8,376	

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	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 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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
KINDER MORGAN ENERGY PART 2.65% 2/1/19			02/09/2018	BARCLAYS CAPITAL INC, NEW YORK	02/01/2019	190,029		(300)			190,000	190,329	2,112		2.650	2.467	FA	2,518	168
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						190,029		(300)			190,000	190,329	2,112		XXX	XXX	XXX	2,518	168
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						190,029		(300)			190,000	190,329	2,112		XXX	XXX	XXX	2,518	168
7799999 Subtotal - Bonds - Issuer Obligations						190,029		(300)			190,000	190,329	2,112		XXX	XXX	XXX	2,518	168
8399999 Total Bonds						190,029		(300)			190,000	190,329	2,112		XXX	XXX	XXX	2,518	168
9199999 Total Short-Term Investments						190,029		(300)			XXX	190,329	2,112		XXX	XXX	XXX	2,518	168

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

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

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

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

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

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

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

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

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

SCHEDULE E - PART 1 - CASH

1 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								
Huntington Bank	Maumee, Oh				1,473,935		32,169,106	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	1,473,935		32,169,106	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	1,473,935		32,169,106	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	367	X X X
0599999 Total Cash				X X X	1,473,935		32,169,473	X X X

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

1. January	19,423,226	4. April	32,884,995	7. July	34,274,525	10. October	44,590,050
2. February	19,454,867	5. May	33,150,359	8. August	48,721,267	11. November	32,483,778
3. March	50,943,476	6. June	50,970,562	9. September	43,817,017	12. December	32,169,473

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
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U718	BLACKROCK LIQ T FUND INSTL SHARES	O	12/31/2018	2.000	X X X	344,769	1,971	5,358
60934N104	FEDERATED GOVT OBLIGATIONS FUND	O	12/03/2018	0.500	X X X	406,202		53
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						750,972	1,971	5,412
8899999 Total Cash Equivalents						750,972	1,971	5,412

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)						
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)	B	Statutory Deposit	396,940	397,392		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	X X X	X X X				
59. TOTAL	X X X	X X X	396,940	397,392		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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