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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Utica National Insurance Company of Ohio

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 13998 Employer's ID Number 27-2764004

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

Country of Domicile United States of America

Incorporated/Organized 04/06/2010 Commenced Business 12/22/2010

Statutory Home Office 2 Easton Oval, Suite 225 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street (Street and Number)

New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 315-734-2000 (Area Code) (Telephone Number)

Mail Address Post Office Box 530 (Street and Number or P.O. Box), Utica, NY, US 135030530 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street (Street and Number)

New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 315-734-2000 (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Sandra Jean Giehl (Name), 315-734-2192 (Area Code) (Telephone Number)

sandy.giehl@uticanational.com (E-mail Address), 315-734-2994 (FAX Number)

OFFICERS

Chairman , President & CEO	Richard Patrick Creedon	Secretary	Louisa Suzanne Ruffine
CFO & Treasurer	Brian Wade Miller Jr.		

OTHER

Kristen Holly Martin, EVP & COO

DIRECTORS OR TRUSTEES

John Martin Anderson	Jolene Marie Casatelli	Paul Lewis Cohen
Richard Patrick Creedon	Steven Paul Guzski	Kristen Holly Martin
Louisa Suzanne Ruffine		

State of New York
County of Oneida
SS:

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.

Richard Patrick Creedon Chairman, President & CEO	Brian Wade Miller, Jr. CFO & Treasurer	Louisa Suzanne Ruffine Secretary

Subscribed and sworn to before me this
_______ day of _______

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			
Investment Categories	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,600,800	13.693	2,600,800		2,600,800	13.693
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	74,953	0.395	74,953		74,953	0.395
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	99,903	0.526	99,903		99,903	0.526
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	770,456	4.056	770,456		770,456	4.056
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	101,992	0.537	101,992		101,992	0.537
1.43 Revenue and assessment obligations	1,071,851	5.643	1,071,851		1,071,851	5.643
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	707,618	3.725	707,618		707,618	3.725
1.512 Issued or guaranteed by FNMA and FHLMC	3,812,336	20.071	3,812,336		3,812,336	20.071
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	358,047	1.885	358,047		358,047	1.885
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		0.000				0.000
1.523 All other	171,780	0.904	171,780		171,780	0.904
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	7,798,551	41.058	7,798,551		7,798,551	41.058
2.2 Unaffiliated non-U.S. securities (including Canada)	1,238,041	6.518	1,238,041		1,238,041	6.518
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	187,652	0.988	187,652		187,652	0.988
11. Other invested assets		0.000				0.000
12. Total invested assets	18,993,980	100.000	18,993,980		18,993,980	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 carrying value:
   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 (Line 9 minus Line 10)

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year
2. Cost of acquired:
   2.1 Actual cost at time of acquisition (Part 2, Column 7)
   2.2 Additional investment made after acquisition (Part 2, Column 8)
3. Capitalized deferred interest and other:
   3.1 Totals, Part 1, Column 12
   3.2 Totals, Part 3, Column 11
4. Accrual of discount
5. Unrealized valuation increase (decrease):
   5.1 Totals, Part 1, Column 9
   5.2 Totals, Part 3, Column 8
6. Total gain (loss) on disposals, Part 3, Column 18
7. Deduct amounts received on disposals, Part 3, 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
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 (Line 11 plus 12)
14. Deduct total nonadmitted amounts
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		17,489,806
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,984,028
3.	Accrual of discount		9,563
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		(70,492)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,552,025
7.	Deduct amortization of premium		54,735
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)		184
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,806,329
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,806,329

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	3,308,418	3,306,122	3,303,227	3,311,099
Governments	2.	Canada	99,903	101,961	99,900	100,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	3,408,321	3,408,082	3,403,127	3,411,099
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	653,807	659,648	717,751	600,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	101,992	104,948	102,008	100,000
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	5,433,836	5,360,671	5,465,035	5,232,154
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	7,970,331	7,849,034	7,900,885	7,970,462
	9.	Canada	104,752	102,477	104,624	105,000
	10.	Other Countries	1,133,290	1,114,625	1,134,719	1,137,000
	11.	Totals	9,208,372	9,066,136	9,140,228	9,212,462
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	18,806,328	18,599,485	18,828,150	18,555,715
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks				
	27.	Total Bonds and Stocks	18,806,328	18,599,485	18,828,150	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	176,509	1,895,607	939,364	180,159	116,780	XXX	3,308,418	17.6	2,701,798	15.4	3,308,418	0
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	176,509	1,895,607	939,364	180,159	116,780	XXX	3,308,418	17.6	2,701,798	15.4	3,308,418	0
2. All Other Governments												
2.1 NAIC 1		99,903				XXX	99,903	0.5	149,822	0.9	99,903	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		99,903				XXX	99,903	0.5	149,822	0.9	99,903	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		345,305	308,502			XXX	653,807	3.5	1,241,711	7.1	653,807	0
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		345,305	308,502			XXX	653,807	3.5	1,241,711	7.1	653,807	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			101,992			XXX	101,992	0.5	214,210	1.2	101,992	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			101,992			XXX	101,992	0.5	214,210	1.2	101,992	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	389,245	1,468,063	2,310,085	969,698	185,525	XXX	5,322,615	28.3	4,420,290	25.3	5,322,615	0
5.2 NAIC 2				111,221		XXX	111,221	0.6			111,221	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	389,245	1,468,063	2,310,085	1,080,918	185,525	XXX	5,433,836	28.9	4,420,290	25.3	5,433,836	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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	354,705	2,579,098	2,877,999	254,974		XXX	6,066,776	32.3	6,170,613	35.3	5,897,347	169,429
6.2 NAIC 2	100,321	1,553,847	1,487,427			XXX	3,141,595	16.7	2,591,361	14.8	3,091,769	49,826
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	455,026	4,132,945	4,365,426	254,974		XXX	9,208,372	49.0	8,761,974	50.1	8,989,117	219,255
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 920,459	6,387,976	6,537,942	1,404,830	302,304		15,553,512	82.7	XXX	XXX	15,384,083	169,429
11.2 NAIC 2	(d) 100,321	1,553,847	1,487,427	111,221			3,252,816	17.3	XXX	XXX	3,202,990	49,826
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	1,020,780	7,941,824	8,025,369	1,516,051	302,304		(b) 18,806,328	100.0	XXX	XXX	18,587,072	219,255
11.8 Line 11.7 as a % of Col. 7	5.4	42.2	42.7	8.1	1.6		100.0	XXX	XXX	XXX	98.8	1.2
12. Total Bonds Prior Year												
12.1 NAIC 1	1,158,658	5,443,999	6,977,425	1,085,168	233,194		XXX	XXX	14,898,444	85.2	14,506,919	391,525
12.2 NAIC 2	79,986	1,235,549	1,275,826				XXX	XXX	2,591,361	14.8	2,591,361	
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	1,238,644	6,679,548	8,253,251	1,085,168	233,194		XXX	XXX	(b) 17,489,805	100.0	17,098,280	391,525
12.8 Line 12.7 as a % of Col. 9	7.1	38.2	47.2	6.2	1.3		XXX	XXX	100.0	XXX	97.8	2.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	835,888	6,353,013	6,488,047	1,404,830	302,304		15,384,083	81.8	14,506,919	82.9	15,384,083	XXX
13.2 NAIC 2	100,321	1,553,847	1,437,601	111,221			3,202,990	17.0	2,591,361	14.8	3,202,990	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	936,208	7,906,860	7,925,649	1,516,051	302,304		18,587,072	98.8	17,098,280	97.8	18,587,072	XXX
13.8 Line 13.7 as a % of Col. 7	5.0	42.5	42.6	8.2	1.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.0	42.0	42.1	8.1	1.6		98.8	XXX	XXX	XXX	98.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	84,571	34,963	49,894		0		169,429	0.9	391,525	2.2	XXX	169,429
14.2 NAIC 2			49,826				49,826	0.3			XXX	49,826
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	84,571	34,963	99,720		0		219,255	1.2	391,525	2.2	XXX	219,255
14.8 Line 14.7 as a % of Col. 7	38.6	15.9	45.5		0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	0.2	0.5		0.0		1.2	XXX	XXX	XXX	XXX	1.2

(a) Includes $ 219,255 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations, $ .... prior year of bonds with Z designations and $ .... 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 $ .... current year of bonds with 5GI designations, $ .... prior year of bonds with 5* or 5GI designations and $ .... current year, $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	99,506	1,654,117	747,206		99,971	XXX	2,600,800	13.8	1,851,717	10.6	2,600,800	
1.2 Residential Mortgage-Backed Securities	77,003	241,490	192,157	180,159	16,809	XXX	707,618	3.8	850,081	4.9	707,618	0
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	176,509	1,895,607	939,364	180,159	116,780	XXX	3,308,418	17.6	2,701,798	15.4	3,308,418	0
2. All Other Governments												
2.1 Issuer Obligations		99,903				XXX	99,903	0.5	149,822	0.9	99,903	
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals		99,903				XXX	99,903	0.5	149,822	0.9	99,903	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		345,305	308,502			XXX	653,807	3.5	1,241,711	7.1	653,807	0
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		345,305	308,502			XXX	653,807	3.5	1,241,711	7.1	653,807	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations			101,992			XXX	101,992	0.5	214,210	1.2	101,992	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals			101,992			XXX	101,992	0.5	214,210	1.2	101,992	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations		125,000	928,492	209,961		XXX	1,263,453	6.7	945,385	5.4	1,263,453	
5.2 Residential Mortgage-Backed Securities	388,896	1,329,879	1,037,078	870,957	185,525	XXX	3,812,336	20.3	3,372,132	19.3	3,812,336	0
5.3 Commercial Mortgage-Backed Securities	349	13,184	344,515			XXX	358,047	1.9	102,774	0.6	358,047	0
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	389,245	1,468,063	2,310,085	1,080,918	185,525	XXX	5,433,836	28.9	4,420,291	25.3	5,433,836	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	175,313	3,901,238	4,268,329	254,974		XXX	8,599,853	45.7	8,177,925	46.8	8,465,169	134,684
6.2 Residential Mortgage-Backed Securities						XXX						
6.3 Commercial Mortgage-Backed Securities	37,948	36,734	97,098			XXX	171,780	0.9	206,971	1.2	171,780	
6.4 Other Loan-Backed and Structured Securities	241,765	194,974				XXX	436,739	2.3	377,077	2.2	352,167	84,571
6.5 Totals	455,026	4,132,945	4,365,426	254,974		XXX	9,208,372	49.0	8,761,973	50.1	8,989,117	219,255
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 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							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans - Issued						XXX			XXX	XXX		
10.2 Bank Loans - Acquired						XXX			XXX	XXX		
10.3 Totals						XXX			XXX	XXX		
11. Total Bonds Current Year												
11.1 Issuer Obligations	274,819	6,125,563	6,354,521	464,935	99,971	XXX	13,319,808	70.8	XXX	XXX	13,185,125	134,684
11.2 Residential Mortgage-Backed Securities	465,899	1,571,370	1,229,235	1,051,116	202,334	XXX	4,519,953	24.0	XXX	XXX	4,519,953	
11.3 Commercial Mortgage-Backed Securities	38,297	49,918	441,613			XXX	529,827	2.8	XXX	XXX	529,827	0
11.4 Other Loan-Backed and Structured Securities	241,765	194,974				XXX	436,739	2.3	XXX	XXX	352,167	84,571
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans						XXX			XXX	XXX		
11.7 Totals	1,020,780	7,941,824	8,025,369	1,516,051	302,304		18,806,328	100.0	XXX	XXX	18,587,072	219,255
11.8 Line 11.7 as a % of Col. 7	5.4	42.2	42.7	8.1	1.6		100.0	XXX	XXX	XXX	98.8	1.2
12. Total Bonds Prior Year												
12.1 Issuer Obligations	479,580	4,697,832	6,982,203	321,188	99,967	XXX	XXX	XXX	12,580,770	71.9	12,284,239	296,531
12.2 Residential Mortgage-Backed Securities	608,414	1,645,692	1,070,900	763,980	133,227	XXX	XXX	XXX	4,222,213	24.1	4,222,213	
12.3 Commercial Mortgage-Backed Securities	34,888	74,709	200,148			XXX	XXX	XXX	309,745	1.8	309,745	
12.4 Other Loan-Backed and Structured Securities	115,762	261,315				XXX	XXX	XXX	377,077	2.2	282,083	94,994
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	1,238,644	6,679,548	8,253,251	1,085,168	233,194		XXX	XXX	17,489,805	100.0	17,098,280	391,525
12.8 Line 12.7 as a % of Col. 9	7.1	38.2	47.2	6.2	1.3		XXX	XXX	100.0	XXX	97.8	2.2
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	274,819	6,090,599	6,254,801	464,935	99,971	XXX	13,185,125	70.1	12,284,239	70.2	13,185,125	XXX
13.2 Residential Mortgage-Backed Securities	465,899	1,571,370	1,229,235	1,051,116	202,334	XXX	4,519,953	24.0	4,222,213	24.1	4,519,953	XXX
13.3 Commercial Mortgage-Backed Securities	38,297	49,918	441,613			XXX	529,827	2.8	309,745	1.8	529,827	XXX
13.4 Other Loan-Backed and Structured Securities	157,194	194,974				XXX	352,167	1.9	282,083	1.6	352,167	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 Totals	936,208	7,906,860	7,925,649	1,516,051	302,304		18,587,072	98.8	17,098,280	97.8	18,587,072	XXX
13.8 Line 13.7 as a % of Col. 7	5.0	42.5	42.6	8.2	1.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.0	42.0	42.1	8.1	1.6		98.8	XXX	XXX	XXX	98.8	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations		34,963	99,720			XXX	134,684	0.7	296,531	1.7	XXX	134,684
14.2 Residential Mortgage-Backed Securities						XXX					XXX	
14.3 Commercial Mortgage-Backed Securities		0				XXX	0	0.0			XXX	0
14.4 Other Loan-Backed and Structured Securities	84,571					XXX	84,571	0.4	94,994	0.5	XXX	84,571
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans						XXX			XXX	XXX	XXX	
14.7 Totals	84,571	34,963	99,720				219,255	1.2	391,525	2.2	XXX	219,255
14.8 Line 14.7 as a % of Col. 7	38.6	15.9	45.5				100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	0.2	0.5				1.2	XXX	XXX	XXX	XXX	1.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year)
2. Cost paid/(consideration received) on additions:
   2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12
   2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14
3. Unrealized valuation increase/(decrease):
   3.1 Section 1, Column 17
   3.2 Section 2, Column 19
4. Total gain (loss) on termination recognized, Section 2, Column 22
5. Considerations received/(paid) on terminations, Section 2, Column 15
6. Amortization:
   6.1 Section 1, Column 19
   6.2 Section 2, Column 21
7. Adjustment to the book/adjusted carrying value of hedged item:
   7.1 Section 1, Column 20
   7.2 Section 2, Column 23
8. Total foreign exchange change in book/adjusted carrying value:
   8.1 Section 1, Column 18
   8.2 Section 2, Column 20
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)
10. Deduct nonadmitted assets
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)

3.1 Add:

Change in variation margin on open contracts - Highly effective hedges

3.11 Section 1, Column 15, current year minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All other

3.13 Section 1, Column 18, current year minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)

4.2 Less:

4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)

4.22 Amount recognized (Section 2, Column 16)

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:
   5.1 Total gain (loss) recognized for terminations in prior year
   5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

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				
2. Cost of cash equivalents acquired	1,277		1,277	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	1,277		1,277	
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)	0		0	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	0		0	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0699999 - Totals																

NONE

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
NONE														
3399999 - Totals														XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ .... interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
NONE																	
0599999 - Totals																	

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
4699999 - Totals																			XXX

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4699999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4699999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-QT-8	UNITED STATES TREASURY				1	99,965	102.3438	102,344	100,000	99,971		3			3.125	3.127	MN	406	3,125	12/14/2016	11/15/2041
912828-3D-0	UNITED STATES TREASURY				1	129,624	98.3281	127,827	130,000	129,679		53			2.250	2.296	AO	501	2,925	12/18/2017	10/31/2024
912828-3Z-1	UNITED STATES TREASURY				1	74,941	101.0000	75,750	75,000	74,948		7			2.750	2.762	FA	701	1,031	04/12/2018	02/28/2025
912828-5P-1	UNITED STATES TREASURY				1	578,504	101.7500	585,063	575,000	578,464		(40)			2.875	2.743	MN	1,453		12/06/2018	11/30/2023
912828-F9-6	UNITED STATES TREASURY				1	99,754	98.7031	98,703	100,000	99,856		50			2.000	2.053	AO	343	2,000	12/14/2016	10/31/2021
912828-L2-4	UNITED STATES TREASURY				1	9,741	97.8438	9,784	10,000	9,791		52			1.875	2.476	FA	64	188	01/29/2018	08/31/2022
912828-L2-4	UNITED STATES TREASURY	SD			1	292,230	97.8438	293,531	300,000	293,725		1,492			1.875	2.476	FA	1,911	5,625	01/29/2018	08/31/2022
912828-M5-6	UNITED STATES TREASURY				1	193,785	97.7969	195,594	200,000	194,670		650			2.250	2.677	MN	584	4,500	02/08/2018	11/15/2025
912828-N4-8	UNITED STATES TREASURY				1	99,320	98.5938	98,594	100,000	99,658		167			1.750	1.926	JD	5	2,625	12/15/2016	12/31/2020
912828-P3-8	UNITED STATES TREASURY				1	127,283	97.1094	126,242	130,000	127,810		509			1.750	2.184	JJ	952	2,275	12/18/2017	01/31/2023
912828-U2-4	UNITED STATES TREASURY				1	118,765	95.4375	119,297	125,000	119,927		576			2.000	2.573	MN	325	2,500	12/15/2016	11/15/2026
912828-U3-2	UNITED STATES TREASURY				1	98,371	98.5938	98,594	100,000	99,506		560			1.000	1.574	MN	130	1,000	12/15/2016	11/15/2019
912828-U5-7	UNITED STATES TREASURY				1	133,903	98.1875	132,553	135,000	134,084		176			2.125	2.272	MN	252	2,869	12/19/2017	11/30/2023
912828-V8-0	UNITED STATES TREASURY				1	134,657	98.7031	133,249	135,000	134,713		54			2.250	2.295	JJ	1,271	3,038	12/19/2017	01/31/2024
912828-V9-8	UNITED STATES TREASURY				1	93,105	97.1094	97,109	100,000	93,268		163			2.250	3.198	FA	850		10/10/2018	02/15/2027
912828-VS-6	UNITED STATES TREASURY				1	125,913	99.9688	124,961	125,000	125,651		(130)			2.500	2.380	FA	1,180	3,125	12/15/2016	08/15/2023
912828-VV-9	UNITED STATES TREASURY	SD			1	61,082	99.3281	59,597	60,000	60,488		(287)			2.125	1.627	FA	433	1,275	11/28/2016	08/31/2020
912828-XG-0	UNITED STATES TREASURY				1	124,365	98.8125	123,516	125,000	124,591		111			2.125	2.223	JD	7	3,984	12/15/2016	06/30/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,595,311	XXX	2,602,307	2,625,000	2,600,800		4,166			XXX	XXX	XXX	11,368	42,084	XXX	XXX
36180M-2R-7	G2 AD8884 - RMBS			4	1	112,148	101.0088	112,707	111,582	112,147		(1)			3.500	3.412	MON	325	1,321	08/29/2018	03/20/2043
36202F-M7-8	G2 004882 - RMBS			4	1	66,536	103.1471	67,079	65,032	66,495		16			4.000	3.604	MON	217	2,640	06/20/2011	12/20/2040
36202F-PF-7	G2 004922 - RMBS			4	1	65,650	103.1482	66,025	64,010	65,617		10			4.000	3.561	MON	213	2,596	06/15/2011	01/20/2041
36202F-TL-0	G2 005055 - RMBS			4	1	83,303	104.8079	82,415	78,634	83,378		75			4.500	3.336	MON	295	3,596	06/28/2011	05/20/2041
36202F-UE-4	G2 005081 - RMBS			4	1	53,030	103.1461	53,194	51,572	53,052		22			4.000	3.500	MON	172	2,093	06/23/2011	06/20/2041
36202F-UF-1	G2 005082 - RMBS			4	1	50,894	104.8076	50,500	48,184	50,944		50			4.500	3.393	MON	181	2,204	06/20/2011	06/20/2041
36202F-Y5-9	G2 005232 - RMBS			4	1	218,945	101.5155	214,585	211,381	218,572		125			3.500	2.972	MON	617	7,502	11/18/2011	11/20/2041
36241L-S3-1	GN 783238 - RMBS			4	1	57,411	102.8822	57,310	55,705	57,412		1			4.000	3.457	MON	186	2,259	06/24/2011	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						707,916	XXX	703,815	686,099	707,618		300			XXX	XXX	XXX	2,205	24,212	XXX	XXX
0599999. Total - U.S. Government Bonds						3,303,227	XXX	3,306,122	3,311,099	3,308,418		4,465			XXX	XXX	XXX	13,573	66,296	XXX	XXX
013051-EE-3	ALBERTA, PROVINCE OF		C		1FE	99,900	101.9606	101,961	100,000	99,903		3			3.350	3.372	MN	558		10/25/2018	11/01/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						99,900	XXX	101,961	100,000	99,903		3			XXX	XXX	XXX	558		XXX	XXX
1099999. Total - All Other Government Bonds						99,900	XXX	101,961	100,000	99,903		3			XXX	XXX	XXX	558		XXX	XXX
13063C-NA-4	CALIFORNIA ST			2	1FE	121,224	115.0000	115,000	100,000	113,077		(2,092)			5.000	2.540	AO	1,250	5,000	12/09/2014	10/01/2027
546415-T8-3	LOUISIANA ST			2	1FE	91,178	114.8520	86,139	75,000	84,796		(1,614)			5.000	2.481	FA	1,563	3,750	11/19/2014	08/01/2025
574193-LF-3	MARYLAND ST				1FE	116,002	110.2720	110,272	100,000	110,629		(1,781)			4.000	1.980	FA	1,667	4,000	11/30/2015	08/01/2024
649791-DG-2	NEW YORK ST	SD			1FE	236,972	103.6920	207,384	200,000	205,274		(4,571)			5.000	2.600	FA	3,778	10,000	06/15/2011	02/15/2020
93974C-8C-7	WASHINGTON ST			2	1FE	152,375	112.6820	140,853	125,000	140,031		(3,146)			5.000	2.180	JJ	3,125	6,250	12/08/2014	07/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						717,751	XXX	659,648	600,000	653,807		(13,203)			XXX	XXX	XXX	11,382	29,000	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						717,751	XXX	659,648	600,000	653,807		(13,203)			XXX	XXX	XXX	11,382	29,000	XXX	XXX
736688-LN-0	PORTLAND ORE CMNTY COLLEGE DIST			2	1FE	102,008	104.9480	104,948	100,000	101,992		(16)			4.160	3.905	JD	393		11/27/2018	06/01/2029
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						102,008	XXX	104,948	100,000	101,992		(16)			XXX	XXX	XXX	393		XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						102,008	XXX	104,948	100,000	101,992		(16)			XXX	XXX	XXX	393		XXX	XXX
386442-VR-5	GRAND RIVER DAM AUTH OKLA REV			2	1FE	79,707	111.9910	78,394	70,000	76,255		(1,043)			5.000	3.190	JD	292	3,500	07/17/2015	06/01/2033
39081J-AL-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1FE	23,411	115.3710	23,074	20,000	22,725		(320)			5.000	2.961	JJ	500	1,000	10/14/2016	07/01/2031
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1FE	40,000	103.2760	41,310	40,000	40,000					3.828	3.827	MN	196	1,531	03/13/2014	05/15/2028
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1FE	125,000	100.3990	125,499	125,000	125,000					3.235	3.235	JJ	2,022	4,044	01/29/2013	01/01/2023
56682H-CA-5	MARICOPA CNTY ARIZ INDL DEV AUTH REV			2	1FE	52,550	104.3260	52,163	50,000	52,083		(223)			4.000	3.401	JJ	1,000	2,000	10/13/2016	01/01/2036
575579-ZG-5	MASSACHUSETTS BAY TRANSN AUTH MASS SALE			2	1FE	90,605	115.8030	86,852	75,000	85,989		(1,536)			5.000	2.540	JJ	1,875	3,750	11/24/2015	07/01/2029
59333P-N5-3	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	85,659	110.5830	82,937	75,000	81,873		(1,072)			5.000	3.239	AO	938	3,750	04/20/2015	10/01/2034
64461X-DB-8	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1FE	98,657	97.5390	97,539	100,000	98,740		83			3.379	3.513	JJ	1,690	1,690	01/23/2018	07/01/2030
645790-FH-4	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1FE	83,022	115.6580	80,961	70,000	80,399		(1,230)			5.000	2.791	JJ	1,750	3,500	10/21/2016	07/01/2029
65830R-CE-7	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S			2	2FE	111,272	114.6020	114,602	100,000	111,221		(51)			5.000	3.650	JJ	264		11/21/2018	01/01/2036

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
736742-XH-5	PORTLAND ORE SWR SYS REV			2	1FE	89,268	115.5680	86,676	75,000	84,859		(1,389)			5.000	2.750	JD	313	3,750	09/17/2015	06/01/2028
880591-EU-2	TENNESSEE VALLEY AUTHORITY				1	74,942	99.2630	74,447	75,000	74,953		6			2.875	2.884	FA	898	2,156	02/07/2017	02/01/2027
88213A-DZ-5	TEXAS A & M UNIV REVS			2	1FE	10,000	100.9760	10,098	10,000	10,000					3.993	3.993	MN	51	399	03/22/2016	05/15/2037
882723-ZD-4	TEXAS ST			2	1FE	123,427	117.5330	117,533	100,000	116,649		(2,259)			5.000	2.320	AO	1,250	5,000	11/30/2015	10/01/2026
92778V-EV-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1	1FE	97,808	97.1860	97,186	100,000	98,036		228			2.800	3.111	FA	1,167	2,792	01/24/2018	02/01/2026
95667N-EB-5	WEST VA ST SCH BLDG AUTH LOTTERY REV			2	1FE	104,716	108.1660	108,166	100,000	104,671		(45)			4.000	3.420	JJ	2,000		11/15/2018	07/01/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,290,043	XXX	1,277,437	1,185,000	1,263,453		(8,852)			XXX	XXX	XXX	16,204	38,862	XXX	XXX
3128M9-2M-3	FH G07680 - RMBS			4	1	25,811	102.1299	24,960	24,440	25,759		22			4.000	3.122	MON	81	991	08/05/2014	04/01/2044
3128MJ-V2-3	FH G08632 - RMBS			4	1	43,278	100.2751	41,547	41,433	43,288		27			3.500	2.870	MON	121	1,467	03/17/2015	03/01/2045
3128MJ-XX-3	FH G08693 - RMBS			4	1	84,115	100.1326	81,711	81,603	84,133		22			3.500	3.066	MON	238	2,887	11/08/2017	03/01/2046
3128MJ-Z9-4	FH G08767 - RMBS			4	1	65,925	101.9822	63,642	62,405	65,858		(67)			4.000	3.155	MON	208	2,520	08/16/2017	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS			4	1	85,433	97.6851	84,780	86,789	85,504		13			3.000	3.203	MON	217	2,622	03/02/2017	01/01/2047
3128MJ-ZH-6	FH G08743 - RMBS			4	1	59,785	101.9933	57,926	56,794	59,731		32			4.000	3.204	MON	189	2,300	02/23/2017	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS			4	1	59,568	101.9495	57,855	56,748	59,592		24			4.000	3.226	MON	189	2,298	10/31/2017	02/01/2047
3128MM-VZ-3	FH G18631 - RMBS			4	1	134,152	97.5495	130,394	133,670	134,061		(51)			2.500	2.427	MON	278	3,376	02/13/2017	02/01/2032
3128MM-WS-8	FH G18656 - RMBS			4	1	64,520	101.3209	63,855	63,023	64,478		(41)			3.500	2.954	MON	184	1,867	02/07/2018	08/01/2032
31307N-E3-4	FH J31954 - RMBS			4	1	41,859	101.2169	40,351	39,866	41,747		(1)			3.500	2.000	MON	116	1,434	02/24/2017	12/01/2028
3132GD-RW-4	FH Q00501 - RMBS			4	1	49,250	104.6912	49,734	47,505	48,917		(120)			4.500	3.972	MON	178	2,158	05/11/2011	05/01/2041
3132GK-5A-0	FH Q04741 - RMBS			4	1	11,268	104.2150	10,987	10,543	11,293		30			4.500	3.297	MON	40	483	03/28/2014	11/01/2041
3132M9-2R-4	FH Q29184 - RMBS			4	1	35,828	102.6361	34,425	33,540	35,890		62			4.000	2.907	MON	112	1,360	12/11/2014	10/01/2044
3132XU-SK-2	FH Q52321 - RMBS			4	1	93,692	103.6306	92,608	89,363	93,570		(122)			4.500	3.677	MON	335	3,046	03/07/2018	11/01/2047
31335A-S7-4	FH G60542 - RMBS			4	1	31,806	102.6430	30,529	29,743	31,774		(32)			4.000	2.932	MON	99	1,201	06/23/2016	09/01/2045
3138E7-TV-6	FN AK3263 - RMBS			4	1	66,852	100.7987	65,304	64,786	66,482		(173)			3.000	2.086	MON	162	1,978	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS			4	1	65,542	99.9962	62,437	62,439	65,642		103			3.500	2.737	MON	182	2,215	02/29/2016	11/01/2042
3138EQ-7L-0	FN AL8098 - RMBS			4	1	61,741	101.9820	58,691	57,550	61,724		(17)			4.000	2.837	MON	192	2,326	04/08/2016	06/01/2043
3138M0-AK-6	FN AO8109 - RMBS			4	1	62,404	100.4929	60,399	60,103	62,378		(2)			3.500	2.928	MON	175	2,128	11/05/2015	08/01/2042
3138M5-EA-3	FN AP1928 - RMBS			4	1	35,070	102.9673	33,897	32,920	35,035		67			4.000	2.962	MON	110	1,336	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS			4	1	45,374	100.6933	44,037	43,734	45,246		(30)			3.500	2.970	MON	128	1,546	11/18/2014	08/01/2042
3138MB-XL-5	FN AP7882 - RMBS			4	1	57,795	100.0952	56,242	56,189	57,684		(19)			3.500	3.089	MON	164	1,989	09/08/2014	10/01/2042
3138W6-SU-1	FN AR8630 - RMBS			4	1	70,931	97.5430	67,894	69,605	70,930		14			3.000	2.726	MON	174	2,111	11/10/2016	04/01/2043
3138W9-BF-6	FN AS0037 - RMBS			4	1	49,380	101.0860	47,540	47,029	49,397		33			3.500	2.755	MON	137	1,666	02/12/2016	07/01/2043
3138WB-AR-6	FN AS1815 - RMBS			4	1	41,706	102.0971	40,887	40,047	41,512		(7)			4.000	3.388	MON	133	1,622	03/24/2014	02/01/2044
3138WB-UK-9	FN AS2385 - RMBS			4	1	36,158	102.0588	34,953	34,248	36,068		57			4.000	3.137	MON	114	1,387	05/16/2014	05/01/2044
3138WD-ME-8	FN AS3956 - RMBS			4	1	43,080	102.0965	41,076	40,233	43,173		92			4.000	2.850	MON	134	1,634	02/06/2015	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS			4	1	51,954	100.3933	50,092	49,896	51,834		19			3.500	2.944	MON	146	1,765	10/30/2015	07/01/2045
3138WE-KB-4	FN AS4789 - RMBS			4	1	57,618	98.1424	54,365	55,394	57,523		(21)			3.000	2.478	MON	138	1,677	09/23/2016	04/01/2045
3138WE-KG-3	FN AS4794 - RMBS			4	1	33,862	100.4907	32,616	32,457	33,764		(1)			3.500	2.919	MON	95	1,150	09/23/2015	04/01/2045
3138WF-NN-2	FN AS5796 - RMBS			4	1	44,812	99.8126	42,853	42,934	44,560		(76)			3.000	2.046	MON	107	1,310	02/25/2016	09/01/2030
3138WG-BA-1	FN AS6332 - RMBS			4	1	77,645	100.1352	73,882	73,783	77,550		3			3.500	2.785	MON	215	2,609	09/21/2016	12/01/2045
3138WG-BW-3	FN AS6352 - RMBS			4	1	78,442	102.0969	76,513	74,941	78,454		41			4.000	3.248	MON	250	3,039	03/02/2017	12/01/2045
3138WG-DN-1	FN AS6408 - RMBS			4	1	53,333	100.2938	51,118	50,968	53,275		6			3.500	2.862	MON	149	1,801	04/27/2016	01/01/2046
3138WJ-H3-5	FN AS8349 - RMBS			4	1	82,817	99.2320	79,920	80,539	82,554		(97)			3.000	2.515	MON	201	2,439	11/16/2016	11/01/2036
3138WJ-K5-6	FN AS8415 - RMBS			4	1	85,692	97.6443	84,080	86,109	85,689		(16)			3.000	3.057	MON	215	2,604	02/07/2017	11/01/2046
3138WK-4X-0	FN AS9837 - RMBS			4	1	87,876	99.9112	87,898	87,976	87,849		(28)			3.000	3.005	MON	220	2,233	02/14/2018	06/01/2032
3138WL-C2-7	FN AS9988 - RMBS			4	1	92,086	103.7703	91,191	87,877	91,990		(96)			4.500	3.646	MON	330	2,997	03/16/2018	07/01/2047
3138WV-X5-5	FN AT7899 - RMBS			4	1	67,210	100.0111	64,093	64,086	67,223		67			3.500	2.773	MON	187	2,272	02/05/2016	07/01/2043
3138X4-V9-8	FN AU5139 - RMBS			4	1	48,267	101.0814	46,812	46,311	48,328		65			3.500	2.854	MON	135	1,646	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS			4	1	54,351	100.8287	52,238	51,809	54,337		19			3.500	2.767	MON	151	1,836	02/12/2015	01/01/2042
3140EV-T7-2	FN BC1473 - RMBS			4	1	84,161	97.8761	82,477	84,266	84,139		(22)			2.500	2.509	MON	176	2,136	03/02/2017	07/01/2031
3140FM-DF-0	FN BE1901 - RMBS			4	1	88,093	97.5415	85,877	88,041	88,059		(22)			3.000	2.989	MON	220	2,656	11/22/2016	12/01/2046
3140J5-LM-9	FN BM1231 - RMBS			4	1	65,830	101.2944	64,292	63,470	65,701		(116)			3.500	2.393	MON	185	2,268	11/10/2017	11/01/2031
3140J8-HC-0	FN BM3826 - RMBS			4	1	100,608	103.8581	101,293	97,530	100,597		(11)			4.500	3.972	MON	366	369	11/20/2018	04/01/2048
3140J9-EB-3	FN BM4629 - RMBS			4	1	99,008	101.9884	100,693	98,730	99,002		(5)			4.000	3.950	MON	329	331	11/13/2018	10/01/2048
3140J9-LV-1	FN BM4839 - RMBS			4	1	99,421	102.4131	101,693	99,297	99,415		(5)			4.000	3.975	MON	331	332	11/06/2018	10/01/2048
3140Q7-LE-5	FN CA0324 - RMBS			4	1	63,824	103.5927	63,020	60,835	63,925		101			4.500	3.586	MON	228	2,090	03/28/2018	09/01/2047
3140Q8-M9-3	FN CA1283 - RMBS			4	1	92,056	101.2418	91,498	90,376	91,939		(117)			3.500	3.073	MON	264	2,398	03/07/2018	02/01/2033

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying 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 Book/Adjusted Carrying Value	Interest: 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates: 21 Acquired	22 Stated Contractual Maturity Date
31417B-7A-9	FN AB5388 - RMBS			4	1	32,061	102.2893	30,650	29,964	32,058		(3)			4.000	2.876	MON	100	1,210	02/27/2015	06/01/2042
31417C-S3-0	FN AB5937 - RMBS			4	1	66,328	100.0273	63,009	62,991	66,160		(111)			3.500	2.749	MON	184	2,221	02/06/2015	08/01/2042
31417D-TR-4	FN AB6859 - RMBS			4	1	66,582	99.9965	64,057	64,060	66,564		(12)			3.500	2.912	MON	187	2,264	01/11/2016	11/01/2042
31417G-5A-0	FN AB9840 - RMBS			4	1	69,224	100.6942	66,405	65,947	69,129		(62)			3.500	2.783	MON	192	2,327	02/18/2016	07/01/2043
31417G-TF-3	FN AB9549 - RMBS			4	1	124,676	97.5505	121,357	124,404	124,568		(17)			3.000	2.971	MON	311	3,798	06/17/2013	06/01/2043
31418C-E6-7	FN MA2856 - RMBS			4	1	57,823	103.4548	56,112	54,238	57,592		(34)			4.000	2.665	MON	181	2,202	02/24/2017	12/01/2036
31418C-FG-4	FN MA2866 - RMBS			4	1	84,575	98.9102	83,069	83,984	84,486		(54)			3.000	2.868	MON	210	2,541	03/02/2017	01/01/2037
31418C-ND-2	FN MA3087 - RMBS			4	1	92,973	99.9968	90,585	90,588	92,856		(95)			3.500	3.153	MON	264	3,190	10/27/2017	08/01/2047
31418C-QB-3	FN MA3149 - RMBS			4	1	90,361	101.9802	88,756	87,033	90,353		(8)			4.000	3.409	MON	290	3,225	01/24/2018	10/01/2047
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						3,815,889	XXX	3,721,174	3,697,181	3,812,336		(793)			XXX	XXX	XXX	10,948	116,884	XXX	XXX
3137BV-Z8-2	FHMS K063 A2 - CMBS			4	1	102,998	101.6690	101,669	100,000	102,472		(302)			3.430	3.066	MON	286	3,430	03/07/2017	01/25/2027
3137FE-UA-6	FHMS K730 A2 - CMBS			4	1	154,136	103.5620	155,343	150,000	153,642		(493)			3.590	3.117	MON	449	4,039	02/28/2018	01/25/2025
3137FJ-JV-2	FHMS K083 A1 - CMBS			4	1	101,970	105.0760	105,048	99,973	101,933		(36)			3.944	3.606	MON	329	329	10/31/2018	07/25/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						359,103	XXX	362,060	349,973	358,047		(832)			XXX	XXX	XXX	1,063	7,797	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,465,035	XXX	5,360,671	5,232,154	5,433,836		(10,476)			XXX	XXX	XXX	28,214	163,544	XXX	XXX
00037B-AF-9	ABB FINANCE (USA) INC		C	1,2	1FE	100,000	100.1402	100,140	100,000	100,000					3.800	3.800	AO	929	1,900	03/26/2018	04/03/2028
002824-BE-9	ABBOTT LABORATORIES			1,2	2FE	32,845	99.4115	32,806	33,000	32,888		21			3.400	3.476	MN	97	1,403	11/17/2016	11/30/2023
00287Y-AP-4	ABBVIE INC			1,2	2FE	100,170	98.4639	98,464	100,000	100,142		(28)			3.200	3.160	MN	489	3,200	02/06/2018	11/06/2022
00724F-AB-7	ADOBE SYSTEMS INC			1	1FE	54,463	101.9791	50,990	50,000	50,848		(756)			4.750	3.146	FA	990	2,375	11/25/2013	02/01/2020
023135-BF-2	AMAZON.COM INC			1,2	1FE	100,261	96.8338	96,834	100,000	100,256		(1)			3.875	3.855	FA	1,389	3,875	08/16/2017	08/22/2037
02361D-AP-5	AMEREN ILLINOIS CO			1,2	1FE	99,943	98.2883	98,288	100,000	99,964		8			3.250	3.257	MS	1,083	3,250	12/03/2014	03/01/2025
025816-BY-4	AMERICAN EXPRESS CO			2	1FE	99,978	101.1954	101,195	100,000	99,979		1			3.700	3.708	MN	565		11/01/2018	11/05/2021
02665W-AZ-4	AMERICAN HONDA FINANCE CORP		C	1	1FE	100,650	98.7711	98,771	100,000	100,302		(169)			2.450	2.270	MS	660	2,450	11/22/2016	09/24/2020
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1,2	1FE	49,909	94.0644	47,032	50,000	49,927		9			3.000	3.021	JD	125	1,500	11/14/2016	12/01/2026
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	36,884	98.3003	36,371	37,000	36,950		23			2.650	2.717	FA	409	2,121	01/13/2016	02/01/2021
037735-CR-6	APPALACHIAN POWER CO			1,2	2FE	49,861	102.3369	51,168	50,000	49,965		18			4.600	4.633	MS	581	2,300	03/22/2011	03/30/2021
038222-AL-9	APPLIED MATERIALS INC			1,2	1FE	49,823	95.4511	47,726	50,000	49,851		17			3.300	3.342	AO	413	1,650	03/28/2017	04/01/2027
05348E-AS-8	AVALONBAY COMMUNITIES INC			1,2	1FE	34,905	100.4754	35,166	35,000	34,975		15			3.625	3.667	AO	317	1,269	09/16/2013	10/01/2020
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1FE	29,902	98.6666	29,600	30,000	29,930		10			3.500	3.539	MN	134	1,050	11/04/2015	11/15/2025
05531F-BF-9	BB&T CORP			2	1FE	124,808	101.1600	126,450	125,000	124,810		3			3.750	3.784	JD	326		11/29/2018	12/06/2023
06051G-FF-1	BANK OF AMERICA CORP				1FE	57,096	100.6415	55,353	55,000	56,264		(214)			4.000	3.516	AO	550	2,200	11/25/2014	04/01/2024
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1FE	46,685	93.4224	43,909	47,000	46,711		25			3.419	3.493	JD	49	1,607	12/20/2017	12/20/2028
06367T-4W-7	BANK OF MONTREAL		C		1FE	54,936	99.9715	54,984	55,000	54,951		15			3.100	3.141	AO	369	853	04/10/2018	04/13/2021
06406H-CU-1	BANK OF NEW YORK MELLON CORP			2	1FE	54,893	99.7733	54,875	55,000	54,992		22			2.200	2.240	MN	155	1,210	05/02/2014	05/15/2019
06406H-DA-4	BANK OF NEW YORK MELLON CORP			2	1FE	49,893	96.4968	48,248	50,000	49,932		11			3.000	3.025	FA	529	1,500	02/19/2015	02/24/2025
097023-BJ-3	BOEING CO			1,2	1FE	48,795	94.0136	47,007	50,000	49,221		116			2.500	2.777	MS	417	1,250	02/18/2015	03/01/2025
097023-BW-4	BOEING CO			1,2	1FE	34,595	98.3697	34,429	35,000	34,661		65			2.800	3.050	MS	327	512	02/21/2018	03/01/2023
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2FE	99,845	95.3793	95,379	100,000	99,871		24			3.200	3.224	JJ	1,476	1,964	11/17/2017	01/15/2025
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC		C	1	1FE	98,998	97.1862	97,186	100,000	99,530		102			2.750	2.865	MN	390	2,750	05/07/2013	05/10/2023
115637-AS-9	BROWN-FORMAN CORP			1,2	1FE	49,873	99.1534	49,577	50,000	49,886		13			3.500	3.541	AO	369	967	03/22/2018	04/15/2025
118230-AJ-0	BUCKEYE PARTNERS LP			1,2	2FE	51,796	101.2071	50,604	50,000	50,522		(264)			4.875	4.281	FA	1,016	2,438	09/26/2013	02/01/2021
12189L-AD-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	69,697	102.3866	71,671	70,000	69,917		34			4.100	4.152	JD	239	2,870	05/16/2011	06/01/2021
126650-CW-8	CVS HEALTH CORP			1,2	2FE	24,755	98.7974	24,699	25,000	24,781		25			4.100	4.262	MS	273	558	03/06/2018	03/25/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2FE	75,277	91.5409	68,656	75,000	75,222		(23)			3.750	3.705	JJ	1,195	2,813	08/16/2016	07/28/2026
141781-BG-8	CARGILL INC			1	1FE	34,957	99.4920	34,822	35,000	34,963		7			3.250	3.277	MS	379	569	02/26/2018	03/01/2023
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP				1FE	99,890	99.1948	99,195	100,000	99,932		12			3.250	3.263	JD	271	3,250	11/21/2014	12/01/2024
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1FE	49,869	97.9476	48,974	50,000	49,894		12			3.400	3.431	JD	142	1,700	11/17/2016	12/01/2026
17108J-AA-1	CHRISTUS HEALTH			1,2	1FE	100,000	101.7116	101,712	100,000	100,000					4.341	4.342	JJ	736		10/23/2018	07/01/2028
172967-JP-7	CITIGROUP INC				2FE	100,240	95.3089	95,309	100,000	100,204		(26)			3.300	3.264	AO	587	3,300	06/29/2017	04/27/2025
20030N-BR-1	COMCAST CORP			1,2	1FE	148,365	96.8859	145,329	150,000	148,636		271			2.750	2.984	MS	1,375	4,125	02/09/2018	03/01/2023
200340-AP-2	COMERICA INC			2	1FE	20,000	99.5741	19,915	20,000	20,000					2.125	2.124	MN	45	425	05/20/2014	05/23/2019
209111-FE-8	CONSOLIDATED EDISON CO OF NEW YORK INC			1,2	1FE	89,688	98.2504	88,425	90,000	89,805		31			3.300	3.341	JD	248	2,970	11/19/2014	12/01/2024
24422E-SL-4	JOHN DEERE CAPITAL CORP				1FE	124,843	99.3633	124,204	125,000	124,950		25			2.800	2.819	MS	1,138	3,500	02/25/2014	03/04/2021

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E-TT-6	JOHN DEERE CAPITAL CORP				1FE	99,809	95.6950	95,695	100,000	99,848		26			2.650	2.680	JD	52	2,650	06/19/2017	06/24/2024
251526-BR-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		C		2FE	99,807	94.0961	94,096	100,000	99,837		30			3.950	3.993	FA	1,361	1,975	02/22/2018	02/27/2023
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	100,023	100.7081	100,708	100,000	100,024		4			4.900	4.896	MS	1,497	4,900	03/09/2016	03/11/2026
263534-CL-1	E I DU PONT DE NEMOURS AND CO			1	1FE	99,000	99.1701	99,170	100,000	99,105		105			2.200	2.891	MN	367		11/02/2018	05/01/2020
26442C-AV-6	DUKE ENERGY CAROLINAS LLC			1,2	1FE	149,825	98.8649	148,297	150,000	149,853		29			3.050	3.075	MS	1,347	2,465	02/26/2018	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	2FE	50,000	96.7848	48,392	50,000	50,000					3.150	3.150	AO	394	1,575	03/12/2015	04/01/2025
278265-AE-3	EATON VANCE CORP			1,2	1FE	99,632	96.5680	96,568	100,000	99,691		36			3.500	3.544	AO	826	3,500	04/03/2017	04/06/2027
278642-AU-7	EBAY INC			1,2	2FE	99,917	93.2038	93,204	100,000	99,930		9			3.600	3.610	JD	260	3,600	05/30/2017	06/05/2027
285512-AC-3	ELECTRONIC ARTS INC			1,2	2FE	24,963	100.7525	25,188	25,000	24,984		8			3.700	3.732	MS	308	925	02/17/2016	03/01/2021
29273R-BK-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	76,022	92.9411	69,706	75,000	75,910		(90)			4.200	4.022	AO	665	3,150	09/21/2017	04/15/2027
29364D-AR-1	ENTERGY ARKANSAS INC			1,2	1FE	99,917	98.6517	98,652	100,000	99,961		10			3.050	3.059	JD	254	3,050	05/28/2013	06/01/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	34,934	100.5686	35,199	35,000	34,964		7			3.900	3.922	FA	516	1,365	02/05/2014	02/15/2024
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC			1	2FE	49,973	98.8940	49,447	50,000	49,981		8			2.800	2.819	FA	529	700	02/01/2018	02/15/2021
30040W-AC-2	EVERSOURCE ENERGY			1,2	2FE	99,860	97.8308	97,831	100,000	99,910		29			2.750	2.779	MS	810	2,750	03/02/2017	03/15/2022
343412-AC-6	FLUOR CORP			1,2	2FE	74,189	96.4430	72,332	75,000	74,487		77			3.500	3.629	JD	117	2,625	11/18/2014	12/15/2024
361448-BD-4	GATX CORP			1,2	2FE	99,936	101.5344	101,534	100,000	99,935		(1)			4.350	4.365	FA	677		11/01/2018	02/15/2024
36962G-4R-2	GENERAL ELECTRIC CO				2FE	149,277	99.9213	149,882	150,000	149,852		91			4.375	4.436	MS	1,914	6,563	05/13/2011	09/16/2020
38141G-WJ-9	GOLDMAN SACHS GROUP INC			1,2,5	1FE	100,000	95.3674	95,367	100,000	100,000					2.908	2.909	JD	210	2,908	05/31/2017	06/05/2023
40414L-AJ-8	HCP INC			1,2	2FE	49,770	100.1651	50,083	50,000	49,878		24			4.250	4.306	MN	272	2,125	11/05/2013	11/15/2023
418056-AT-4	HASBRO INC			1,2	2FE	19,981	99.6258	19,925	20,000	19,994		3			3.150	3.164	MN	81	630	05/08/2014	05/15/2021
42217K-AY-2	WELLTOWER INC			1,2	2FE	52,215	100.0493	50,025	50,000	50,000		(450)			4.125	3.204	AO	516	2,063	09/17/2013	04/01/2019
437076-BM-3	HOME DEPOT INC			1,2	1FE	74,517	96.4402	72,330	75,000	74,644		46			3.000	3.074	AO	563	2,250	02/03/2016	04/01/2026
437076-BW-1	HOME DEPOT INC			1,2	1FE	49,801	102.0527	51,026	50,000	49,802		1			3.900	3.949	JD	135		11/27/2018	12/06/2028
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	99,665	97.2120	97,212	100,000	99,752		33			3.450	3.490	FA	1,265	3,450	02/16/2016	02/19/2026
460146-CL-5	INTERNATIONAL PAPER CO			1,2	2FE	101,518	98.1739	98,174	100,000	101,363		(155)			3.800	3.573	JJ	1,752	1,900	02/06/2018	01/15/2026
461070-AL-8	INTERSTATE POWER AND LIGHT CO			1,2	2FE	99,255	96.7438	96,744	100,000	99,533		72			3.250	3.338	JD	271	3,250	11/17/2014	12/01/2024
46132F-AB-6	INVESCO FINANCE PLC		C	1	1FE	79,427	99.8240	79,859	80,000	79,693		56			4.000	4.084	JJ	1,342	3,200	11/06/2013	01/30/2024
46625H-JX-9	JPMORGAN CHASE & CO				1FE	99,510	99.2379	99,238	100,000	99,718		50			3.625	3.683	MN	483	3,625	05/06/2014	05/13/2024
478160-CF-9	JOHNSON & JOHNSON			1,2	1FE	99,746	96.0654	96,065	100,000	99,766		13			3.625	3.643	MS	1,188	3,625	02/28/2017	03/03/2037
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1FE	49,818	96.0071	48,004	50,000	49,845		17			3.150	3.193	MN	263	1,575	04/25/2017	05/01/2027
49446R-AN-9	KIMCO REALTY CORP			1,2	2FE	49,660	98.4749	49,237	50,000	49,806		48			3.400	3.509	MN	283	1,700	10/07/2015	11/01/2022
49456B-AE-1	KINDER MORGAN INC			1,2	2FE	51,160	99.4828	49,741	50,000	50,321		(378)			3.050	2.268	JD	127	1,525	09/28/2016	12/01/2019
512807-AM-0	LAM RESEARCH CORP			1,2	2FE	75,634	99.1697	74,377	75,000	75,154		(132)			2.750	2.564	MS	607	2,063	03/23/2015	03/15/2020
52107Q-AJ-4	LAZARD GROUP LLC		C	1,2	1FE	99,079	100.0625	100,063	100,000	99,100		21			4.500	4.616	MS	1,275		09/12/2018	09/19/2028
548661-DP-9	LOWE'S COMPANIES INC			1,2	2FE	74,885	91.4596	68,595	75,000	74,903		12			3.100	3.118	MN	375	2,325	04/19/2017	05/03/2027
57636Q-AJ-3	MASTERCARD INC			1,2	1FE	14,965	99.9138	14,987	15,000	14,967		3			3.500	3.528	FA	182	263	02/21/2018	02/26/2028
579780-AK-3	MCCORMICK & COMPANY INC			1,2	2FE	24,816	93.9168	23,479	25,000	24,868		18			3.250	3.337	MN	104	813	11/03/2015	11/15/2025
58013M-FF-6	MCDONALD'S CORP			1,2	2FE	99,891	97.9979	97,998	100,000	99,900		9			3.800	3.813	AO	950	2,058	03/14/2018	04/01/2028
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1FE	100,000	97.7283	97,728	100,000	100,000					3.350	3.350	AO	838	3,350	03/21/2017	04/01/2027
59156R-AX-6	METLIFE INC			1	1FE	117,558	102.4736	116,820	114,000	114,905		(398)			4.750	4.351	FA	2,151	7,685	05/13/2011	02/08/2021
61746B-DQ-6	MORGAN STANLEY			1	1FE	100,722	99.2943	99,294	100,000	100,327		(90)			3.875	3.806	AO	667	3,391	10/22/2018	04/29/2024
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	44,973	96.5727	43,458	45,000	44,983		3			2.850	2.857	JJ	549	1,283	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	59,883	98.3317	58,999	60,000	59,913		17			2.950	2.981	FA	708	1,770	01/31/2017	02/07/2024
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1FE	99,519	97.4604	97,460	100,000	99,655		47			3.250	3.307	MN	415	3,250	11/13/2015	11/15/2025
67077M-AD-0	NUTRIEN LTD		C	1,2	2FE	24,880	92.1349	23,034	25,000	24,922		8			3.000	3.055	AO	188	375	03/23/2015	04/01/2025
69371R-N9-3	PACCAR FINANCIAL CORP				1FE	64,968	99.3451	64,574	65,000	64,977		9			2.800	2.817	MS	607	930	02/22/2018	03/01/2021
70109H-AM-7	PARKER HANNIFIN CORP			1,2	1FE	54,941	99.0838	54,496	55,000	54,952		4			4.200	4.208	MN	257	2,310	11/18/2014	11/21/2034
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2FE	49,806	98.1579	49,079	50,000	49,826		20			3.950	4.014	MS	609	998	03/05/2018	03/10/2025
713448-BR-8	PEPSICO INC			1	1FE	37,276	100.3244	40,130	40,000	39,395		315			3.125	3.990	MN	208	1,250	04/19/2011	11/01/2020
713448-CX-4	PEPSICO INC			1,2	1FE	49,991	99.7296	49,865	50,000	49,995		2			3.100	3.103	JJ	706	1,550	07/14/2015	07/17/2022
718546-AS-3	PHILLIPS 66			2	2FE	100,000	99.9182	99,918	100,000	100,000					3.289	3.340	FMAN	329	2,110	02/26/2018	02/26/2021
718549-AA-6	PHILLIPS 66 PARTNERS LP			1,2	2FE	68,937	99.1571	69,410	70,000	69,730		234			2.646	2.998	FA	700	1,852	06/23/2015	02/15/2020
755111-BX-8	RAYTHEON CO			1,2	1FE	99,691	96.9827	96,983	100,000	99,870		32			2.500	2.535	JD	111	2,500	11/27/2012	12/15/2022
756109-AR-5	REALTY INCOME CORP			1,2	1FE	51,164	100.5491	50,275	50,000	50,974		(107)			4.125	3.825	AO	435	2,063	03/14/2017	10/15/2026
78355H-KH-1	RYDER SYSTEM INC			1,2	2FE	99,836	99.2675	99,268	100,000	99,851		15			3.750	3.787	JD	229	1,771	06/14/2018	06/09/2023
808513-AM-7	CHARLES SCHWAB CORP			1,2	1FE	24,905	98.9324	24,733	25,000	24,930		9			3.450	3.495	FA	331	863	11/09/2015	02/13/2026
808513-AY-1	CHARLES SCHWAB CORP			1,2	1FE	74,896	100.6809	75,511	75,000	74,892		(4)			3.550	3.582	FA	451		10/29/2018	02/01/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
816851-BF-5	SEMPRA ENERGY			1,2	2FE	49,811	96.3672	48,184	50,000	49,845		35			2.900	2.981	FA	604	802	01/09/2018	02/01/2023
828807-CW-5	SIMON PROPERTY GROUP LP			1,2	1FE	69,581	96.3314	67,432	70,000	69,692		39			3.300	3.371	JJ	1,065	2,310	01/08/2016	01/15/2026
842400-GH-0	SOUTHERN CALIFORNIA EDISON CO			1	1FE	149,937	98.7289	148,093	150,000	149,954		17			2.900	2.915	MS	1,450	2,127	02/28/2018	03/01/2021
84265V-AH-8	SOUTHERN COPPER CORP		C	1	2FE	96,780	96.5364	96,536	100,000	96,862		82			3.875	4.451	AO	732		10/22/2018	04/23/2025
84610W-AB-1	LIFE STORAGE LP			1,2	2FE	39,779	93.9328	37,573	40,000	39,828		20			3.500	3.566	JJ	700	1,400	06/13/2016	07/01/2026
855244-AJ-8	STARBUCKS CORP			1,2	2FE	19,989	97.4323	19,486	20,000	19,995		2			2.100	2.112	FA	172	420	02/01/2016	02/04/2021
855244-AL-3	STARBUCKS CORP			1	2FE	79,986	98.3261	78,661	80,000	79,991		5			2.200	2.206	MN	191	1,760	11/20/2017	11/22/2020
857477-AN-3	STATE STREET CORP				1FE	102,567	98.9182	98,918	100,000	101,817		(275)			3.300	2.965	JD	138	3,300	03/04/2016	12/16/2024
867224-AA-5	SUNCOR ENERGY INC		C	1,2	1FE	24,809	97.8362	24,459	25,000	24,879		19			3.600	3.692	JD	75	900	11/20/2014	12/01/2024
86787E-BB-2	SUNTRUST BANK			1,2	1FE	39,976	101.4189	40,568	40,000	39,976		1			4.050	4.060	MN	293		10/24/2018	11/03/2025
867914-BK-8	SUNTRUST BANKS INC			2	2FE	59,870	99.1822	59,509	60,000	59,942		27			2.900	2.946	MS	570	1,740	02/29/2016	03/03/2021
87236Y-AE-8	TD AMERITRADE HOLDING CORP			1,2	1FE	24,941	98.9753	24,744	25,000	24,972		9			2.950	2.986	AO	184	738	03/04/2015	04/01/2022
87236Y-AH-1	TD AMERITRADE HOLDING CORP			1,2	1FE	99,779	101.8541	101,854	100,000	99,784		5			3.750	3.796	AO	625		10/30/2018	04/01/2024
89152U-AD-4	TOTAL CAPITAL SA		C	1	1FE	41,276	101.9439	40,778	40,000	40,239		(154)			4.450	4.030	JD	35	1,780	04/18/2011	06/24/2020
89236T-DK-8	TOYOTA MOTOR CREDIT CORP		C	1	1FE	99,736	94.3465	94,347	100,000	99,816		38			2.250	2.291	AO	456	2,250	10/13/2016	10/18/2023
908906-AC-4	MUFG AMERICAS HOLDINGS CORP		C	1	1FE	82,157	99.8933	79,915	80,000	80,988		(266)			3.500	3.121	JD	101	2,800	05/02/2014	06/18/2022
92343V-AX-2	VERIZON COMMUNICATIONS INC			1	2FE	148,718	103.0600	154,590	150,000	149,666		149			4.600	4.706	AO	1,725	6,900	03/23/2011	04/01/2021
92826C-AD-4	VISA INC			1,2	1FE	101,233	98.2346	98,235	100,000	100,969		(128)			3.150	2.990	JD	149	3,150	11/16/2016	12/14/2025
931142-ED-1	WALMART INC			1,2	1FE	99,712	100.7997	100,800	100,000	99,731		19			3.550	3.597	JD	49	1,765	06/20/2018	06/26/2025
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	75,067	93.6746	70,256	75,000	75,060		(5)			3.450	3.438	JD	216	2,588	06/29/2017	06/01/2026
961214-CS-0	WESTPAC BANKING CORP		C		1FE	99,925	98.8348	98,835	100,000	99,971		16			2.600	2.616	MN	274	2,600	11/17/2015	11/23/2020
983919-AH-4	XILINX INC			1	1FE	54,605	99.6290	54,796	55,000	54,868		59			3.000	3.114	MS	486	1,650	03/05/2014	03/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,605,950	XXX	8,463,496	8,606,000	8,599,853		(1,029)			XXX	XXX	XXX	65,691	235,089	XXX	XXX
12594C-BF-6	COMM 16DC2 A5 - CMBS			4	1FE	97,843	100.9450	95,898	95,000	97,098		(276)			3.765	3.417	MON	298	3,577	03/03/2016	02/12/2049
36252A-AA-4	GSMS 15GS1 A1 - CMBS			4	1FE	39,392	98.8270	38,931	39,393	39,382		(11)			1.935	1.920	MON	64	786	11/16/2015	11/13/2048
94989X-AY-1	WFCM 15NXS4 A1 - CMBS			4	1FE	35,316	99.0050	34,965	35,316	35,301		(16)			1.889	1.860	MON	56	690	11/19/2015	12/17/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						172,551	XXX	169,794	169,710	171,780		(303)			XXX	XXX	XXX	417	5,052	XXX	XXX
02007M-AD-2	ALLYA 181 A2 - ABS			4	1FE	53,398	99.7926	53,291	53,402	53,401		2			2.140	2.156	MON	51	1,047	01/23/2018	09/15/2020
05522R-CW-6	BACCT 171 A - ABS			4	1FE		98.8239	74,118	75,000	74,991		7			1.950	1.973	MON	65	1,463	03/23/2017	08/15/2022
17305E-FX-8	CCCIT 16A2 A2 - ABS			4	1FE	99,991	98.0166	98,017	100,000	100,000					2.190	2.190	MN	256	2,190	11/29/2016	11/20/2023
38014B-AD-1	GMALT 181 A3 - ABS			4	1FE	64,999	99.5336	64,697	65,000	65,000		0			2.610	2.625	MON	52	1,404	02/13/2018	01/20/2021
92348M-AA-7	VZOT 162 A - ABS			4	1FE	84,564	99.4280	84,089	84,573	84,571		3			1.680	1.690	MON	43	1,435	11/16/2016	05/20/2021
98161Y-AB-0	WOLS 18A A2 - ABS			4	1FE	58,774	99.7558	58,634	58,778	58,776		3			2.590	2.611	MON	68	1,178	03/06/2018	11/16/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						361,727	XXX	432,846	436,753	436,739		15			XXX	XXX	XXX	534	8,717	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,140,228	XXX	9,066,136	9,212,462	9,208,372		(1,317)			XXX	XXX	XXX	66,642	248,858	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal -Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						13,410,963	XXX	13,209,796	13,216,000	13,319,808		(18,931)			XXX	XXX	XXX	105,596	345,035	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						4,523,806	XXX	4,424,989	4,383,280	4,519,953		(493)			XXX	XXX	XXX	13,153	141,096	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						531,654	XXX	531,854	519,683	529,827		(1,135)			XXX	XXX	XXX	1,480	12,850	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						361,727	XXX	432,846	436,753	436,739		15			XXX	XXX	XXX	534	8,717	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						18,828,150	XXX	18,599,485	18,555,715	18,806,328		(20,544)			XXX	XXX	XXX	120,763	507,698	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation and Administrative Symbol/ Market Indicator	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
9799999 - Total Common Stocks						XXX										XXX	XXX
9899999 - Total Preferred and Common Stocks						XXX										XXX	XXX

NONE

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ...., the total $ value (included in Column 8) of all such issues $ ....

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
36180M-2R-7	G2 AD8884 - RMBS		08/29/2018	CREDIT SUISSE SECURITIES (USA)		118,795	118,195	333
912828-3Z-1	UNITED STATES TREASURY		04/12/2018	BARCLAYS CAPITAL INC		74,941	75,000	247
912828-5P-1	UNITED STATES TREASURY		12/06/2018	BARCLAYS CAPITAL INC		578,504	575,000	454
912828-L2-4	UNITED STATES TREASURY		01/29/2018	MORGAN STANLEY CO		301,971	310,000	2,441
912828-M5-6	UNITED STATES TREASURY		02/08/2018	MORGAN STANLEY CO		95,988	100,000	535
912828-V9-8	UNITED STATES TREASURY		10/10/2018	BARCLAYS CAPITAL INC		93,105	100,000	349
0599999. Subtotal - Bonds - U.S. Governments						1,263,306	1,278,195	4,358
013051-EE-3	ALBERTA, PROVINCE OF	C	10/25/2018	TORONTO DOMINION SECS USA INC		99,900	100,000	
1099999. Subtotal - Bonds - All Other Governments						99,900	100,000	
736688-LN-0	PORTLAND ORE CMNTY COLLEGE DIST		11/27/2018	JANNEY MONTGOMERY SCOTT INC		102,008	100,000	23
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						102,008	100,000	23
3128MM-WS-8	FH G18656 - RMBS		02/07/2018	CREDIT SUISSE SECURITIES (USA)		75,519	73,767	100
3132XU-SK-2	FH Q52321 - RMBS		03/07/2018	MERRILL LYNCH PIERCE FENNER		102,516	97,780	86
3137FE-UA-6	FHMS K730 A2 - CMBS		02/28/2018	MORGAN STANLEY CO		154,136	150,000	180
3137FJ-JV-2	FEDERAL HOME LOAN MORTGAGE CORPORATION -		10/31/2018	PNC CAPITAL MKTS		101,997	100,000	131
3138WK-4X-0	FN AS9837 - RMBS		02/14/2018	WELLS FARGO SECURITIES LLC		102,278	102,394	128
3138WL-C2-7	FN AS9988 - RMBS		03/16/2018	MERRILL LYNCH PIERCE FENNER		101,096	96,476	217
3140J8-HC-0	FN BM3826 - RMBS		11/20/2018	JP MORGAN SECURITIES LLC		101,398	98,295	270
3140J9-EB-3	FN BM4629 - RMBS		11/13/2018	MERRILL LYNCH PIERCE FENNER		99,463	99,184	143
3140J9-LV-1	FN BM4839 - RMBS		11/06/2018	JP MORGAN SECURITIES LLC		99,589	99,465	77
3140Q7-LE-5	FN CA0324 - RMBS		03/28/2018	WELLS FARGO SECURITIES LLC		74,914	71,405	250
3140Q8-M9-3	FN CA1283 - RMBS		03/07/2018	WELLS FARGO SECURITIES LLC		101,299	99,450	135
31418C-QB-3	FN MA3149 - RMBS		01/24/2018	JP MORGAN SECURITIES INC.		101,582	97,840	272
64461X-DB-8	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		01/23/2018	JANNEY MONTGOMERY SCOTT INC		98,657	100,000	225
65830R-CE-7	NORTH CAROLINA TPK AUTH TRIANGLE EXPWY S		11/21/2018	JP MORGAN SECURITIES LLC		111,272	100,000	
92778V-EV-6	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		01/24/2018	Jefferies		97,808	100,000	1,353
95667N-EB-5	WEST VA ST SCH BLDG AUTH LOTTERY REV		11/15/2018	PERSHING DIV OF DLJ SEC LNDING		104,716	100,000	1,533
3199999. Subtotal - Bonds - U.S. Special Revenues						1,628,240	1,586,056	5,102
00037B-AF-9	ABB FINANCE (USA) INC	C	03/26/2018	CREDIT SUISSE SECURITIES (USA)		100,000	100,000	
00287Y-AP-4	ABBVIE INC		02/06/2018	JP MORGAN CHASE BANK/HSBCSI		100,170	100,000	818
02007M-AD-2	ALLYA 181 A2 - ABS		01/23/2018	BARCLAYS CAPITAL INC		84,995	85,000	
025816-BY-4	AMERICAN EXPRESS CO		11/01/2018	RBC CAPITAL MARKETS		99,978	100,000	
05531F-BF-9	BB&T CORP		11/29/2018	MORGAN STANLEY CO		124,808	125,000	
06367T-4W-7	BANK OF MONTREAL		04/10/2018	BONY MELLON/BMO CAP MKTS		54,936	55,000	
097023-BW-4	BOEING CO		02/21/2018	GOLDMAN		34,595	35,000	
115637-AS-9	BROWN-FORMAN CORP		03/22/2018	VARIOUS		49,873	50,000	
126650-CW-8	CVS HEALTH CORP		03/06/2018	GOLDMAN		24,755	25,000	
141781-BG-8	CARGILL INC		02/26/2018	JP MORGAN SECURITIES INC.		34,957	35,000	
17108J-AA-1	CHRISTUS HEALTH		10/23/2018	JP MORGAN SECURITIES LLC		100,000	100,000	
20030N-BR-1	COMCAST CORP		02/09/2018	PERSHING DIV OF DLJ SEC LNDING		148,365	150,000	1,856
251526-BR-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	C	02/22/2018	DEUTSCHE BANK SECURITIES, INC.		99,807	100,000	
263534-CL-1	E I DU PONT DE NEMOURS AND CO		11/02/2018	BARCLAYS CAPITAL INC		99,000	100,000	23
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		02/26/2018	GOLDMAN		149,825	150,000	
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC		02/01/2018	JP MORGAN SECURITIES INC.		49,973	50,000	
361448-BD-4	GATX CORP		11/01/2018	Citigroup (SSB)		99,936	100,000	
38014B-AD-1	GMALT 181 A3 - ABS		02/13/2018	DEUTSCHE BANK SECURITIES, INC.		64,999	65,000	
437076-BW-1	HOME DEPOT INC		11/27/2018	VARIOUS		49,801	50,000	
460146-CL-5	INTERNATIONAL PAPER CO		02/06/2018	CREDIT SUISSE SECURITIES (USA)		101,518	100,000	243
52107Q-AJ-4	LAZARD GROUP LLC	C	09/12/2018	Citigroup (SSB)		99,079	100,000	
57636Q-AJ-3	MASTERCARD INC		02/21/2018	JP MORGAN SECURITIES INC.		14,965	15,000	
58013M-FF-6	MCDONALD'S CORP		03/14/2018	JP MORGAN SECURITIES INC.		99,891	100,000	
61746B-DQ-6	MORGAN STANLEY		10/22/2018	MERRILL LYNCH PIERCE FENNER		24,712	25,000	471
67077M-AD-0	NUTRIEN LTD		04/10/2018	Unknown		24,913	25,000	19
69371R-N9-3	PACCAR FINANCIAL CORP		02/22/2018	JP MORGAN SECURITIES INC.		64,968	65,000	
709599-AZ-7	PENSKE TRUCK LEASING CO LP		03/05/2018	JP MORGAN SECURITIES INC.		49,806	50,000	
718546-AS-3	PHILLIPS 66		02/26/2018	DEUTSCHE BANK SECURITIES, INC.		100,000	100,000	
78355H-KH-1	RYDER SYSTEM INC		06/14/2018	VARIOUS		99,836	100,000	
808513-AY-1	CHARLES SCHWAB CORP		10/29/2018	Citigroup (SSB)		74,896	75,000	
816851-BF-5	SEMPRA ENERGY		01/09/2018	RBC CAPITAL MARKETS		49,811	50,000	
842400-GH-0	SOUTHERN CALIFORNIA EDISON CO		02/28/2018	MITSUBISHI UFJ SECURITIES		149,937	150,000	
84265V-AH-8	SOUTHERN COPPER CORP	C	10/22/2018	Jefferies		96,780	100,000	11
86787E-BB-2	SUNTRUST BANK		10/24/2018	SUNTRUST ROBINSON HUMPHREY INC		39,976	40,000	
87236Y-AH-1	TD AMERITRADE HOLDING CORP		10/30/2018	BARCLAYS CAPITAL INC		99,779	100,000	
89238M-AB-4	TAOT 17A A2A - ABS		10/01/2018	Unknown				(1)

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
931142-ED-1	WALMART INC		06/20/2018	JP MORGAN SECURITIES INC.		99,712	100,000	
98161Y-AB-0	WOLS 18A A2 - ABS		03/06/2018	MERRILL LYNCH PIERCE FENNER		74,995	75,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,936,344	2,945,000	3,439
8399997. Total - Bonds - Part 3						6,029,797	6,009,252	12,922
8399998. Total - Bonds - Part 5						954,230	960,000	4,214
8399999. Total - Bonds						6,984,028	6,969,252	17,136
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						6,984,028	XXX	17,136

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
36178W-GL-7	GN AB9203 - RMBS		10/01/2018	VARIOUS		130,526	132,661	141,729	140,940		(833)		(833)		140,107		(9,582)	(9,582)	2,819	11/15/2042
36180M-2R-7	G2 AD8884 - RMBS		12/01/2018	Paydown		6,614	6,614	6,647			(34)		(34)		6,614		0	0	28	03/20/2043
36202F-M7-8	G2 004882 - RMBS		12/01/2018	Paydown		12,627	12,627	12,919	12,908		(281)		(281)		12,627		0	0	218	12/20/2040
36202F-PF-7	G2 004922 - RMBS		12/01/2018	Paydown		11,702	11,702	12,002	11,994		(292)		(292)		11,702		0	0	203	01/20/2041
36202F-TL-0	G2 005055 - RMBS		12/01/2018	Paydown		16,807	16,807	17,805	17,805		(998)		(998)		16,807		0	0	323	05/20/2041
36202F-UE-4	G2 005081 - RMBS		12/01/2018	Paydown		9,923	9,923	10,204	10,204		(281)		(281)		9,923		0	0	177	06/20/2041
36202F-UF-1	G2 005082 - RMBS		12/01/2018	Paydown		10,418	10,418	11,004	11,004		(586)		(586)		10,418				200	06/20/2041
36202F-Y5-9	G2 005232 - RMBS		12/01/2018	Paydown		38,485	38,485	39,862	39,771		(1,286)		(1,286)		38,485		0	0	611	11/20/2041
36241L-S3-1	GN 783238 - RMBS		12/01/2018	Paydown		9,980	9,980	10,286	10,286		(306)		(306)		9,980				183	01/15/2041
912828-N2-2	UNITED STATES TREASURY		07/27/2018	NOMURA SECURITIES/FIXED INCOME		99,691	100,000	99,922	99,962		23		23		99,985		(294)	(294)	779	12/15/2018
912828-UU-2	UNITED STATES TREASURY		04/02/2018	Maturity @ 100.00		300,000	300,000	293,672	299,631		369		369		300,000				1,125	03/31/2018
0599999. Subtotal - Bonds - U.S. Governments						646,772	649,215	656,050	654,505		(4,505)		(4,505)		656,647		(9,875)	(9,875)	6,665	XXX
30216B-GY-2	EXPORT DEVELOPMENT CANADA		04/30/2018	BONY MELLON/BMO CAP MKTS		147,182	150,000	149,817	149,822		21		21		149,843		(2,661)	(2,661)	1,258	11/30/2020
1099999. Subtotal - Bonds - All Other Governments						147,182	150,000	149,817	149,822		21		21		149,843		(2,661)	(2,661)	1,258	XXX
604129-7D-2	MINNESOTA ST		01/24/2018	RAYMOND JAMES & ASSOCIATES		141,873	125,000	152,329	141,872		(235)		(235)		141,636		236	236	3,038	08/01/2023
649791-DG-2	NEW YORK ST		04/27/2018	RBC CAPITAL MARKETS		52,655	50,000	59,243	52,461		(373)		(373)		52,088		567	567	1,778	02/15/2020
68608K-8S-0	OREGON ST		04/27/2018	DAVIDSON (D.A.) & CO. INC.		108,518	100,000	118,989	110,187		(989)		(989)		109,198		(680)	(680)	2,500	05/01/2025
97705M-KA-2	WISCONSIN ST		01/23/2018	PERSHING DIV OF DLJ SEC LNDING		150,923	135,000	151,444	151,273		(137)		(137)		151,136		(213)	(213)	825	05/01/2027
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						453,969	410,000	482,005	455,793		(1,734)		(1,734)		454,059		(91)	(91)	8,141	XXX
542535-JZ-3	LONG BEACH N Y CITY SCH DIST		04/27/2018	PERSHING DIV OF DLJ SEC LNDING		128,688	125,000	127,475	125,724		(97)		(97)		125,627		3,060	3,060	2,188	05/01/2022
849476-QZ-2	SPRING BRANCH TEX INDPT SCH DIST		01/22/2018	BAIRD, ROBERT W., & COMPANY IN		88,909	75,000	92,070	88,486		(108)		(108)		88,378		531	531	1,802	02/01/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						217,596	200,000	219,545	214,210		(204)		(204)		214,005		3,591	3,591	3,990	XXX
040484-NR-4	ARIZONA BRD REGENTS UNIV ARIZ SYS REV		01/22/2018	MERRILL LYNCH FENNER & SMITH		118,762	100,000	122,117	118,692		(127)		(127)		118,565		197	197	736	06/01/2031
3128M9-2M-3	FH G07680 - RMBS		12/01/2018	Paydown		4,372	4,372	4,617	4,604		(232)		(232)		4,372		0	0	81	04/01/2044
3128MJ-V2-3	FH G08632 - RMBS		12/01/2018	Paydown		6,331	6,331	6,613	6,610		(279)		(279)		6,331		0	0	96	03/01/2045
3128MJ-XX-3	FH G08693 - RMBS		12/01/2018	Paydown		11,397	11,397	11,748	11,748		(350)		(350)		11,397		0	0	175	03/01/2046
3128MJ-Z9-4	FH G08767 - RMBS		12/01/2018	Paydown		7,544	7,544	7,969	7,969		(425)		(425)		7,544				128	06/01/2047
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2018	Paydown		7,557	7,557	7,439	7,444		113		113		7,557		0	0	107	01/01/2047
3128MJ-ZH-6	FH G08743 - RMBS		12/01/2018	Paydown		9,079	9,079	9,557	9,544		(464)		(464)		9,079		0	0	146	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2018	Paydown		8,880	8,880	9,321	9,321		(441)		(441)		8,880				152	02/01/2047
3128MM-VZ-3	FH G18631 - RMBS		12/01/2018	Paydown		17,577	17,577	17,640	17,635		(58)		(58)		17,577				209	02/01/2032
3128MM-WS-8	FH G18656 - RMBS		12/01/2018	Paydown		10,744	10,744	10,999			(255)		(255)		10,744		0	0	148	08/01/2032
31307N-E3-4	FH J31954 - RMBS		12/01/2018	Paydown		15,376	15,376	16,145	16,102		(726)		(726)		15,376				259	12/01/2028
3132GD-RW-4	FH Q00501 - RMBS		12/01/2018	Paydown		5,643	5,643	5,851	5,825		(182)		(182)		5,643		0	0	177	05/01/2041
3132GK-5A-0	FH Q04741 - RMBS		12/01/2018	Paydown		2,457	2,457	2,626	2,625		(168)		(168)		2,457				43	11/01/2041
3132M9-2R-4	FH Q29184 - RMBS		12/01/2018	Paydown		6,119	6,119	6,536	6,536		(417)		(417)		6,119		0	0	107	10/01/2044
3132XU-SK-2	FH Q52321 - RMBS		12/01/2018	Paydown		8,417	8,417	8,824			(408)		(408)		8,417				120	11/01/2047
31335A-S7-4	FH G60542 - RMBS		12/01/2018	Paydown		3,423	3,423	3,660	3,660		(237)		(237)		3,423		0	0	59	09/01/2045
3137FJ-JV-2	FHMS K083 A1 - CMBS		12/01/2018	Paydown		27	27	27			(1)		(1)		27					07/25/2028
3138E7-TV-6	FN AK3263 - RMBS		12/01/2018	Paydown		15,258	15,258	15,744	15,698		(440)		(440)		15,258				201	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS		12/01/2018	Paydown		10,751	10,751	11,285	11,284		(534)		(534)		10,751				179	11/01/2042
3138EQ-7L-0	FN AL8098 - RMBS		12/01/2018	Paydown		7,687	7,687	8,247	8,247		(560)		(560)		7,687		0	0	122	06/01/2043
3138M0-AK-6	FN AO8109 - RMBS		12/01/2018	Paydown		9,048	9,048	9,394	9,391		(343)		(343)		9,048				85	08/01/2042
3138M5-EA-3	FN AP1928 - RMBS		12/01/2018	Paydown		6,220	6,220	6,626	6,607		(387)		(387)		6,220				94	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS		12/01/2018	Paydown		5,454	5,454	5,659	5,646		(192)		(192)		5,454		0	0	83	08/01/2042
3138MB-XL-5	FN AP7882 - RMBS		12/01/2018	Paydown		8,227	8,227	8,463	8,449		(222)		(222)		8,227		0	0	128	10/01/2042
3138W6-SU-1	FN AR8630 - RMBS		12/01/2018	Paydown		9,527	9,527	9,709	9,707		(179)		(179)		9,527				103	04/01/2043
3138W9-BF-6	FN AS0037 - RMBS		12/01/2018	Paydown		7,201	7,201	7,562	7,559		(358)		(358)		7,201		0	0	113	07/01/2043

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3138WB-AR-6	FN AS1815 - RMBS		12/01/2018	Paydown		6,427	6,427	6,694	6,664		(236)		(236)		6,427		0	0	157	02/01/2044
3138WB-UK-9	FN AS2385 - RMBS		12/01/2018	Paydown		5,465	5,465	5,770	5,746		(282)		(282)		5,465		0	0	104	05/01/2044
3138WD-ME-8	FN AS3956 - RMBS		12/01/2018	Paydown		8,037	8,037	8,606	8,606		(569)		(569)		8,037				141	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2018	Paydown		6,742	6,742	7,021	7,002		(259)		(259)		6,742				95	07/01/2045
3138WE-KB-4	FN AS4789 - RMBS		12/01/2018	Paydown		6,488	6,488	6,749	6,740		(252)		(252)		6,488				96	04/01/2045
3138WE-KG-3	FN AS4794 - RMBS		12/01/2018	Paydown		5,003	5,003	5,220	5,205		(201)		(201)		5,003		0	0	78	04/01/2045
3138WF-NN-2	FN AS5796 - RMBS		12/01/2018	Paydown		9,567	9,567	9,985	9,946		(379)		(379)		9,567		0	0	140	09/01/2030
3138WG-BA-1	FN AS6332 - RMBS		12/01/2018	Paydown		9,819	9,819	10,333	10,320		(501)		(501)		9,819				140	12/01/2045
3138WG-BW-3	FN AS6352 - RMBS		12/01/2018	Paydown		13,403	13,403	14,029	14,024		(621)		(621)		13,403		0	0	247	12/01/2045
3138WG-DN-1	FN AS6408 - RMBS		12/01/2018	Paydown		6,311	6,311	6,604	6,596		(285)		(285)		6,311		0	0	99	01/01/2046
3138WJ-H3-5	FN AS8349 - RMBS		12/01/2018	Paydown		9,459	9,459	9,727	9,707		(248)		(248)		9,459				129	11/01/2036
3138WJ-K5-6	FN AS8415 - RMBS		12/01/2018	Paydown		8,462	8,462	8,421	8,422		40		40		8,462		0	0	112	11/01/2046
3138WK-4X-0	FN AS9837 - RMBS		12/01/2018	Paydown		14,419	14,419	14,402			16		16		14,419		0	0	168	06/01/2032
3138WL-C2-7	FN AS9988 - RMBS		12/01/2018	Paydown		8,599	8,599	9,011			(412)		(412)		8,599		0	0	130	07/01/2047
3138WV-X5-5	FN AT7899 - RMBS		12/01/2018	Paydown		10,808	10,808	11,335	11,326		(518)		(518)		10,808				168	07/01/2043
3138X4-V9-8	FN AU5139 - RMBS		12/01/2018	Paydown		9,370	9,370	9,766	9,765		(395)		(395)		9,370				163	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS		12/01/2018	Paydown		8,279	8,279	8,685	8,680		(401)		(401)		8,279				152	01/01/2042
3140EV-T7-2	FN BC1473 - RMBS		12/01/2018	Paydown		15,080	15,080	15,061	15,061		19		19		15,080				179	07/01/2031
3140FM-DF-0	FN BE1901 - RMBS		12/01/2018	Paydown		6,156	6,156	6,159	6,158		(3)		(3)		6,156				83	12/01/2046
3140J5-LM-9	FN BM1231 - RMBS		12/01/2018	Paydown		17,921	17,921	18,588	18,584		(663)		(663)		17,921				275	11/01/2031
3140J8-HC-0	FN BM3826 - RMBS		12/01/2018	Paydown		765	765	789			(24)		(24)		765					04/01/2048
3140J9-EB-3	FN BM4629 - RMBS		12/01/2018	Paydown		454	454	455			(1)		(1)		454					10/01/2048
3140J9-LV-1	FN BM4839 - RMBS		12/01/2018	Paydown		168	168	169			0		0		168					10/01/2048
3140Q7-LE-5	FN CA0324 - RMBS		12/01/2018	Paydown		10,570	10,570	11,090			(519)		(519)		10,570		0	0	155	09/01/2047
3140Q8-M9-3	FN CA1283 - RMBS		12/01/2018	Paydown		9,074	9,074	9,243			(169)		(169)		9,074		0	0	95	02/01/2033
31417B-7A-9	FN AB5388 - RMBS		12/01/2018	Paydown		3,613	3,613	3,866	3,866		(253)		(253)		3,613				72	06/01/2042
31417C-S3-0	FN AB5937 - RMBS		12/01/2018	Paydown		5,724	5,724	6,027	6,022		(298)		(298)		5,724				95	08/01/2042
31417D-TR-4	FN AB6859 - RMBS		12/01/2018	Paydown		7,956	7,956	8,269	8,269		(312)		(312)		7,956		0	0	113	11/01/2042
31417G-5A-0	FN AB9840 - RMBS		12/01/2018	Paydown		6,721	6,721	7,055	7,052		(331)		(331)		6,721				106	07/01/2043
31417G-TF-3	FN AB9549 - RMBS		12/01/2018	Paydown		28,773	28,773	28,836	28,815		(42)		(42)		28,773		0	0	291	06/01/2043
31418C-E6-7	FN MA2856 - RMBS		12/01/2018	Paydown		10,698	10,698	11,405	11,366		(668)		(668)		10,698		0	0	171	12/01/2036
31418C-FG-4	FN MA2866 - RMBS		12/01/2018	Paydown		9,021	9,021	9,084	9,081		(60)		(60)		9,021				129	01/01/2037
31418C-ND-2	FN MA3087 - RMBS		12/01/2018	Paydown		7,038	7,038	7,224	7,222		(184)		(184)		7,038		0	0	110	08/01/2047
31418C-QB-3	FN MA3149 - RMBS		12/01/2018	Paydown		10,807	10,807	11,221			(413)		(413)		10,807		0	0	176	10/01/2047
347658-UM-6	FORT LAUDERDALE FLA WTR & SWR REV		12/04/2018	BARCLAYS CAPITAL INC		85,712	75,000	90,117	85,750		(1,391)		(1,391)		84,359		1,353	1,353	4,740	09/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						705,990	676,516	731,393	646,897		(18,687)		(18,687)		704,439		1,551	1,551	12,961	XXX
002824-BE-9	ABBOTT LABORATORIES		10/29/2018	VARIOUS		12,113	12,000	11,943	11,952		6		6		11,958		42	42	204	11/30/2023
00507U-AM-3	ACTAVIS FUNDING SCS	C	03/12/2018	Maturity @ 100.00		50,000	50,000	49,976	49,998		2		2		50,000				588	03/12/2018
02007M-AD-2	ALLYA 181 A2 - ABS		12/15/2018	Paydown		31,598	31,598	31,596			2		2		31,598		0	0	459	09/15/2020
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP		10/19/2018	Citigroup (SSB)		97,046	100,000	99,777	99,812		37		37		99,848		(2,802)	(2,802)	3,075	03/03/2022
031162-BD-1	AMGEN INC		04/26/2018	PERSHING DIV OF DLJ SEC LNDING		40,346	40,000	37,892	39,300		81		81		39,382		964	964	801	10/01/2020
032095-AG-6	AMPHENOL CORP		04/26/2018	MITSUBISHI UFJ SECURITIES		96,048	100,000	99,888	99,898		8		8		99,906		(3,858)	(3,858)	1,858	04/01/2024
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	12/01/2018	Adjustment		36,374	38,000	37,881	37,925		23		23		37,948		(1,574)	(1,574)	1,376	02/01/2021
037833-BU-3	APPLE INC		04/26/2018	PERSHING DIV OF DLJ SEC LNDING		98,237	100,000	99,893	99,919		7		7		99,926		(1,689)	(1,689)	1,955	02/23/2023
05531F-AS-2	BB&T CORP		11/29/2018	PERSHING DIV OF DLJ SEC LNDING		124,026	125,000	124,819	124,926		33		33		124,959		(933)	(933)	4,236	01/15/2020
124857-AM-5	CBS CORP		04/30/2018	PERSHING DIV OF DLJ SEC LNDING		73,598	75,000	74,820	74,873		8		8		74,881		(1,284)	(1,284)	1,981	08/15/2024
126650-CE-8	CVS CAREMARK CORP		04/26/2018	PERSHING DIV OF DLJ SEC LNDING		59,492	60,000	59,966	59,989		3		3		59,992		(500)	(500)	968	08/12/2019
166764-AT-7	CHEVRON CORP		04/26/2018	SG AMERICAS SECURITIES, LLC		97,383	100,000	100,000	100,000						100,000		(2,617)	(2,617)	1,587	03/03/2022
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW YORK		10/22/2018	Amherst Pierpont Securities		69,348	75,000	74,695	74,725		23		23		74,749		(5,401)	(5,401)	1,951	12/01/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
21036P-AU-2	CONSTELLATION BRANDS INC		04/27/2018	GOLDMAN		59,073	60,000	59,916	59,922		14		14		59,937		(864)	(864)	580	11/07/2019
26875P-AL-5	EOG RESOURCES INC		04/26/2018	PERSHING DIV OF DLJ SEC LNDING		74,131	75,000	74,883	74,954		8		8		74,962		(831)	(831)	1,067	04/01/2020
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO		04/26/2018	MORGAN STANLEY CO		74,388	75,000	74,819	74,946		12		12		74,958		(570)	(570)	633	06/15/2019
30231G-AJ-1	EXXON MOBIL CORP		10/22/2018	WELLS FARGO SECURITIES LLC		96,866	100,000	100,880	100,850		(165)		(165)		100,685		(3,819)	(3,819)	2,717	03/06/2022
36252A-AA-4	GSMS 15GS1 A1 - CMBS		12/01/2018	Paydown		17,294	17,294	17,294	17,294		0		0		17,294		0	0	163	11/13/2048
36253W-AB-3	GMALT 171 A2A - ABS		10/01/2018	VARIOUS		81,721	81,891	81,882	81,900		(5)		(5)		81,895		(174)	(174)	438	09/20/2019
40428H-PN-6	HSBC USA INC (NEW)	C	06/01/2018	GOLDMAN		99,104	100,000	99,661	99,866		24		24		99,890		(786)	(786)	1,102	11/13/2019
43814J-AC-8	HAROT 144 A3 - ABS		10/01/2018	Paydown		318	318	318	330		(12)		(12)		318				0	09/17/2018
49326E-EF-6	KEYCORP		04/26/2018	PERSHING DIV OF DLJ SEC LNDING		99,353	100,000	101,150	100,842		(98)		(98)		100,744		(1,391)	(1,391)	1,813	09/15/2020
58933Y-AQ-8	MERCK & CO INC		04/26/2018	PERSHING DIV OF DLJ SEC LNDING		97,232	100,000	99,865	99,918		7		7		99,925		(2,693)	(2,693)	1,697	02/10/2022
59156R-AX-6	METLIFE INC		12/17/2018	VARIOUS		36,143	36,000	37,124	38,400		(54)		(54)		36,358		(285)	(285)	940	02/08/2021
651229-AV-8	NEWELL RUBBERMAID INC		03/13/2018	JP MORGAN SECURITIES INC.		54,174	55,000	54,983	54,987		2		2		54,989		(815)	(815)	965	04/01/2023
694308-HV-2	PACIFIC GAS AND ELECTRIC CO		05/15/2018	Unknown		99,717	100,000	99,704	99,706		11		11		99,717				1,522	12/01/2027
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN INC		04/10/2018	Unknown		24,913	25,000	24,880	24,910		4		4		24,913				419	04/01/2025
78355H-JV-2	RYDER SYSTEM INC		11/15/2018	Maturity @ 100.00		30,000	30,000	29,931	29,987		13		13		30,000				735	11/15/2018
811065-AB-7	SCRIPPS NETWORKS INTERACTIVE INC		04/03/2018	Unknown		74,910	75,000	74,734	74,895		15		15		74,910				866	11/15/2019
85771P-AG-7	STATOIL ASA	C	04/11/2018	JP MORGAN SECURITIES INC.		38,674	40,000	39,870	39,932		4		4		39,936		(1,262)	(1,262)	724	01/17/2023
89238M-AB-4	TAOT 17A A2A - ABS		11/15/2018	Paydown		24,866	24,866		24,869		(2)		(2)		24,866		0	0	165	09/16/2019
89352H-AV-1	TRANSCANADA PIPELINES LTD		04/26/2018	GOLDMAN		98,774	100,000	99,992	99,992		2		2		99,994		(1,220)	(1,220)	962	11/15/2019
911312-BL-9	UNITED PARCEL SERVICE INC		09/05/2018	Citigroup (SSB)		96,457	100,000	99,647	99,653		33		33		99,686		(3,229)	(3,229)	2,279	11/15/2024
91159H-HG-8	U.S. BANCORP		04/26/2018	MORGAN STANLEY CO		100,818	100,000	104,488	103,106		(155)		(155)		102,952		(2,134)	(2,134)	2,775	01/30/2024
92348M-AA-7	VZOT 162 A - ABS		12/20/2018	Paydown		10,427	10,427	10,426	10,426		1		1		10,427				161	05/20/2021
931142-DD-2	WAL MART STORES INC		01/19/2018	Not Available		40,430	40,000	40,282	40,106		(2)		(2)		40,104		325	325	2,472	04/15/2021
94974B-GA-2	WELLS FARGO & CO		04/26/2018	JP MORGAN CHASE BANK/HSBCSI		96,537	100,000	100,129	100,095		(1)		(1)		100,094		(3,557)	(3,557)	2,118	09/09/2024
94989X-AY-1	WFCM 15NXS4 A1 - CMBS		12/01/2018	Paydown		17,595	17,595	17,595	17,595		0		0		17,595				160	12/17/2048
98161Y-AB-0	WOLS 18A A2 - ABS		12/15/2018	Paydown		16,222	16,222	16,221			1		1		16,222		0	0	231	11/16/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,445,746	2,486,213	2,463,820	2,442,799		(108)		(108)		2,488,520		(42,958)	(42,958)	48,742	XXX
8399997. Total - Bonds - Part 4						4,617,254	4,571,944	4,702,631	4,564,025		(25,218)		(25,218)		4,667,514		(50,443)	(50,443)	81,757	XXX
8399998. Total - Bonds - Part 5						934,770	960,000	954,230			589		589		954,819		(20,049)	(20,049)	11,455	XXX
8399999. Total - Bonds						5,552,025	5,531,944	5,656,861	4,564,025		(24,629)		(24,629)		5,622,333		(70,492)	(70,492)	93,212	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						5,552,025	XXX	5,656,861	4,564,025		(24,629)		(24,629)		5,622,333		(70,492)	(70,492)	93,212	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
563469-UQ-6	MANITOBA, PROVINCE OF	C	01/25/2018	NATIONAL BANK OF CANADA NY BRH, NEW YORK	12/06/2018	RBC CAPITAL MARKETS	100,000	97,645	96,660	98,101		456		456			(1,441)	(1,441)	2,320	484
1099999. Subtotal - Bonds - All Other Governments							100,000	97,645	96,660	98,101		456		456			(1,441)	(1,441)	2,320	484
002824-BF-6	ABBOTT LABORATORIES		02/21/2018	JP MORGAN CHASE BANK/HSBCSI	04/26/2018	WELLS FARGO SECURITIES LLC	45,000	44,710	44,259	44,716		7		7			(457)	(457)	703	389
036752-AG-8	ANTHEM INC		02/27/2018	CREDIT SUISSE SECURITIES (USA)	04/26/2018	WELLS FARGO SECURITIES LLC	65,000	65,000	63,774	65,000							(1,226)	(1,226)	429	
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		02/27/2018	JP MORGAN SECURITIES INC.	04/26/2018	TORONTO DOMINION SECS USA INC	60,000	59,962	59,538	59,962		(1)		(1)			(424)	(424)	286	
254683-CD-5	DCENT 181 A - ABS		03/08/2018	MERRILL LYNCH PIERCE FENNER	04/27/2018	BARCLAYS CAPITAL INC	125,000	124,995	124,224	124,998		3		3			(775)	(775)	494	
25470D-AV-1	DISCOVERY COMMUNICATIONS LLC		04/03/2018	Unknown	04/26/2018	TORONTO DOMINION SECS USA INC	75,000	74,910	74,572	74,915		5		5			(343)	(343)	945	791
36255P-AB-6	GMCAR 181 A2A - ABS		01/09/2018	BARCLAYS CAPITAL INC	05/01/2018	TORONTO DOMINION SECS USA INC	75,000	74,994	74,602	74,996		1		1			(394)	(394)	455	
68389X-BR-5	ORACLE CORP		02/09/2018	Citigroup (SSB)	04/26/2018	PERSHING DIV OF DLJ SEC LNDING	150,000	147,608	145,637	147,707		100		100			(2,071)	(2,071)	1,870	1,028
694308-HW-0	PACIFIC GAS AND ELECTRIC CO		05/15/2018	Unknown	10/22/2018	PERSHING DIV OF DLJ SEC LNDING	100,000	99,717	89,313	99,730		12		12			(10,417)	(10,417)	2,979	1,522
75884R-AX-1	REGENCY CENTERS LP		02/28/2018	JP MORGAN SECURITIES INC.	04/26/2018	SUNTRUST ROBINSON HUMPHREY INC	125,000	124,796	122,716	124,799		3		3			(2,083)	(2,083)	730	
78355H-KG-3	RYDER SYSTEM INC		02/21/2018	PERSHING DIV OF DLJ SEC LNDING	04/26/2018	WELLS FARGO SECURITIES LLC	40,000	39,892	39,477	39,896		4		4			(419)	(419)	242	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							860,000	856,585	838,110	856,718		133		133			(18,608)	(18,608)	9,135	3,729
8399998. Total - Bonds							960,000	954,230	934,770	954,819		589		589			(20,049)	(20,049)	11,455	4,214
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								954,230	934,770	954,819		589		589			(20,049)	(20,049)	11,455	4,214

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

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

NONE

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE UTICA NATIONAL INSURANCE COMPANY OF OHIO

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1449999999 - Totals														XXX							XXX	XXX

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	...te ...ra... ...urity ...ale	...um... of ...ontra...	Notion... Amou...	...e ...ex... R...eive... ...id)	Cumulative Prior Year(s) ...al Co... ...f Un- ...ount... ...emiu... ...ceive... ...Paid	Current Year ...st of Un- discounted ...n (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1449999999 - Totals																	XXX							XXX

NONE

(a) Code	Description of Hedged Risk(s)

(b) Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
1449999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1449999999 - Totals																		XXX	XXX

NONE

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
NONE											
0999999999 - Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999999 - Total						XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ .... NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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 *
BANK OF NEW YORK NEW YORK, NY		0.010	1,062		187,652	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	1,062		187,652	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	1,062		187,652	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	1,062		187,652	XXX

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

1. January	89,592	4. April	2,123,636	7. July	266,433	10. October	1,551,918
2. February	1,627,009	5. May	150,659	8. August	142,087	11. November	580,619
3. March	195,574	6. June	60,426	9. September	255,107	12. December	187,652

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds								
94975H-29-6	WELLS FRGO TREASURY PLUS CL I MMF		11/02/2018	2.400		0		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						0		
8899999 - Total Cash Equivalents						0		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	GA RSD BY O.C.G.A SEC 34-9-129			60,488	59,597
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 WITH THE STATE OF OHIO FOR THE BENEFIT OF ALL POLICYHOLDERS	498,998	500,915		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	498,998	500,915	60,488	59,597
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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