



ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Neighborhood Health Plan of Rhode Island

NAIC Group Code	0000 <small>(Current Period)</small>	0000 <small>(Prior Period)</small>	NAIC Company Code	95402	Employer's ID Number	05-0477052
Organized under the Laws of	Rhode Island		State of Domicile or Port of Entry	RI		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]	Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]	Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]			
Incorporated/Organized	12/09/1993		Commenced Business	12/01/1994		
Statutory Home Office	910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office			910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>	
Mail Address	910 Douglas Pike <small>(Street and Number or P.O. Box)</small>		910 Douglas Pike <small>(Street and Number)</small>		(401)459-6000 <small>(Area Code) (Telephone Number)</small>	
Primary Location of Books and Records			910 Douglas Pike <small>(Street and Number)</small>		Smithfield, RI, US 02917 <small>(City or Town, State, Country and Zip Code)</small>	
Internet Website Address	http://www.nhpri.org/				(401)459-6043 <small>(Area Code) (Telephone Number) (Extension)</small>	
Statutory Statement Contact	Joanne Roux <small>(Name)</small>				(401)459-6118 <small>(Area Code) (Telephone Number) (Extension)</small>	
	jroux@nhpri.org <small>(E-Mail Address)</small>				(401)459-6043 <small>(Fax Number)</small>	

OFFICERS

Name	Title
Peter Marino	Chief Executive Officer
Frank Meaney	Chief Financial Officer
Peter Lymm	Chief Operating Officer
Marylou Buyse	Chief Medical Officer #

OTHERS

Peter Bancroft, Chairman	Jane Hayward, Vice Chairman
Brenda Dowlatshahi, Secretary	Merrill Thomas, Treasurer

DIRECTORS OR TRUSTEES

Merrill Thomas	Brenda Dowlatshahi
Raymond Joseph Lavoie Jr.	Christopher Little Esq.
Pablo Rodriguez MD	Jane Hayward
Peter Bancroft CPA	Doris De Los Santos
Jeanne LaChance	William Hochstrasser-Walsh

State of Rhode Island
County of Providence 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) Peter Marino (Printed Name) 1. Chief Executive Officer (Title)	_____ (Signature) Frank Meaney (Printed Name) 2. Chief Financial Officer (Title)	_____ (Signature) Peter Lymm (Printed Name) 3. Chief Operating Officer (Title)
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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)

Dennis Roy
Richard Besdine MD
Gary Furtado
Alison Croke #

Patricia Martinez
Peter Marino
Keith Oliveira

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	52,650,040	21.262	52,650,040		52,650,040	21.262
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	7,484,646	3.023	7,484,646		7,484,646	3.023
1.22 Issued by U.S. government sponsored agencies	349,399	0.141	349,399		349,399	0.141
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						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	39,548	0.016	39,548		39,548	0.016
1.43 Revenue and assessment obligations	3,167,095	1.279	3,167,095		3,167,095	1.279
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC	1,474,050	0.595	1,474,050		1,474,050	0.595
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,005,932	0.406	1,005,932		1,005,932	0.406
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	5,272,174	2.129	5,272,174		5,272,174	2.129
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	31,476,589	12.711	31,476,589		31,476,589	12.711
2.2 Unaffiliated Non-U.S. securities (including Canada)	1,165,201	0.471	1,165,201		1,165,201	0.471
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	6,433	0.003	6,433		6,433	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	143,537,482	57.965	143,538,482		143,538,482	57.965
11. Other invested assets						
12. TOTAL Invested assets	247,628,590	100.000	247,629,590		247,629,590	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year		
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	NONE	
7. Deduct amounts received on disposals, Part 3, Column 18		
8. Deduct amortization of premium and depreciation		
9. TOTAL foreign exchange change in book/adjusted carrying value:		
9.1 TOTALS, Part 1, Column 17		
9.2 TOTALS, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 15		
10.2 TOTALS, Part 3, Column 11		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		102,349,117
2. Cost of bonds and stocks acquired, Part 3, Column 7		33,938,573
3. Accrual of Discount		99,666
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	588,463	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4, Column 11	(107,580)	480,882
5. TOTAL gain (loss) on disposals, Part 4, Column 19		(544,871)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		31,903,685
7. Deduct amortization of premium		341,134
8. TOTAL foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		6,128
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		104,084,675
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		104,084,675

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	60,134,686	59,232,216	58,985,293	60,136,419
	2. Canada				
	3. Other Countries				
	4. TOTALS	60,134,686	59,232,216	58,985,293	60,136,419
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	39,548	39,404	36,061	40,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. TOTALS	5,996,477	5,893,034	5,966,301	5,861,916
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	36,748,763	36,250,819	37,212,082	36,442,515
	9. Canada				
	10. Other Countries	1,165,201	1,153,887	1,195,299	1,165,000
	11. TOTALS	37,913,964	37,404,706	38,407,381	37,607,515
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	104,084,675	102,569,361	103,395,036	103,645,850
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States				
	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	104,084,675	102,569,361	103,395,036	

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

	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)
NAIC Designation												
1. U.S. Governments												
1.1 NAIC 1	54,204,251	30,165,662	26,452,033	2,082,861		X X X	112,904,807	71.98	113,513,218	73.62	112,904,807	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	54,204,251	30,165,662	26,452,033	2,082,861		X X X	112,904,807	71.98	113,513,218	73.62	112,904,807	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS						X X X						
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	39,548					X X X	39,548	0.03	38,654	0.03	39,548	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS	39,548					X X X	39,548	0.03	38,654	0.03	39,548	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	1,911,158	2,989,974	905,987	140,411	48,946	X X X	5,996,477	3.82	5,692,515	3.69	5,996,477	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	1,911,158	2,989,974	905,987	140,411	48,946	X X X	5,996,477	3.82	5,692,515	3.69	5,996,477	

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,812,577	26,463,506	3,200,537	203,066		X X X	36,679,686	23.38	34,942,368	22.66	36,679,686	
6.2 NAIC 2	139,072	1,095,206				X X X	1,234,278	0.79			1,234,278	
6.3 NAIC 3						X X X						
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 TOTALS	6,951,649	27,558,712	3,200,537	203,066		X X X	37,913,964	24.17	34,942,368	22.66	37,913,964	
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Bank Loans												
10.1 NAIC 1						X X X			X X X	X X X		
10.2 NAIC 2						X X X			X X X	X X X		
10.3 NAIC 3						X X X			X X X	X X X		
10.4 NAIC 4						X X X			X X X	X X X		
10.5 NAIC 5						X X X			X X X	X X X		
10.6 NAIC 6						X X X			X X X	X X X		
10.7 TOTALS						X X X			X X X	X X X		

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

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

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) 62,967,535	59,619,143	30,558,556	2,426,338	48,946		155,620,518	99.21	X X X	X X X	155,620,518	
11.2 NAIC 2	(d) 139,072	1,095,206					1,234,278	0.79	X X X	X X X	1,234,278	
11.3 NAIC 3	(d)								X X X	X X X		
11.4 NAIC 4	(d)								X X X	X X X		
11.5 NAIC 5	(d)						(c)		X X X	X X X		
11.6 NAIC 6	(d)						(c)		X X X	X X X		
11.7 TOTALS	63,106,607	60,714,349	30,558,556	2,426,338	48,946		(b) 156,854,796	100.00	X X X	X X X	156,854,796	
11.8 Line 11.7 as a % of Column 7	40.23	38.71	19.48	1.55	0.03		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.1 NAIC 1	59,780,325	63,096,300	30,525,516	772,153	12,461		X X X	X X X	154,186,755	100.00	154,186,755	
12.2 NAIC 2							X X X	X X X				
12.3 NAIC 3							X X X	X X X				
12.4 NAIC 4							X X X	X X X				
12.5 NAIC 5							X X X	X X X	(c)			
12.6 NAIC 6							X X X	X X X	(c)			
12.7 TOTALS	59,780,325	63,096,300	30,525,516	772,153	12,461		X X X	X X X	(b) 154,186,755	100.00	154,186,755	
12.8 Line 12.7 as a % of Col. 9	38.77	40.92	19.80	0.50	0.01		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	62,967,535	59,619,143	30,558,556	2,426,338	48,946		155,620,518	99.21	154,186,755	100.00	155,620,518	X X X
13.2 NAIC 2	139,072	1,095,206					1,234,278	0.79			1,234,278	X X X
13.3 NAIC 3												X X X
13.4 NAIC 4												X X X
13.5 NAIC 5												X X X
13.6 NAIC 6												X X X
13.7 TOTALS	63,106,607	60,714,349	30,558,556	2,426,338	48,946		156,854,796	100.00	154,186,755	100.00	156,854,796	X X X
13.8 Line 13.7 as a % of Col. 7	40.23	38.71	19.48	1.55	0.03		100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	40.23	38.71	19.48	1.55	0.03		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1											X X X	
14.2 NAIC 2											X X X	
14.3 NAIC 3											X X X	
14.4 NAIC 4											X X X	
14.5 NAIC 5											X X X	
14.6 NAIC 6											X X X	
14.7 TOTALS											X X X	
14.8 Line 14.7 as a % of Col. 7								X X X	X X X	X X X	X X X	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11								X X X	X X X	X X X	X X X	

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(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....592,857 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 \$.....52,770,121; 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	53,456,101	27,708,843	24,255,217			X X X	105,420,161	67.21	105,603,954	68.49	105,420,161	
1.2	Residential Mortgage-Backed Securities						X X X						
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities	748,150	2,456,820	2,196,816	2,082,861		X X X	7,484,646	4.77	7,909,264	5.13	7,484,646	
1.5	TOTALS	54,204,251	30,165,662	26,452,033	2,082,861		X X X	112,904,807	71.98	113,513,218	73.62	112,904,807	
2.	All Other Governments												
2.1	Issuer Obligations						X X X						
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations						X X X						
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations	39,548					X X X	39,548	0.03	38,654	0.03	39,548	
4.2	Residential Mortgage-Backed Securities						X X X						
4.3	Commercial Mortgage-Backed Securities						X X X						
4.4	Other Loan-Backed and Structured Securities						X X X						
4.5	TOTALS	39,548					X X X	39,548	0.03	38,654	0.03	39,548	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations	1,334,519	1,510,825	671,151			X X X	3,516,495	2.24	4,104,959	2.66	3,516,495	
5.2	Residential Mortgage-Backed Securities	576,639	1,479,150	234,836	140,411	48,946	X X X	2,479,982	1.58	1,539,610	1.00	2,479,982	
5.3	Commercial Mortgage-Backed Securities						X X X			47,946	0.03		
5.4	Other Loan-Backed and Structured Securities						X X X						
5.5	TOTALS	1,911,158	2,989,974	905,987	140,411	48,946	X X X	5,996,477	3.82	5,692,515	3.69	5,996,477	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	2,874,959	17,723,618	2,233,219			X X X	22,831,797	14.56	23,936,565	15.52	22,831,797	
6.2	Residential Mortgage-Backed Securities						X X X						
6.3	Commercial Mortgage-Backed Securities	318,331	4,019,952	730,826	203,066		X X X	5,272,174	3.36	4,074,471	2.64	5,272,174	
6.4	Other Loan-Backed and Structured Securities	3,758,360	5,815,141	236,492			X X X	9,809,993	6.25	6,931,332	4.50	9,809,993	
6.5	TOTALS	6,951,649	27,558,712	3,200,537	203,066		X X X	37,913,964	24.17	34,942,368	22.66	37,913,964	
7.	Hybrid Securities												
7.1	Issuer Obligations						X X X						
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities						X X X						
7.5	TOTALS						X X X						
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X							
10. Bank Loans												
10.1 Bank Loans - Issued						X X X			X X X	X X X		
10.2 Bank Loans - Acquired						X X X			X X X	X X X		
10.3 TOTALS						X X X			X X X	X X X		
11. Total Bonds Current Year												
11.1 Issuer Obligations	57,705,127	46,943,286	27,159,587			X X X	131,808,001	84.03	X X X	X X X	131,808,001	
11.2 Residential Mortgage-Backed Securities	576,639	1,479,150	234,836	140,411	48,946	X X X	2,479,982	1.58	X X X	X X X	2,479,982	
11.3 Commercial Mortgage-Backed Securities	318,331	4,019,952	730,826	203,066		X X X	5,272,174	3.36	X X X	X X X	5,272,174	
11.4 Other Loan-Backed and Structured Securities	4,506,510	8,271,961	2,433,308	2,082,861		X X X	17,294,639	11.03	X X X	X X X	17,294,639	
11.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
11.6 Bank Loans						X X X			X X X	X X X		
11.7 TOTALS	63,106,607	60,714,349	30,558,556	2,426,338	48,946		156,854,796	100.00	X X X	X X X	156,854,796	
11.8 Line 11.7 as a % of Col. 7	40.23	38.71	19.48	1.55	0.03		100.00	X X X	X X X	X X X	100.00	
12. Total Bonds Prior Year												
12.1 Issuer Obligations	53,971,530	52,115,143	27,597,459			X X X	X X X	X X X	133,684,133	86.70	133,684,133	
12.2 Residential Mortgage-Backed Securities	403,944	870,988	176,790	75,426	12,461	X X X	X X X	X X X	1,539,610	1.00	1,539,610	
12.3 Commercial Mortgage-Backed Securities	651,419	2,400,718	1,070,279			X X X	X X X	X X X	4,122,417	2.67	4,122,417	
12.4 Other Loan-Backed and Structured Securities	4,753,432	7,709,450	1,680,988	696,726		X X X	X X X	X X X	14,840,596	9.63	14,840,596	
12.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.6 Bank Loans	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
12.7 TOTALS	59,780,325	63,096,300	30,525,516	772,153	12,461		X X X	X X X	154,186,755	100.00	154,186,755	
12.8 Line 12.7 as a % of Col. 9	38.77	40.92	19.80	0.50	0.01		X X X	X X X	100.00	X X X	100.00	
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	57,705,127	46,943,286	27,159,587			X X X	131,808,001	84.03	133,684,133	86.70	131,808,001	X X X
13.2 Residential Mortgage-Backed Securities	576,639	1,479,150	234,836	140,411	48,946	X X X	2,479,982	1.58	1,539,610	1.00	2,479,982	X X X
13.3 Commercial Mortgage-Backed Securities	318,331	4,019,952	730,826	203,066		X X X	5,272,174	3.36	4,122,417	2.67	5,272,174	X X X
13.4 Other Loan-Backed and Structured Securities	4,506,510	8,271,961	2,433,308	2,082,861		X X X	17,294,639	11.03	14,840,596	9.63	17,294,639	X X X
13.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X							X X X
13.6 Bank Loans						X X X			X X X	X X X		X X X
13.7 TOTALS	63,106,607	60,714,349	30,558,556	2,426,338	48,946		156,854,796	100.00	154,186,755	100.00	156,854,796	X X X
13.8 Line 13.7 as a % of Col. 7	40.23	38.71	19.48	1.55	0.03		100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	40.23	38.71	19.48	1.55	0.03		100.00	X X X	X X X	X X X	100.00	X X X
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						X X X					X X X	
14.2 Residential Mortgage-Backed Securities						X X X					X X X	
14.3 Commercial Mortgage-Backed Securities						X X X					X X X	
14.4 Other Loan-Backed and Structured Securities						X X X					X X X	
14.5 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
14.6 Bank Loans						X X X			X X X	X X X	X X X	
14.7 TOTALS											X X X	
14.8 Line 14.7 as a % of Col. 7									X X X	X X X	X X X	
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11									X X X	X X X	X X X	

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	51,837,639	51,837,639			
2. Cost of short-term investments acquired	72,232,650	72,232,650			
3. Accrual of discount	320,867	320,867			
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals					
6. Deduct consideration received on disposals	71,548,000	71,548,000			
7. Deduct amortization of premium	73,034	73,034			
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)	52,770,121	52,770,121			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	52,770,121	52,770,121			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

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

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	95,613,431		95,613,431	
2. Cost of cash equivalents acquired	105,287,652	5,997,372	99,290,279	
3. Accrual of discount	5,366	5,366		
4. Unrealized valuation increase (decrease)				
5. TOTAL gain (loss) on disposals	(587)	(676)	90	
6. Deduct consideration received on disposals	153,957,491	6,002,062	147,955,429	
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)	46,948,371	0	46,948,371	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Lines 10 minus 11)	46,948,371	0	46,948,371	

(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

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

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 CUSIP Identification	2 Description	Codes			6 NAIC Designation and Admin- istrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					9,825,577	X X X	9,719,853	9,787,579	9,809,993	(450)				X X X	X X X	X X X	37,913	202,751	X X X	X X X	
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)					38,407,381	X X X	37,404,706	37,607,515	37,913,964	(134,116)				X X X	X X X	X X X	224,676	981,747	X X X	X X X	
7799999 Subtotals - Issuer Obligations					78,298,769	X X X	77,812,501	78,767,360	79,037,879	588,463	(153,632)			X X X	X X X	X X X	428,109	1,202,526	X X X	X X X	
7899999 Subtotals - Residential Mortgage-Backed Securities					2,453,568	X X X	2,417,878	2,432,916	2,479,982	21,552				X X X	X X X	X X X	7,043	44,481	X X X	X X X	
7999999 Subtotals - Commercial Mortgage-Backed Securities					5,334,776	X X X	5,186,470	5,171,122	5,272,174	(28,089)				X X X	X X X	X X X	14,219	134,677	X X X	X X X	
8099999 Subtotals - Other Loan-Backed and Structured Securities					17,307,922	X X X	17,152,511	17,274,451	17,294,639	(6,557)				X X X	X X X	X X X	93,404	415,995	X X X	X X X	
8399999 Grand Total - Bonds					103,395,036	X X X	102,569,361	103,645,850	104,084,675	588,463	(166,725)			X X X	X X X	X X X	542,776	1,797,679	X X X	X X X	

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								
83162CZR7	SBAP 1820H CTF - ABS		08/09/2018	VARIOUS	X X X	225,000	225,000	
83162CZU0	SBAP 1820I - ABS		11/01/2018	VARIOUS	X X X	60,000	60,000	
83162CZW6	SBAP 1820J CTF - ABS		11/01/2018	VARIOUS	X X X	310,000	310,000	
9128282L3	UNITED STATES TREASURY		09/28/2018	VARIOUS	X X X	562,559	582,013	588
9128283F5	UNITED STATES TREASURY		05/30/2018	VARIOUS	X X X	1,106,181	1,166,000	6,221
9128283R9	UNITED STATES TREASURY		05/31/2018	VARIOUS	X X X	1,167,736	1,188,046	987
9128283U2	UNITED STATES TREASURY		05/30/2018	VARIOUS	X X X	4,638,416	4,698,000	23,596
9128283W8	UNITED STATES TREASURY		08/30/2018	VARIOUS	X X X	1,713,101	1,734,000	13,218
9128284H0	UNITED STATES TREASURY		04/30/2018	DEUTSCHE BANK ALEX BROWN	X X X	489,895	491,181	134
9128284S6	UNITED STATES TREASURY		09/27/2018	VARIOUS	X X X	6,110,149	6,140,000	47,398
9128285D8	UNITED STATES TREASURY		12/28/2018	VARIOUS	X X X	5,261,188	5,259,000	21,823
912828C57	UNITED STATES TREASURY		12/27/2018	Not Provided	X X X	198,664	200,000	1,100
912828F96	UNITED STATES TREASURY		01/22/2018	Not Provided	X X X	98,809	100,000	464
912828RR3	UNITED STATES TREASURY		03/05/2018	Not Provided	X X X	98,199	100,000	613
912828XB1	UNITED STATES TREASURY		04/27/2018	NOMURA SECURITIES/FIXED INCOME	X X X	369,185	389,000	3,813
912828Y38	UNITED STATES TREASURY		11/30/2018	VARIOUS	X X X	522,347	528,572	469
0599999 Subtotal - Bonds - U.S. Governments						22,931,429	23,170,812	120,425
Bonds - U.S. Special Revenue, Special Assessment								
3138ETWN2	FN AL8752 - RMBS		09/01/2018	CITIGROUP GLOBAL MARKETS INC.	X X X	195,036	196,209	332
3140J5YE3	FN BM1608 - RMBS		02/01/2018	BNP PARIBAS SECURITIES BOND	X X X	232,457	231,805	341
3140J7PV1	FN BM3135 - RMBS		03/15/2018	MORGAN STANLEY DEAN WITTER	X X X	49,563	48,524	51
35563PHF9	FH 184SC MA - CMO		11/08/2018	WELLS FARGO SECURITIES	X X X	835,797	853,000	1,161
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		07/27/2018	MarketAxess	X X X	21,993	20,000	285
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						1,334,846	1,349,538	2,170
Bonds - Industrial and Miscellaneous (Unaffiliated)								
007589AA2	ADVOCATE HEALTH AND HOSPITALS CORP		08/07/2018	JP MORGAN SECURITIES INC.	X X X	311,000	311,000	
02005AGU6	AMOT 182 A - ABS		05/22/2018	CITIGROUP GLOBAL MARKETS INC.	X X X	719,993	720,000	
05522RCY2	BACCT 181 A - ABS		02/16/2018	MLPFS INC FIXED INCOME	X X X	429,941	430,000	
05586CAC8	BMWLT 181 A3 - ABS		10/10/2018	SG COWEN SECURITIES CORP	X X X	489,932	490,000	
06650AAC1	BANK 17BNK8 ASB - CMBS		12/04/2018	WELLS FARGO SECURITIES	X X X	345,180	352,000	162
12624PAE5	COMM 12CRE3 A3 - CMBS		11/01/2018	MLPFS INC FIXED INCOME	X X X	58,662	59,793	14
17305EGK5	CCCIT 18A1 A1 - ABS		08/28/2018	CITIGROUP GLOBAL MARKETS INC.	X X X	906,652	914,000	1,743
210795PZ7	UNITED AIRLINES INC		04/24/2018	BAIRD (ROBERT W.) & CO. INC.	X X X	13,706	13,570	23
24736XAA6	DELTA AIR LINES INC - ABS		07/02/2018	BARCLAYS CAPITAL INC FIXED INC	X X X	33,618	33,916	529
302966AL0	FRESB 2018-SB56 MORTGAGE TRUST - CMBS		12/07/2018	CHASE SECURITIES	X X X	320,858	320,000	526
30306NAE7	FRESB 18SB46 A5H - CMBS		02/14/2018	WELLS FARGO SECURITIES	X X X	276,410	278,000	580
36255PAD2	GMCAR 181 A3 - ABS		01/09/2018	BARCLAYS CAPITAL INC FIXED INC	X X X	788,821	789,000	
437076BC5	HOME DEPOT INC		12/20/2018	MLPFS INC FIXED INCOME	X X X	101,922	100,000	1,344
43815HAC1	HAROT 183 A3 - ABS		08/21/2018	MLPFS INC FIXED INCOME	X X X	249,966	250,000	
46625HRS1	JPMORGAN CHASE & CO		12/13/2018	HSBC SECURITIES INC.	X X X	140,801	150,000	27
69371RN93	PACCAR FINANCIAL CORP		02/22/2018	CHASE SECURITIES	X X X	357,825	358,000	
784710AB1	SSM HEALTH CARE CORP		11/16/2018	VARIOUS	X X X	408,281	408,000	1,801
842400GH0	SOUTHERN CALIFORNIA EDISON CO		02/28/2018	MITSUBISHI UFJ SECURITIES	X X X	313,868	314,000	
89238BAD4	TAOT 18A A3 - ABS		01/23/2018	MITSUBISHI UFJ SECURITIES	X X X	350,996	351,000	
90349DAD4	UBSBB 12C3 A4 - CMBS		09/21/2018	WELLS FARGO SECURITIES	X X X	27,683	28,000	58
90349GBE4	UBSBB 13C6 A3 - CMBS		01/30/2018	MORGAN STANLEY DEAN WITTER	X X X	568,422	569,000	
90349GBF1	UBSBB 13C6 A4 - CMBS		12/19/2018	UBS FINANCIAL SERVICES INC.	X X X	69,672	70,000	126
90353KAW9	UBSCM 18C13 ASB - CMBS		10/01/2018	UBS FINANCIAL SERVICES INC.	X X X	341,959	332,000	391
931142EK5	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS INC.	X X X	391,894	392,000	
98458PAC9	YALE UNIVERSITY		02/08/2018	BARCLAYS CAPITAL INC FIXED INC	X X X	578,496	579,000	3,925

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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
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					8,596,558	8,612,279	11,250
8399997	Subtotal - Bonds - Part 3					32,862,833	33,132,630	133,845
8399998	Summary item from Part 5 for Bonds					1,075,740	1,085,000	1,047
8399999	Subtotal - Bonds					33,938,573	34,217,630	134,891
9999999	Totals					33,938,573	X X X	134,891

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																						
9128283U2 ...	UNITED STATES TREASURY ...		02/27/2018	VARIOUS	11/30/2018	VARIOUS	930,000	922,589	909,893	923,711												
9128284S6 ...	UNITED STATES TREASURY ...		06/28/2018	CREDIT LYONNAISE SECS	09/06/2018	MLPFS INC FIXED INCOME	56,000	56,127	56,000	56,123												
912828VF4 ...	UNITED STATES TREASURY ...		03/27/2018	CITIGROUP GLOBAL MARKETS INC.	05/30/2018	MORGAN STANLEY DEAN WITTER	99,000	97,024	96,977	97,181												
0599999 Subtotal - Bonds - U.S. Governments							1,085,000	1,075,740	1,062,870	1,077,014												
8399998 Subtotal - Bonds							1,085,000	1,075,740	1,062,870	1,077,014												
9999999 Totals							1,075,740	1,062,870	1,077,014													

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
N O N E											
1999999 Total - Preferred and Common Stocks										X X X	X X X

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
N O N E					
0399999 Total - Preferred and Common Stocks				X X X	X X X

SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid For Accrued Interest
	2 Code	3 For- eign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
Bonds - U.S. Governments - Issuer Obligations																			
UNITED STATES TREASURY			07/31/2018	NOMURA SECURITIES/FIXED INCOME	04/30/2019	6,200,826		28,145			6,223,000	6,172,681	13,323		1.250	2.347	AO	38,894	19,658
UNITED STATES TREASURY			09/17/2018	MLPFS INC FIXED INCOME	06/30/2019	7,702,612		32,113			7,759,000	7,670,499	214		1.000	2.480	JD	38,795	16,867
UNITED STATES TREASURY			05/15/2018	VARIOUS	01/31/2019	5,761,699		25,973			5,765,000	5,735,726	36,188		1.500	2.210	JJ	43,238	23,895
UNITED STATES TREASURY			07/02/2018	NOMURA SECURITIES/FIXED INCOME	03/31/2019	6,160,243		19,888			6,170,000	6,140,355	25,617		1.625	2.279	MS	50,131	25,750
UNITED STATES TREASURY			08/31/2018	DEUTSCHE BANK ALEX BROWN	05/31/2019	6,187,889		17,429			6,210,000	6,170,460	8,189		1.500	2.374	MN	46,575	24,433
UNITED STATES TREASURY			10/31/2018	BMO CAPITAL MARKET CORP	07/31/2019	6,127,194		9,724			6,162,000	6,117,470	41,903		1.625	2.610	JJ		25,577
UNITED STATES TREASURY			12/21/2018	MORGAN STANLEY DEAN WITTER	09/15/2019	6,109,516		2,333			6,184,000	6,107,183	16,143		0.875	2.618	MS		14,948
UNITED STATES TREASURY			05/15/2018	DEUTSCHE BANK ALEX BROWN	02/28/2019	2,495,518		17,588			2,500,000	2,477,930	9,556		1.125	2.257	FA	14,063	5,885
UNITED STATES TREASURY			11/30/2018	NOMURA SECURITIES/FIXED INCOME	08/31/2019	6,024,624		6,571			6,081,000	6,018,052	25,827		1.250	2.675	FA		19,948
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						52,770,121		159,766			53,054,000	52,610,356	176,961		X X X	X X X	X X X	231,695	176,962
0599999 Subtotal - Bonds - U.S. Governments						52,770,121		159,766			53,054,000	52,610,356	176,961		X X X	X X X	X X X	231,695	176,962
6599999 Subtotal - Bonds - Bank Loans															X X X	X X X	X X X		
7799999 Subtotal - Bonds - Issuer Obligations						52,770,121		159,766			53,054,000	52,610,356	176,961		X X X	X X X	X X X	231,695	176,962
8399999 Total Bonds						52,770,121		159,766			53,054,000	52,610,356	176,961		X X X	X X X	X X X	231,695	176,962
8699999 Total - Parent, Subsidiaries and Affiliates											X X X				X X X	X X X	X X X		
9199999 Total Short-Term Investments						52,770,121		159,766			X X X	52,610,356	176,961		X X X	X X X	X X X	231,695	176,962

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						
Bank of America - Operating	Providence, RI				44,963,941	X X X
Bank of America - A/P	Providence, RI				(1,162,735)	X X X
Bank of America - Claims	Providence, RI				(685)	X X X
Fidelity	Covington, KY				1,379	X X X
0199998 Deposits in0 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			43,801,900	X X X
0299998 Deposits in0 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			43,801,900	X X X
0499999 Cash in Company's Office						
		X X X	X X X	X X X	17,090	X X X
0599999 Total Cash						
		X X X			43,818,990	X X X

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

1. January	64,081,101	4. April	57,342,757	7. July	55,217,249	10. October	26,629,446
2. February	68,741,688	5. May	45,160,627	8. August	92,743,495	11. November	64,401,174
3. March	117,062,998	6. June	11,244,656	9. September	35,142,682	12. December	43,818,990

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
38142B500	GOLDMAN:FS TRS I INST		12/31/2018	2.240	X X X	46,553,664	109,570	652,832
38142B500	GOLDMAN:FS TRS I INST	SD	12/27/2018	2.240	X X X	166,388	1,437
262006208	DREYFUS GVT CSH MGT INST		12/31/2018	2.380	X X X	228,319	367
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					46,948,372	111,374	652,832
8899999	Total Cash Equivalents					46,948,372	111,374	652,832

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1 States, Etc.	2 Type of Deposit	3 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				4 Book/Adjusted Carrying Value	5 Fair Value	6 Book/Adjusted Carrying Value	7 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)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)	O	HMO Required Deposit	85,991,393	84,732,381		
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	85,991,393	84,732,381		
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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