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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

National Interstate Insurance Company of Hawaii, Inc

NAIC Group Code..... 84, 84 (Current Period) (Prior Period)
NAIC Company Code..... 11051
Employer's ID Number..... 99-0345306

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

Incorporated/Organized..... September 20, 1999
Commenced Business..... July 28, 2000

Statutory Home Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Leah Marie Blazek *(Name)*	330-659-8900 -5498 *(Area Code) (Telephone Number) (Extension)*
	Leah.Blazek@natl.com *(E-Mail Address)*	330-659-8904 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasurer

OTHER

Stephen Edward Winborn	Senior VIce President	George Olaf Skuggen	Senior Vice President
Scott Edward Noerr	VP, Chief Information Officer	Matthew Jon Grimm	Vice President
Howard Kim Baird #	Assistant Treasurer	Robert Jude Zbacnik #	Assistant Treasurer

DIRECTORS OR TRUSTEES

Anthony Joseph Mercurio	Arthur Jeffrey Gonzales	Julie Ann McGraw	Gary Norman Monda
Stephen Edward Winborn			

State of........ OH
County of..... Summit

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

(Signature)	(Signature)	(Signature)
Anthony Joseph Mercurio	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior VP, General Counsel, & Secretary	Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 22nd day of February 2019

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	600,503	1.5	600,503		600,503	1.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	5,160,513	12.8	5,160,513		5,160,513	12.8
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	3,281,747	8.2	3,281,747		3,281,747	8.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	39,894	0.1	39,894		39,894	0.1
1.43 Revenue and assessment obligations	5,356,971	13.3	5,356,971		5,356,971	13.3
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	68,250	0.2	68,250		68,250	0.2
1.512 Issued or guaranteed by FNMA and FHLMC	1,334,668	3.3	1,334,668		1,334,668	3.3
1.513 All other	418,886	1.0	418,886		418,886	1.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,226,307	5.5	2,226,307		2,226,307	5.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	2,514,618	6.3	2,514,618		2,514,618	6.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	14,709,570	36.6	14,709,570		14,709,570	36.6
2.2 Unaffiliated non-U.S. securities (including Canada)	1,446,506	3.6	1,446,506		1,446,506	3.6
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,012,485	7.5	3,012,485		3,012,485	7.5
11. Other invested assets		0.0			0	0.0
12. Total invested assets	40,170,917	100.0	40,170,917	0	40,170,917	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,418,440
2.	Cost of bonds and stocks acquired, Part 3, Column 7		11,898,790
3.	Accrual of discount		149,194
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		0
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,603)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		6,037,357
7.	Deduct amortization of premium		260,423
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	8,661	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		8,661
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		53
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		37,158,432
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		37,158,432

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	763,857	755,106	768,518	759,497
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	763,857	755,106	768,518	759,497
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,281,747	3,237,474	3,597,500	3,095,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	39,894	39,874	39,737	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	13,983,355	13,817,339	14,220,290	13,699,207
Industrial and Miscellaneous,	8. United States	17,643,074	17,666,650	17,622,108	17,852,839
SVO Identified Funds, Bank Loans	9. Canada				
and Hybrid Securities (Unaffiliated)	10. Other Countries	1,446,506	1,445,187	1,456,946	1,440,000
	11. Totals	19,089,580	19,111,837	19,079,054	19,292,839
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	37,158,433	36,961,631	37,705,099	36,886,544
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	37,158,433	36,961,631	37,705,099	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	645,923	100,067	17,867			XXX	763,857	2.1	810,906	2.6	763,857	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	645,923	100,067	17,867	0	0	XXX	763,857	2.1	810,906	2.6	763,857	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	158,928	3,122,819				XXX	3,281,747	8.8	3,521,667	11.2	3,281,747	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	158,928	3,122,819	0	0	0	XXX	3,281,747	8.8	3,521,667	11.2	3,281,747	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		39,894				XXX	39,894	0.1	39,857	0.1	39,894	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	39,894	0	0	0	XXX	39,894	0.1	39,857	0.1	39,894	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	2,498,046	8,589,877	2,108,230	292,181	495,021	XXX	13,983,355	37.6	14,885,352	47.4	13,983,355	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	2,498,046	8,589,877	2,108,230	292,181	495,021	XXX	13,983,355	37.6	14,885,352	47.4	13,983,355	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	2,161,336	9,549,848	5,768,592	282,589	123,205	XXX	17,885,570	48.1	10,945,819	34.8	8,443,281	9,442,289
6.2 NAIC 2	5,000	1,062,958	136,052			XXX	1,204,010	3.2	1,214,838	3.9	347,760	856,250
6.3 NAIC 3						XXX	0	0.0		0.0		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	2,166,336	10,612,806	5,904,644	282,589	123,205	XXX	19,089,580	51.4	12,160,657	38.7	8,791,041	10,298,539
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d)..........5,464,233	21,402,505	7,894,689	574,771	618,226	0	35,954,423	......................96.8	..........XXX..........	..........XXX..........	26,512,134	9,442,289
11.2 NAIC 2	(d)................5,000	1,062,958	136,052	0	0	0	1,204,010	........................3.2	..........XXX..........	..........XXX..........	347,760	856,250
11.3 NAIC 3	(d)......................0	0	0	0	0	0	0	........................0.0	..........XXX..........	..........XXX..........	0	0
11.4 NAIC 4	(d)......................0	0	0	0	0	0	0	........................0.0	..........XXX..........	..........XXX..........	0	0
11.5 NAIC 5	(d)......................0	0	0	0	0	0	(c)......................0	........................0.0	..........XXX..........	..........XXX..........	0	0
11.6 NAIC 6	(d)......................0	0	0	0	0	0	(c)......................0	........................0.0	..........XXX..........	..........XXX..........	0	0
11.7 Totals	5,469,233	22,465,462	8,030,741	574,771	618,226	0	(b)........37,158,433	....................100.0	..........XXX..........	..........XXX..........	26,859,894	10,298,539
11.8 Line 11.7 as a % of Col. 7	......................14.7	......................60.5	......................21.6	........................1.5	........................1.7	........................0.0	....................100.0	..........XXX..........	..........XXX..........	..........XXX..........	......................72.3	......................27.7
12. **Total Bonds Prior Year**												
12.1 NAIC 1	3,692,817	21,231,992	4,020,827	585,190	672,774		..........XXX..........	..........XXX..........	30,203,601	......................96.1	24,821,293	5,382,309
12.2 NAIC 2	5,000	1,073,778		136,061			..........XXX..........	..........XXX..........	1,214,838	........................3.9	217,528	997,311
12.3 NAIC 3							..........XXX..........	..........XXX..........	0	........................0.0		
12.4 NAIC 4							..........XXX..........	..........XXX..........	0	........................0.0		
12.5 NAIC 5							..........XXX..........	..........XXX..........	(c)......................0	........................0.0		
12.6 NAIC 6							..........XXX..........	..........XXX..........	(c)......................0	........................0.0		
12.7 Totals	3,697,817	22,305,770	4,020,827	721,251	672,774	0	..........XXX..........	..........XXX..........	(b)........31,418,440	....................100.0	25,038,820	6,379,620
12.8 Line 12.7 as a % of Col. 9	......................11.8	......................71.0	......................12.8	........................2.3	........................2.1	........................0.0	..........XXX..........	..........XXX..........	....................100.0	..........XXX..........	......................79.7	......................20.3
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	4,039,180	15,136,934	6,202,660	519,021	614,339		26,512,134	......................71.3	24,821,293	......................79.0	26,512,134	..........XXX..........
13.2 NAIC 2		211,708	136,052				347,760	........................0.9	217,528	........................0.7	347,760	..........XXX..........
13.3 NAIC 3							0	........................0.0	0	........................0.0	0	..........XXX..........
13.4 NAIC 4							0	........................0.0	0	........................0.0	0	..........XXX..........
13.5 NAIC 5							0	........................0.0	0	........................0.0	0	..........XXX..........
13.6 NAIC 6							0	........................0.0	0	........................0.0	0	..........XXX..........
13.7 Totals	4,039,180	15,348,642	6,338,712	519,021	614,339	0	26,859,894	......................72.3	25,038,820	......................79.7	26,859,894	..........XXX..........
13.8 Line 13.7 as a % of Col. 7	......................15.0	......................57.1	......................23.6	........................1.9	........................2.3	........................0.0	....................100.0	..........XXX..........	..........XXX..........	..........XXX..........	....................100.0	..........XXX..........
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	......................10.9	......................41.3	......................17.1	........................1.4	........................1.7	........................0.0	......................72.3	..........XXX..........	..........XXX..........	..........XXX..........	......................72.3	..........XXX..........
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,425,052	6,265,571	1,692,030	55,750	3,887		9,442,289	......................25.4	5,382,309	......................17.1	..........XXX..........	9,442,289
14.2 NAIC 2	5,000	851,250					856,250	........................2.3	997,311	........................3.2	..........XXX..........	856,250
14.3 NAIC 3							0	........................0.0	0	........................0.0	..........XXX..........	0
14.4 NAIC 4							0	........................0.0	0	........................0.0	..........XXX..........	0
14.5 NAIC 5							0	........................0.0	0	........................0.0	..........XXX..........	0
14.6 NAIC 6							0	........................0.0	0	........................0.0	..........XXX..........	0
14.7 Totals	1,430,052	7,116,821	1,692,030	55,750	3,887	0	10,298,539	......................27.7	6,379,620	......................20.3	..........XXX..........	10,298,539
14.8 Line 14.7 as a % of Col. 7	......................13.9	......................69.1	......................16.4	........................0.5	........................0.0	........................0.0	....................100.0	..........XXX..........	..........XXX..........	..........XXX..........	..........XXX..........	....................100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	........................3.8	......................19.2	........................4.6	........................0.2	........................0.0	........................0.0	......................27.7	..........XXX..........	..........XXX..........	..........XXX..........	..........XXX..........	......................27.7

(a) Includes $.....10,298,539 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	600,503					XXX	600,503	1.6	601,170	1.9	600,503	
1.2 Residential Mortgage-Backed Securities	45,420	100,067	17,867			XXX	163,353	0.4	209,736	0.7	163,353	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	645,923	100,067	17,867	0	0	XXX	763,857	2.1	810,906	2.6	763,857	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	158,928	3,122,819				XXX	3,281,747	8.8	3,521,667	11.2	3,281,747	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	158,928	3,122,819	0	0	0	XXX	3,281,747	8.8	3,521,667	11.2	3,281,747	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations		39,894				XXX	39,894	0.1	39,857	0.1	39,894	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	39,894	0	0	0	XXX	39,894	0.1	39,857	0.1	39,894	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	1,458,965	5,514,981	356,585			XXX	7,330,531	19.7	9,252,501	29.4	7,330,531	
5.2 Residential Mortgage-Backed Securities	780,333	1,756,637	815,129	113,773		XXX	3,465,871	9.3	4,260,481	13.6	3,465,871	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	258,749	1,318,258	936,516	178,409	495,021	XXX	3,186,953	8.6	1,372,370	4.4	3,186,953	
5.5 Totals	2,498,046	8,589,877	2,108,230	292,181	495,021	XXX	13,983,355	37.6	14,885,352	47.4	13,983,355	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	149,237	5,413,496	3,952,072			XXX	9,514,805	25.6	6,611,216	21.0	5,961,003	3,553,801
6.2 Residential Mortgage-Backed Securities	708,451	1,569,272	486,505	165,335	3,941	XXX	2,933,504	7.9	3,410,306	10.9	2,514,618	418,886
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities	1,308,648	3,630,038	1,466,068	117,254	119,264	XXX	6,641,271	17.9	2,139,135	6.8	315,419	6,325,852
6.5 Totals	2,166,336	10,612,806	5,904,644	282,589	123,205	XXX	19,089,580	51.4	12,160,657	38.7	8,791,041	10,298,539
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	2,367,633	14,091,191	4,308,657	0	0	XXX	20,767,480	55.9	XXX	XXX	17,213,679	3,553,801
11.2 Residential Mortgage-Backed Securities	1,534,203	3,425,976	1,319,501	279,108	3,941	XXX	6,562,729	17.7	XXX	XXX	6,143,842	418,886
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities	1,567,397	4,948,296	2,402,584	295,663	614,285	XXX	9,828,225	26.4	XXX	XXX	3,502,373	6,325,852
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	5,469,233	22,465,462	8,030,741	574,771	618,226	0	37,158,433	100.0	XXX	XXX	26,859,894	10,298,539
11.8 Line 11.7 as a % of Col. 7	14.7	60.5	21.6	1.5	1.7	0.0	100.0	XXX	XXX	XXX	72.3	27.7
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	2,013,878	16,220,444	1,656,029	136,061		XXX	XXX	XXX	20,026,412	63.7	16,278,524	3,747,888
12.2 Residential Mortgage-Backed Securities	1,373,727	4,288,335	1,825,695	382,467	10,298	XXX	XXX	XXX	7,880,523	25.1	7,387,927	492,597
12.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX	0	0.0		
12.4 Other Loan-Backed and Structured Securities	310,212	1,796,991	539,103	202,723	662,476	XXX	XXX	XXX	3,511,504	11.2	1,372,370	2,139,135
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	3,697,817	22,305,770	4,020,827	721,251	672,774	0	XXX	XXX	31,418,440	100.0	25,038,820	6,379,620
12.8 Line 12.7 as a % of Col. 9	11.8	71.0	12.8	2.3	2.1	0.0	XXX	XXX	100.0	XXX	79.7	20.3
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	2,305,124	10,763,773	4,144,782			XXX	17,213,679	46.3	16,278,524	51.8	17,213,679	XXX
13.2 Residential Mortgage-Backed Securities	1,468,749	3,237,613	1,214,068	223,358	54	XXX	6,143,842	16.5	7,387,927	23.5	6,143,842	XXX
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	265,308	1,347,256	979,861	295,663	614,285	XXX	3,502,373	9.4	1,372,370	4.4	3,502,373	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	4,039,180	15,348,642	6,338,712	519,021	614,339	0	26,859,894	72.3	25,038,820	79.7	26,859,894	XXX
13.8 Line 13.7 as a % of Col. 7	15.0	57.1	23.6	1.9	2.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.9	41.3	17.1	1.4	1.7	0.0	72.3	XXX	XXX	XXX	72.3	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	62,509	3,327,418	163,875			XXX	3,553,801	9.6	3,747,888	11.9	XXX	3,553,801
14.2 Residential Mortgage-Backed Securities	65,455	188,362	105,433	55,750	3,887	XXX	418,886	1.1	492,597	1.6	XXX	418,886
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	1,302,089	3,601,041	1,422,723			XXX	6,325,852	17.0	2,139,135	6.8	XXX	6,325,852
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	1,430,052	7,116,821	1,692,030	55,750	3,887	0	10,298,539	27.7	6,379,620	20.3	XXX	10,298,539
14.8 Line 14.7 as a % of Col. 7	13.9	69.1	16.4	0.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.8	19.2	4.6	0.2	0.0	0.0	27.7	XXX	XXX	XXX	XXX	27.7

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,863,013		8,863,013	
2. Cost of cash equivalents acquired	14,970,942		14,970,942	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	20,996,415		20,996,415	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,837,540	0	2,837,540	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	2,837,540	0	2,837,540	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 F3 9	U.S. TREASURY NOTES 1.75 09/30/2019	SD			1	603,188	99.344	596,063	600,000	600,503		(667)			1.750	1.636	MS	2,683	10,500	11/12/2014.	09/30/2019.
0199999. U.S. Government - Issuer Obligations						603,188	XXX	596,063	600,000	600,503	0	(667)	0	0	XXX	XXX	XXX	2,683	10,500	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026				1	69,631	99.841	65,779	65,884	68,250		(1,009)			3.000	1.361	MON	165	1,977	06/25/2012.	02/15/2026.
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039			1	1	42,464	103.827	41,921	40,376	41,898		(595)			4.000	2.302	MON	135	1,615	08/18/2011.	08/20/2039.
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040			1	1	44,490	95.967	42,722	44,518	44,477		6			1.500	1.501	MON	56	668	08/27/2012.	09/20/2040.
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041			1	1	8,745	98.872	8,621	8,719	8,729		(3)			2.500	2.443	MON	18	218	09/25/2013.	07/20/2041.
0299999. U.S. Government - Residential Mortgage-Backed Securities						165,330	XXX	159,044	159,497	163,353	0	(1,601)	0	0	XXX	XXX	XXX	373	4,478	XXX	XXX
0599999. Total - U.S. Government						768,518	XXX	755,106	759,497	763,857	0	(2,267)	0	0	XXX	XXX	XXX	3,056	14,978	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031			2	1FE	595,000	97.962	582,874	595,000	595,002		(2)			2.450	2.450	JD	1,215	14,578	10/09/2015.	12/01/2031.
20772J GT 3	CONNECTICUT-REF-C 5.00 06/01/2021	SD			1FE	3,002,500	106.184	2,654,600	2,500,000	2,686,745		(74,916)			5.000	1.826	JD	72,917	62,500	08/22/2014.	06/01/2021.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						3,597,500	XXX	3,237,474	3,095,000	3,281,747	0	(74,918)	0	0	XXX	XXX	XXX	74,131	77,078	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,597,500	XXX	3,237,474	3,095,000	3,281,747	0	(74,918)	0	0	XXX	XXX	XXX	74,131	77,078	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
463020 PY 7	IRONDALE-B-REF-TXB 2.70 10/01/2021				1FE	39,737	99.685	39,874	40,000	39,894		37			2.700	2.801	AO	270	1,080	06/06/2014.	10/01/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						39,737	XXX	39,874	40,000	39,894	0	37	0	0	XXX	XXX	XXX	270	1,080	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						39,737	XXX	39,874	40,000	39,894	0	37	0	0	XXX	XXX	XXX	270	1,080	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
11506K CY 5	BROWARD PORT-REF-B 5.00 09/01/2019				1FE	590,431	101.858	555,126	545,000	549,432		(6,455)			5.000	3.752	MS	9,083	27,250	11/29/2011.	09/01/2019.
249218 AU 2	DENVER CO SCHS COPS B 2.598 12/15/2021			1	1FE	236,848	99.129	247,823	250,000	244,854		1,631			2.598	3.335	JD	289	6,495	09/25/2013.	12/15/2021.
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022				1FE	607,560	109.911	549,555	500,000	538,906		(11,048)			5.000	2.550	MN	4,167	25,000	04/25/2012.	05/01/2022.
3130A8 3W 1	FED HOME LN BANK 1 05/25/21			2	1	350,000	98.476	344,666	350,000	350,000					1.500	1.500	MN	525	5,250	05/16/2016.	05/25/2021.
3130A8 7G 2	FED HOME LN BANK 1.20 05/24/2019			2	1	10,000	99.481	9,948	10,000	10,000					1.200	1.200	MN	12	120	05/25/2016.	05/24/2019.
31331J AW 3	FED FARM CREDIT 4.15 01/07/2019				1	24,933	100.024	22,005	22,000	22,007		(426)			4.150	2.180	JJ	441	913	08/26/2011.	01/07/2019.
313370 US 5	FED HOME LN BANK 2.875 09/11/2020				1	511,235	100.483	502,416	500,000	502,996		(1,710)			2.875	2.511	MS	4,392	14,375	12/04/2013.	09/11/2020.
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020				1	74,285	101.765	66,147	65,000	66,464		(1,191)			4.125	2.212	MS	804	2,681	12/27/2011.	03/13/2020.
3134G8 XX 2	FREDDIE MAC 0000 1.25 04/28/2021			2	1	50,000	98.520	49,260	50,000	49,568		184			1.500	0.387	AO	131	688	04/20/2016.	04/28/2021.
3134G9 FJ 1	FREDDIE MAC 1 05/25/21			2	1	500,000	98.613	493,064	500,000	500,000					1.625	1.625	MN	813	6,875	05/03/2016.	05/25/2021.
3134G9 RQ 2	FREDDIE MAC 1 06/15/21			2	1	965,000	98.853	953,932	965,000	965,000					1.500	1.500	JD	643	14,475	05/24/2016.	06/15/2021.
3134G9 T3 1	FREDDIE MAC 1 07/27/21 0000			2	1	135,000	98.241	132,625	135,000	135,000					1.500	1.500	JJ	866	1,519	08/04/2016.	07/27/2021.
3134G9 U4 7	FREDDIE MAC 1 08/25/21			2	1	135,000	97.607	131,769	135,000	135,000					1.500	1.500	FA	709	2,025	07/20/2016.	08/25/2021.
3134G9 UM 7	FREDDIE MAC 1 06/30/21			2	1	600,000	97.885	587,309	600,000	600,000					1.500	1.500	JD	25	13,500	06/09/2016.	06/30/2021.
3134G9 YJ 0	FREDDIE MAC 1.3 06/30/21 0001			2	1	420,000	98.586	414,060	420,000	420,000					1.750	1.750	JD	20	8,190	06/21/2016.	06/30/2021.
3136FT B7 3	FANNIE MAE 2.00 02/07/2020			2	1	281,010	99.316	283,051	285,000	284,262		656			2.000	2.240	FA	2,280	5,700	10/22/2013.	02/07/2020.
3136G1 6D 6	FANNIE MAE 1.35 06/26/2020			2	1	474,375	98.221	491,106	500,000	493,676		4,141			1.350	2.220	JD	94	6,750	02/20/2014.	06/26/2020.
3136G3 Q9 9	FANNIE MAE 1.25 08/15/2019			2	1	600,000	99.128	594,769	600,000	600,000					1.250	1.250	FA	2,833	7,500	07/26/2016.	08/15/2019.
407288 WP 0	HAMILTON CNTY OH SWR B 5.46 12/01/2021			2	1FE	114,340	102.584	102,584	100,000	102,322		(2,467)			5.460	2.873	JD	455	5,460	10/28/2013.	12/01/2021.
413890 CX 0	HARRIS CN HOUSTON- 5.00 11/15/2023				1FE	120,454	112.873	112,873	100,000	111,743		(2,244)			5.000	2.429	MN	639	5,000	12/10/2014.	11/15/2023.
46246K J2 9	IA FIN AUTH-B-BABS 3.73 08/01/2021			1	1FE	15,534	102.271	15,341	15,000	15,190		(70)			3.730	3.214	FA	233	560	09/17/2013.	08/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649083 AA 0	NEW VALLEY GEN I7.299 03/15/19			1	1	30,785	100.931	26,580	26,335	26,541		(995)			7.299	3.413	MS	566	1,922	12/31/2010.	03/15/2019.
67755C WH 8	OH ST-ADULT CORRECT 5.00 10/01/2019	SD		2	1FE	284,198	100.825	252,063	250,000	250,984		(3,871)			5.000	3.399	AO	9,375	6,250	12/31/2010.	10/01/2019.
91754R UY 1	UT BRD RGTS-A-UT V 5.00 11/01/2027			2	1FE	394,462	110.800	365,640	330,000	356,585		(6,488)			5.000	2.770	MN	2,750	16,500	09/19/2012.	11/01/2027.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						7,525,449	XXX	7,303,710	7,253,335	7,330,531	0	(30,353)	0	0	XXX	XXX	XXX	42,147	184,997	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MM UM 3	FG G18587 PT 3.00 02/01/2031				1	87,445	99.665	82,830	83,108	86,582		(1,001)			3.000	1.713	MON	208	2,493	07/22/2016.	02/01/2031.
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034				1	343,212	101.822	325,935	320,104	341,756		(5,318)			3.500	1.712	MON	934	11,204	09/27/2016.	01/01/2034.
3128P7 QN 6	FGTW PL C91361 4 03/01/31				1	54,042	102.576	51,899	50,596	53,724		(752)			4.000	2.332	MON	169	2,024	02/14/2017.	03/01/2031.
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032				1	20,920	99.459	19,769	19,877	20,832		(232)			3.000	1.743	MON	50	596	07/22/2016.	10/01/2032.
3128P7 XX 6	FG C91594 3.00 01/01/2033				1	262,908	99.459	248,664	250,017	261,814		(2,861)			3.000	1.764	MON	625	7,500	08/16/2016.	01/01/2033.
3128PV BS 8	FG J15449 PT 4.00 05/01/2026				1	33,207	102.601	31,935	31,126	32,781		(700)			4.000	1.640	MON	104	1,245	09/27/2016.	05/01/2026.
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40				1	61,413	96.469	60,033	62,230	61,596		244			2.000	2.384	MON	104	1,245	07/24/2014.	07/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40				1	31,908	96.853	30,759	31,759	31,824		(28)			2.000	1.883	MON	53	635	04/25/2012.	09/25/2040.
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041				1	7,960	96.590	7,590	7,858	7,912		(28)			2.000	1.596	MON	13	157	08/27/2012.	07/25/2041.
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042				1	12,639	96.391	11,948	12,395	12,570		(51)			2.000	1.547	MON	21	248	02/20/2013.	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042				1	31,138	97.859	30,575	31,243	31,166		23			1.250	1.305	MON	33	391	01/24/2013.	11/25/2042.
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041				1	25,678	93.958	24,161	25,715	25,678		7			1.500	1.515	MON	32	386	03/22/2013.	08/25/2041.
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041				1	130,021	96.267	127,701	132,653	130,651		570			2.000	2.454	MON	221	2,653	06/25/2014.	11/25/2041.
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039				1	5,984	98.563	5,807	5,892	5,943		(19)			2.000	1.611	MON	10	118	04/24/2013.	03/25/2039.
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037				1	2,788	99.134	2,840	2,865	2,820		15			2.000	2.481	MON	5	57	11/25/2013.	07/25/2037.
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037				1	56,804	99.582	55,356	55,588	56,225		(207)			3.000	2.551	MON	139	1,668	07/23/2013.	10/25/2037.
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026				1	9,611	100.553	9,443	9,391	9,511		(37)			3.000	2.557	MON	23	282	06/21/2013.	08/25/2026.
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026				1	12,897	99.541	12,498	12,555	12,761		(76)			3.250	2.579	MON	34	408	09/24/2013.	08/25/2026.
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042				1	18,728	99.363	17,839	17,953	18,537		(186)			3.000	1.881	MON	45	539	08/19/2016.	11/25/2042.
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45				1	114,546	100.993	111,268	110,173	113,696		(1,021)			3.500	2.481	MON	321	3,856	05/24/2017.	11/25/2045.
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20			1	1	43,256	99.678	42,558	42,695	42,717		(62)			3.000	2.780	MON	107	1,281	12/31/2010.	11/15/2020.
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040			1	1	11,030	98.482	10,546	10,708	10,962		(92)			2.750	1.819	MON	25	294	12/26/2012.	09/15/2040.
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025			1	1	5,570	100.053	5,376	5,373	5,370		(33)			4.000	2.962	MON	18	215	02/24/2011.	09/15/2025.
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038			1	1	52,631	101.249	50,902	50,274	51,263		(713)			4.000	2.459	MON	168	2,011	06/27/2011.	08/15/2038.
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037			1	1	17,458	97.922	16,724	17,079	17,265		(123)			2.000	1.229	MON	28	342	09/19/2012.	12/15/2037.
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040			1	1	58,227	97.643	55,637	56,981	57,788		(387)			2.000	1.271	MON	95	1,140	09/20/2012.	08/15/2040.
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041			1	1	21,642	98.615	20,621	20,910	21,410		(208)			2.500	1.440	MON	44	523	03/25/2013.	03/15/2041.
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40			1	1	39,711	98.177	37,219	37,910	39,256		(260)			3.000	2.222	MON	95	1,137	10/24/2012.	12/15/2040.
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039			1	1	8,872	97.066	8,869	9,137	8,967		66			2.000	2.771	MON	15	183	07/22/2013.	05/15/2039.
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040			1	1	133,856	96.351	132,874	137,907	135,568		934			1.750	2.469	MON	201	2,413	02/25/2014.	01/15/2040.
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039			1	1	3,095	97.965	3,021	3,084	3,090		(2)			2.000	1.905	MON	5	62	05/17/2013.	09/15/2039.
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042			1	1	20,273	96.957	19,440	20,050	20,236		(72)			2.000	1.619	MON	33	401	08/17/2016.	02/15/2042.
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028			1	1	16,141	95.338	16,067	16,852	16,380		135			1.500	2.365	MON	21	253	07/22/2013.	03/15/2028.
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031			1	1	167,022	100.722	164,224	163,047	165,576		(654)			3.000	2.548	MON	408	4,891	02/12/2014.	08/15/2031.
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43			1	1	43,972	97.902	43,691	44,628	44,270		351			2.000	3.211	MON	74	893	07/22/2014.	09/15/2043.
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043			1	1	10,734	98.112	10,537	10,740	10,622		1			2.500	2.488	MON	22	269	06/02/2014.	12/15/2043.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044			1	1	12,127	97.668	11,855	12,138	11,976		3			2.500	2.514	MON	25	303	06/25/2014	03/15/2044
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040			1	1	51,235	99.692	49,084	49,235	50,707		(709)			3.000	1.502	MON	123	1,477	08/24/2016	05/15/2040
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040			1	1	474,725	97.788	449,749	459,921	471,187		(3,400)			2.500	1.712	MON	958	11,498	08/11/2016	11/15/2040
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043			1	1	381,591	100.606	370,921	368,687	378,750		(2,805)			3.500	2.652	MON	1,075	12,904	12/19/2016	08/15/2043
3138W9 DC 1	FN AS0098 3.50 08/01/2033				1	102,919	101.860	100,589	98,752	102,575		(800)			3.500	2.570	MON	288	3,456	12/09/2016	08/01/2033
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24				1	109,480	99.857	105,898	106,050	106,050		(139,514)			3.500	2.931	MON	309	3,712	07/22/2011	07/25/2024
31418A AJ 7	FN MA0908 4.00 11/01/2031				1	66,678	103.299	65,132	63,052	66,217		(768)			4.000	2.616	MON	210	2,522	12/28/2016	11/01/2031
31418A F2 9	FN MA1084 3.50 06/01/2032				1	310,806	101.857	296,561	291,153	309,290		(6,738)			3.500	2.113	MON	849	10,190	08/11/2016	06/01/2032
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						3,486,898	XXX	3,356,944	3,369,464	3,465,871	0	(167,512)	0	0	XXX	XXX	XXX	8,339	100,074	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
196479 N9 6	CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048			2	1FE	1,043,253	104.842	1,032,694	985,000	1,036,236		(7,816)			4.000	2.618	MN	6,567	18,824	04/12/2018	11/01/2048
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048			2	1FE	1,036,003	104.067	1,025,060	985,000	1,031,018		(4,985)			4.000	2.778	FA	18,606	181	06/01/2018	08/01/2048
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043			2	1FE	145,144	101.155	146,821	145,144	145,144					4.000	4.033	MON	484	5,806	08/14/2013	07/01/2043
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045			2	1FE	336,994	94.106	317,132	336,994	336,994					2.800	2.816	MON	786	9,436	01/13/2015	02/01/2045
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	186,441	102.089	183,015	179,270	185,359		(1,337)			4.500	3.649	MON	672	8,067	08/08/2013	10/01/2043
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043			2	1FE	460,108	101.565	451,964	445,000	452,201		(1,563)			3.500	3.091	AO	3,894	17,436	07/11/2013	10/01/2043
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						3,207,943	XXX	3,156,685	3,076,409	3,186,953	0	(15,701)	0	0	XXX	XXX	XXX	31,008	59,750	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						14,220,290	XXX	13,817,339	13,699,207	13,983,355	0	(213,565)	0	0	XXX	XXX	XXX	81,494	344,821	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R GL 0	AT&T INC 4.10 02/15/28			12	2FE	136,064	96.081	130,670	136,000	136,052		(9)			4.100	4.095	FA	2,106	3,934	12/01/2017	02/15/2028
037411 AX 3	APACHE CORP 3.625 02/01/2021			12	2FE	10,123	100.217	10,022	10,000	10,034		(18)			3.625	3.430	FA	151	370	08/19/2013	02/01/2021
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	163,527	102.869	154,303	150,000	154,510		(1,985)			4.479	3.034	MS	2,240	6,719	03/06/2014	03/01/2021
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		C	1	1FE	582,826	100.639	568,610	565,000	572,073		(2,354)			3.561	3.096	MN	3,353	20,120	02/20/2014	11/01/2021
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022		C		1FE	499,120	98.199	490,996	500,000	499,433		170			2.900	2.938	FA	5,236	14,500	02/13/2017	02/21/2022
075887 AW 9	BECTON DICKINSON 3.25 11/12/2020			1	2FE	153,987	99.569	149,354	150,000	151,198		(618)			3.250	2.807	MN	664	4,875	03/25/2014	11/12/2020
075887 BA 6	BECTON DICKINSON 3 11/08/21			1	2FE	51,483	98.418	49,209	50,000	50,475		(158)			3.125	2.776	MN	230	1,563	01/26/2012	11/08/2021
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	88,628	101.593	76,195	75,000	76,728		(2,067)			4.700	1.862	AO	627	3,525	12/18/2012	10/27/2019
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024			1	1FE	780,561	102.507	800,131	780,561	780,571					4.625	4.652	MJSD	1,103	36,101	06/25/2013	06/20/2024
115637 AS 9	BROWN-FORMAN CORP 3.50 04/15/2025			12	1FE	995,530	99.153	991,534	1,000,000	995,979		449			3.500	3.572	AO	7,389	19,347	03/22/2018	04/15/2025
14912L 6G 1	CATERPILLAR FINL MTN 3.25 12/01/2024				1FE	990,140	99.195	991,948	1,000,000	991,224		1,084			3.250	3.415	JD	2,708	32,500	03/12/2018	12/01/2024
233851 CS 1	DAIMLER FINANCE 2.85 01/06/2022			1	1FE	857,106	97.538	829,070	850,000	854,698		(1,478)			2.850	2.658	JJ	11,776	24,225	05/02/2017	01/06/2022
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020			1	1FE	56,489	101.830	50,915	50,000	51,219		(811)			4.300	2.583	JD	96	2,150	12/22/2011	06/15/2020
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026			2	1FE	500,000	102.843	514,214	500,000	500,000					6.000	6.000	MS	8,833	30,000	03/09/2016	03/15/2026
40139L AD 5	GUARDIAN LIFE 2.50 05/08/2022				1FE	1,043,683	97.139	1,015,098	1,045,000	1,044,099		254			2.500	2.527	MN	3,846	26,125	05/03/2017	05/08/2022
458140 AJ 9	INTEL CORP 3.30 10/01/2021			1	1FE	524,845	101.033	505,165	500,000	512,213		(4,249)			3.300	2.377	AO	4,125	16,500	12/09/2015	10/01/2021
532457 BQ 0	ELI LILLY & CO 2.35 05/15/2022			1	1FE	549,170	98.085	539,469	550,000	549,432		160			2.350	2.382	MN	1,652	12,925	05/04/2017	05/15/2022
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		C		2FE	375,000	102.822	385,581	375,000	375,000					6.000	6.000	JJ	10,188	22,500	07/11/2013	07/18/2020
713448 BW 7	PEPSICO INC 3.00 08/25/2021			1	1FE	19,770	99.885	19,977	20,000	19,917		30			3.000	3.165	FA	210	600	09/25/2013	08/25/2021
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	15,018	100.151	15,023	15,000	15,007		(2)			3.400	3.383	JD	43	510	09/25/2013	12/01/2021
89236T BB 0	TOYOTA MTR CRED MTN 2.10 01/17/2019			1	1FE	10,055	99.975	9,997	10,000	10,001		(12)			2.100	1.983	JJ	96	210	01/28/2014	01/17/2019
904764 AX 5	UNILEVER CAPITAL CORP 2.60 05/05/2024			12	1FE	173,262	95.989	167,980	175,000	173,644		232			2.600	2.757	MN	708	4,550	05/02/2017	05/05/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
904764 BB 2	UNILEVER CAPITAL CORP 3.375 03/22/2025			12	1FE	990,340	99.225	992,248	1,000,000	991,298		958			3.375	3.532	MS	9,281	16,875	03/19/2018.	03/22/2025.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					9,566,727	XXX	9,457,708	9,506,561	9,514,805	0	(10,423)	0	0	XXX	XXX	XXX	76,659	300,723	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
073877 CS 9	BSABS 2005-SD3 1M1 MEZ FLT 07/25/2035			1	1FM	502,441	98.436	615,222	625,000	600,705		20,822			3.156	5.601	MON	384	16,537	12/05/2013.	07/25/2035.
12489W QE 7	CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35			1	1FM	899,217	98.850	921,115	931,831	907,187		4,208			3.691	4.249	MON	2,866	31,090	01/27/2015.	12/25/2035.
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35			1	1FM	295,201	91.620	319,086	348,271	294,106		11,862			3.769	7.786	MON	1,094	12,267	03/23/2016.	10/25/2035.
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042			1	1FE	417,672	97.650	422,650	432,821	418,886		2,113			3.000	3.725	MON	1,082	12,985	12/10/2013.	10/27/2042.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035			1	1FM	164,125	92.930	162,339	174,689	144,980		1,986			5.500	7.663	MON	801	9,591	11/01/2013.	11/25/2035.
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033			1	1FM	186,605	98.001	190,000	193,875	186,810		1,951			4.099	3.950	MON	662	7,263	02/26/2016.	12/25/2033.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35			1	1FM	183,371	76.601	156,596	204,432	156,596		2,479	8,661		4.187	5.520	MON	713	7,967	07/19/2013.	12/25/2035.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36			1	1FM	227,328	101.020	240,967	238,534	224,234		3,556			4.748	4.479	MON	944	9,658	02/23/2016.	10/25/2036.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					2,875,960	XXX	3,027,975	3,149,454	2,933,504	0	48,977	8,661	0	XXX	XXX	XXX	8,546	107,357	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021			1	1FE	496,188	99.830	495,357	496,201	496,167		14			3.090	3.129	MON	681	8,305	05/22/2018.	06/15/2021.
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033				1FE	904,089	101.007	913,209	904,104	904,088		1			4.447	4.489	MON	1,787	18,763	06/21/2018.	06/15/2033.
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28				1FE	400,000	98.742	394,970	400,000	400,000					3.338	3.312	JAJO	2,633	13,352	12/11/2015.	01/20/2028.
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030				1FE	500,000	99.125	495,625	500,000	499,604		(396)			3.741	3.771	JAJO	7,639		06/29/2018.	07/15/2030.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45				2AM	481,250	101.394	487,959	481,250	481,250					3.980	4.000	FMAN.	2,181	19,154	01/22/2015.	02/20/2045.
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031				1FE	1,000,000	98.528	985,280	1,000,000	1,000,157		157			3.882	3.265	FMAN.	6,146	23,283	02/23/2018.	02/05/2031.
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46				1FE	312,250	100.500	313,811	312,250	315,419		(3)			3.968	3.910	MON	413		12/24/2018.	03/19/2046.
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054				1FE	879,262	100.000	879,383	879,383	879,162		(72)			4.090	4.134	MON	599	14,686	07/24/2018.	07/25/2054.
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027			1	1FE	751,574	99.791	750,011	751,581	751,577		4			3.200	3.222	MON	401	9,219	07/31/2018.	08/25/2027.
92257A AB 0	VCC 2018-1 A ABS SSNR 3.59 04/25/2048			1	1FE	886,754	99.916	886,309	887,055	888,845		2,117			3.590	3.475	MON	2,654	23,895	04/06/2018.	04/25/2048.
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28				1FE	25,000	96.960	24,240	25,000	25,001		(0)			2.707	2.715	JAJO	133	677	08/11/2016.	10/20/2028.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					6,636,367	XXX	6,626,154	6,636,824	6,641,271	0	1,822	0	0	XXX	XXX	XXX	25,268	131,334	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					19,079,054	XXX	19,111,837	19,292,839	19,089,580	0	40,376	8,661	0	XXX	XXX	XXX	110,473	539,414	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					21,332,600	XXX	20,634,828	20,494,896	20,767,480	0	(116,324)	0	0	XXX	XXX	XXX	195,890	574,378	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					6,528,188	XXX	6,543,963	6,678,415	6,562,729	0	(120,135)	8,661	0	XXX	XXX	XXX	17,259	211,909	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					9,844,310	XXX	9,782,839	9,713,233	9,828,225	0	(13,879)	0	0	XXX	XXX	XXX	56,276	191,083	XXX	XXX
8399999.	Grand Total - Bonds					37,705,099	XXX	36,961,631	36,886,544	37,158,433	0	(250,338)	8,661	0	XXX	XXX	XXX	269,425	977,370	XXX	XXX

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment								
196479 N9 6	CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048		04/12/2018	BARCLAYS CAPITAL		1,059,140	1,000,000	
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048		06/01/2018	MORGAN STANLEY		1,051,780	1,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,110,920	2,000,000	0
Bonds - Industrial and Miscellaneous								
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		05/22/2018	JP MORGAN SECURITIES INC		999,975	1,000,000	
115637 AS 9	BROWN-FORMAN CORP 3.50 04/15/2025		03/22/2018	BANC OF AMERICA SECURITIES		995,530	1,000,000	
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033		06/21/2018	DEUTSCHE BANK		999,983	1,000,000	
14912L 6G 1	CATERPILLAR FINL MTN 3.25 12/01/2024		03/12/2018	JP MORGAN SECURITIES INC		990,140	1,000,000	9,389
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030		06/29/2018	WELLS FARGO BROKERAGE SERVICES		500,000	500,000	
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031		02/23/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46		12/24/2018	Exchanged		315,422	312,250	172
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054		07/24/2018	CITIGROUP		999,863	1,000,000	
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		07/31/2018	CITIGROUP		999,991	1,000,000	
904764 BB 2	UNILEVER CAPITAL CORP 3.375 03/22/2025		03/19/2018	CITIGROUP		990,340	1,000,000	
92257A AB 0	VCC 2018-1 A ABS SSNR 3.59 04/25/2048		04/06/2018	CITIGROUP		996,626	996,965	4,089
3899999. Total - Bonds - Industrial and Miscellaneous						9,787,870	9,809,215	13,650
8399997. Total - Bonds - Part 3						11,898,790	11,809,215	13,650
8399999. Total - Bonds						11,898,790	11,809,215	13,650
9999999. Total - Bonds, Preferred and Common Stocks						11,898,790	XXX	13,650

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026	..	12/15/2018.	MBS Paydown		23,369	23,369	24,698	24,286		(128)		(128)		23,369			0	331	02/15/2026.
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039	..	12/20/2018.	MBS Paydown		9,040	9,040	9,507	9,398		161		161		9,040			0	187	08/20/2039.
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040	..	12/20/2018.	MBS Paydown		10,406	10,406	10,399	10,397		1		1		10,406			0	78	09/20/2040.
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041	..	12/20/2018.	MBS Paydown		1,999	1,999	2,004	2,001		(3)		(3)		1,999			0	26	07/20/2041.
0599999.	Total - Bonds - U.S. Government					44,814	44,814	46,610	46,082	0	32	0	32	0	44,814	0	0	0	622	XXX
Bonds - U.S. States, Territories and Possessions																				
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031	..	12/01/2018.	Partial Call		165,000	165,000	165,000	165,001		(1)		(1)		165,000			0	3,063	12/01/2031.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					165,000	165,000	165,000	165,001	0	(1)	0	(1)	0	165,000	0	0	0	3,063	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
196479 N9 6	CO HSG & FIN-B-1-REF -CO 4 48 11/01/2048	..	11/01/2018.	Paydown		15,000	15,000	15,887			(88)		(88)		15,000			0	287	11/01/2048.
3128MM UM 3	FG G18587 PT 3.00 02/01/2031	..	12/15/2018.	MBS Paydown		16,106	16,106	16,946	16,817		95		95		16,106			0	254	02/01/2031.
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034	..	12/15/2018.	MBS Paydown		56,484	56,484	60,561	60,423		704		704		56,484			0	1,135	01/01/2034.
3128P7 QN 6	FGTW PL C91361 4 03/01/31	..	12/15/2018.	MBS Paydown		10,979	10,979	11,727	11,693		(123)		(123)		10,979			0	216	03/01/2031.
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032	..	12/15/2018.	MBS Paydown		2,937	2,937	3,091	3,083		47		47		2,937			0	47	10/01/2032.
3128P7 XX 6	FG C91594 3.00 01/01/2033	..	12/15/2018.	MBS Paydown		39,176	39,176	41,196	41,095		491		491		39,176			0	607	01/01/2033.
3128PV BS 8	FG J15449 PT 4.00 05/01/2026	..	12/15/2018.	MBS Paydown		8,805	8,805	9,394	9,326		(8)		(8)		8,805			0	183	05/01/2026.
3130A7 H7 3	FED HOME LN BANK 0001 1.00 03/29/2018	..	03/29/2018.	Maturity		100,000	100,000	100,000	100,000				0		100,000			0	500	03/29/2018.
31331J 7G 2	FED FARM CREDIT 3.15 01/12/18	..	01/12/2018.	Maturity		245,000	245,000	245,990	245,005		(5)		(5)		245,000			0	3,859	01/12/2018.
31331Q X3 6	FED FARM CREDIT 4.25 06/18/2018	..	06/18/2018.	Maturity		10,000	10,000	11,482	10,111		(111)		(111)		10,000			0	213	06/18/2018.
31331Y 4S 6	FED FARM CREDIT 5.05 08/01/18	..	08/01/2018.	Maturity		613,000	613,000	694,388	620,207		(7,207)		(7,207)		613,000			0	30,957	08/01/2018.
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018	..	03/09/2018.	Maturity		193,000	193,000	220,328	193,868		(868)		(868)		193,000			0	4,101	03/09/2018.
31359M SD 6	FANNIE MAE 4.60 06/05/2018	..	06/05/2018.	Maturity		325,000	325,000	347,097	326,341		(1,341)		(1,341)		325,000			0	7,475	06/05/2018.
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40	..	12/25/2018.	MBS Paydown		21,076	21,076	20,799	20,846		30		30		21,076			0	241	07/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40	..	12/25/2018.	MBS Paydown		7,451	7,451	7,486	7,469		(2)		(2)		7,451			0	79	09/25/2040.
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041	..	12/25/2018.	MBS Paydown		1,905	1,905	1,930	1,920		5		5		1,905			0	19	07/25/2041.
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042	..	12/25/2018.	MBS Paydown		2,695	2,695	2,749	2,736		(3)		(3)		2,695			0	28	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042	..	12/25/2018.	MBS Paydown		9,732	9,732	9,699	9,706		8		8		9,732			0	66	11/25/2042.
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041	..	12/25/2018.	MBS Paydown		4,840	4,840	4,833	4,832		0		0		4,840			0	36	08/25/2041.
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041	..	12/25/2018.	MBS Paydown		23,625	23,625	23,156	23,243		(51)		(51)		23,625			0	232	11/25/2041.
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039	..	12/25/2018.	MBS Paydown		2,808	2,808	2,852	2,837		(17)		(17)		2,808			0	30	03/25/2039.
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037	..	12/25/2018.	MBS Paydown		2,167	2,167	2,109	2,129		28		28		2,167			0	22	07/25/2037.
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037	..	12/25/2018.	MBS Paydown		18,612	18,612	19,019	18,855		(126)		(126)		18,612			0	298	10/25/2037.
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026	..	12/25/2018.	MBS Paydown		1,090	1,090	1,115	1,105		6		6		1,090			0	18	08/25/2026.
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026	..	12/25/2018.	MBS Paydown		1,454	1,454	1,494	1,480		29		29		1,454			0	26	08/25/2026.
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042	..	12/25/2018.	MBS Paydown		3,213	3,213	3,352	3,329		6		6		3,213			0	50	11/25/2042.
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45	..	12/25/2018.	MBS Paydown		10,379	10,379	10,791	10,755		176		176		10,379			0	208	11/25/2045.
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20	..	12/15/2018.	MBS Paydown		41,012	41,012	41,550	41,066		(27)		(27)		41,012			0	595	11/15/2020.
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040	..	12/15/2018.	MBS Paydown		2,039	2,039	2,100	2,090		25		25		2,039			0	24	09/15/2040.
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025	..	12/15/2018.	MBS Paydown		11,702	11,702	12,130	11,752		(44)		(44)		11,702			0	238	09/15/2025.
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038	..	12/15/2018.	MBS Paydown		26,978	26,978	28,243	27,640		(193)		(193)		26,978			0	577	08/15/2038.
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037	..	12/15/2018.	MBS Paydown		5,646	5,646	5,772	5,721		8		8		5,646			0	57	12/15/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040	..	12/15/2018.	MBS Paydown		22,711	22,711	23,207	23,069		(61)		(61)		22,711			0	230	08/15/2040.
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041	..	12/15/2018.	MBS Paydown		4,324	4,324	4,476	4,438		45		45		4,324			0	51	03/15/2041.
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40	..	12/15/2018.	MBS Paydown		6,697	6,697	7,015	6,947		(60)		(60)		6,697			0	111	12/15/2040.
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039	..	12/15/2018.	MBS Paydown		2,865	2,865	2,782	2,805		15		15		2,865			0	29	05/15/2039.
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040	..	12/15/2018.	MBS Paydown		36,433	36,433	35,362	35,720		135		135		36,433			0	351	01/15/2040.
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039	..	12/15/2018.	MBS Paydown		1,039	1,039	1,043	1,042		(1)		(1)		1,039			0	12	09/15/2039.
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042	..	12/15/2018.	MBS Paydown		3,384	3,384	3,422	3,418		22		22		3,384			0	37	02/15/2042.
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028	..	12/15/2018.	MBS Paydown		4,137	4,137	3,963	4,012		28		28		4,137			0	33	03/15/2028.
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031	..	12/15/2018.	MBS Paydown		32,374	32,374	33,164	32,926		(145)		(145)		32,374			0	510	08/15/2031.
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43	..	12/15/2018.	MBS Paydown		10,926	10,926	10,766	10,829		(215)		(215)		10,926			0	110	09/15/2043.
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043	..	12/15/2018.	MBS Paydown		2,302	2,302	2,301	2,281		2		2		2,302			0	26	12/15/2043.
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044	..	12/15/2018.	MBS Paydown		1,880	1,880	1,878	1,858		0		0		1,880			0	23	03/15/2044.
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040	..	12/15/2018.	MBS Paydown		9,714	9,714	10,109	10,050		140		140		9,714			0	154	05/15/2040.
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040	..	12/15/2018.	MBS Paydown		63,245	63,245	65,281	64,955		524		524		63,245			0	857	11/15/2040.
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043	..	12/15/2018.	MBS Paydown		79,885	79,885	82,681	82,322		(817)		(817)		79,885			0	1,413	08/15/2043.
3138W9 DC 1	FN AS0098 3.50 08/01/2033	..	12/25/2018.	MBS Paydown		15,283	15,283	15,928	15,899		28		28		15,283			0	311	08/01/2033.
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24	..	12/25/2018.	MBS Paydown		76,919	76,919	79,407	76,928		139,494		139,494		76,919			0	2,098	07/25/2024.
31418A AJ 7	FN MA0908 4.00 11/01/2031	..	12/25/2018.	MBS Paydown		12,030	12,030	12,721	12,669		(56)		(56)		12,030			0	248	11/01/2031.
31418A F2 9	FN MA1084 3.50 06/01/2032	..	12/25/2018.	MBS Paydown		51,264	51,264	54,724	54,527		3,080		3,080		51,264			0	960	06/01/2032.
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048	..	11/01/2018.	Partial Call		15,000	15,000	15,777			(777)		(777)		15,000			0	3	08/01/2048.
57419R GH 2	MD ST CMNTY DEV ADMIN A 4.00 07/01/2043	..	12/01/2018.	MBS Paydown		21,203	21,203	21,203	21,203				0		21,203			0	440	07/01/2043.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	12/01/2018.	MBS Paydown		60,123	60,123	60,123	60,123				0		60,123			0	911	02/01/2045.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2018.	MBS Paydown		15,392	15,392	16,008	15,987		(99)		(99)		15,392			0	373	10/01/2043.
649083 AA 0	NEW VALLEY GEN I7.299 03/15/19	..	03/15/2018.	Sinking Fund Redemption		33,786	33,786	39,495	34,608		(261)		(261)		33,786			0	1,233	03/15/2019.
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043	..	08/30/2018.	Partial Call		135,000	135,000	139,583	137,659		(2,659)		(2,659)		135,000			0	1,301	10/01/2043.
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043	..	10/01/2018.	Sinking Fund Redemption		15,000	15,000	15,509	15,295		(295)		(295)		15,000			0	588	10/01/2043.
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027	..	12/01/2018.	Sinking Fund Redemption		100,000	100,000	100,100	100,074		(74)		(74)		100,000			0	4,215	06/01/2027.
880591 EC 2	TENN VALLEY AUTH 4.50 04/01/2018	..	04/01/2018.	Maturity		260,000	260,000	305,991	261,965		(1,964)		(1,964)		260,000			0	5,850	04/01/2018.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					2,926,829	2,926,829	3,143,284	2,931,093	0	127,477	0	127,477	0	2,926,829	0	0	0	75,155	XXX
Bonds - Industrial and Miscellaneous																				
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28	..	07/28/2018.	MBS Paydown		100,000	100,000	100,000	100,004		(4)		(4)		100,000			0	2,160	07/28/2028.
037411 AX 3	APACHE CORP 3.625 02/01/2021	..	08/24/2018.	Cash Tender		5,053	5,000	5,062	5,026		(6)		(6)		5,020		(20)	(20)	238	02/01/2021.
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021	..	12/15/2018.	MBS Paydown		503,799	503,799	503,787			(22)		(22)		503,799			0	5,036	06/15/2021.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	..	12/20/2018.	Sinking Fund Redemption		56,973	56,973	56,973	56,974				0		56,973			0	1,666	06/20/2024.
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033	..	12/15/2018.	MBS Paydown		95,896	95,896	95,894			1		1		95,896			0	851	06/15/2033.
12489W QE 7	CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35	..	12/25/2018.	MBS Paydown		68,169	68,169	65,783	66,072		1,916		1,916		68,169			0	2,147	12/25/2035.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE	..	01/27/2018.	MBS Paydown		2,876	2,876	2,729	2,857		19		19		2,876			0	4	12/27/2036.
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35	..	12/25/2018.	MBS Paydown		75,412	75,412	63,880	63,248		2,423		2,423		75,412			0	1,437	10/25/2035.
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35	..	12/25/2018.	Pass-Through Loss			(12)	102					0		100		(100)	(100)		10/25/2035.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	..	11/20/2018.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	124	02/20/2045.
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46	..	12/19/2018.	MBS Paydown		66,841	66,841	66,841	66,841				0		66,841			0	1,455	03/19/2046.
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46	..	12/24/2018.	Exchanged		315,422	312,250	312,250	312,250				0		312,250		3,172	3,172	12,562	03/19/2046.

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23	..	01/20/2018.	MBS Paydown		248,820	248,820	248,820	248,820				0		248,820			0	2,239	04/20/2023.
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042	..	12/27/2018.	MBS Paydown		73,355	73,355	70,787	70,973		388		388		73,355			0	1,216	10/27/2042.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/25/2018.	MBS Paydown		36,211	36,211	34,049	30,711		1,128		1,128		36,211			0	1,203	11/25/2035.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/25/2018.	Pass-Through Loss			(1,017)						0		(70)		70	70		11/25/2035.
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033	..	12/25/2018.	MBS Paydown		63,270	63,270	60,897	61,024		113		113		63,270			0	1,553	12/25/2033.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	11/25/2018.	Pass-Through Loss			12,203						0					0		12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35	..	12/25/2018.	MBS Paydown		58,930	58,930	50,807	47,259		716		716		58,930			0	1,181	12/25/2035.
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054	..	12/25/2018.	MBS Paydown		120,617	120,617	120,600			(12)		(12)		120,617			0	1,032	07/25/2054.
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27	..	03/15/2018.	Distribution		500,000	500,000	499,943	499,969		2		2		499,970		30	30	7,667	01/20/2027.
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027	..	12/25/2018.	MBS Paydown		248,419	248,419	248,417			1		1		248,419			0	1,942	08/25/2027.
92257A AB 0	VCC 2018-1 A ABS SSNR 3.59 04/25/2048	..	12/25/2018.	MBS Paydown		109,910	109,910	109,872			11		11		109,910			0	1,810	04/25/2048.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	..	12/25/2018.	MBS Paydown		145,742	145,742	138,896	137,092		4,928		4,928		145,742			0	3,446	10/25/2036.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36	..	12/25/2018.	Pass-Through Loss			5,080	4,849					0		4,756		(4,756)	(4,756)		10/25/2036.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,900,715	2,913,743	2,866,239	1,774,119	0	11,602	0	11,602	0	2,902,265	0	(1,603)	(1,603)	50,970	XXX
8399997.	Total - Bonds - Part 4					6,037,357	6,050,385	6,221,132	4,916,296	0	139,110	0	139,110	0	6,038,907	0	(1,603)	(1,603)	129,809	XXX
8399999.	Total - Bonds					6,037,357	6,050,385	6,221,132	4,916,296	0	139,110	0	139,110	0	6,038,907	0	(1,603)	(1,603)	129,809	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					6,037,357	XXX	6,221,132	4,916,296	0	139,110	0	139,110	0	6,038,907	0	(1,603)	(1,603)	129,809	XXX

Sch. D - Pt. 5
NONE

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Fifth Third Bank	Cincinnati, OH		0.40	962		169,848	XXX
The Bank of New York Mellon	New York, NY		0.85	61		5,098	XXX
0199999. Total - Open Depositories		XXX	XXX	1,023	0	174,945	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,023	0	174,945	XXX
0599999. Total Cash		XXX	XXX	1,023	0	174,945	XXX

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

1. January	161,874	4. April	294,886	7. July	270,951	10. October	232,033
2. February	161,905	5. May	294,999	8. August	271,054	11. November	232,034
3. March	294,779	6. June	270,848	9. September	330,127	12. December	174,945

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 the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class		12/31/2018	2.300		2,837,540		13,432
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						2,837,540	0	13,432
8899999. Total - Cash Equivalents						2,837,540	0	13,432

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
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	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS	2,937,729	2,906,663		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	600,503	596,063
59.	Total	XXX	XXX	2,937,729	2,906,663	600,503	596,063

DETAILS OF WRITE-INS

5801.	U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION			600,503	596,063
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	600,503	596,063

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK