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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

Symetra Life Insurance Company

NAIC Group Code 4855 (Current) 1129 (Prior) NAIC Company Code 68608 Employer's ID Number 91-0742147

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 01/23/1957 Commenced Business 04/05/1957

Statutory Home Office 4125 Westown Parkway, Suite 102 (Street and Number), West Des Moines, IA, 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Mail Address P.O.Box 34690 (Street and Number or P.O. Box), Seattle, WA, US 98124-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Internet Website Address www.symetra.com

Statutory Statement Contact Kristin Janeen Khalighi (Name), 425-256-8557 (Area Code) (Telephone Number)
kristin.khalighi@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

President	Margaret Alice Meister	Treasurer	Colleen Mary Murphy
Secretary	Jacqueline Marie Veneziani #	Chief Financial Officer & Chief Actuary	Tommie David Brooks

OTHER

Michael William Fry, Executive Vice President	Daniel Richard Guilbert, Executive Vice President	Mark Edward Hunt, Executive Vice President
Christine Ann Katzmar Holmes, Senior Vice President	Joel Carmine Kneisley #, Senior Vice President	

DIRECTORS OR TRUSTEES

Tommie David Brooks #	Michael William Fry	Daniel Richard Guilbert
Mark Edward Hunt	Margaret Alice Meister	Hirofumi Miyahara
Masato Naitoh	Jacqueline Marie Veneziani #	

State of Washington
County of King
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.

Margaret Alice Meister President	Tommie David Brooks Chief Financial Officer	Colleen Mary Murphy Treasurer

Subscribed and sworn to before me this 25th day of February, 2019

Sophie Hellman

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

SOPHIE HELLMAN
COMMISSION EXPIRES
NOTARY PUBLIC
08-14-22
STATE OF WASHINGTON

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	4,310,191,298		4,310,191,298	4,218,360,968
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		884,080,307	884,080,307	967,658,354
3.	Mortgage loans on real estate (Schedule B)	381,860,372		381,860,372	351,107,893
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ encumbrances)				
	4.2 Properties held for sale (less $ encumbrances)				
5.	Contract loans				
6.	Cash ($ 25,776,421 Schedule E - Part 1), and cash equivalents ($, Schedule E - Part 2)	25,776,421		25,776,421	26,230,761
7.	Short-term investments (Schedule DA)				
8.	Derivatives (Schedule DB)				
9.	Other invested assets (Schedule BA)		20,071,880	20,071,880	10,194,986
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,717,828,091	904,152,187	5,621,980,278	5,573,552,962
13.	Investment income due and accrued	33,515,138		33,515,138	33,504,881
14.	Receivables for securities				521,760
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for other than invested assets		2,885,054	2,885,054	7,109,898
17.	Total (Lines 12 to 16)	4,751,343,229	907,037,241	5,658,380,470	5,614,689,501
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
1601.	Intercompany receivable due from parent		2,885,054	2,885,054	7,109,898
1602.					
1603.					
1698.	Summary of remaining write-ins for Line 16 from overflow page				
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		2,885,054	2,885,054	7,109,898

LIABILITIES AND SURPLUS

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1. Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	4,615,660,461	898,320,919	5,513,981,380	5,487,658,248
2. Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)		1,212,199	1,212,199	4,815,653
3. Interest Maintenance Reserve	(7,259,429)		(7,259,429)	(7,523,080)
4. Charges for investment management, administration and contract guarantees due or accrued				
5. Investment expenses due or accrued (Exhibit 1, Line 24)				
6. Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7. Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8. Reserve for future federal income taxes				
9. Unearned investment income				
10. Other transfers to general account due or accrued (net) (including $ 4,619,069 accrued expense allowances recognized in reserves)		4,619,069	4,619,069	2,231,343
11. Remittances and items not allocated	1,061,735	2,885,054	3,946,789	624,368
12. Derivatives				
13. Payable for securities	1,087,330		1,087,330	
14. Payable for securities lending				
15. Net adjustment in assets and liabilities due to foreign exchange rates				
16. Aggregate write-ins for liabilities				
17. Total liabilities (including $ 4,619,069 due or accrued net transfers to or (from) the general account)	4,610,550,097	907,037,241	5,517,587,338	5,487,806,532
18. Contributed surplus				
19. Aggregate write-ins for special surplus funds				
20. Unassigned funds	140,793,132		140,793,132	126,882,969
21. Surplus (Lines 18 through 20)	140,793,132		140,793,132	126,882,969
22. Totals	4,751,343,229	907,037,241	5,658,380,470	5,614,689,501
DETAILS OF WRITE-INS				
1601.				
1602.				
1603.				
1698. Summary of remaining write-ins for Line 16 from overflow page				
1699. Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)				
1901.				
1902.				
1903.				
1998. Summary of remaining write-ins for Line 19 from overflow page				
1999. Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)				

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Transfers to Separate Accounts:		
1.1 Net premiums and annuity considerations for life and accident and health contracts	111,122,137	98,112,615
1.2 Considerations for supplementary contracts with life contingencies		
1.3 Aggregate write-ins for other transfers to Separate Accounts	185,989,907	134,410,920
1.4 Totals (Lines 1.1 to 1.3)	297,112,044	232,523,535
2. Transfers on account of deposit-type contracts (including $ 145,429 deposits less $ 3,920,438 withdrawals)	(3,775,463)	(14,110)
3. Net investment income and capital gains and losses	136,984,662	336,869,407
4. Aggregate write-ins for other income		
5. Totals (Lines 1.4 to 4)	430,321,243	569,378,832
DEDUCT:		
6. Transfers from the Separate Account on account of contract benefits:		
6.1 Death benefits	30,772,995	30,001,472
6.2 Matured endowments		
6.3 Annuity benefits		
6.4 Payments on supplementary contracts with life contingencies		
6.5 Accident and health benefits		
6.6 Surrender benefits and withdrawals for life contracts	108,133,880	154,029,371
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	192,105,365	143,902,518
7. Transfers on account of policy loans	352,453	495,650
8. Net transfer of reserves from or (to) Separate Accounts		
9. Other transfers from the Separate Accounts:		
9.1 Federal and foreign income taxes incurred		
9.2 Change in expense allowances recognized in reserves	2,387,726	709,537
9.3 Aggregate write-ins for other transfers from Separate Accounts		
10. Subtotals (Lines 6.1 to 9.3)	333,752,419	329,138,548
11. Fees associated with charges for investment management, administration and contract guarantees	55,527,975	59,061,542
12. Increase in aggregate reserve for life and accident and health contracts	26,323,132	165,277,255
13. Increase in liability for deposit-type contracts	(3,603,454)	837,599
14. Increase in reserve for future federal income taxes		
15. Aggregate write-ins for reserves and funds		
16. Totals (Lines 10 to 15)	412,000,072	554,314,944
17. Net gain from operations (including $ (145,552,545) unrealized capital gains) (Line 5 minus Line 16)	18,321,171	15,063,888
SURPLUS ACCOUNT		
18. Surplus, December 31, prior year	126,882,969	129,372,901
19. Net gain from operations (Line 17)	18,321,171	15,063,888
20. Surplus contributed or (withdrawn) during year	(4,411,008)	(17,553,820)
21. Change in reserve on account of change in valuation basis, (increase) or decrease		
22. Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23. Aggregate write-ins for gains and losses in surplus		
24. Surplus, December 31, current year (Page 3, Line 21)	140,793,132	126,882,969
DETAILS OF WRITE-INS		
01.301. Internal transfers in	185,989,907	134,410,920
01.302.		
01.303.		
01.398. Summary of remaining write-ins for Line 1.3 from overflow page		
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	185,989,907	134,410,920
0401.		
0402.		
0403.		
0498. Summary of remaining write-ins for Line 4 from overflow page		
0499. Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)		
06.701. Internal transfers out	192,105,365	143,902,518
06.702.		
06.703.		
06.798. Summary of remaining write-ins for Line 6.7 from overflow page		
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	192,105,365	143,902,518
09.301.		
09.302.		
09.303.		
09.398. Summary of remaining write-ins for Line 9.3 from overflow page		
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)		
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		
2301.		
2302.		
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page		
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE SEPARATE ACCOUNTS OF THE Symetra Life Insurance Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	Ordinary			Group		Accident and Health		9
	Total	2 Life Insurance	3 Individual Annuities	4 Supplementary Contracts	5 Life Insurance	6 Annuities	7 Group	8 Other	Aggregate of All Other Lines of Business
1. Transfers to Separate Accounts:									
1.1 Net premiums and annuity considerations for life and accident and health contracts	111,122,137	93,765,782	6,679,981			10,676,374			
1.2 Considerations for supplementary contracts with life contingencies									
1.3 Aggregate write-ins for other transfers to Separate Accounts	185,989,907	160,581,630	20,956,770			4,451,507			
1.4 Totals (Lines 1.1 to 1.3)	297,112,044	254,347,412	27,636,751			15,127,881			
2. Transfers on account of deposit-type contracts (including $ 145,429 deposits less $ 3,920,438 withdrawals)	(3,775,463)					(3,775,463)			
3. Net investment income and capital gains and losses	136,984,662	140,550,153	(21,565,713)		24,302,764	(6,302,542)			
4. Aggregate write-ins for other income									
5. Totals (Lines 1.4 to 4)	430,321,243	394,897,565	6,071,038		24,302,764	5,049,876			
DEDUCT:									
6. Transfers from the Separate Account on account of contract benefits:									
6.1 Death benefits	30,772,995	29,386,245			1,386,750				
6.2 Matured endowments									
6.3 Annuity benefits									
6.4 Payments on supplementary contracts with life contingencies									
6.5 Accident and health benefits									
6.6 Surrender benefits and withdrawals for life contracts	108,133,880	16,230,685	59,003,470			32,899,725			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	192,105,365	162,918,976	24,861,664			4,324,725			
7. Transfers on account of policy loans	352,453	352,453							
8. Net transfer of reserves from or (to) Separate Accounts									
9. Other transfers from the Separate Accounts:									
9.1 Federal and foreign income taxes incurred									
9.2 Change in expense allowances recognized in reserves	2,387,726	2,913,004	(525,278)						
9.3 Aggregate write-ins for other transfers from Separate Accounts									
10. Subtotals (Lines 6.1 to 9.3)	333,752,419	211,801,363	83,339,856		1,386,750	37,224,450			
11. Fees associated with charges for investment management, administration and contract guarantees	55,527,975	44,458,432	5,363,701		3,342,243	2,363,599			
12. Increase in aggregate reserve for life and accident and health contracts	26,323,132	125,452,454	(82,632,519)		14,437,916	(30,934,719)			
13. Increase in liability for deposit-type contracts	(3,603,454)					(3,603,454)			
14. Increase in reserve for future federal income taxes									
15. Aggregate write-ins for reserves and funds									
16. Totals (Lines 10 to 15)	412,000,072	381,712,249	6,071,038		19,166,909	5,049,876			
17. Net gain from operations (including $ (145,552,545) unrealized capital gains) (Line 5 minus Line 16)	18,321,171	13,185,316			5,135,855				
DETAILS OF WRITE-INS									
01.301. Internal transfers in	185,989,907	160,581,630	20,956,770			4,451,507			
01.302.									
01.303.									
01.398. Summary of remaining write-ins for Line 1.3 from overflow page									
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	185,989,907	160,581,630	20,956,770			4,451,507			
0401.									
0402.									
0403.									
0498. Summary of remaining write-ins for Line 4 from overflow page									
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)									
06.701. Internal transfers out	192,105,365	162,918,976	24,861,664			4,324,725			
06.702.									
06.703.									
06.798. Summary of remaining write-ins for Line 6.7 from overflow page									
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	192,105,365	162,918,976	24,861,664			4,324,725			
09.301.									
09.302.									
09.303.									
09.398. Summary of remaining write-ins for Line 9.3 from overflow page									
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)									
1501.									
1502.									
1503.									
1598. Summary of remaining write-ins for Line 15 from overflow page									
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)									

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

		1	Ordinary			Group	
		Total	2 Life Insurance	3 Individual Annuities	4 Supplementary Contracts	5 Life Insurance	6 Annuities
1.	Reserve Dec. 31 of prior year	5,487,658,248	4,286,944,553	426,774,757		593,741,294	180,197,644
2.	Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	297,112,044	254,347,412	27,636,751			15,127,881
3.	Increase or (decrease) from investment results after provision for federal income taxes	136,763,534	140,550,153	(21,565,713)		24,302,764	(6,523,670)
4.	Tabular less actual reserve released						
5.	Increase in reserve on account of change in valuation basis						
5.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve			XXX	XXX	XXX	XXX
6.	Other increases (net)						
7.	Totals (Lines 1 to 6)	5,921,533,826	4,681,842,118	432,845,795		618,044,058	188,801,855
8.	Net transfer of reserves from or (to) Separate Accounts						
9.	Tabular cost						
10.	Reserves released by death	30,772,994	29,386,244			1,386,750	
11.	Reserves released by other terminations (net)	302,979,424	182,415,120	83,339,854			37,224,450
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies						
13.	Charges for investment management, administration and contract guarantees	55,478,857	44,458,432	5,363,701		3,342,243	2,314,481
14.	Aggregate write-ins for other decreases in reserves	18,321,171	13,185,316			5,135,855	
15.	Total deductions (Lines 8 to 14)	407,552,446	269,445,112	88,703,555		9,864,848	39,538,931
16.	Reserve December 31 of current year	5,513,981,380	4,412,397,006	344,142,240		608,179,210	149,262,924
	DETAILS OF WRITE-INS						
1401.	Net gain from operations	18,321,171	13,185,316			5,135,855	
1402.							
1403.							
1498.	Summary of remaining write-ins for Line 14 from overflow page						
1499.	Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	18,321,171	13,185,316			5,135,855	

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 584,875	385,031
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 168,486,169	168,571,094
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	79,246,729	79,258,249
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 17,672,546	17,772,793
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e)	
7	Derivative instruments	(f)	
8.	Other invested assets		
9.	Aggregate write-ins for investment income	233,705	233,599
10.	Total gross investment income	266,224,024	266,220,766
11.	Investment expenses		(g) 365,867
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		263,651
16.	Total deductions (Lines 11 through 15)		629,518
17.	Net investment income (Line 10 minus Line 16)		265,591,248
	DETAILS OF WRITE-INS		
0901.	Misc securities income	233,705	233,599
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	233,705	233,599
1501.	Interest maintenance reserve		263,651
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		263,651

(a) Includes $ 5,845,565 accrual of discount less $ 8,529,648 amortization of premium and less $ 2,104,758 paid for accrued interest on purchases.

(b) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ ..... for company's occupancy of its own buildings; and excludes $ ..... interest on encumbrances.

(e) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

(g) Includes $ ..... investment expenses and $ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ ..... depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(552,927)	(1,117,716)	(1,670,643)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	29,440		29,440		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	18,615,046		18,615,046	(145,866,110)	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets	5,029		5,029	313,565	
9.	Aggregate write-ins for capital gains (losses)		(32,913)	(32,913)		
10.	Total capital gains (losses)	18,096,588	(1,150,629)	16,945,959	(145,552,545)	
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		(32,913)	(32,913)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(32,913)	(32,913)		

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	
18.	Sundry general expenses	
19.	Real estate expenses	
20.	Investment expenses not included elsewhere	365,867
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	365,867
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	
24.	Investment expenses unpaid December 31, current year	
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	365,867
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	
2.	State insurance department fees	
3.	Other state taxes, including $ ..... for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	

NONE

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total	3 Ordinary	4 Group
0100001. 80 CSO - CRVM 5.5% (1988-1992)	3,960,121	3,960,121	
0100002. 80 CSO - CRVM 5% (1993-1994)	9,335,417	9,335,417	
0100003. 80 CSO - CRVM 4.5% (1995-2005)	4,021,473,783	4,021,473,783	
0100004. 80 CSO - CRVM 4% (2006-2008)	69,812,966	25,894,448	43,918,518
0100005. 2001 CSO - CRVM 4% (2007-2012)	598,078,504	33,817,812	564,260,692
0100006. 2001 CSO - CRVM 3.5% (2013-NB)	317,915,425	317,915,425	
0199999. Life Insurance: Totals	5,020,576,216	4,412,397,006	608,179,210
0200001. Deferred Variable NAV MV	493,405,164	344,142,240	149,262,924
0299999. Annuities: Totals	493,405,164	344,142,240	149,262,924
9999999. Totals (to Page 3, Line 1)	5,513,981,380	4,756,539,246	757,442,134

EXHIBIT 3 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.1 Does the reporting entity at present issue both participating and non-participating variable life insurance contracts? Yes [ ] No [X]

2.2 If not, state which kind is issued
Non-participating

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year	4,815,653					4,815,653
2. Deposits received during the year	145,429					145,429
3. Investment earnings credited to account	221,128					221,128
4. Other net change in reserves	(455)					(455)
5. Fees and other charges assessed	49,118					49,118
6. Surrender charges						
7. Net surrender or withdrawal payments	3,920,438					3,920,438
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	1,212,199					1,212,199

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	111,122,137
	1.2 Aggregate write-ins for other transfers to Separate Accounts	185,989,907
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	145,429
3.	Investment income collected	268,908,107
4.	Consideration on disposal of short-term bonds net of purchases	
5.	Consideration on disposal of investments (excluding short-term bonds)	702,189,690
6.	Aggregate write-ins for other increases in funds from operations	3,322,420
7.	Total (Lines 1 to 6)	1,271,677,690
8.	Cost of investments acquired (excluding short-term bonds)	882,329,101
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	30,772,995
	9.2 Matured endowments	
	9.3 Annuity benefits	
	9.4 Supplementary contract benefits with life contingencies	
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	108,133,880
	9.7 Policy loans (net)	352,454
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	192,105,362
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	32,913
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	3,920,438
12.	Investment expenses (Exhibit 1, Line 25)	365,867
12.1	Fees associated with investment management, administration and contract guarantees	55,527,975
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	
14.	Total (Lines 8 to 13)	1,273,540,985
15.	Funds from operations (Line 7 minus Line 14)	(1,863,295)
16.	Surplus contributed or (withdrawn) during year	(4,411,008)
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ (34,251,830) net transfers from general account) (Lines 15 to 17)	(6,274,303)
19.	Increase in payable for investments acquired, net of receivable for investments sold	5,833,934
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	(13,971)
22.	Increase in cash (Line 18 to 21)	(454,340)
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	5,573,552,962
24.	Increase in cash (Line 22)	(454,340)
25.	Cost of invested assets acquired	882,329,101
26.	Adjusted cost of assets disposed of	684,093,101
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	(2,684,083)
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	(145,552,545)
31.	Aggregate write-ins for other reconciling items	(1,117,716)
32.	Cash and invested assets, December 31st of current year	5,621,980,278
	DETAILS OF WRITE-INS	
01.201.	Internal transfers in	185,989,907
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	185,989,907
0601.	Changes in remittances and items not allocated	3,322,420
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	3,322,420
09.901.	Internal transfers out	192,105,362
09.902.		
09.903.		
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	192,105,362
10.201.	Foreign exchange settlement loss	32,913
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	32,913
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Other expense	(13,971)
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	(13,971)
3101.	Realized loss on other than temporary impairments	(1,117,716)
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	(1,117,716)

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance	4,615,660,461	83.7
1.2 Annuities		
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	4,615,660,461	83.7
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds		
2.6 Total		
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)		
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	4,615,660,461	83.7
5. Total liabilities not associated with guarantees	901,926,877	16.3
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	5,517,587,338	100.0%

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account:

Note: A distinct product identifier shall be used for each product and shall be used consistently throughout the interrogatory.

1	Separate Account Assets		4	5	6	7
	2	3				
Product Identifier	Registered with SEC	Not Registered with SEC	Guarantees Associated with the Product Yes/No	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts
Variable Annuities	495,215,166	0	YES	0	0	0
Variable Life	10,905,272	0	YES	0	0	0
Variable Universal Life	91,640,561	0	YES	0	0	0
Variable Corporate Owned Life Insurance (COLI)	309,276,242	0	YES	0	0	0
Fixed Bank Owned Life Insurance (BOLI)	4,751,343,229	0	YES	0	140,793,132	0
Totals	5,658,380,470	0	XXX	0	140,793,132	0

Note: Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1.01A For the products (and related assets) that are not registered with the SEC, identify whether the products are considered private placement variable annuity products or private placement life insurance.

1	Not Registered with SEC		
	2	3	4
Product Identifier	Private Placement Variable Annuity	Private Placement Life Insurance	Other (Not PPVA or PPLI)
Variable Corporate Owned Life Insurance (COLI)	0	309,276,242	0
Fixed Bank Owned Life Insurance (BOLI)	0	0	4,751,343,229
Totals	0	309,276,242	4,751,343,229

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money $ 0
1.032 Other Fees and Expenses $ 86,300,970
1.033 Additional Required Surplus Amounts $ 0

1.04 Did the reporting entity receive seed money from the general account in the current year? Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received $

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money $

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money Yes [ ] No [X]
1.082 Other Fees and Expenses Yes [X] No [ ]
1.083 Additional Required Surplus Amounts Yes [ ] No [X]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

	1	2	3
	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts
1.091 Under 1 Year	0	75,770,241	0
1.092 1 Year - 3 Years	0	2,737,003	0
1.093 Over 3 Years - 5 Years	0	5,816,459	0
1.094 Over 5 Years	0	56,469,430	0
1.095 Total	0	140,793,132	0

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money Yes [ ] No [X] N/A [ ]
1.102 Other Fees and Expenses Yes [X] No [ ] N/A [ ]
1.103 Additional Required Surplus Amounts Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money ..... Yes [ ] No [ ] N/A [X]
1.112 Other Fees and Expenses ..... Yes [ ] No [ ] N/A [X]
1.113 Additional Required Surplus Amounts ..... Yes [ ] No [ ] N/A [X]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? ..... Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? ..... Yes [X] No [ ]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2018	$ 501,534
2.302	As of December 31, 2017	$ 884,468
2.303	As of December 31, 2016	$ 708,215
2.304	As of December 31, 2015	$ 761,711
2.305	As of December 31, 2014	$ 883,270

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? ..... Yes [X] No [ ]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges
Variable Annuities	No	

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2018	$ 8,788
2.602	As of December 31, 2017	$ 6,016
2.603	As of December 31, 2016	$ 2,939
2.604	As of December 31, 2015	$ 3,502
2.605	As of December 31, 2014	$ 3,442

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) ..... Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)
Investments in medium and lower grade assets rated below SVO 2. (Aggregate Limit)	6,173,616,411	725,428,495
Investments in lower grade assets rated below SVO 3. (Aggregate Limit)	3,086,808,205	347,716,780
Investments in lower grade assets rated 5 & 6 by the SVO.	926,042,462	28,628,058
Investments in lower grade assets rated 6 by the SVO.	308,680,821	678,031
Investments in medium grade assets rated 3 by the SVO. (Single Issuer Limit)	308,680,821	42,516,148
Investments in lower grade assets rated below SVO 3. (Single Issuer Limit)	154,340,410	34,326,115

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
Fixed BOLI	184,691,781	128,710,445	37,660,164	18,321,172

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? Yes [ ] No [X] N/A [ ]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? Yes [ ] No [X]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost Yes [X] No [ ]
5.22 Other Measurement Methods Yes [X] No [ ]

5.3 If other measurement methods are used, provide explanation on these measurement methods.
Mortgage loans are measured at outstanding principle balances.

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 966,329,823	17.1 %
5.42 Amortized Cost	$ 4,310,191,297	76.2 %
5.43 Other Measurement Methods	$ 381,860,372	6.7 %

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$ 4,310,191,298	$ 4,288,111,711	$ (22,079,587)

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$ 381,860,372	$ 381,939,407	$ 79,035

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? Yes [ ] No [X]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? Yes [ ] No [ ] N/A [ ]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? Yes [ ] No [ ] N/A [X]

6.4 Are all securities lending transactions reported on balance sheet? Yes [ ] No [ ] N/A [X]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.

6.6 Provide detail on the current status of separate account transactions by separate account product:
6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount $
6.612 Percentage %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value $
6.622 Market Value $

GENERAL INTERROGATORIES

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open $
6.6312 30 Days or Less $
6.6313 31 to 60 Days $
6.6314 61 to 90 Days $
6.6315 Greater than 90 Days $
6.6316 Total Collateral Received $

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $

6.633 Narrative discussion about sources and uses of collateral:

6.634 Collateral for transactions that extend beyond one year from the reporting date $

6.7 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5) $
6.72 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) $
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3) $

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? Yes [X] No [ ]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

GENERAL INTERROGATORIES

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
Variable Life	Same as GAAP
Variable Universal Life	Same as GAAP
Variable Annuities	Same as GAAP
Variable COLI	Same as GAAP
Fixed BOLI	Symetra Life Insurance Company directs the investment activity and retains the investment risk.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(7,523,080)
2.	Current year's realized pre-tax capital gains/(losses) of $ (1,641,218) transferred into the reserve net of taxes of $ 0	(1,641,218)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(9,164,298)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(1,904,868)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(7,259,430)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2018	(1,710,505)	(194,363)		(1,904,868)
2.	2019	(1,334,488)	(305,902)		(1,640,390)
3.	2020	(1,192,150)	(267,294)		(1,459,444)
4.	2021	(1,081,920)	(251,998)		(1,333,918)
5.	2022	(867,125)	(237,928)		(1,105,053)
6.	2023	(584,292)	(224,774)		(809,066)
7.	2024	(350,256)	(192,008)		(542,264)
8.	2025	(156,386)	(145,781)		(302,167)
9.	2026	18,366	(97,101)		(78,735)
10.	2027	45,969	(45,329)		640
11.	2028	(322)	8,897		8,575
12.	2029	(44,360)	37,260		(7,100)
13.	2030	(70,670)	37,881		(32,789)
14.	2031	(74,502)	39,744		(34,758)
15.	2032	(59,940)	40,986		(18,954)
16.	2033	(35,553)	43,470		7,917
17.	2034	(14,126)	39,744		25,618
18.	2035	(6,160)	31,671		25,511
19.	2036	(3,657)	22,977		19,320
20.	2037	(1,003)	13,662		12,659
21.	2038		4,968		4,968
22.	2039				
23.	2040				
24.	2041				
25.	2042				
26.	2043				
27.	2044				
28.	2045				
29.	2046				
30.	2047				
31.	2048 and Later				
32.	Total (Lines 1 to 31)	(7,523,080)	(1,641,218)		(9,164,298)

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	444,757,513	XXX	XXX	444,757,513	0.0000		0.0000		0.0000	
2.	1	Highest Quality	2,740,723,310	XXX	XXX	2,740,723,310	0.0004	1,096,289	0.0023	6,303,664	0.0030	8,222,170
3.	2	High Quality	1,103,578,567	XXX	XXX	1,103,578,567	0.0019	2,096,799	0.0058	6,400,756	0.0090	9,932,207
4.	3	Medium Quality	965,294	XXX	XXX	965,294	0.0093	8,977	0.0230	22,202	0.0340	32,820
5.	4	Low Quality	20,166,614	XXX	XXX	20,166,614	0.0213	429,549	0.0530	1,068,831	0.0750	1,512,496
6.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	4,310,191,298	XXX	XXX	4,310,191,298	XXX	3,631,615	XXX	13,795,452	XXX	19,699,693
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	4,310,191,298	XXX	XXX	4,310,191,298	XXX	3,631,615	XXX	13,795,452	XXX	19,699,693

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	349,694,129		XXX	349,694,129	0.0010	349,694	0.0050	1,748,471	0.0065	2,273,012
44.		Commercial Mortgages - All Other - CM2 - High Quality	24,711,393		XXX	24,711,393	0.0035	86,490	0.0100	247,114	0.0130	321,248
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	7,454,850		XXX	7,454,850	0.0060	44,729	0.0175	130,460	0.0225	167,734
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	381,860,372		XXX	381,860,372	XXX	480,913	XXX	2,126,044	XXX	2,761,994
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	381,860,372		XXX	381,860,372	XXX	480,913	XXX	2,126,044	XXX	2,761,994

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					0.0000 (b)		0.0000 (b)		0.0000 (b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)					XXX		XXX		XXX	
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		0.0000 (c)		0.0000 (c)		0.0000 (c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties					0.0000		0.0750		0.0750	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1300		0.1300	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)					XXX		XXX		XXX	

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 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)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		351,107,893
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	52,298,786	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	300,000	52,598,786
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		21,846,307
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)		381,860,372
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		381,860,372
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		381,860,372

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		10,194,986
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)	9,642,000	9,642,000
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	315,805	
	5.2 Totals, Part 3, Column 9	(2,240)	313,565
6.	Total gain (loss) on disposals, Part 3, Column 19		5,029
7.	Deduct amounts received on disposals, Part 3, Column 16		83,700
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)		20,071,880
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		20,071,880

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,186,019,322
2.	Cost of bonds and stocks acquired, Part 3, Column 7		820,088,315
3.	Accrual of discount		5,845,565
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	(121,195,411)	
	4.4. Part 4, Column 11	(24,670,699)	(145,866,110)
5.	Total gain (loss) on disposals, Part 4, Column 19		18,091,559
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		681,758,605
7.	Deduct amortization of premium		8,529,648
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	1,117,716	1,117,716
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		1,498,922
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,194,271,605
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		5,194,271,605

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	444,757,513	447,277,346	448,744,503	440,302,583
Governments	2. Canada	4,716,872	5,127,597	5,725,695	4,490,000
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	449,474,385	452,404,943	454,470,198	444,792,583
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,000,000	1,159,280	1,000,000	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	1,380,274,973	1,379,963,442	1,365,607,029	1,388,470,605
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	1,898,871,052	1,884,307,592	1,917,983,648	1,875,388,997
	9. Canada	100,850,816	97,811,380	104,345,276	98,345,000
	10. Other Countries	479,720,071	472,465,074	482,635,805	476,043,000
	11. Totals	2,479,441,940	2,454,584,046	2,504,964,730	2,449,776,997
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	4,310,191,298	4,288,111,712	4,326,041,957	4,284,040,185
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	884,080,307	884,080,307	937,277,376	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	884,080,307	884,080,307	937,277,376	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	884,080,307	884,080,307	937,277,376	
	26. Total Stocks	884,080,307	884,080,307	937,277,376	
	27. Total Bonds and Stocks	5,194,271,605	5,172,192,019	5,263,319,333	

Schedule DA - Verification - Short-Term Investments

N O N E

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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
2049		FORT MEYERS	FL		08/11/2010	4.200	1,057,730						4,756,647	07/23/2010
2114		CULVER CITY	CA		11/10/2010	6.250	3,393,201						11,877,964	09/12/2010
2116		NORTHRIDGE	CA		10/27/2010	5.950	4,866,572						8,736,486	09/21/2010
2122		GLENDALE	AZ		10/25/2010	6.150	2,469,678						6,245,624	08/24/2010
2135		FAYETTEVILLE	NC		12/22/2010	6.150	4,616,636						12,933,577	10/20/2010
2137		FOUNTAIN VALLEY	CA		12/01/2010	5.550	3,624,843						11,474,725	11/01/2010
2158		CORONA	CA		12/29/2010	5.300	2,759,224						5,473,421	10/22/2010
2268		PASADENA	CA		06/07/2011	5.870	2,216,817						4,615,385	03/16/2011
2299		BEND	OR		04/08/2011	6.250	1,300,713						3,519,109	03/15/2011
2305		SANTA CLARA	CA		05/26/2011	5.900	1,637,538						8,440,000	03/12/2011
2313		HARRISON	OH		12/22/2011	6.000	1,959,240						3,741,200	04/28/2011
2352		LAS VEGAS	NV		06/28/2011	6.100	865,968						2,006,118	05/20/2011
2368		CINCINNATI	OH		08/31/2011	5.850	1,655,376						4,495,375	06/08/2011
2397		PALO ALTO	CA		08/22/2011	5.750	2,515,587						11,840,002	06/25/2011
2403		ANAHEIM	CA		07/26/2011	5.650	1,001,450						2,555,511	06/30/2011
2405		LAKE WORTH	TX		09/29/2011	5.700	1,982,473						4,384,318	08/18/2011
2420		VACAVILLE	CA		09/22/2011	5.700	626,352						2,852,116	07/08/2011
2440		OSWEGO	IL		09/26/2011	5.600	1,174,339						1,688,262	07/23/2011
2463		BIRMINGHAM	MI		10/18/2011	5.500	2,072,752						5,857,883	08/19/2011
2467		SOUTH BEND	IN		10/14/2011	5.750	1,715,791						3,405,939	08/10/2011
2491		KALAMAZOO	MI		11/29/2011	5.600	1,611,304						4,113,216	11/15/2011
2503		RALEIGH	NC		12/14/2011	5.300	1,888,482						2,838,077	10/21/2011
3022		SCOTTSDALE	AZ		01/03/2012	5.150	1,722,003						4,787,319	10/26/2011
3061		SAN DIEGO	CA		06/20/2012	5.300	1,791,703						7,600,483	03/21/2012
3073		MILWAUKEE	WI		02/01/2012	5.350	1,442,039						2,999,412	11/21/2011
3085		RIO RANCHO	NM		04/11/2012	5.250	2,992,768						5,060,893	11/23/2011
3093		SALT LAKE CITY	UT		02/29/2012	5.250	2,592,974						5,154,972	12/06/2011
3116		SAN JOSE	CA		02/03/2012	5.450	3,484,601						13,572,920	12/29/2011
3117		SPRINGFIELD	VA		12/29/2011	5.150	632,361						3,531,238	12/01/2011
3137		TORRANCE	CA		03/29/2012	5.300	1,396,382						2,581,462	01/09/2012
3139		FISHERS	IN		04/26/2012	5.250	1,397,080						3,008,568	01/09/2012
3153		RIVERSIDE	CA		03/01/2012	5.250	1,433,445						2,958,793	01/13/2012
3154		DESERT HOT SPRINGS	CA		03/01/2012	5.250	1,180,495						3,326,926	01/13/2012
3193		DAYTON	OH		06/22/2012	5.450	878,352						1,236,298	04/04/2012
3194		LIVONIA	MI		03/30/2012	5.300	1,106,319						2,730,135	03/01/2012
3198		NORTH FORT MEYERS	FL		04/10/2012	5.250	1,271,710						2,995,874	02/23/2012
3210		MUKILTEO	WA		05/07/2012	5.050	1,557,475						2,396,436	02/23/2012
3212		SAN BERNARDINO	CA		04/05/2012	5.250	1,088,634						2,215,313	02/29/2012
3412		NORWALK	CA		08/29/2012	4.800	1,188,649						3,667,018	07/15/2012
3493		SAN LUIS OBISPO	CA		11/06/2012	4.500	2,892,825						8,998,213	10/04/2012
3508		HALTOM CITY	TX		12/21/2012	4.750	1,329,022						2,772,737	01/16/2012
3545		SANTA MONICA	CA		01/30/2013	4.500	1,711,085						4,281,244	11/09/2012
3553		ALLIANCE	OH		01/23/2013	4.625	941,592						1,801,430	10/22/2012
3576		HOUSTON	TX		04/25/2013	4.400	2,133,044						18,907,728	01/11/2013
3603		DALLAS	TX		03/07/2013	4.500	3,354,857						5,843,986	12/27/2012
3611		PHOENIX	AZ		03/01/2013	4.550	3,220,185						6,746,730	12/28/2012
3624		TUCSON	AZ		02/27/2013	4.570	1,889,931						3,582,775	01/23/2013
3632		WHITE BEAR LAKE	MN		07/26/2013	4.600	570,165						1,284,591	05/15/2013
3634		HERMOSA	CA		02/04/2013	4.500	1,881,102						6,161,064	12/21/2012
3638		STOCKTON	CA		06/28/2013	4.500	1,409,306						1,726,124	12/01/2012
3642		VAN NUYS	CA		01/30/2013	4.650	1,553,063						3,969,231	12/21/2012
3645		SCOTTSDALE	AZ		06/17/2013	4.910	820,202						1,864,188	02/07/2013
3652		BLOOMINGTON	IL		04/29/2013	4.750	2,010,693						4,397,948	01/29/2013
3682		TORRANCE	CA		03/14/2013	4.900	1,560,017						2,716,615	01/28/2013
3719		ENCINITAS	CA		05/08/2013	4.880	1,828,769						10,851,830	02/26/2013
3722		PORT ARTHUR	TX		03/28/2013	4.650	1,186,137						2,836,225	01/31/2012
3759		WESTMINSTER	CO		04/23/2013	4.550	1,057,605						2,305,655	03/15/2013
3760		ST LOUIS PARK	MN		08/09/2013	4.600	1,306,534						3,007,839	04/23/2013
3783		TUCSON	AZ		07/30/2013	4.550	1,827,471						3,465,147	05/21/2013
3784		CARMEL	IN		07/30/2013	4.550	870,235						1,498,973	05/29/2013
3785		NOBLESVILLE	IN		07/30/2013	4.550	870,235						1,800,817	05/29/2013

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
3793		FONTANA	CA		06/24/2013	4.700	1,058,160						4,092,236	05/31/2013
3855		SIMI VALLEY	CA		09/13/2013	5.150	1,254,926						3,328,614	08/02/2013
3856		CHICAGO	IL		11/20/2013	5.030	1,001,951						2,094,007	09/06/2013
3915		PENSACOLA	FL		09/09/2013	5.000	1,410,333						2,626,331	07/02/2013
3927		SAN JUAN CAPISTRANO	CA		08/29/2013	5.150	1,604,294						4,383,144	07/17/2013
3933		HAUPPAUGE	NY		09/13/2013	5.040	1,288,920						2,878,944	07/22/2013
3939		COPPELL	TX		09/11/2013	5.140	2,783,015						4,986,339	07/17/2013
3949		NORCROSS	GA		10/29/2013	5.000	4,489,675						10,720,562	09/13/2013
3954		HURST	TX		09/13/2013	4.950	1,831,276						4,073,419	08/16/2013
3966		CHEYENNE	WY		09/13/2013	5.130	1,325,037						3,036,413	08/21/2013
3967		OAKLAND	CA		11/14/2013	4.950	3,540,322						10,273,107	09/28/2013
3969		BREMERTON	WA		10/29/2013	4.850	1,138,833						1,999,422	09/04/2013
3970		ARVADA	CO		12/24/2013	4.950	1,167,209						2,474,834	09/12/2013
3971		KENT	WA		10/04/2013	5.250	576,615						1,163,802	09/03/2013
3974		SAN DIEGO	CA		12/02/2013	5.250	4,756,714						7,234,747	09/11/2013
3976		SUMNER	WA		10/25/2013	5.250	835,132						1,522,862	09/12/2013
3981		LAS VEGAS	NV		10/01/2013	5.380	1,507,704						2,865,843	09/12/2013
3985		LOS ANGELES	CA		11/12/2013	5.230	2,311,438						6,025,899	09/27/2013
4012		GRAND PRAIRIE	TX		11/21/2013	5.050	1,440,573						3,072,356	10/10/2013
4021		SAN FRANCISCO	CA		12/26/2013	5.100	2,072,084						5,113,093	11/29/2013
4023		SAN FRANCISCO	CA		12/26/2013	5.100	1,689,680						3,963,083	11/30/2013
4032		TUCSON	AZ		01/16/2014	5.250	1,848,852						7,466,285	11/27/2013
4054		CEDAR PARK	TX		12/20/2013	4.800	784,754						2,392,695	11/21/2013
4087		SAVANNAH	GA		02/03/2014	4.840	1,535,821						2,742,998	12/05/2013
4283		MCLEAN	VA		06/30/2014	4.950	1,260,010						2,139,159	05/30/2014
4302		CHICAGO	IL		04/21/2015	4.700	3,488,193						4,023,223	04/02/2015
4327		ANACORTES	WA		08/06/2014	4.670	1,952,677						4,518,006	06/03/2014
4333		BURIEN	WA		07/28/2014	4.600	879,458						5,227,241	06/06/2014
4338		JACKSON	TN		07/23/2014	4.610	1,086,344						1,847,679	06/10/2014
4356		FOND DU LAC	WI		09/25/2014	4.650	946,615						1,481,915	08/05/2014
4358		SEDONA	AZ		08/01/2014	4.640	2,245,474						4,111,968	07/07/2014
4384		HOUSTON	TX		08/26/2014	4.600	1,542,281						2,906,418	06/25/2014
4385		MINOOKA	IL		09/11/2014	4.650	512,160						1,901,968	08/11/2014
4387		OKLAHOMA CITY	OK		10/03/2014	4.550	1,604,040						4,071,899	08/22/2014
4388		HUNTINGTON STATION	NY		10/22/2014	4.680	1,357,678						2,502,767	07/30/2014
4406		SACRAMENTO	CA		09/03/2014	4.870	1,113,525						3,209,267	07/18/2014
4442		GOLDEN	CO		10/09/2014	4.650	1,083,142						3,423,428	08/08/2014
4453		GLENDALE	AZ		10/29/2014	4.440	1,875,937						2,952,697	09/09/2014
4491		KENOSHA	WI		12/05/2014	4.630	1,226,845						2,999,961	10/14/2014
4499		CORONA	CA		01/07/2015	4.400	999,057						2,054,669	09/06/2014
4529		PLACENTIA	CA		11/18/2014	4.700	639,772						3,504,183	10/02/2014
4548		DAHLONEGA	GA		10/23/2014	4.660	554,906						1,124,497	10/08/2014
4581		BELLINGHAM	WA		11/25/2014	4.800	999,520						1,859,612	10/28/2014
4614		PROVO	UT		12/30/2014	4.350	1,472,150						2,654,536	11/13/2014
4627		CHARLOTTE	NC		02/03/2015	4.590	1,619,781						4,489,970	10/14/2014
4853		CINCINNATI	OH		07/01/2015	4.170	3,386,770						6,106,246	05/11/2015
4866		MILWAUKIE	OR		06/10/2015	4.050	1,629,847						4,226,848	05/19/2015
4868		COLUMBUS	OH		07/14/2015	4.250	1,240,835						3,211,388	06/15/2015
4873		TUCSON	AZ		08/04/2015	4.350	2,998,816						5,206,520	06/17/2015
4876		BUFFALO	NY		07/28/2015	4.590	1,085,675						2,735,806	04/27/2015
4878		LOS ALAMITOS	CA		06/18/2015	4.300	1,502,490						3,359,109	04/29/2015
4880		MESQUITE	TX		07/01/2015	4.000	1,725,760						3,251,000	05/06/2015
4887		TAYLOR	MI		06/30/2015	4.350	1,591,877						2,983,120	05/26/2015
4889		HOUSTON	TX		08/14/2015	4.350	1,780,847						3,575,838	06/24/2015
4890		HOUSTON	TX		08/28/2015	4.350	623,296						1,352,124	06/19/2015
4899		MIDLAND	MI		06/30/2015	4.350	1,415,002						2,543,499	05/26/2015
4915		GILBERT	AZ		07/08/2015	4.250	579,316						1,579,788	05/19/2015
4982		SUGAR LAND	TX		09/29/2015	4.140	1,960,850						4,100,644	06/08/2015
4986		STATELINE	NV		10/14/2015	4.470	1,391,345						2,568,658	08/12/2015
5134		WEST SACRAMENTO	CA		11/23/2015	4.350	1,765,200						2,941,798	11/03/2015
5141		EAST AMHERST	NY		03/31/2016	4.600	1,322,556						2,203,541	10/14/2015

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
5166		BUFFALO	NY		11/17/2015	4.510	1,105,112						1,950,085	11/09/2015
5228		SUNNYVALE	CA		12/18/2015	4.350	2,793,452						12,465,177	11/18/2015
5241		HAMILTON	NJ		12/18/2015	4.690	3,215,007						4,991,391	12/01/2015
5252		FORT MYERS	FL		02/02/2016	4.640	749,144						1,462,473	01/04/2016
5275		LOS ANGELES	CA		12/29/2015	4.670	1,177,081						3,532,157	12/17/2015
5319		ROCK HILL	SC		02/11/2016	4.650	956,616						1,620,000	02/05/2016
5320		WINCHESTER	VA		04/26/2016	4.650	847,669						1,333,333	03/22/2016
5325		COSTA MESA	CA		04/01/2016	4.450	844,406						2,883,660	02/12/2016
5326		Eugene	OR		03/02/2016	4.520	1,907,975						3,747,952	01/20/2016
5347		OREM	UT		09/29/2016	4.200	4,268,990						8,426,492	09/02/2016
5375		INDIANAPOLIS	IN		09/30/2016	4.000	1,420,897						2,486,485	08/02/2016
5376		WICHITA	KS		09/30/2016	4.000	1,041,991						1,585,340	08/03/2016
5378		OMAHA	NE		09/30/2016	4.000	757,812						1,140,552	08/05/2016
5379		KANSAS CITY	MO		09/30/2016	4.000	592,040						887,299	08/03/2016
5398		SAINT CHARLES	MO		05/20/2016	4.630	707,768						1,151,043	03/31/2016
5426		LAYTON	UT		06/16/2016	4.420	1,979,243						3,075,260	04/06/2016
5454		BOSSIER CITY	LA		06/06/2016	4.550	1,286,272						1,987,523	03/31/2016
5462		SAN DIEGO	CA		04/29/2016	4.430	1,024,653						3,153,307	04/25/2016
5513		LAS VEGAS	NV		07/15/2016	4.450	1,616,466						2,832,657	06/01/2016
5523		BOISE	ID		06/24/2016	4.480	1,889,121						3,730,672	05/27/2016
5544		KYLE	TX		07/20/2016	4.010	1,268,402						1,993,308	06/02/2016
5579		SOUTH SAINT PAUL	MN		12/05/2016	4.470	1,912,935						7,233,164	07/06/2016
5590		CHICAGO	IL		08/26/2016	4.150	3,003,872						5,918,691	07/07/2016
5601		KENT	WA		08/01/2016	4.060	1,226,511						2,377,186	07/20/2016
5608		DELAWARE	OH		09/30/2016	4.300	2,970,599						9,204,414	08/29/2016
5630		CLOVIS	NM		09/30/2016	4.000	568,359						772,948	08/15/2016
5634		AURORA	CO		10/28/2016	4.000	1,263,496						2,278,754	09/09/2016
5660		STANWOOD	WA		10/07/2016	4.050	4,052,822						7,711,052	08/25/2016
5669		RANCHO CUCAMONGA	CA		11/01/2016	3.950	3,167,590						6,092,438	10/10/2016
5677		SAN ANTONIO	TX		11/18/2016	3.740	1,662,083						3,447,230	10/27/2016
5698		SEATTLE	WA		11/23/2016	4.170	772,064						1,062,141	10/03/2016
5706		BELLEVUE	WA		10/31/2016	4.050	3,438,791						9,421,280	09/27/2016
5715		LA MARQUE	TX		10/28/2016	4.110	2,423,779						3,821,026	09/26/2016
5734		MIAMI	FL		11/14/2016	3.920	3,968,226						6,109,586	10/18/2016
5741		SEATTLE	WA		10/31/2016	3.590	1,893,062						3,159,730	09/21/2016
5749		MURRIETA	CA		10/14/2016	3.820	881,340						1,373,913	09/22/2016
5751		LYNCHBURG	VA		11/21/2016	3.790	2,000,610						4,293,486	10/04/2016
5754		NORFOLK	VA		11/22/2016	4.060	1,641,045						2,401,322	09/30/2016
5756		NORFOLK	VA		11/22/2016	4.060	1,072,274						1,429,507	09/30/2016
5758		SAN DIEGO	CA		11/22/2016	4.050	2,055,913						4,254,829	10/14/2016
5763		LEAGUE CITY	TX		11/21/2016	3.920	1,347,087						7,599,255	10/03/2016
5771		WILLOWBROOK	IL		11/29/2016	3.990	2,925,948						5,140,413	10/04/2016
5842		JOHNSON CITY	TN		12/22/2016	4.190	1,972,142						4,365,468	11/10/2016
5843		HUNTSVILLE	AL		12/22/2016	4.190	1,933,948						3,586,685	11/07/2016
5880		LARKSPUR	CA		03/16/2017	4.840	3,130,020						5,050,048	01/31/2017
5892		TUALATIN	OR		03/31/2017	4.890	3,515,623						8,895,201	02/21/2017
5911		JACKSONVILLE	FL		03/03/2017	4.520	2,516,476						3,791,241	02/16/2017
5912		LOGAN	UT		03/23/2017	4.660	722,506						2,120,899	02/22/2017
5936		MASON	OH		04/12/2017	4.730	1,294,527						2,181,911	03/06/2017
5958		MONROE	MI		06/09/2017	4.740	1,429,996						2,197,882	04/28/2017
5961		FOOTHILL RANCH	CA		04/19/2017	4.630	760,044						1,596,350	02/21/2017
5962		OKLAHOMA CITY	OK		03/30/2017	4.680	690,180						2,233,950	03/10/2017
5977		ORMOND BEACH	FL		05/22/2017	4.700	2,632,675						6,624,713	04/05/2017
5995		LOS ANGELES	CA		04/27/2017	4.780	1,931,648						2,785,844	04/11/2017
6002		BERKELEY	CA		05/02/2017	4.730	1,143,937						3,973,280	03/27/2017
6065		MOBILE	AL		06/30/2017	4.430	2,105,398						3,421,635	04/20/2017
6136		MILWAUKIE	OR		08/01/2017	4.400	3,442,853						6,600,960	06/27/2017
6141		COLUMBUS	IN		08/09/2017	4.580	1,164,686						2,096,438	06/30/2017
6146		COLUMBUS	IN		08/09/2017	4.580	1,795,558						3,271,825	06/30/2017
6147		ARLINGTON HEIGHTS	IL		07/24/2017	4.550	1,164,537						2,009,653	06/20/2017
6168		MAHTOMEDI	MN		07/13/2017	4.480	1,340,507						2,913,967	06/23/2017

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
6180		RIDGELAND	MS		09/01/2017	4.560	768,462						1,416,220	08/07/2017
6235		AZUSA	CA		12/04/2017	4.580	1,105,096						1,720,933	08/15/2017
6238		PHOENIX	AZ		04/26/2018	4.870	632,581						1,110,000	08/15/2017
6243		BUFORD	GA		09/29/2017	4.560	565,443						1,111,440	08/17/2017
6262		HOLLY	MI		10/20/2017	5.040	677,399						1,172,988	09/11/2017
6281		NEWPORT	VT		10/17/2017	4.620	1,073,999						1,952,880	09/13/2017
6305		MESA	AZ		11/15/2017	4.760	605,635						956,480	10/05/2017
6368		LAKE MARY	FL		12/15/2017	4.890	656,328						1,205,375	11/22/2017
6387		BLUE ASH	OH		12/29/2017	4.660	3,354,874						5,111,467	12/12/2017
6393		TULSA	OK		12/29/2017	4.540	956,424						1,741,215	12/01/2017
6412		COLUMBUS	NE		12/27/2017	4.600	777,149						1,499,863	12/11/2017
6413		LEBANON	IN		12/28/2017	4.600	971,437						1,701,738	12/11/2017
6436		CHESTERFIELD	MI		01/19/2018	4.470	588,918						1,260,000	12/21/2017
6447		ROCHESTER	NY		03/19/2018	4.680	1,211,049						2,200,000	02/06/2018
6491		FLORENCE	KY		03/15/2018	4.880	1,371,976						2,520,000	02/22/2018
6510		BOCA RATON	FL		03/14/2018	4.780	985,924						2,600,000	02/26/2018
6588		GRAND PRAIRIE	TX		07/11/2018	4.790	1,787,451						3,640,000	04/26/2018
6605		HORN LAKE	MS		05/11/2018	5.070	741,164						3,425,000	04/05/2018
6630		LAREDO	TX		06/18/2018	4.960	2,007,754						4,050,000	04/24/2018
6649		BURLINGAME	CA		07/30/2018	5.180	1,980,814						9,200,000	06/14/2018
6650		NOVATO	CA		07/30/2018	5.180	1,980,814						9,400,000	06/14/2018
6660		OAKDALE	NY		09/05/2018	4.830	2,233,186						3,550,000	05/08/2018
6661		SPRINGFIELD	OR		07/11/2018	4.980	1,435,768						2,500,000	06/06/2018
6676		SAN JOSE	CA		07/06/2018	5.030	1,629,830						2,600,000	05/15/2018
6691		SALEM	OR		06/07/2018	4.960	1,588,115						2,910,000	05/23/2018
6696		TUCSON	AZ		06/28/2018	5.150	1,531,310						3,400,000	05/22/2018
6715		SACRAMENTO	CA		07/12/2018	4.980	1,580,329						5,750,000	06/13/2018
6724		CARMEL	IN		07/13/2018	4.820	3,972,236						6,150,000	06/18/2018
6740		ROCKVILLE	MD		08/09/2018	4.910	1,986,301						4,200,000	06/29/2018
6746		GREEN VALLEY	AZ		07/26/2018	5.010	1,534,839						4,254,000	06/12/2018
6754		HAYTI	MO		07/23/2018	5.110	990,330						1,800,000	07/03/2018
6768		PLATTEVILLE	WI		08/06/2018	5.130	1,124,050						2,160,000	07/16/2018
6779		SNELLVILLE	GA		08/30/2018	4.950	1,191,155						2,600,000	07/12/2018
6780		SAN DIEGO	CA		10/12/2018	5.310	746,472						1,970,000	08/28/2018
6783		WILKESBORO	NC		09/13/2018	4.890	3,482,717						7,700,000	07/31/2018
6784		WILKESBORO	NC		09/13/2018	4.890	2,835,927						8,600,000	07/31/2018
6815		BELLEVUE	NE		09/11/2018	5.030	2,522,233						3,900,000	08/14/2018
6852		SAN CLEMENTE	CA		10/25/2018	4.950	798,647						2,140,000	08/31/2018
6878		LITTLE ELM	TX		11/02/2018	5.000	1,247,901						4,900,000	09/13/2018
6882		MCKINNEY	TX		11/01/2018	5.010	2,331,085						4,490,000	09/13/2018
6913		SALEM	OR		12/07/2018	5.030	1,250,000						3,200,000	10/10/2018
6916		COLORADO SPRINGS	CO		10/30/2018	5.160	1,554,970						5,730,000	09/24/2018
6958		RICHMOND	VA		12/12/2018	5.120	1,000,000						2,162,000	10/30/2018
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
0599999. Mortgages in good standing - Commercial mortgages-all other							381,860,372						890,896,210	XXX
0899999. Total Mortgages in good standing							381,860,372						890,896,210	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							381,860,372						890,896,210	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.

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

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
6436	CHESTERFIELD	MI		01/19/2018	4.470	600,000		1,260,000
6510	BOCA RATON	FL		03/14/2018	4.780	1,000,000		2,600,000
6491	FLORENCE	KY		03/15/2018	4.880	1,400,000		2,520,000
6447	ROCHESTER	NY		03/19/2018	4.680	1,250,000		2,200,000
6238	PHOENIX	AZ		04/26/2018	4.870	650,000		1,110,000
6605	HORN LAKE	MS		05/11/2018	5.070	750,000		3,425,000
6691	SALEM	OR		06/07/2018	4.960	1,612,000		2,910,000
6630	LAREDO	TX		06/18/2018	4.960	2,025,000		4,050,000
6696	TUCSON	AZ		06/28/2018	5.150	1,550,000		3,400,000
6676	SAN JOSE	CA		07/06/2018	5.030	1,650,000		2,600,000
6588	GRAND PRAIRIE	TX		07/11/2018	4.790	1,800,000		3,640,000
6661	SPRINGFIELD	OR		07/11/2018	4.980	1,450,000		2,500,000
6715	SACRAMENTO	CA		07/12/2018	4.980	1,600,000		5,750,000
6724	CARMEL	IN		07/13/2018	4.820	4,000,000		6,150,000
6754	HAYTI	MO		07/23/2018	5.110	1,000,000		1,800,000
6746	GREEN VALLEY	AZ		07/26/2018	5.010	1,550,000		4,254,000
6235	AZUSA	CA		12/04/2017	4.580		300,000	1,720,933
6649	BURLINGAME	CA		07/30/2018	5.180	2,000,000		9,200,000
6650	NOVATO	CA		07/30/2018	5.180	2,000,000		9,400,000
6768	PLATTEVILLE	WI		08/06/2018	5.130	1,135,000		2,160,000
6740	ROCKVILLE	MD		08/09/2018	4.910	2,000,000		4,200,000
6779	SNELLVILLE	GA		08/30/2018	4.950	1,200,000		2,600,000
6660	OAKDALE	NY		09/05/2018	4.830	2,250,000		3,550,000
6815	BELLEVUE	NE		09/11/2018	5.030	2,535,000		3,900,000
6783	WILKESBORO	NC		09/13/2018	4.890	3,500,000		7,700,000
6784	WILKESBORO	NC		09/13/2018	4.890	2,850,000		8,600,000
6780	SAN DIEGO	CA		10/12/2018	5.310	750,000		1,970,000
6852	SAN CLEMENTE	CA		10/25/2018	4.950	800,000		2,140,000
6916	COLORADO SPRINGS	CO		10/30/2018	5.160	1,556,786		5,730,000
6882	MCKINNEY	TX		11/01/2018	5.010	2,335,000		4,490,000
6878	LITTLE ELM	TX		11/02/2018	5.000	1,250,000		4,900,000
6913	SALEM	OR		12/07/2018	5.030	1,250,000		3,200,000
6958	RICHMOND	VA		12/12/2018	5.120	1,000,000		2,162,000
					0.000			
					0.000			
					0.000			
					0.000			
0599999. Mortgages in good standing - Commercial mortgages-all other						52,298,786	300,000	127,791,933
0899999. Total Mortgages in good standing						52,298,786	300,000	127,791,933
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						52,298,786	300,000	127,791,933

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
3091	SAN FRANCISCO	CA		12/22/2011	10/01/2018	4,639,344								4,639,344			
3585	BOISE	ID		02/22/2013	03/01/2018	3,019,543								3,019,543			
5752	ROUND ROCK	TX		11/16/2016	01/05/2018	1,353,446								1,353,446			
0199999. Mortgages closed by repayment						9,012,333								9,012,333			
2049	FORT MEYERS	FL		08/11/2010		1,100,368								42,639			
2114	CULVER CITY	CA		11/10/2010		3,501,984								108,783			
2116	NORTHRIDGE	CA		10/27/2010		5,028,842								162,270			
2122	GLENDALE	AZ		10/25/2010		2,550,360								80,682			
2135	FAYETTEVILLE	NC		12/22/2010		4,985,169								368,533			
2137	FOUNTAIN VALLEY	CA		12/01/2010		3,831,834								206,991			
2158	CORONA	CA		12/29/2010		2,961,070								201,847			
2268	PASADENA	CA		06/07/2011		2,262,600								45,782			
2299	BEND	OR		04/08/2011		1,340,754								40,042			
2305	SANTA CLARA	CA		05/26/2011		1,723,649								86,111			
2313	HARRISON	OH		12/22/2011		2,017,606								58,366			
2352	LAS VEGAS	NV		06/28/2011		892,657								26,689			
2368	CINCINNATI	OH		08/31/2011		1,740,292								84,916			
2397	PALO ALTO	CA		08/22/2011		2,594,943								79,356			
2403	ANAHEIM	CA		07/26/2011		1,033,603								32,153			
2405	LAKE WORTH	TX		09/29/2011		2,084,474								102,002			
2420	VACAVILLE	CA		09/22/2011		688,067								61,715			
2440	OSWEGO	IL		09/26/2011		1,235,226								60,887			
2463	BIRMINGHAM	MI		10/18/2011		2,160,144								87,392			
2467	SOUTH BEND	IN		10/14/2011		1,803,119								87,329			
2491	KALAMAZOO	MI		11/29/2011		1,693,346								82,043			
2503	RALEIGH	NC		12/14/2011		1,949,240								60,757			
3022	SCOTTSDALE	AZ		01/03/2012		1,811,260								89,257			
3061	SAN DIEGO	CA		06/20/2012		1,846,914								55,211			
3073	MILWAUKEE	WI		02/01/2012		1,515,624								73,586			
3085	RIO RANCHO	NM		04/11/2012		3,086,808								94,040			
3093	SALT LAKE CITY	UT		02/29/2012		2,675,605								82,631			
3116	SAN JOSE	CA		02/03/2012		3,810,324								325,722			
3117	SPRINGFIELD	VA		12/29/2011		693,910								61,550			
3137	TORRANCE	CA		03/29/2012		1,440,350								43,967			
3139	FISHERS	IN		04/26/2012		1,454,476								57,396			
3153	RIVERSIDE	CA		03/01/2012		1,479,139								45,694			
3154	DESERT HOT SPRINGS	CA		03/01/2012		1,218,124								37,628			
3193	DAYTON	OH		06/22/2012		920,887								42,535			
3194	LIVONIA	MI		03/30/2012		1,209,242								102,924			
3198	NORTH FORT MEYERS	FL		04/10/2012		1,311,671								39,961			
3210	MUKILTEO	WA		05/07/2012		1,603,626								46,151			
3212	SAN BERNARDINO	CA		04/05/2012		1,143,130								54,496			
3412	NORWALK	CA		08/29/2012		1,226,858								38,208			
3493	SAN LUIS OBISPO	CA		11/06/2012		2,987,122								94,297			
3508	HALTOM CITY	TX		12/21/2012		1,370,854								41,831			
3545	SANTA MONICA	CA		01/30/2013		1,766,139								55,054			
3553	ALLIANCE	OH		01/23/2013		962,308								20,717			
3576	HOUSTON	TX		04/25/2013		2,561,213								428,169			
3603	DALLAS	TX		03/07/2013		3,461,409								106,552			
3611	PHOENIX	AZ		03/01/2013		3,322,539								102,353			
3624	TUCSON	AZ		02/27/2013		1,949,859								59,928			
3632	WHITE BEAR LAKE	MN		07/26/2013		589,719								19,554			
3634	HERMOSA	CA		02/04/2013		1,941,713								60,611			
3638	STOCKTON	CA		06/28/2013		1,446,248								36,943			
3642	VAN NUYS	CA		01/30/2013		1,602,192								49,128			
3645	SCOTTSDALE	AZ		06/17/2013		857,801								37,599			
3652	BLOOMINGTON	IL		04/29/2013		2,167,840								157,148			

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
3682	TORRANCE	CA		03/14/2013		1,607,339								47,322			
3719	ENCINITAS	CA		05/08/2013		1,883,636								54,867			
3722	PORT ARTHUR	TX		03/28/2013		1,223,174								37,037			
3759	WESTMINSTER	CO		04/23/2013		1,090,789								33,183			
3760	ST LOUIS PARK	MN		08/09/2013		1,346,507								39,972			
3783	TUCSON	AZ		07/30/2013		1,883,721								56,250			
3784	CARMEL	IN		07/30/2013		897,018								26,784			
3785	NOBLESVILLE	IN		07/30/2013		897,018								26,784			
3793	FONTANA	CA		06/24/2013		1,107,552								49,392			
3855	SIMI VALLEY	CA		09/13/2013		1,350,533								95,607			
3856	CHICAGO	IL		11/20/2013		1,045,633								43,683			
3915	PENSACOLA	FL		09/09/2013		1,450,956								40,623			
3927	SAN JUAN CAPISTRANO	CA		08/29/2013		1,649,988								45,694			
3933	HAUPPAUGE	NY		09/13/2013		1,387,752								98,832			
3939	COPPELL	TX		09/11/2013		2,861,832								78,817			
3949	NORCROSS	GA		10/29/2013		4,687,450								197,775			
3954	HURST	TX		09/13/2013		1,888,774								57,499			
3966	CHEYENNE	WY		09/13/2013		1,362,606								37,570			
3967	OAKLAND	CA		11/14/2013		3,641,557								101,235			
3969	BREMERTON	WA		10/29/2013		1,172,013								33,180			
3970	ARVADA	CO		12/24/2013		1,218,459								51,251			
3971	KENT	WA		10/04/2013		592,635								16,021			
3974	SAN DIEGO	CA		12/02/2013		4,887,944								131,231			
3976	SUMNER	WA		10/25/2013		871,124								35,992			
3981	LAS VEGAS	NV		10/01/2013		1,549,198								41,494			
3985	LOS ANGELES	CA		11/12/2013		2,375,325								63,887			
4012	GRAND PRAIRIE	TX		11/21/2013		1,481,267								40,693			
4021	SAN FRANCISCO	CA		12/26/2013		2,129,894								57,810			
4023	SAN FRANCISCO	CA		12/26/2013		1,736,822								47,142			
4032	TUCSON	AZ		01/16/2014		1,883,339								34,487			
4054	CEDAR PARK	TX		12/20/2013		843,877								59,123			
4087	SAVANNAH	GA		02/03/2014		1,602,333								66,511			
4283	MCLEAN	VA		06/30/2014		1,294,432								34,422			
4302	CHICAGO	IL		04/21/2015		3,580,544								92,351			
4327	ANACORTES	WA		08/06/2014		2,007,688								55,011			
4333	BURIEN	WA		07/28/2014		897,004								17,546			
4338	JACKSON	TN		07/23/2014		1,117,106								30,762			
4356	FOND DU LAC	WI		09/25/2014		986,177								39,561			
4358	SEDONA	AZ		08/01/2014		2,308,823								63,349			
4384	HOUSTON	TX		08/26/2014		1,607,520								65,239			
4385	MINOOKA	IL		09/11/2014		547,712								35,552			
4387	OKLAHOMA CITY	OK		10/03/2014		1,635,768								31,728			
4388	HUNTINGTON STATION	NY		10/22/2014		1,395,081								37,403			
4406	SACRAMENTO	CA		09/03/2014		1,143,666								30,142			
4442	GOLDEN	CO		10/09/2014		1,113,282								30,140			
4453	GLENDALE	AZ		10/29/2014		2,006,631								130,694			
4491	KENOSHA	WI		12/05/2014		1,260,438								33,593			
4499	CORONA	CA		01/07/2015		1,027,050								27,993			
4529	PLACENTIA	CA		11/18/2014		657,244								17,472			
4548	DAHLONEGA	GA		10/23/2014		593,027								38,121			
4581	BELLINGHAM	WA		11/25/2014		1,026,473								26,953			
4614	PROVO	UT		12/30/2014		1,529,001								56,851			
4627	CHARLOTTE	NC		02/03/2015		1,663,814								44,033			
4853	CINCINNATI	OH		07/01/2015		3,524,681								137,911			
4866	MILWAUKIE	OR		06/10/2015		1,697,459								67,612			
4868	COLUMBUS	OH		07/14/2015		1,290,969								50,134			
4873	TUCSON	AZ		08/04/2015		3,079,911								81,096			
4876	BUFFALO	NY		07/28/2015		1,121,639								35,964			
4878	LOS ALAMITOS	CA		06/18/2015		1,563,325								60,835			
4880	MESQUITE	TX		07/01/2015		1,840,627								114,867			

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
4887	TAYLOR	MI		06/30/2015		1,656,019								64,142			
4889	HOUSTON	TX		08/14/2015		1,851,601								70,754			
4890	HOUSTON	TX		08/28/2015		648,060								24,764			
4899	MIDLAND	MI		06/30/2015		1,472,017								57,015			
4915	GILBERT	AZ		07/08/2015		595,281								15,965			
4982	SUGAR LAND	TX		09/29/2015		2,015,026								54,176			
4986	STATELINE	NV		10/14/2015		1,445,211								53,866			
5134	WEST SACRAMENTO	CA		11/23/2015		1,812,098								46,898			
5141	EAST AMHERST	NY		03/31/2016		1,371,512								48,957			
5166	BUFFALO	NY		11/17/2015		1,173,020								67,908			
5228	SUNNYVALE	CA		12/18/2015		2,867,234								73,782			
5241	HAMILTON	NJ		12/18/2015		3,335,049								120,042			
5252	FORT MYERS	FL		02/02/2016		777,060								27,916			
5275	LOS ANGELES	CA		12/29/2015		1,221,120								44,039			
5319	ROCK HILL	SC		02/11/2016		980,605								23,989			
5320	WINCHESTER	VA		04/26/2016		868,673								21,004			
5325	COSTA MESA	CA		04/01/2016		866,029								21,623			
5326	Eugene	OR		03/02/2016		1,942,767								34,792			
5347	OREM	UT		09/29/2016		4,378,220								109,230			
5375	INDIANAPOLIS	IN		09/30/2016		1,458,257								37,360			
5376	WICHITA	KS		09/30/2016		1,069,389								27,398			
5378	OMAHA	NE		09/30/2016		777,737								19,925			
5379	KANSAS CITY	MO		09/30/2016		607,607								15,567			
5398	SAINT CHARLES	MO		05/20/2016		725,249								17,480			
5426	LAYTON	UT		06/16/2016		2,052,115								72,872			
5454	BOSSIER CITY	LA		06/06/2016		1,333,318								47,046			
5462	SAN DIEGO	CA		04/29/2016		1,062,858								38,206			
5513	LAS VEGAS	NV		07/15/2016		1,675,393								58,928			
5523	BOISE	ID		06/24/2016		1,936,459								47,338			
5544	KYLE	TX		07/20/2016		1,330,710								62,308			
5579	SOUTH SAINT PAUL	MN		12/05/2016		1,959,289								46,353			
5590	CHICAGO	IL		08/26/2016		3,116,099								112,227			
5601	KENT	WA		08/01/2016		1,258,859								32,348			
5608	DELAWARE	OH		09/30/2016		3,079,130								108,531			
5630	CLOVIS	NM		09/30/2016		583,303								14,944			
5634	AURORA	CO		10/28/2016		1,310,820								47,325			
5660	STANWOOD	WA		10/07/2016		4,174,322								121,500			
5669	RANCHO CUCAMONGA	CA		11/01/2016		3,286,086								118,496			
5677	SAN ANTONIO	TX		11/18/2016		1,706,862								44,779			
5698	SEATTLE	WA		11/23/2016		786,323								14,258			
5706	BELLEVUE	WA		10/31/2016		3,566,918								128,127			
5715	LA MARQUE	TX		10/28/2016		2,490,619								66,840			
5734	MIAMI	FL		11/14/2016		4,045,073								76,847			
5741	SEATTLE	WA		10/31/2016		1,945,389								52,327			
5749	MURRIETA	CA		10/14/2016		914,978								33,638			
5751	LYNCHBURG	VA		11/21/2016		2,076,718								76,108			
5754	NORFOLK	VA		11/22/2016		1,701,728								60,683			
5756	NORFOLK	VA		11/22/2016		1,111,924								39,651			
5758	SAN DIEGO	CA		11/22/2016		2,109,009								53,095			
5763	LEAGUE CITY	TX		11/21/2016		1,425,039								77,952			
5771	WILLOWBROOK	IL		11/29/2016		3,065,703								139,755			
5842	JOHNSON CITY	TN		12/22/2016		2,021,823								49,681			
5843	HUNTSVILLE	AL		12/22/2016		1,982,667								48,719			
5880	LARKSPUR	CA		03/16/2017		3,233,646								103,625			
5892	TUALATIN	OR		03/31/2017		3,594,508								78,885			
5911	JACKSONVILLE	FL		03/03/2017		2,652,171								135,695			
5912	LOGAN	UT		03/23/2017		739,258								16,751			
5936	MASON	OH		04/12/2017		1,362,056								67,529			
5958	MONROE	MI		06/09/2017		1,477,215								47,219			
5961	FOOTHILL RANCH	CA		04/19/2017		785,618								25,574			

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
5962	OKLAHOMA CITY	OK		03/30/2017		726,629								36,449			
5977	ORMOND BEACH	FL		05/22/2017		2,745,528								112,853			
5995	LOS ANGELES	CA		04/27/2017		1,975,416								43,768			
6002	BERKELEY	CA		05/02/2017		1,181,752								37,815			
6065	MOBILE	AL		06/30/2017		2,226,215								120,817			
6136	MILWAUKIE	OR		08/01/2017		3,523,799								80,946			
6141	COLUMBUS	IN		08/09/2017		1,191,372								26,686			
6146	COLUMBUS	IN		08/09/2017		1,836,699								41,141			
6147	ARLINGTON HEIGHTS	IL		07/24/2017		1,191,335								26,798			
6168	MAHTOMEDI	MN		07/13/2017		1,385,458								44,951			
6180	RIDGELAND	MS		09/01/2017		793,835								25,373			
6235	AZUSA	CA		12/04/2017		850,000								44,904			
6238	PHOENIX	AZ		04/26/2018										17,419			
6243	BUFORD	GA		09/29/2017		583,990								18,547			
6262	HOLLY	MI		10/20/2017		698,305								20,906			
6281	NEWPORT	VT		10/17/2017		1,098,046								24,047			
6305	MESA	AZ		11/15/2017		618,921								13,286			
6368	LAKE MARY	FL		12/15/2017		675,000								18,672			
6387	BLUE ASH	OH		12/29/2017		3,385,000								30,126			
6393	TULSA	OK		12/29/2017		1,000,000								43,576			
6412	COLUMBUS	NE		12/27/2017		800,000								22,851			
6413	LEBANON	IN		12/28/2017		1,000,000								28,563			
6436	CHESTERFIELD	MI		01/19/2018										11,082			
6447	ROCHESTER	NY		03/19/2018										38,951			
6491	FLORENCE	KY		03/15/2018										28,024			
6510	BOCA RATON	FL		03/14/2018										14,076			
6588	GRAND PRAIRIE	TX		07/11/2018										12,549			
6605	HORN LAKE	MS		05/11/2018										8,836			
6630	LAREDO	TX		06/18/2018										17,246			
6649	BURLINGAME	CA		07/30/2018										19,186			
6650	NOVATO	CA		07/30/2018										19,186			
6660	OAKDALE	NY		09/05/2018										16,814			
6661	SPRINGFIELD	OR		07/11/2018										14,232			
6676	SAN JOSE	CA		07/06/2018										20,170			
6691	SALEM	OR		06/07/2018										23,885			
6696	TUCSON	AZ		06/28/2018										18,690			
6715	SACRAMENTO	CA		07/12/2018										19,671			
6724	CARMEL	IN		07/13/2018										27,764			
6740	ROCKVILLE	MD		08/09/2018										13,699			
6746	GREEN VALLEY	AZ		07/26/2018										15,161			
6754	HAYTI	MO		07/23/2018										9,670			
6768	PLATTEVILLE	WI		08/06/2018										10,950			
6779	SNELLVILLE	GA		08/30/2018										8,845			
6780	SAN DIEGO	CA		10/12/2018										3,528			
6783	WILKESBORO	NC		09/13/2018										17,283			
6784	WILKESBORO	NC		09/13/2018										14,073			
6815	BELLEVUE	NE		09/11/2018										12,767			
6852	SAN CLEMENTE	CA		10/25/2018										1,353			
6878	LITTLE ELM	TX		11/02/2018										2,099			
6882	MCKINNEY	TX		11/01/2018										3,915			
6916	COLORADO SPRINGS	CO		10/30/2018										1,814			
0299999. Mortgages with partial repayments						342,095,555								12,833,974			
0599999 - Totals						351,107,888								21,846,307			

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
000000-00-0	Golub Capital Insurance Fd Ser Cl B Interest		Chicago	IL	Symetra	U	03/29/2018	13	9,642,000	9,774,826	9,774,826	132,825							0.000
000000-00-0	Taylor Insurance Ser LP Credit Strategies Series Unaffiliated		Dallas	TX	Symetra	U	04/26/2017	13	9,834,015	10,297,054	10,297,054	182,980							0.000
2199999. Joint Venture Interests - Other - Unaffiliated									19,476,015	20,071,880	20,071,880	315,805							XXX
4499999. Total - Unaffiliated									19,476,015	20,071,880	20,071,880	315,805							XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									19,476,015	20,071,880	20,071,880	315,805							XXX

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
000000-00-0	Golub Capital Insurance Fd Ser Cl B Interest	Chicago	IL	Symetra	03/30/2018	13.		9,642,000		0.000
2199999. Joint Venture Interests - Other - Unaffiliated								9,642,000		XXX
4499999. Total - Unaffiliated								9,642,000		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals								9,642,000		XXX

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
000000-00-0	Taylor Insurance Ser LP Credit Strategies Series	Dallas	TX	Taylor Insurance	04/26/2017	04/18/2018	80,912	(2,240)				(2,240)		78,671	83,700		5,029	5,029	
2199999. Joint Venture Interests - Other - Unaffiliated							80,912	(2,240)				(2,240)		78,671	83,700		5,029	5,029	
4499999. Total - Unaffiliated							80,912	(2,240)				(2,240)		78,671	83,700		5,029	5,029	
4599999. Total - Affiliated																			
4699999 - Totals							80,912	(2,240)				(2,240)		78,671	83,700		5,029	5,029	

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
912828-5M-8	UNITED STATES TREASURY				1	41,043,519	103.7344	41,493,750	40,000,000	41,040,370		(3,149)			3.125	2.821	MN	162,293		12/19/2018	11/15/2028
912828-SV-3	UNITED STATES TREASURY				1	554,813	97.6250	585,750	600,000	580,564		5,441			1.750	2.763	MN	1,363	10,500	09/14/2012	05/15/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						41,598,332	XXX	42,079,500	40,600,000	41,620,934		2,292			XXX	XXX	XXX	163,656	10,500	XXX	XXX
36176W-YD-7	GN 778608 - RMBS			4	1	1,486,062	101.0057	1,420,022	1,405,883	1,483,983		3,171			3.500	2.605	MON	4,100	50,053	02/02/2012	11/15/2041
36178E-DM-8	GN AA6408 - RMBS			4	1	3,353,283	98.5718	3,355,196	3,403,808	3,353,145		(1,881)			3.000	3.230	MON	8,510	103,453	07/16/2013	05/15/2043
36178T-TL-0	GN AB6855 - RMBS			4	1	1,687,758	99.2640	1,566,077	1,577,690	1,705,161		21,387			3.000	1.836	MON	3,944	48,598	10/15/2012	09/15/2042
36179M-EK-2	G2 MA0138 - RMBS			4	1	2,013,539	98.5443	1,986,825	2,016,175	2,013,039		(495)			2.500	2.520	MON	4,200	51,325	06/22/2012	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS			4	1	5,967,031	99.2968	5,559,366	5,598,739	5,955,699		7,505			3.000	2.081	MON	13,997	170,234	11/29/2012	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS			4	1	7,500,516	99.1881	7,560,105	7,621,991	7,500,309		(4,658)			3.000	3.234	MON	19,055	231,683	08/08/2013	08/20/2043
36180C-4B-2	GN AD1718 - RMBS			4	1	2,623,201	98.5734	2,485,953	2,521,930	2,622,072		4,145			3.000	2.411	MON	6,305	76,948	02/20/2013	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS			4	1	9,699,153	98.4785	9,127,988	9,269,013	9,674,534		3,931			3.000	2.362	MON	23,173	281,368	03/20/2013	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS			4	1	7,898,201	98.4792	7,929,234	8,051,686	7,901,355		(2,809)			3.000	3.280	MON	20,129	244,602	07/30/2013	02/20/2043
36180C-YH-6	GN AD1612 - RMBS			4	1	8,477,007	96.1881	8,445,509	8,780,198	8,486,720		(6,081)			2.500	3.016	MON	18,292	222,429	05/28/2013	01/15/2043
36180D-YH-4	GN AD2512 - RMBS			4	1	6,455,714	98.5756	6,432,607	6,525,558	6,450,098		(7,320)			3.000	3.178	MON	16,314	199,670	07/01/2013	07/15/2043
36202C-QX-4	G2 002270 - RMBS			4	1	26,722	111.5289	29,499	26,449	26,500		(49)			8.000	7.854	MON	176	2,153	09/14/2000	08/20/2026
36202D-E3-1	G2 002854 - RMBS			4	1	3,034	113.3962	3,413	3,010	3,019		(5)			8.000	7.861	MON	20	245	01/07/2000	12/20/2029
36202D-F2-2	G2 002885 - RMBS			4	1	2,548	108.3016	2,736	2,526	2,529		(4)			8.500	8.446	MON	18	216	05/11/2000	02/20/2030
36202D-FH-9	G2 002868 - RMBS			4	1	57,141	113.5443	64,377	56,698	56,910		(67)			8.000	7.835	MON	378	4,649	01/07/2000	01/20/2030
36202D-G9-6	G2 002924 - RMBS			4	1	10,329	106.3420	10,892	10,242	10,255		(16)			8.500	8.438	MON	73	875	05/11/2000	05/20/2030
36202D-GT-2	G2 002910 - RMBS			4	1	875	114.9504	998	868	871		(2)			8.500	8.358	MON	6	74	05/11/2000	04/20/2030
36202D-HX-2	G2 002946 - RMBS			4	1	7,789	113.5660	8,806	7,754	7,761		(9)			8.000	7.951	MON	52	631	07/27/2000	07/20/2030
36202D-QN-4	G2 003161 - RMBS			4	1	55,672	109.7946	60,679	55,266	55,456		(67)			6.500	6.360	MON	299	3,640	11/21/2001	11/20/2031
36202D-WE-7	G2 003345 - RMBS			4	1	310,273	104.9054	326,411	311,148	310,119		(166)			5.000	5.069	MON	1,296	15,839	02/21/2003	02/20/2033
36202F-BK-1	G2 004542 - RMBS			4	1	996,338	105.4668	999,206	947,413	992,437		(227)			5.500	4.416	MON	4,342	52,926	09/30/2009	09/20/2039
36202F-V8-6	G2 005139 - RMBS			4	1	608,453	103.2101	602,919	584,167	608,388		657			4.000	3.293	MON	1,947	23,729	03/29/2012	08/20/2041
36205G-AD-3	GN 389804 - RMBS			4	1	429,797	104.7494	452,046	431,550	429,613		(275)			5.000	5.121	MON	1,798	22,036	01/23/2003	01/15/2033
3620A2-T5-5	GN 717072 - RMBS			4	1	206,511	105.3434	214,364	203,490	206,323		16			5.000	4.696	MON	848	10,356	06/23/2009	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS			4	1	3,494,355	105.3163	3,462,120	3,287,355	3,479,116		(3,468)			4.500	3.361	MON	12,328	150,080	10/06/2010	07/15/2040
3620A9-P2-1	GN 723241 - RMBS			4	1	831,276	105.7005	837,944	792,753	827,947		(1,217)			5.000	4.051	MON	3,303	40,289	12/02/2009	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS			4	1	667,616	105.7189	680,388	643,582	665,803		(72)			5.000	4.255	MON	2,682	32,701	11/03/2009	10/15/2039
3620A9-TN-1	GN 723357 - RMBS			4	1	230,045	106.7172	232,596	217,956	229,237		263			5.500	4.323	MON	999	12,282	10/14/2009	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS			4	1	3,925,931	105.7303	3,992,311	3,775,939	3,912,131		(5,067)			5.000	4.225	MON	15,733	190,681	01/22/2010	12/15/2039
3620AA-TX-6	GN 724266 - RMBS			4	1	844,347	105.8077	852,433	805,644	847,925		5,676			5.500	4.309	MON	3,693	46,045	10/06/2009	09/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1	998,689	105.7183	1,009,878	955,254	997,048		422			5.000	4.068	MON	3,980	48,503	11/20/2009	10/15/2039
3620AD-CD-2	GN 726468 - RMBS			4	1	1,124,727	105.6789	1,134,024	1,073,085	1,122,129		305			5.000	4.029	MON	4,471	54,689	11/13/2009	11/15/2039
3620AF-4W-4	GN 729037 - RMBS			4	1	4,932,182	105.6843	4,997,477	4,728,683	4,917,895		347			5.000	4.145	MON	19,703	240,793	03/23/2010	02/15/2040
3620AM-K4-3	GN 733915 - RMBS			4	1	4,806,842	104.7973	4,729,991	4,513,467	4,797,980		9,137			4.500	3.279	MON	16,926	206,765	10/07/2010	09/15/2040
3620AR-HA-2	GN 737425 - RMBS			4	1	2,648,940	103.0367	2,719,184	2,639,043	2,647,892		(263)			4.000	3.943	MON	8,797	107,315	12/20/2010	09/15/2040
3620AS-GW-3	GN 738313 - RMBS			4	1	850,674	105.0038	840,117	800,082	853,222		4,414			4.500	3.234	MON	3,000	36,784	12/08/2011	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS			4	1	351,105	104.8017	344,294	328,519	351,446		821			4.500	3.158	MON	1,232	15,039	01/31/2012	07/15/2040
3620C0-W5-3	GN 745068 - RMBS			4	1	1,715,497	105.3077	1,701,032	1,615,298	1,712,189		1,400			4.500	3.328	MON	6,057	73,970	10/06/2010	06/15/2040
3620C4-SF-8	GN 748518 - RMBS			4	1	3,482,726	103.7465	3,463,828	3,338,742	3,472,209		(3,203)			4.000	3.297	MON	11,129	135,041	10/06/2010	09/15/2040
3620C4-SP-6	GN 748526 - RMBS			4	1	10,271,541	102.8799	10,122,895	9,839,524	10,261,980		14,850			4.000	3.248	MON	32,798	400,625	10/06/2010	09/15/2040
36211W-K4-9	GN 525115 - RMBS			4	1	33,464	103.2151	34,627	33,548	33,438		(15)			8.250	8.392	MON	231	2,779	05/12/2000	04/15/2030
36223S-R2-1	G2 316505 - RMBS			4	1	4,161	102.2103	4,243	4,151	4,132		(7)			8.250	8.415	MON	29	357	05/26/2000	10/20/2021
36225A-UJ-7	GN 780585 - RMBS			4	1	41,759	114.7974	47,235	41,147	41,296		(78)			8.250	8.090	MON	283	3,424	07/27/2000	06/15/2027
3622A2-CS-9	GN 783681 - RMBS			4	1	4,865,838	99.1639	4,533,323	4,571,545	4,851,000		(726)			3.000	2.104	MON	11,429	138,752	11/02/2012	10/15/2042
36295P-YT-3	GN 676722 - RMBS			4	1	820,813	106.3365	832,376	782,775	816,474		(2,067)			5.500	4.492	MON	3,588	43,478	09/16/2009	02/15/2038
36296D-LC-0	GN 688023 - RMBS			4	1	210,493	107.4541	220,367	205,080	210,452		219			6.000	5.347	MON	1,025	12,614	12/19/2008	10/15/2038
36296G-6G-1	GN 691271 - RMBS			4	1	244,860	107.6042	262,454	243,907	244,712		(95)			6.000	5.926	MON	1,220	15,011	07/21/2008	07/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1	560,145	105.7106	578,131	546,900	559,171		(90)			5.000	4.512	MON	2,279	27,800	08/18/2009	07/15/2039
36296Q-H9-3	GN 697856 - RMBS			4	1	253,946	106.0217	256,761	242,178	253,349		(128)			5.500	4.440	MON	1,110	13,486	09/16/2009	02/15/2039
36296R-UT-2	GN 699094 - RMBS			4	1	94,316	107.6505	98,365	91,375	93,808		(363)			6.500	5.834	MON	495	5,951	09/18/2008	09/15/2038
36296X-HC-1	GN 704127 - RMBS			4	1	77,481	105.7043	79,370	75,087	77,387		35			5.500	4.788	MON	344	4,194	01/21/2009	01/15/2039
36297A-KW-2	GN 706009 - RMBS			4	1	157,705	106.0125	162,318	153,112	157,481		95			5.500	4.839	MON	702	8,587	02/10/2009	01/15/2039
36297C-YC-7	GN 708207 - RMBS			4	1	93,836	105.9565	96,941	91,491	94,448		742			5.500	4.760	MON	419	5,282	02/06/2009	02/15/2039

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
38373Q-PY-1	GNR 0341A BX - CMO/RMBS			4	1	975,335	106.3827	1,040,514	978,085	975,184		(394)			4.500	4.558	MON	3,668	44,633	05/16/2003	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS			4	1	2,011,797	107.0674	2,131,923	1,991,198	1,995,277		(1,327)			5.250	5.182	MON	8,711	106,065	06/12/2003	02/20/2033
38373V-P9-5	GNR 0284 PH - CMO/RMBS			4	1	193,045	109.5684	200,786	183,252	186,351		(208)			6.000	5.533	MON	916	11,161	02/17/2005	11/16/2032
38373X-DZ-6	GNR 0245C TC - CMO/RMBS			4	1	1,197,148	105.9978	1,304,833	1,231,000	1,219,285		2,336			6.000	6.337	MON	6,155	73,860	06/13/2002	06/16/2032
38373Y-D9-2	GNR 034B MZ - CMO/RMBS			4	1	1,426,952	108.6437	1,583,260	1,457,296	1,441,098		265			5.500	5.807	MON	6,679	81,244	03/05/2003	01/20/2033
38374L-5H-0	GNR 0560B WZ - CMO/RMBS			4	1	1,025,770	109.8593	1,136,516	1,034,520	1,028,272		744			5.500	5.632	MON	4,742	55,239	09/20/2005	09/20/2035
38374Y-CZ-4	GNR 1093B GP - CMO/RMBS			4	1	18,709,996	101.6205	17,751,520	17,468,439	17,601,277		(63,524)			4.500	3.707	MON	65,507	816,728	09/28/2010	02/20/2039
38374Y-YL-1	GNR 1095A PD - CMO/RMBS			4	1	3,520,376	101.3109	3,326,401	3,283,358	3,311,373		(13,214)			4.500	3.618	MON	12,313	153,468	09/08/2010	03/20/2039
38375C-PA-2	GNR 1247A VB - CMO/RMBS			4	1	6,122,438	102.2028	5,723,355	5,600,000	5,837,827		(49,520)			3.500	2.510	MON	16,333	196,000	05/31/2017	11/20/2028
38376C-UQ-0	GNR 0979B PD - CMO/RMBS			4	1	2,627,704	100.8297	2,523,340	2,502,575	2,506,556		(8,878)			4.500	3.912	MON	9,385	119,505	07/08/2010	02/20/2038
38376E-TR-6	GNR 09110A CY - CMO/RMBS			4	1	4,977,367	102.4977	5,300,456	5,171,291	5,114,615		3,006			4.000	4.503	MON	17,238	212,187	02/25/2010	11/16/2024
38376K-QT-1	GNR 0987G PD - CMO/RMBS			4	1	3,867,765	100.7686	3,913,389	3,883,542	3,870,751		(2,627)			4.500	4.689	MON	14,563	185,748	04/26/2010	03/20/2038
38376P-TU-4	GNR 09125C MP - CMO/RMBS			4	1	1,883,901	102.5544	2,014,164	1,963,995	1,940,668		1,746			4.000	4.537	MON	6,547	80,473	02/16/2010	12/16/2024
38376W-4G-7	GNR 1033C PD - CMO/RMBS			4	1	2,692,447	103.3640	2,775,322	2,685,000	2,681,770		(1,567)			4.500	4.486	MON	10,069	120,825	05/07/2010	06/20/2039
38376X-VR-1	GNR 1030C NY - CMO/RMBS			4	1	2,932,643	105.0970	3,001,569	2,856,000	2,871,203		(8,518)			5.000	4.714	MON	11,900	142,800	04/06/2010	12/16/2026
38376Y-VT-5	GNR 1043G VN - CMO/RMBS			4	1	4,815,431	100.6084	4,614,027	4,586,125	4,584,119		(17,301)			5.000	4.511	MON	19,109	248,990	05/12/2010	08/20/2029
38377D-XB-7	GNR 10104A NB - CMO/RMBS			4	1	14,258,093	101.6046	13,500,201	13,287,000	13,423,675		(115,526)			4.500	3.603	MON	49,826	597,915	09/02/2010	05/20/2039
38377D-XJ-0	GNR 10104B PB - CMO/RMBS			4	1	5,796,055	101.3002	5,726,249	5,652,749	5,659,009		(16,376)			4.500	4.184	MON	21,198	259,294	05/12/2011	09/20/2039
38377E-K3-7	GNR 1060B QG - CMO/RMBS			4	1	1,064,348	102.0123	1,064,477	1,043,479	1,043,631		(1,836)			4.500	4.300	MON	3,913	49,019	05/19/2010	03/20/2039
38377E-QL-1	GNR 1067A JD - CMO/RMBS			4	1	3,503,951	102.4575	3,487,877	3,404,218	3,410,964		(6,207)			4.500	4.218	MON	12,766	158,602	05/25/2010	05/20/2039
38377J-PR-8	GNR 1098F VB - CMO/RMBS			4	1	2,696,329	100.2170	2,490,488	2,485,096	2,499,179		(20,864)			4.500	3.455	MON	9,319	114,043	10/20/2010	02/20/2029
38377K-AD-2	GNR 10114A NB - CMO/RMBS			4	1	18,750,451	101.8710	17,951,075	17,621,380	17,769,863		(97,780)			4.500	3.719	MON	66,080	805,895	11/15/2010	06/20/2039
38377L-CF-3	GNR 10116M PV - CMO/RMBS			4	1	7,020,950	102.3035	7,102,774	6,942,843	6,952,149		(9,244)			4.000	3.889	MON	23,143	277,714	11/19/2010	12/20/2039
38377L-J4-1	GNR 10130A LD - CMO/RMBS			4	1	4,667,222	100.2997	4,794,324	4,780,000	4,746,456		11,953			4.500	4.838	MON	17,925	215,100	02/07/2011	08/16/2039
38377L-PU-6	GNR 10128D JC - CMO/RMBS			4	1	14,088,867	102.3397	15,350,954	15,000,000	14,716,206		90,380			4.000	4.753	MON	50,000	600,000	02/08/2011	06/20/2039
38377L-WD-6	GNR 10127A PD - CMO/RMBS			4	1	12,007,674	101.4872	12,034,494	11,858,137	11,865,445		(19,281)			4.000	3.863	MON	39,527	474,325	01/11/2011	02/20/2039
38377M-RA-6	GNR 10144A BC - CMO/RMBS			4	1	24,682,889	101.8446	25,585,402	25,122,000	24,980,636		40,142			4.000	4.223	MON	83,740	1,004,880	01/13/2011	09/16/2039
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS			4	1	11,117,116	103.5428	12,996,165	12,551,491	11,664,172		100,415			4.000	4.901	MON	41,838	491,349	02/07/2011	11/16/2040
38377R-BG-9	GNR 10158D DC - CMO/RMBS			4	1	10,183,517	101.6690	10,704,729	10,529,000	10,430,168		37,313			4.000	4.444	MON	35,097	421,160	01/26/2011	10/20/2038
38377R-X7-5	GNR 10165B HB - CMO/RMBS			4	1	2,537,281	102.6312	2,514,464	2,450,000	2,486,301		(7,769)			3.500	3.151	MON	7,146	85,750	08/26/2011	12/16/2025
38377V-BP-0	GNR 1151F AX - CMO/RMBS			4	1	7,689,283	100.3939	7,844,905	7,814,126	7,783,009		9,773			4.000	4.270	MON	26,047	318,551	05/02/2011	07/20/2039
38377X-5D-0	GNR 12136 MW - CMO/RMBS			4	1	2,855,421	90.0428	3,123,584	3,469,000	3,085,862		47,057			2.000	3.835	MON	5,782	69,380	08/29/2013	06/20/2041
38378A-D8-1	GNR 11162A AL - CMO/RMBS			4	1	1,766,809	98.7744	1,657,120	1,677,682	1,727,388		(6,879)			3.000	2.523	MON	4,194	50,331	07/17/2012	12/16/2026
38378C-3K-1	GNR 1226B AV - CMO/RMBS			4	1	4,841,195	101.6783	4,677,200	4,600,000	4,699,996		(33,320)			3.500	2.721	MON	13,417	161,000	10/16/2014	12/20/2030
38378C-LP-0	GNR 1213C KV - CMO/RMBS			4	1	8,522,907	101.6712	8,309,583	8,173,000	8,285,206		(41,170)			3.500	2.965	MON	23,838	286,055	02/23/2012	11/20/2030
38378D-DJ-1	GNR 1216E VD - CMO/RMBS			4	1	1,326,463	102.0678	1,235,021	1,210,000	1,264,266		(10,366)			3.500	2.532	MON	3,529	42,350	07/31/2012	09/20/2028
38378D-FB-6	GNR 1216A WK - CMO/RMBS			4	1	17,904,928	99.6826	17,514,226	17,570,000	17,662,826		(40,097)			3.000	2.769	MON	43,925	527,100	02/14/2012	10/20/2026
38378M-XD-2	GNR 1367C TV - CMO/RMBS			4	1	6,106,387	98.3920	5,824,807	5,920,000	6,048,264		(15,628)			3.000	2.689	MON	14,800	177,600	04/16/2015	02/20/2042
38378T-TU-4	GNR 1391D BC - CMO/RMBS			4	1	1,894,047	97.4102	1,981,203	2,033,876	1,948,206		11,278			2.500	3.220	MON	4,237	50,847	06/11/2013	06/20/2028
38378W-UE-1	GNR 13124B AY - CMO/RMBS			4	1	2,495,333	98.5999	2,694,479	2,732,740	2,579,261		17,645			3.000	3.908	MON	6,832	81,982	09/04/2013	08/20/2028
38379E-N3-2	GNR 14140D VM - CMO/RMBS			4	1	18,649,688	104.9434	17,945,322	17,100,000	17,913,841		(159,948)			4.000	2.928	MON	57,000	684,000	10/21/2014	12/20/2040
38379F-C9-8	GNR 15165B DA - CMO/RMBS			4	1	2,204,607	99.7690	2,112,379	2,117,270	2,192,485		(2,790)			3.000	2.172	MON	5,293	64,441	08/31/2016	12/20/2042
38379G-MC-8	GNR 14142A AV - CMO/RMBS			4	1	2,879,800	102.7082	2,793,663	2,720,000	2,811,553		(18,635)			3.500	2.728	MON	7,933	95,200	12/11/2014	07/20/2033
38379P-3Y-1	GNR 1587F BL - CMO/RMBS			4	1	2,557,932	98.5813	2,420,657	2,455,492	2,542,483		(6,102)			2.750	1.858	MON	5,627	68,429	08/31/2016	05/20/2043
38379P-Q3-4	GNR 1584D CP - CMO/RMBS			4	1	11,220,843	96.6691	10,281,600	10,635,870	11,114,095		(42,820)			3.000	2.493	MON	26,590	319,076	08/19/2016	03/20/2045
38379Q-JW-6	GNR 15131A VB - CMO/RMBS			4	1	5,112,921	101.9612	4,963,470	4,868,000	5,051,454		(17,669)			3.500	3.036	MON	14,198	170,380	01/14/2016	07/20/2034
38379Q-NP-6	GNR 15138C VB - CMO/RMBS			4	1	3,783,798	101.9717	3,723,991	3,651,984	3,747,555		(8,723)			3.500	3.195	MON	10,652	127,820	12/08/2015	04/20/2032
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						401,679,472	XXX	399,720,506	394,202,583	397,660,826		(453,508)			XXX	XXX	XXX	1,268,502	15,389,562	XXX	XXX
38378N-TD-5	GNR 1414 VB - CMBS			4	1	5,466,699	99.5880	5,477,340	5,500,000	5,475,754		1,978			3.707	3.786	MON	16,990	203,641	01/07/2014	11/16/2027
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						5,466,699	XXX	5,477,340	5,500,000	5,475,754		1,978			XXX	XXX	XXX	16,990	203,641	XXX	XXX
0599999. Total - U.S. Government Bonds						448,744,503	XXX	447,277,346	440,302,583	444,757,513		(449,238)			XXX	XXX	XXX	1,449,148	15,603,703	XXX	XXX
44881H-AF-1	HYDRO-QUEBEC		C		1FE	4,620,350	110.3895	3,863,633	3,500,000	3,675,862		(81,888)			9.400	6.604	MN	46,608	329,000	02/17/1999	12/11/2020
44881H-EU-4	HYDRO-QUEBEC		C	9	1FE	1,105,345	127.6732	1,263,965	990,000	1,041,010		(8,173)			8.400	7.352	MS	21,483	83,160	06/04/1999	03/28/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,725,695	XXX	5,127,597	4,490,000	4,716,872		(90,061)			XXX	XXX	XXX	68,091	412,160	XXX	XXX
1099999. Total - All Other Government Bonds						5,725,695	XXX	5,127,597	4,490,000	4,716,872		(90,061)			XXX	XXX	XXX	68,091	412,160	XXX	XXX
68607L-X0-5	OREGON ST			1	1FE	1,000,000	115.9280	1,159,280	1,000,000	1,000,000					5.892	5.891	JD	4,910	58,920	10/28/2003	06/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,000,000	XXX	1,159,280	1,000,000	1,000,000					XXX	XXX	XXX	4,910	58,920	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,000,000	XXX	1,159,280	1,000,000	1,000,000					XXX	XXX	XXX	4,910	58,920	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
45189F-AQ-7	ILLINOIS DEV FIN AUTH REV			2	2FE	2,514,405	100.0480	2,501,200	2,500,000	2,496,176		355			6.000	6.021	MS	50,000	150,000	12/18/2007	03/01/2028
761157-AE-6	RESOLUTION FUNDING CORPORATION				1	44,653	111.7424	33,523	30,000	32,213		(1,159)			9.375	5.001	AO	594	2,813	03/25/2004	10/15/2020
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1FE	697,837	111.8850	783,195	700,000	699,010		169			5.700	5.724	MN	6,650	39,900	12/10/2003	05/01/2026
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,256,895	XXX	3,317,918	3,230,000	3,227,399		(635)			XXX	XXX	XXX	57,244	192,713	XXX	XXX
31283G-EH-6	FH G00136 - RMBS			4	1	4,127	112.4058	4,596	4,089	4,086		(6)			8.000	7.956	MON	27	337	03/03/2000	04/01/2023
31283H-K2-0	FH G01213 - RMBS			4	1	13,803	109.4671	15,587	14,239	13,896		30			6.000	6.808	MON	71	866	04/27/2001	03/01/2031
31283H-QB-4	FH G01350 - RMBS			4	1	101,668	108.5120	114,564	105,577	103,056		104			5.500	6.154	MON	484	5,882	05/31/2002	12/01/2031
31288G-SK-9	FH C77722 - RMBS			4	1	346,374	106.0192	368,779	347,842	346,461		(33)			5.000	5.105	MON	1,449	17,539	02/20/2003	03/01/2033
3128CU-FL-5	FH G30171 - RMBS			4	1	6,133	102.6356	6,477	6,311	6,261		12			7.000	8.546	MON	37	496	01/11/2000	01/01/2020
3128LX-UH-1	FH G02384 - RMBS			4	1	161,763	108.7801	175,527	161,360	161,615		(84)			6.000	5.967	MON	807	9,870	09/20/2007	11/01/2036
3128QJ-S3-1	FH 1G1438 - RMBS			4	1	165,927	105.2966	175,600	166,767	167,720		1,786			3.886	4.626	MON	1,037	6,650	07/17/2007	01/01/2037
312912-AN-8	FHR 1367 K - CMO/RMBS			4	1	17,774	102.9715	18,676	18,137	18,012		17			5.500	6.014	MON	83	1,034	09/28/2001	09/15/2022
312915-5A-5	FHR 1522 HZ - CMO/RMBS			4	1	40,797	105.6966	45,398	42,951	42,357		162			6.500	7.547	MON	233	2,856	06/04/1999	05/15/2023
31292G-Z6-6	FH C00765 - RMBS			4	1	22,845	109.9186	25,537	23,233	22,928		12			7.000	7.494	MON	136	1,655	11/10/2000	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS			4	1	8,961	108.6416	9,904	9,117	9,007		3			6.500	6.920	MON	49	601	12/19/2000	05/01/2029
31292H-2F-0	FH C01674 - RMBS			4	1	228,335	106.9422	242,708	226,952	227,894		(112)			5.500	5.404	MON	1,040	12,669	11/03/2003	11/01/2033
31292H-4J-0	FH C01725 - RMBS			4	1	237,377	106.9393	252,901	236,491	237,027		(126)			5.500	5.451	MON	1,084	13,193	12/03/2003	12/01/2033
31292H-7H-1	FH C01796 - RMBS			4	1	359,608	105.4034	377,740	358,376	359,239		(147)			5.000	4.947	MON	1,493	18,213	03/29/2004	03/01/2034
31292H-AK-0	FH C00910 - RMBS			4	1	2,196	113.3498	2,522	2,225	2,199		(2)			7.500	7.939	MON	14	171	06/15/2000	01/01/2030
31292H-JG-0	FH C01163 - RMBS			4	1	33,290	108.1997	36,961	34,160	33,435		(37)			6.000	6.691	MON	171	2,105	03/28/2001	03/01/2031
31292H-JR-6	FH C01172 - RMBS			4	1	16,548	108.9507	18,160	16,668	16,557		(5)			6.500	6.717	MON	90	1,100	04/27/2001	05/01/2031
31292H-JU-9	FH C01175 - RMBS			4	1	13,251	113.9308	14,922	13,097	13,189		(12)			7.000	6.779	MON	76	931	06/04/2001	05/01/2031
31292H-LQ-5	FH C01235 - RMBS			4	1	60,030	108.2281	66,174	61,143	60,149		(47)			6.000	6.522	MON	306	3,739	08/27/2001	08/01/2031
31292H-MU-5	FH C01271 - RMBS			4	1	86,168	112.2878	95,925	85,428	85,930		(48)			6.500	6.328	MON	463	5,675	01/31/2002	12/01/2031
31292H-NB-6	FH C01286 - RMBS			4	1	77,962	108.0834	85,155	78,787	78,058		(24)			6.000	6.292	MON	394	4,815	02/26/2002	01/01/2032
31292H-NE-0	FH C01289 - RMBS			4	1	117,867	108.8607	129,209	118,692	117,962		9			5.500	5.671	MON	544	6,613	08/28/2002	12/01/2031
31292H-P9-9	FH C01348 - RMBS			4	1	307,568	108.8846	344,569	316,453	308,955		195			5.500	6.148	MON	1,450	17,593	07/26/2002	03/01/2032
31292H-X4-1	FH C01599 - RMBS			4	1	530,430	106.9418	570,236	533,221	530,467		(190)			5.500	5.639	MON	2,444	29,813	08/22/2003	08/01/2033
31292H-X8-2	FH C01603 - RMBS			4	1	300,788	104.3774	315,136	301,920	300,771		(103)			4.500	4.591	MON	1,132	13,809	06/26/2003	06/01/2033
31292H-YA-6	FH C01605 - RMBS			4	1	363,125	104.3837	404,380	387,398	366,331		(68)			4.500	5.840	MON	1,453	17,711	10/16/2003	07/01/2033
31292J-BH-2	FH C01840 - RMBS			4	1	285,307	106.9434	307,810	287,825	285,439		(110)			5.500	5.718	MON	1,319	16,083	06/23/2004	05/01/2034
31293V-HK-1	FH C30234 - RMBS			4	1	6,809	102.6575	7,096	6,912	6,855		3			6.500	6.777	MON	37	452	12/18/2000	08/01/2029
31293W-Q5-2	FH C31376 - RMBS			4	1	6,537	104.1984	7,072	6,787	6,664		14			7.000	7.665	MON	40	478	03/03/2000	09/01/2029
31294B-5X-9	FH C35362 - RMBS			4	1	15,790	106.2267	17,776	16,734	15,959		93			7.000	8.740	MON	98	1,227	05/11/2000	01/01/2030
31294D-PD-7	FH C36720 - RMBS			4	1	29,667	107.2877	32,898	30,664	30,141		53			7.500	8.102	MON	192	2,310	05/11/2000	03/01/2030
31294F-QB-5	FH C38550 - RMBS			4	1	5,388	103.2606	5,751	5,569	5,474		10			7.500	8.133	MON	35	420	05/11/2000	05/01/2030
31296J-WA-0	FH A10641 - RMBS			4	1	325,230	104.3668	337,691	323,562	324,719		(90)			4.500	4.415	MON	1,213	14,845	06/24/2003	06/01/2033
31296L-PK-1	FH A12226 - RMBS			4	1	327,044	106.5912	351,325	329,600	327,338		(363)			5.000	5.175	MON	1,373	16,901	12/23/2003	08/01/2033
31296P-FL-1	FH A14671 - RMBS			4	1	87,651	105.5039	93,661	88,775	87,898		53			5.000	5.247	MON	370	4,461	12/30/2003	10/01/2033
31298H-F9-4	FH C48292 - RMBS			4	1	19,951	104.5392	21,276	20,352	20,107		26			6.000	6.436	MON	102	1,230	03/01/2001	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS			4	1	5,921,339	95.4703	5,803,418	6,078,769	5,931,873		2,599			2.500	2.837	MON	12,664	153,231	05/15/2015	01/01/2043
3132L5-A3-7	FH V80026 - RMBS			4	1	8,208,302	98.2270	7,751,808	7,891,732	8,183,350		(2,677)			3.000	2.488	MON	19,729	238,972	05/06/2013	04/01/2043
31335H-KM-4	FH C90300 - RMBS			4	1	3,410	104.8978	3,681	3,510	3,491		3			7.000	7.691	MON	20	263	01/11/2000	11/01/2019
31335H-KT-9	FH C90306 - RMBS			4	1	1,815	104.8541	1,959	1,868	1,852		(2)			7.000	8.573	MON	11	152	01/11/2000	12/01/2019
3133T0-J7-0	FHR 1578 K - CMO/RMBS			4	1	39,986	105.4491	41,935	39,768	39,697		(38)			6.900	6.943	MON	229	2,814	11/09/1999	09/15/2023
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1	38,173	113.4141	44,554	39,284	38,862		3			7.500	8.008	MON	246	3,011	03/18/1997	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS			4	1	744,694	109.1360	833,901	764,093	754,946		236			6.000	6.468	MON	3,820	46,719	12/18/2007	11/15/2028
31359B-6U-6	FNR 93149 M - CMO/RMBS			4	1	35,005	105.6103	37,108	35,137	34,964		(44)			7.000	7.120	MON	205	2,523	04/11/2002	08/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31359B-P4-3	FNR 93133 KZ - CMO/RMBS			4	1	50,430	106.1522	55,195	51,996	51,344		37			7.000	7.617	MON	303	3,721	08/06/1993	08/25/2023
31359F-DA-3	FNR 93202 J - CMO/RMBS			4	1	70,150	105.2779	75,071	71,308	70,735		(45)			6.500	6.828	MON	386	4,766	02/04/1998	11/25/2023
31359U-YS-8	FNR 9858A ZB - CMO/RMBS			4	1	140,374	107.9218	148,819	137,895	138,748		(203)			6.000	5.680	MON	689	8,475	01/27/2003	10/25/2028
31368H-NN-9	FN 190397 - RMBS			4	1	9,507,707	107.2313	9,959,478	9,287,846	9,491,402		(71)			5.000	4.542	MON	38,699	472,105	08/27/2009	09/01/2039
3136A0-GV-3	FNR 1175D DB - CMO/RMBS			4	1	18,655,615	99.6906	20,724,940	20,789,253	20,059,487		230,695			3.000	4.324	MON	51,973	623,678	07/07/2011	08/25/2026
3136A1-CZ-6	FNR 11104B B - CMO/RMBS			4	1	3,341,811	99.4734	3,414,922	3,433,000	3,387,463		7,183			3.000	3.278	MON	8,583	102,990	08/26/2011	10/25/2026
3136A2-WH-2	FNR 11126C JB - CMO/RMBS			4	1	487,969	91.3543	456,771	500,000	489,592		771			2.500	2.728	MON	1,042	12,500	10/18/2016	12/25/2041
3136A3-HL-8	FNR 11137D CB - CMO/RMBS			4	1	10,034,375	100.2829	10,028,292	10,000,000	10,002,952		(5,673)			3.000	2.959	MON	25,000	300,000	12/15/2011	01/25/2027
3136A3-Z7-9	FNR 123G KB - CMO/RMBS			4	1	4,025,097	100.1970	4,026,735	4,018,818	4,017,993		(1,316)			3.000	2.985	MON	10,047	120,565	01/18/2012	02/25/2027
3136A4-V9-7	FNR 1232J DV - CMO/RMBS			4	1	4,898,291	96.5550	5,069,139	5,250,000	5,072,293		29,151			2.500	3.193	MON	10,938	131,250	03/14/2012	04/25/2027
3136A5-CH-7	FNR 1240A MY - CMO/RMBS			4	1	3,128,555	99.2217	2,976,650	3,000,000	3,115,354		(8,573)			3.500	3.110	MON	8,750	105,000	05/31/2017	04/25/2042
3136A5-R6-5	FNR 1249A PW - CMO/RMBS			4	1	504,219	99.1535	495,767	500,000	503,481		(332)			3.500	3.432	MON	1,458	17,500	02/23/2017	05/25/2042
3136A6-W2-6	FNR 1275G KE - CMO/RMBS			4	1	1,052,813	105.9256	1,059,256	1,000,000	1,047,731		(2,556)			4.000	3.595	MON	3,333	40,000	02/02/2017	07/25/2042
3136A7-3C-4	FNR 1297D JM - CMO/RMBS			4	1	2,142,857	98.7003	2,014,291	2,040,816	2,098,471		(7,977)			3.000	2.545	MON	5,102	61,224	09/04/2012	09/25/2027
3136A7-FW-7	FNR 1270E BW - CMO/RMBS			4	1	3,977,041	92.3536	4,069,743	4,406,694	4,164,025		32,485			1.750	2.658	MON	6,426	77,117	06/15/2012	06/25/2027
3136A7-GM-8	FNR 1270J DW - CMO/RMBS			4	1	8,062,576	98.8444	7,655,991	7,745,495	7,917,224		(25,204)			3.000	2.626	MON	19,364	232,365	08/23/2012	07/25/2027
3136AB-MY-6	FNR 12148N VB - CMO/RMBS			4	1	3,792,097	98.7014	3,735,846	3,785,000	3,787,249		(1,486)			3.000	2.976	MON	9,463	113,550	11/30/2015	12/25/2032
3136AC-BL-4	FNR 1310F AV - CMO/RMBS			4	1	1,233,580	97.5175	1,154,608	1,184,000	1,220,375		(3,387)			3.000	2.643	MON	2,960	35,520	01/15/2015	11/25/2031
3136AC-DD-0	FNR 1310F DV - CMO/RMBS			4	1	1,153,010	97.4891	1,083,104	1,111,000	1,141,686		(2,875)			3.000	2.678	MON	2,778	33,330	01/14/2015	11/25/2031
3136AC-MM-0	FNR 1319D UY - CMO/RMBS			4	1	589,697	88.8914	577,794	650,000	596,037		3,628			2.500	3.369	MON	1,354	16,250	03/01/2017	03/25/2043
3136AC-NK-3	FNR 1319E KV - CMO/RMBS			4	1	2,315,000	96.4403	2,267,310	2,351,000	2,324,089		2,089			3.000	3.146	MON	5,878	70,530	10/08/2014	12/25/2031
3136AC-TQ-4	FNR 1320B KZ - CMO/RMBS			4	1	3,198,327	94.4330	3,161,488	3,347,862	3,213,300		11,647			3.000	3.381	MON	8,370	98,823	03/01/2017	03/25/2043
3136AD-4Z-9	FNR 1350B BV - CMO/RMBS			4	1	1,575,154	92.5290	1,506,372	1,628,000	1,587,513		3,185			2.500	2.783	MON	3,392	40,700	03/31/2015	01/25/2032
3136AD-TT-6	FNR 1335A LP - CMO/RMBS			4	1	10,152,933	96.9693	10,073,173	10,388,000	10,223,871		17,420			3.000	3.243	MON	25,970	311,640	09/10/2014	01/25/2043
3136AD-XB-0	FNR 1326L BV - CMO/RMBS			4	1	3,322,367	101.8827	3,621,445	3,554,522	3,402,764		15,423			3.500	4.154	MON	10,367	124,408	09/13/2013	02/25/2032
3136AE-5F-0	FNR 1374E VB - CMO/RMBS			4	1	16,236,679	97.8393	17,185,503	17,565,035	16,741,995		111,513			3.000	3.857	MON	43,913	526,951	10/03/2013	03/25/2038
3136AE-EW-3	FNR 1353C VB - CMO/RMBS			4	1	9,701,779	99.0160	10,187,616	10,288,855	9,929,488		52,561			3.000	3.679	MON	25,722	308,666	03/24/2015	12/25/2037
3136AE-S3-2	FNR 1352J BC - CMO/RMBS			4	1	1,931,250	94.1235	1,882,471	2,000,000	1,938,311		4,040			3.000	3.330	MON	5,000	60,000	02/23/2017	06/25/2043
3136AF-AZ-7	FNR 1379A VB - CMO/RMBS			4	1	15,074,883	101.8000	16,389,794	16,100,000	15,493,541		89,389			3.500	4.264	MON	46,958	563,500	09/10/2013	01/25/2032
3136AF-EQ-3	FNR 1367B VL - CMO/RMBS			4	1	6,886,969	99.9188	7,327,008	7,332,962	7,061,305		38,538			3.000	3.700	MON	18,332	219,989	04/01/2014	04/25/2032
3136AF-PB-4	FNR 1375C QL - CMO/RMBS			4	1	14,346,570	96.6675	14,952,536	15,468,000	14,716,133		81,278			3.000	3.745	MON	38,670	464,040	01/13/2014	04/25/2043
3136AF-T5-3	FNR 1383C VN - CMO/RMBS			4	1	5,435,800	102.0521	5,262,828	5,157,000	5,329,136		(30,341)			3.500	2.825	MON	15,041	180,495	06/01/2015	07/25/2033
3136AG-BW-1	FNR 1395A PN - CMO/RMBS			4	1	2,279,593	96.9026	2,358,609	2,434,000	2,335,317		10,903			3.000	3.629	MON	6,085	73,020	11/19/2013	01/25/2043
3136AG-HZ-8	FNR 1394C GP - CMO/RMBS			4	1	5,703,352	97.1160	5,921,941	6,097,804	5,844,938		30,141			3.000	3.683	MON	15,245	182,934	11/19/2013	03/25/2043
3136AG-K6-8	FNR 13113C VB - CMO/RMBS			4	1	3,743,750	97.9455	3,917,822	4,000,000	3,844,544		18,976			3.000	3.651	MON	10,000	120,000	01/24/2014	01/25/2037
3136AG-MH-2	FNR 13108A VB - CMO/RMBS			4	1	11,297,866	98.2610	12,338,637	12,557,000	11,819,080		102,297			3.000	4.106	MON	31,393	376,710	09/12/2013	12/25/2036
3136AG-MM-1	FNR 13108B GU - CMO/RMBS			4	1	2,041,250	97.8470	1,956,939	2,000,000	2,032,739		(3,965)			3.000	2.769	MON	5,000	60,000	11/10/2016	10/25/2033
3136AG-YP-1	FNR 13101C VB - CMO/RMBS			4	1	9,174,375	98.7538	8,887,846	9,000,000	9,103,725		(18,756)			3.000	2.772	MON	22,500	270,000	02/20/2015	09/25/2033
3136AH-3K-4	FNR 147B VB - CMO/RMBS			4	1	10,752,909	101.0045	10,736,779	10,630,000	10,695,641		(14,059)			3.500	3.367	MON	31,004	372,050	07/31/2014	06/25/2034
3136AH-F6-2	FNR 13130E QV - CMO/RMBS			4	1	1,983,030	96.6457	1,921,317	1,988,000	1,983,185		(34)			3.000	3.024	MON	4,970	59,640	12/11/2014	10/25/2032
3136AH-YC-8	FNR 13129B WQ - CMO/RMBS			4	1	10,789,811	97.3843	11,628,658	11,940,998	11,217,475		106,614			2.500	3.658	MON	24,877	298,525	04/08/2014	01/25/2029
3136AH-YF-1	FNR 13135A CY - CMO/RMBS			4	1	3,790,887	98.8953	3,982,020	4,026,500	3,875,850		19,656			3.000	3.661	MON	10,066	120,795	01/24/2014	01/25/2029
3136AH-ZZ-6	FNR 13130A CV - CMO/RMBS			4	1	2,109,734	105.2429	2,001,721	1,902,000	2,071,190		(13,384)			4.000	3.035	MON	6,340	76,080	04/26/2016	12/25/2032
3136AJ-5Y-8	FNR 1427B CV - CMO/RMBS			4	1	3,644,245	97.2276	3,680,063	3,785,000	3,689,869		9,471			3.000	3.361	MON	9,463	113,550	05/29/2014	03/25/2031
3136AJ-6H-4	FNR 1427E DY - CMO/RMBS			4	1	2,035,150	97.3725	1,966,925	2,020,000	2,028,983		(1,765)			2.500	2.413	MON	4,208	50,500	01/28/2015	05/25/2029
3136AJ-AG-1	FNR 141D DU - CMO/RMBS			4	1	4,161,983	97.4595	4,026,051	4,131,000	4,148,961		(3,598)			2.500	2.413	MON	8,606	103,275	01/28/2015	02/25/2029
3136AJ-C5-3	FNR 1426A VB - CMO/RMBS			4	1	7,496,685	96.4172	7,775,083	8,064,000	7,674,887		39,560			3.000	3.706	MON	20,160	241,920	04/30/2014	05/25/2034
3136AJ-F4-3	FNR 1426F HM - CMO/RMBS			4	1	1,585,313	102.7435	1,541,152	1,500,000	1,556,092		(7,918)			3.500	2.874	MON	4,375	52,500	12/23/2014	05/25/2029
3136AJ-UF-1	FNR 1420B TY - CMO/RMBS			4	1	2,721,258	97.2079	2,625,585	2,701,000	2,713,263		(2,221)			2.500	2.418	MON	5,627	67,525	01/28/2015	04/25/2029
3136AJ-WA-0	FNR 1416B DB - CMO/RMBS			4	1	3,025,393	97.2901	3,310,105	3,402,304	3,154,855		32,003			2.500	3.760	MON	7,088	85,058	04/01/2014	04/25/2029
3136AK-5S-8	FNR 1467F VD - CMO/RMBS			4	1	4,028,089	97.0082	3,797,797	3,914,923	4,002,540		(9,664)			3.000	2.704	MON	9,787	117,448	04/04/2016	03/25/2037
3136AK-HW-6	FNR 1437C BV - CMO/RMBS			4	1	6,460,695	94.5591	6,760,977	7,150,000	6,689,210		53,165			2.500	3.507	MON	14,896	178,750	07/15/2014	11/25/2038
3136AK-T8-6	FNR 1455B VP - CMO/RMBS			4	1	7,775,161	102.1189	7,620,788	7,462,662	7,662,092		(30,266)			3.500	3.026	MON	21,766	261,193	12/05/2014	10/25/2036
3136AK-YF-4	FNR 1456A VB - CMO/RMBS			4	1	5,351,758	102.3202	5,422,968	5,300,000	5,321,036		(8,292)			3.500	3.350	MON	15,458	185,500	09/10/2014	09/25/2034
3136AL-BZ-3	FNR 1463C VB - CMO/RMBS			4	1	5,990,128	96.2996	5,770,272	5,992,000	5,987,271		(1,060)			3.000	3.002	MON	14,980	179,760	08/25/2015	12/25/2037
3136AL-DU-2	FNR 1460C VE - CMO/RMBS			4	1	12,699,173	95.4371	12,150,093	12,731,000	12,699,919		(151)			3.000	3.025	MON	31,828	381,930	09/01/2015	07/25/2033
3136AL-JE-2	FNR 1471A VB - CMO/RMBS			4	1	4,706,664	100.6690	4,583,459	4,553,000	4,586,907		(27,547)			3.500	2.881	MON	13,280	159,355	10/31/2014	09/25/2034

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
3136AM-4Q-9	FNR 1523B AV - CMO/RMBS			4	1	6,443,137	101.1427	6,383,115	6,311,000	6,406,559		(10,560)			3.500	3.302	MON	18,407	220,885	06/23/2015	10/25/2033
3136AM-6E-4	FNR 1524A VB - CMO/RMBS			4	1	11,317,580	98.8434	10,903,864	11,031,452	11,213,286		(26,857)			3.000	2.723	MON	27,579	330,944	04/07/2015	06/25/2038
3136AM-VP-1	FNR 156B AC - CMO/RMBS			4	1	2,492,742	96.9142	2,467,483	2,546,050	2,498,722		1,393			2.250	2.679	MON	4,774	58,072	12/22/2016	08/25/2034
3136AN-AK-3	FNR 1516C NY - CMO/RMBS			4	1	1,879,682	98.3923	1,790,163	1,819,414	1,874,236		(3,952)			3.500	3.204	MON	5,307	63,679	08/22/2017	01/25/2045
3136AN-YP-6	FNR 1527E GP - CMO/RMBS			4	1	2,303,741	98.4328	2,203,930	2,239,019	2,292,568		(5,048)			2.500	1.860	MON	4,665	56,673	08/30/2016	06/25/2043
3136AN-YY-7	FNR 1541 AY - CMO/RMBS			4	1	372,714	94.4531	342,618	362,739	371,303		(623)			3.000	2.776	MON	907	10,882	09/23/2016	06/25/2035
3136AP-6D-9	FNR 1566B VD - CMO/RMBS			4	1	2,432,010	101.0991	2,374,520	2,348,704	2,414,243		(5,446)			3.500	3.196	MON	6,850	82,205	11/30/2015	08/25/2032
3136AP-BV-3	FNR 1533E VB - CMO/RMBS			4	1	5,952,000	96.1500	5,722,851	5,952,000	5,952,000					3.000	2.994	MON	14,880	178,560	07/31/2015	09/25/2035
3136AP-HA-3	FNR 1552C DV - CMO/RMBS			4	1	3,123,897	96.5797	2,967,894	3,073,000	3,112,688		(4,181)			3.000	2.842	MON	7,683	92,190	03/28/2016	09/25/2038
3136AR-NG-9	FNR 1614A VB - CMO/RMBS			4	1	4,947,351	96.3411	4,612,814	4,788,000	4,916,284		(12,102)			3.000	2.686	MON	11,970	143,640	05/09/2016	08/25/2034
3136AR-S2-5	FNR 1625B VD - CMO/RMBS			4	1	3,563,336	101.0779	3,343,657	3,308,000	3,518,705		(14,594)			3.500	2.886	MON	9,648	115,780	05/09/2016	05/25/2036
3136AS-3M-6	FNR 1644D VD - CMO/RMBS			4	1	3,027,424	100.3214	2,832,670	2,823,596	2,982,890		(18,654)			3.000	1.685	MON	7,059	85,370	06/28/2016	11/25/2027
3136AS-3N-4	FNR 1644D DV - CMO/RMBS			4	1	5,573,418	93.6371	4,888,794	5,221,000	5,515,598		(21,308)			3.000	2.460	MON	13,053	156,630	06/28/2016	12/25/2034
3136AS-EE-2	FNR 1624F KC - CMO/RMBS			4	1	1,618,834	93.7557	1,519,649	1,620,860	1,618,661		(144)			3.000	3.013	MON	4,052	48,626	08/22/2017	05/25/2036
3136AS-JH-0	FNR 1631A TM - CMO/RMBS			4	1	3,794,520	90.3891	3,329,934	3,684,000	3,781,012		(6,004)			3.000	2.777	MON	9,210	110,520	11/08/2016	12/25/2045
3136AS-XG-6	FNR 1643B GV - CMO/RMBS			4	1	6,642,459	96.3449	6,055,276	6,285,000	6,578,887		(25,197)			3.000	2.490	MON	15,713	188,550	07/01/2016	09/25/2039
3136AU-C5-8	FNR 1699D TW - CMO/RMBS			4	1	2,622,347	99.4149	2,588,399	2,603,633	2,619,291		(1,616)			3.500	3.440	MON	7,594	91,127	12/15/2016	01/25/2037
3136AV-C8-0	FNR 1716H LM - CMO/RMBS			4	1	1,981,843	95.3570	1,927,165	2,021,000	1,984,262		1,746			3.000	3.165	MON	5,053	60,630	10/26/2017	02/25/2045
3136AV-SE-0	FNR 1711D VJ - CMO/RMBS			4	1	7,961,845	94.5081	7,731,158	8,180,415	7,982,691		9,921			3.000	3.222	MON	20,451	245,412	03/29/2017	03/25/2037
3136AV-W5-4	FNR 1722B BD - CMO/RMBS			4	1	1,087,125	100.9848	1,050,242	1,040,000	1,082,003		(2,771)			3.500	3.123	MON	3,033	36,400	05/31/2017	07/25/2041
3136AW-DW-4	FNR 1726D CH - CMO/RMBS			4	1	2,716,260	100.9998	2,624,984	2,599,000	2,701,130		(9,206)			3.500	3.040	MON	7,580	90,965	05/31/2017	07/25/2044
3136AW-ZD-2	FNR 1744D VB - CMO/RMBS			4	1	6,295,781	94.8427	5,737,985	6,050,000	6,274,654		(15,286)			3.500	3.147	MON	17,646	211,750	08/23/2017	10/25/2037
3136AX-D5-1	FNR 1769A GT - CMO/RMBS			4	1	4,811,607	94.1864	4,606,005	4,890,310	4,816,373		3,789			3.000	3.146	MON	12,226	146,709	10/06/2017	05/25/2046
3136AX-DQ-5	FNR 1754C OV - CMO/RMBS			4	1	1,939,771	94.9592	1,858,251	1,956,894	1,940,768		628			3.000	3.077	MON	4,892	58,707	08/02/2017	07/25/2037
3136AX-FF-7	FNR 1754B PM - CMO/RMBS			4	1	631,532	95.1795	610,630	641,556	632,233		473			3.000	3.140	MON	1,604	19,247	07/27/2017	05/25/2046
3136AX-G8-2	FNR 1771 KL - CMO/RMBS			4	1	9,938,657	90.3138	8,971,776	9,934,000	9,936,699		(1,446)			3.000	3.003	MON	24,835	298,020	09/13/2017	04/25/2046
3136AX-XW-0	FNR 1761B PK - CMO/RMBS			4	1	2,739,360	94.8102	2,648,085	2,793,039	2,742,392		2,417			3.000	3.165	MON	6,983	83,791	10/24/2017	11/25/2045
3136B0-4W-3	FNR 1818D MP - CMO/RMBS			4	1	9,948,549	100.7687	10,037,569	9,961,000	9,947,557		(992)			3.500	3.515	MON	29,053	232,423	04/10/2018	11/25/2044
3136B0-RA-6	FNR 17109C VN - CMO/RMBS			4	1	2,331,957	100.7793	2,375,368	2,357,000	2,332,598		641			3.500	3.597	MON	6,875	61,871	03/15/2018	10/25/2037
3136B0-X6-8	FNR 1811A PV - CMO/RMBS			4	1	8,535,236	97.0504	8,558,973	8,819,101	8,550,074		14,838			3.250	3.601	MON	23,885	214,966	03/16/2018	02/25/2038
3136B1-AX-2	FNR 1816D DV - CMO/RMBS			4	1	908,529	105.0094	923,032	879,000	906,964		(1,565)			4.000	3.685	MON	2,930	26,370	03/12/2018	08/25/2035
3136B1-MN-1	FNR 1822A VD - CMO/RMBS			4	1	6,052,500	104.5098	6,270,586	6,000,000	6,050,726		(1,774)			4.000	3.884	MON	20,000	60,000	09/19/2018	03/25/2038
3136B1-RM-8	FNR 1821C CV - CMO/RMBS			4	1	5,831,308	100.4766	5,921,083	5,893,000	5,832,813		1,505			3.500	3.597	MON	17,188	154,691	03/29/2018	08/25/2038
3136B1-VE-1	FNR 1825B P - CMO/RMBS			4	1	4,483,849	101.8192	4,557,585	4,476,156	4,482,467		(1,382)			3.500	3.452	MON	13,055	91,941	05/11/2018	03/25/2046
3136B2-FA-5	FNR 1845D VK - CMO/RMBS			4	1	4,871,250	104.3566	5,009,117	4,800,000	4,866,459		(4,791)			4.000	3.803	MON	16,000	112,000	05/16/2018	10/25/2038
31371H-5M-6	FN 252952 - RMBS			4	1	7,190	101.4786	7,840	7,726	7,652		21			6.500	7.842	MON	42	539	05/11/2000	10/01/2019
31371H-VM-7	FN 252720 - RMBS			4	1	210,715	110.4323	236,279	213,958	211,491		(26)			7.500	7.852	MON	1,337	16,187	01/07/2000	08/01/2029
31371J-B2-9	FN 253057 - RMBS			4	1	13,961	103.8372	14,442	13,909	13,887		(20)			8.000	7.992	MON	93	1,119	01/06/2000	12/01/2029
31371J-BZ-6	FN 253056 - RMBS			4	1	69,592	105.0152	74,218	70,674	69,944		9			7.500	7.842	MON	442	5,343	01/07/2000	12/01/2029
31371J-KE-3	FN 253293 - RMBS			4	1	469	102.8311	486	473	469		(1)			8.000	8.657	MON	3	42	05/11/2000	03/01/2020
31371J-KN-3	FN 253301 - RMBS			4	1	961	102.8715	996	969	961		(1)			8.000	8.486	MON	6	82	05/11/2000	04/01/2020
31371J-LZ-5	FN 253344 - RMBS			4	1	5,417	102.8250	5,612	5,458	5,416		(7)			8.000	8.519	MON	36	469	05/11/2000	06/01/2020
31371K-4H-1	FN 254724 - RMBS			4	1	635,549	106.1314	674,370	635,411	634,493		(424)			5.000	5.004	MON	2,648	32,278	03/25/2003	04/01/2033
31371K-6B-2	FN 254766 - RMBS			4	1	204,915	106.1234	218,624	206,010	204,851		(138)			5.000	5.107	MON	858	10,469	04/21/2003	06/01/2033
31371K-ML-2	FN 254263 - RMBS			4	1	75,642	107.4541	81,611	75,950	75,569		(69)			6.500	6.607	MON	411	5,022	03/27/2002	04/01/2032
31371K-UA-7	FN 254477 - RMBS			4	1	228,403	106.8253	242,628	227,126	227,815		(208)			5.500	5.387	MON	1,041	12,662	09/26/2002	10/01/2032
31371K-VF-5	FN 254514 - RMBS			4	1	197,723	106.8083	209,612	196,251	197,187		(157)			5.500	5.342	MON	899	10,993	10/30/2002	11/01/2032
31371K-XW-6	FN 254593 - RMBS			4	1	79,832	107.1647	85,753	80,020	79,761		(45)			5.000	5.048	MON	333	4,083	12/27/2002	01/01/2033
31371L-DH-9	FN 254904 - RMBS			4	1	68,002	105.7406	72,358	68,429	67,985		(46)			5.500	5.633	MON	314	3,817	06/30/2004	10/01/2033
31371N-QZ-1	FN 257072 - RMBS			4	1	19,303	107.0848	20,409	19,058	19,267		(12)			5.500	5.223	MON	87	1,067	01/29/2008	02/01/2038
31376F-M7-9	FN 354182 - RMBS			4	1	9,085	103.1818	9,496	9,203	9,125		(1)			7.500	7.759	MON	58	696	01/07/2000	11/01/2026
3137A2-Q3-8	FHR 3760C CB - CMO/RMBS			4	1	6,843,376	102.1418	7,886,063	7,720,701	7,374,278		83,563			3.500	4.876	MON	22,519	270,225	02/18/2011	11/15/2025
3137A3-SP-5	FHR 3773C AM - CMO/RMBS			4	1	3,707,407	102.0021	4,167,804	4,086,000	3,943,781		36,465			3.500	4.617	MON	11,918	143,010	01/12/2011	12/15/2025
3137A3-XS-3	FHR 3769G KB - CMO/RMBS			4	1	5,733,396	101.5355	6,332,212	6,236,454	6,078,343		57,114			3.500	4.597	MON	18,190	218,276	01/14/2011	12/15/2025
3137A4-Q9-1	FHR 3780E CL - CMO/RMBS			4	1	1,725,316	102.3795	1,627,522	1,589,695	1,664,179		(15,571)			3.500	2.407	MON	4,637	55,639	01/15/2015	12/15/2025
3137A5-TT-1	FHR 3786G LB - CMO/RMBS			4	1	14,143,945	100.3795	16,361,859	16,300,000	15,481,986		197,720			3.000	4.508	MON	40,750	489,000	03/24/2011	01/15/2026
3137A5-VR-2	FHR 3786A TB - CMO/RMBS			4	1	502,170	102.1818	575,284	563,000	538,105		5,641			3.500	4.784	MON	1,642	19,705	02/03/2011	01/15/2026

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
3137A8-E7-9	FHR 3823C HJ - CMO/RMBS			4	1	12,652,795	100.2567	14,514,309	14,477,141	13,951,621		178,789			3.000	4.945	MON	36,193	437,687	03/29/2011	03/15/2026
3137AA-NZ-2	FHR 3862C DB - CMO/RMBS			4	1	964,425	104.3531	964,223	924,000	960,202		(2,260)			4.000	3.636	MON	3,080	36,960	01/25/2017	05/15/2041
3137AC-NC-9	FHR 3879E MB - CMO/RMBS			4	1	3,443,397	102.5772	3,390,177	3,305,000	3,367,376		(12,237)			3.500	3.085	MON	9,640	115,675	09/27/2011	06/15/2026
3137AE-A3-9	FHR 3904A QB - CMO/RMBS			4	1	5,258,552	101.3406	5,031,856	4,965,290	5,065,990		(30,118)			3.500	2.843	MON	14,482	173,785	09/23/2011	08/15/2026
3137AF-ZL-9	FHR 3949B JM - CMO/RMBS			4	1	2,192,216	100.4084	2,219,026	2,210,000	2,200,897		1,363			3.000	3.095	MON	5,525	66,300	11/02/2011	10/15/2026
3137AF-ZU-9	FHR 3949A PB - CMO/RMBS			4	1	4,945,904	99.2819	4,992,889	5,029,000	4,986,124		6,333			3.000	3.175	MON	12,573	150,870	10/25/2011	10/15/2026
3137AG-GB-0	FHR 3939G UB - CMO/RMBS			4	1	5,835,125	100.3991	6,023,944	6,000,000	5,928,682		15,212			3.000	3.320	MON	15,000	180,000	10/14/2011	10/15/2026
3137AG-GN-4	FHR 3939F WY - CMO/RMBS			4	1	9,712,500	100.3843	10,038,435	10,000,000	9,882,484		27,240			3.000	3.339	MON	25,000	300,000	10/12/2011	10/15/2026
3137AG-L5-7	FHR 3946A KA - CMO/RMBS			4	1	372,932	99.3755	363,003	365,284	368,282		(2,068)			2.500	1.374	MON	761	9,517	05/19/2016	11/15/2029
3137AG-TJ-9	FHR 3935D WB - CMO/RMBS			4	1	5,387,370	100.4033	5,577,964	5,555,556	5,482,081		15,253			3.000	3.346	MON	13,889	166,667	10/14/2011	10/15/2026
3137AH-JX-7	FHR 3964C QY - CMO/RMBS			4	1	3,683,013	100.5211	3,661,725	3,642,744	3,657,107		(4,421)			3.000	2.882	MON	9,107	109,282	02/23/2012	11/15/2026
3137AH-KQ-0	FHR 3959C DB - CMO/RMBS			4	1	4,088,700	100.3946	4,146,295	4,130,000	4,110,387		3,418			3.000	3.119	MON	10,325	123,900	11/30/2011	11/15/2026
3137AH-NK-0	FHR 3953C EW - CMO/RMBS			4	1	8,211,034	100.3973	8,121,828	8,089,689	8,133,909		(12,867)			3.000	2.839	MON	20,224	242,691	02/08/2012	11/15/2026
3137AH-WT-1	FHR 3952C DG - CMO/RMBS			4	1	4,257,504	100.4094	4,293,270	4,275,765	4,264,583		1,005			3.000	3.051	MON	10,689	128,273	11/02/2011	11/15/2026
3137AH-WW-4	FHR 3952H DL - CMO/RMBS			4	1	5,506,944	100.4072	5,578,176	5,555,555	5,530,759		3,789			3.000	3.103	MON	13,889	166,667	11/15/2011	11/15/2026
3137AJ-AL-8	FHR 3955D WB - CMO/RMBS			4	1	22,299,051	100.4072	22,089,579	22,000,000	22,114,287		(31,205)			3.000	2.858	MON	55,000	660,000	02/02/2012	11/15/2026
3137AJ-V7-6	FHR 3968D G - CMO/RMBS			4	1	6,894,942	100.4074	6,807,623	6,780,000	6,826,793		(11,475)			3.000	2.825	MON	16,950	203,400	02/29/2012	12/15/2026
3137AK-3P-4	FHR 3974B LM - CMO/RMBS			4	1	10,119,531	100.4062	10,040,618	10,000,000	10,049,169		(11,915)			3.000	2.882	MON	25,000	300,000	02/07/2012	12/15/2026
3137AK-6F-3	FHR 3970D HB - CMO/RMBS			4	1	10,954,890	100.4071	10,941,358	10,897,000	10,916,352		(6,627)			3.000	2.951	MON	27,243	326,910	12/20/2011	12/15/2026
3137AL-6K-0	FHR 3990D UY - CMO/RMBS			4	1	11,255,762	98.1180	11,447,102	11,666,667	11,471,809		36,279			2.500	2.881	MON	24,306	291,667	03/01/2012	01/15/2027
3137AL-BC-2	FHR 4005B EL - CMO/RMBS			4	1	5,192,503	100.4087	5,245,276	5,223,928	5,206,075		2,189			3.000	3.072	MON	13,060	156,718	04/05/2012	02/15/2027
3137AL-HJ-1	FHR 3998E KB - CMO/RMBS			4	1	3,058,978	98.9189	3,025,553	3,058,620	3,056,971		(356)			3.000	3.008	MON	7,647	91,759	02/21/2012	02/15/2027
3137AL-P6-0	FHR 4003B BL - CMO/RMBS			4	1	3,442,236	98.9876	3,471,391	3,506,894	3,469,763		4,464			3.000	3.184	MON	8,767	105,207	03/14/2012	02/15/2027
3137AM-EV-5	FHR 4022B B - CMO/RMBS			4	1	10,371,875	100.4166	10,041,660	10,000,000	10,170,822		(33,479)			3.000	2.630	MON	25,000	300,000	05/21/2012	03/15/2027
3137AM-GS-0	FHR 4014B EL - CMO/RMBS			4	1	4,277,227	100.4069	4,267,292	4,250,000	4,260,129		(2,897)			3.000	2.941	MON	10,625	127,500	04/25/2012	03/15/2027
3137AM-XS-1	FHR 4011L DW - CMO/RMBS			4	1	2,767,031	97.6887	2,930,661	3,000,000	2,873,573		18,337			2.500	3.281	MON	6,250	75,000	03/14/2012	03/15/2027
3137AN-5M-3	FHR 4016B BA - CMO/RMBS			4	1	5,075,781	100.4083	5,020,417	5,000,000	5,029,613		(8,064)			3.000	2.836	MON	12,500	150,000	04/24/2012	03/15/2027
3137AN-DK-8	FHR 4015E MY - CMO/RMBS			4	1	3,423,630	100.8548	3,266,686	3,239,000	3,395,203		(12,712)			3.500	2.977	MON	9,447	113,365	11/21/2016	03/15/2042
3137AN-PS-8	FHR 4038A PL - CMO/RMBS			4	1	2,448,063	103.6166	2,383,181	2,300,000	2,431,532		(9,552)			4.000	3.407	MON	7,667	92,000	03/01/2017	04/15/2042
3137AN-ST-3	FHR 4027A PY - CMO/RMBS			4	1	502,422	98.4644	492,322	500,000	501,956		(206)			3.500	3.469	MON	1,458	17,500	02/23/2017	04/15/2042
3137AP-E3-0	FHR 4028D UY - CMO/RMBS			4	1	5,899,315	100.3896	5,858,680	5,835,940	5,864,983		(6,032)			3.000	2.898	MON	14,590	175,078	04/27/2012	04/15/2027
3137AP-VV-9	FHR 4054A HW - CMO/RMBS			4	1	8,478,021	99.2879	8,314,370	8,374,000	8,421,048		(10,119)			3.000	2.878	MON	20,935	251,220	05/03/2012	05/15/2027
3137AP-W9-7	FHR 4051A AL - CMO/RMBS			4	1	1,646,506	98.8598	1,598,020	1,616,450	1,637,021		(3,005)			3.000	2.792	MON	4,041	48,494	08/14/2015	05/15/2027
3137AQ-EG-9	FHR 4056A CY - CMO/RMBS			4	1	3,572,996	91.3660	3,617,177	3,958,998	3,741,656		28,641			1.750	2.642	MON	5,774	69,282	06/05/2012	05/15/2027
3137AQ-KB-3	FHR 4050B DY - CMO/RMBS			4	1	723,355	99.8093	695,671	697,000	721,002		(1,675)			3.500	3.168	MON	2,033	24,395	07/27/2017	05/15/2032
3137AQ-U2-2	FHR 4048B CE - CMO/RMBS			4	1	4,492,245	104.0612	4,469,428	4,295,000	4,471,756		(10,668)			4.000	3.625	MON	14,317	171,800	02/02/2017	05/15/2042
3137AR-7G-5	FHR 4060B QB - CMO/RMBS			4	1	5,571,339	99.0597	5,218,094	5,267,627	5,423,448		(26,030)			3.000	2.440	MON	13,169	158,029	07/27/2012	06/15/2027
3137AR-HT-6	FHR 4057C GL - CMO/RMBS			4	1	6,177,007	91.7760	6,268,428	6,830,139	6,466,456		50,510			1.750	2.655	MON	9,961	119,527	06/26/2012	06/15/2027
3137AR-HV-1	FHR 4057C GY - CMO/RMBS			4	1	1,863,917	91.7306	1,890,568	2,061,000	1,951,450		14,981			1.750	2.641	MON	3,006	36,067	06/26/2012	06/15/2027
3137AR-KY-1	FHR 4057G UY - CMO/RMBS			4	1	1,248,507	98.7481	1,166,530	1,181,319	1,219,127		(4,944)			3.000	2.509	MON	2,953	35,440	07/27/2012	06/15/2027
3137AR-LW-4	FHR 4057C YQ - CMO/RMBS			4	1	4,832,157	91.5230	4,890,156	5,343,090	5,056,192		38,195			1.750	2.630	MON	7,792	93,504	06/26/2012	06/15/2027
3137AR-MV-5	FHR 4068B EP - CMO/RMBS			4	1	2,675,098	99.9136	2,497,841	2,500,000	2,653,484		(10,541)			3.500	2.911	MON	7,292	87,500	10/14/2016	06/15/2042
3137B1-6U-1	FHR 4177H MQ - CMO/RMBS			4	1	1,649,813	89.7239	1,615,030	1,800,000	1,667,779		10,057			2.500	3.335	MON	3,750	45,000	03/01/2017	03/15/2043
3137B2-6F-2	FHR 4205C AL - CMO/RMBS			4	1	869,107	93.1087	791,891	850,502	866,503		(1,273)			3.000	2.811	MON	2,126	25,515	10/26/2016	05/15/2033
3137B2-KH-2	FHR 4217B KY - CMO/RMBS			4	1	1,443,750	93.3979	1,400,968	1,500,000	1,449,624		3,378			3.000	3.365	MON	3,750	45,000	03/01/2017	06/15/2043
3137B3-N2-0	FHR 4223D VB - CMO/RMBS			4	1	10,727,453	101.8822	10,509,009	10,314,859	10,558,732		(43,290)			4.000	3.515	MON	34,383	412,594	04/25/2014	06/15/2032
3137B3-TZ-1	FHR 4240F B - CMO/RMBS			4	1	1,016,641	96.9579	969,579	1,000,000	1,013,659		(1,458)			3.000	2.830	MON	2,500	30,000	11/10/2016	08/15/2033
3137B4-CY-0	FHR 4238B GV - CMO/RMBS			4	1	8,428,242	97.7994	9,174,558	9,381,000	8,735,718		58,116			3.000	3.932	MON	23,453	281,430	12/16/2013	05/15/2032
3137B5-R9-6	FHR 4265E GL - CMO/RMBS			4	1	2,289,364	93.5860	2,269,086	2,424,600	2,293,796		2,189			3.000	3.468	MON	6,062	36,000	12/11/2018	04/15/2042
3137B6-FT-3	FHR 4284 EV - CMO/RMBS			4	1	2,992,159	97.8916	3,235,706	3,305,397	3,095,695		18,929			3.000	3.858	MON	8,263	99,162	12/13/2013	05/15/2032
3137B7-GV-5	FHR 4293C KN - CMO/RMBS			4	1	1,937,922	104.6717	1,910,259	1,825,000	1,925,930		(6,472)			4.000	3.472	MON	6,083	73,000	02/14/2017	08/15/2043
3137B7-VC-0	FHR 4309C VB - CMO/RMBS			4	1	4,027,500	95.5212	3,820,846	4,000,000	4,018,734		(2,567)			3.000	2.939	MON	10,000	120,000	10/27/2015	01/15/2040
3137B7-Y8-6	FHR 4311C QY - CMO/RMBS			4	1	1,482,124	98.8938	1,539,328	1,556,546	1,507,148		6,250			3.000	3.547	MON	3,891	46,696	04/07/2014	02/15/2029
3137B8-7L-5	FHR 4305D NV - CMO/RMBS			4	1	10,056,594	98.6391	10,702,346	10,850,000	10,359,267		64,897			3.000	3.811	MON	27,125	325,500	02/12/2014	01/15/2034
3137B8-UQ-8	FHR 4313G LY - CMO/RMBS			4	1	2,609,375	98.6614	2,466,535	2,500,000	2,580,776		(10,294)			3.000	2.515	MON	6,250	75,000	02/17/2016	03/15/2029
3137B8-ZY-6	FHR 4316B EV - CMO/RMBS			4	1	7,741,642	98.8839	8,162,862	8,255,000	7,932,215		47,524			3.000	3.762	MON	20,638	247,650	03/18/2014	03/15/2034
3137BA-G7-1	FHR 4323B WB - CMO/RMBS			4	1	4,308,398	102.9137	4,399,560	4,275,000	4,295,441		(3,303)			3.500	3.429	MON	12,469	149,625	06/03/2014	04/15/2029

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
3137BC-GA-0	FHR 4360E B - CMO/RMBS			4	1	5,512,122	97.1068	5,850,885	6,025,206	5,674,616		40,094			2.500	3.397	MON	12,553	150,630	07/15/2014	07/15/2029
3137BC-W7-9	FHR 4373B GN - CMO/RMBS			4	1	3,188,615	92.9150	2,877,610	3,097,035	3,175,292		(6,005)			3.000	2.750	MON	7,743	92,911	10/14/2016	08/15/2044
3137BD-3U-8	FHR 4379C VB - CMO/RMBS			4	1	9,866,045	101.9510	9,841,334	9,653,000	9,763,391		(22,604)			3.500	3.246	MON	28,155	337,855	08/20/2014	08/15/2039
3137BD-BG-0	FHR 4377B VB - CMO/RMBS			4	1	3,028,125	98.2445	2,947,335	3,000,000	3,019,461		(2,854)			3.000	2.902	MON	7,500	90,000	10/22/2015	11/15/2034
3137BD-J7-2	FHR 4384C DW - CMO/RMBS			4	1	8,293,781	95.9111	7,984,602	8,325,000	8,301,116		1,654			2.500	2.541	MON	17,344	208,125	01/28/2015	03/15/2037
3137BD-Z2-5	FHR 4387D EW - CMO/RMBS			4	1	1,407,422	93.5696	1,403,543	1,500,000	1,434,420		7,731			2.000	2.652	MON	2,500	30,000	03/31/2015	11/15/2028
3137BF-4P-3	FHR 4410B HV - CMO/RMBS			4	1	6,720,480	102.0147	6,592,190	6,462,000	6,595,579		(23,515)			3.500	3.086	MON	18,848	226,170	11/25/2014	09/15/2034
3137BF-FU-0	FHR 4420A VE - CMO/RMBS			4	1	9,802,298	95.5493	9,062,985	9,485,139	9,738,622		(23,526)			3.000	2.692	MON	23,713	284,554	04/18/2016	06/15/2037
3137BF-GS-4	FHR 4421B AC - CMO/RMBS			4	1	7,465,906	102.9127	7,162,673	6,959,950	7,303,687		(45,546)			3.500	2.717	MON	20,300	243,598	12/12/2014	12/15/2029
3137BF-YQ-8	FHR 4432 VJ - CMO/RMBS			4	1	4,863,410	95.6845	4,558,093	4,763,671	4,842,468		(7,873)			3.000	2.802	MON	11,909	142,910	03/28/2016	07/15/2037
3137BG-3J-6	FHR 4430B VN - CMO/RMBS			4	1	2,859,628	95.5408	2,737,243	2,865,000	2,860,029		54			3.000	3.026	MON	7,163	85,950	05/11/2015	08/15/2031
3137BG-FB-0	FHR 4434C VE - CMO/RMBS			4	1	4,261,233	95.4194	4,173,644	4,374,000	4,286,508		6,910			3.000	3.247	MON	10,935	131,220	06/30/2015	07/15/2033
3137BG-J8-3	FHR 4441B VB - CMO/RMBS			4	1	6,084,794	95.1370	5,752,932	6,047,000	6,074,720		(2,976)			3.000	2.954	MON	15,118	181,410	08/21/2015	07/15/2033
3137BG-SK-6	FHR 4455A EM - CMO/RMBS			4	1	3,909,853	96.9742	3,583,271	3,695,077	3,878,776		(13,391)			3.000	2.521	MON	9,238	110,852	09/23/2016	03/15/2035
3137BG-TF-6	FHR 4455B VB - CMO/RMBS			4	1	5,556,600	95.2468	5,486,218	5,760,000	5,600,712		11,892			3.000	3.324	MON	14,400	172,800	06/23/2015	08/15/2033
3137BG-ZD-4	FHR 4448C VG - CMO/RMBS			4	1	3,531,545	92.0398	3,291,573	3,576,248	3,539,287		2,462			2.500	2.611	MON	7,451	89,406	02/23/2016	05/15/2034
3137BK-YP-9	FHR 4499A VC - CMO/RMBS			4	1	7,157,656	101.1593	7,081,154	7,000,000	7,135,494		(10,786)			3.500	3.302	MON	20,417	245,000	01/06/2017	12/15/2035
3137BL-C6-3	FHR 4513C AV - CMO/RMBS			4	1	5,394,775	101.2686	5,264,956	5,199,000	5,344,276		(18,164)			3.500	3.079	MON	15,164	181,965	09/17/2015	08/15/2035
3137BM-FT-8	FHR 4533B VE - CMO/RMBS			4	1	3,016,875	97.9087	2,937,262	3,000,000	3,012,193		(1,661)			3.000	2.950	MON	7,500	90,000	01/08/2016	06/15/2028
3137BM-GY-6	FHR 4535B HV - CMO/RMBS			4	1	6,162,157	95.6295	5,693,781	5,954,000	6,116,500		(16,354)			3.000	2.663	MON	14,885	178,620	02/10/2016	02/15/2039
3137BM-QD-1	FHR 4544B CB - CMO/RMBS			4	1	3,498,621	101.2314	3,235,357	3,196,000	3,436,373		(27,299)			3.500	2.462	MON	9,322	111,860	08/19/2016	01/15/2043
3137BM-SN-7	FHR 4547B VB - CMO/RMBS			4	1	3,818,345	95.1700	3,575,535	3,757,000	3,806,444		(4,556)			3.000	2.856	MON	9,393	112,710	04/29/2016	08/15/2036
3137BP-5Q-8	FHR 4569C VH - CMO/RMBS			4	1	7,532,656	100.4951	7,034,660	7,000,000	7,417,210		(39,921)			3.500	2.772	MON	20,417	245,000	05/09/2016	09/15/2041
3137BR-6R-1	FHR 4608D GV - CMO/RMBS			4	1	7,369,839	95.4799	6,724,652	7,043,000	7,316,125		(20,725)			3.000	2.615	MON	17,608	211,290	08/09/2016	10/15/2039
3137BR-LK-9	FHR 4610D VE - CMO/RMBS			4	1	5,430,186	91.9484	4,914,643	5,345,000	5,416,756		(5,426)			2.500	2.377	MON	11,135	133,625	08/12/2016	02/15/2037
3137BR-YP-4	FHR 4615B GW - CMO/RMBS			4	1	2,013,943	91.4269	1,854,908	2,028,842	2,015,813		683			2.500	2.564	MON	4,227	50,721	10/05/2016	04/15/2041
3137BS-2P-7	FHR 4616D DC - CMO/RMBS			4	1	2,281,715	89.8149	2,051,885	2,284,571	2,281,739		(19)			2.500	2.515	MON	4,760	57,114	09/23/2016	04/15/2041
3137BS-4L-4	FHR 4616D VD - CMO/RMBS			4	1	4,609,885	91.9147	4,220,017	4,591,233	4,606,650		(1,236)			2.500	2.477	MON	9,565	114,781	09/23/2016	04/15/2041
3137BS-FF-5	FHR 4622C VB - CMO/RMBS			4	1	4,527,536	94.9729	4,175,957	4,397,000	4,508,406		(8,409)			3.000	2.752	MON	10,993	131,910	11/08/2016	12/15/2039
3137BS-MC-4	FHR 4623F YQ - CMO/RMBS			4	1	2,326,274	89.6561	2,314,975	2,582,059	2,355,787		13,686			2.500	3.355	MON	5,379	64,551	12/15/2016	08/15/2045
3137BS-UH-4	FHR 4628G BV - CMO/RMBS			4	1	6,032,891	95.0255	5,812,708	6,117,000	6,043,431		4,429			3.000	3.131	MON	15,293	183,510	11/21/2016	01/15/2040
3137BS-UV-3	FHR 4628F EV - CMO/RMBS			4	1	9,917,188	95.0488	9,504,876	10,000,000	9,926,664		3,775			3.000	3.080	MON	25,000	300,000	11/17/2016	01/15/2040
3137BT-4F-5	FHR 4633B VB - CMO/RMBS			4	1	4,150,758	95.3026	4,099,918	4,302,000	4,171,120		8,683			3.000	3.329	MON	10,755	129,060	12/16/2016	02/15/2037
3137BT-FF-3	FHR 4641A BP - CMO/RMBS			4	1	1,616,166	96.0166	1,610,418	1,677,228	1,623,446		3,451			3.000	3.338	MON	4,193	50,317	01/26/2017	05/15/2045
3137BV-HA-7	FHR 4662A VB - CMO/RMBS			4	1	6,154,005	100.4700	5,955,860	5,928,000	6,130,154		(15,251)			3.500	3.152	MON	17,290	207,480	06/27/2017	08/15/2035
3137BV-UE-4	FHR 4654A KE - CMO/RMBS			4	1	1,017,980	95.9639	985,827	1,027,290	1,018,728		435			3.000	3.088	MON	2,568	30,819	06/08/2017	06/15/2045
3137BW-2Y-9	FHR 4671A VB - CMO/RMBS			4	1	2,129,271	101.0616	2,073,785	2,052,000	2,121,500		(5,331)			3.500	3.150	MON	5,985	71,820	08/04/2017	09/15/2035
3137BW-4R-2	FHR 4669D MK - CMO/RMBS			4	1	4,000,579	100.5009	3,896,420	3,877,000	3,988,278		(8,584)			3.500	3.204	MON	11,308	135,695	07/27/2017	09/15/2035
3137BW-5Q-3	FHR 4669A QY - CMO/RMBS			4	1	167,025	101.0351	171,760	170,000	167,112		87			3.500	3.658	MON	496	3,967	04/02/2018	09/15/2044
3137BW-PP-3	FHR 4664C CG - CMO/RMBS			4	1	6,532,017	94.6105	6,215,909	6,570,000	6,534,692		1,531			3.000	3.059	MON	16,425	197,100	05/31/2017	09/15/2043
3137BW-SH-8	FHR 4664E YD - CMO/RMBS			4	1	2,718,774	96.4816	2,621,479	2,717,076	2,718,215		(352)			3.000	3.004	MON	6,793	81,512	06/08/2017	11/15/2035
3137BX-P3-0	FHR 4675C KW - CMO/RMBS			4	1	1,442,411	95.6554	1,480,114	1,547,340	1,442,839		428			3.000	3.867	MON	3,868		12/11/2018	08/15/2045
3137BX-XV-9	FHR 4684A YE - CMO/RMBS			4	1	1,604,063	103.8276	1,565,189	1,507,489	1,597,662		(5,190)			4.000	3.468	MON	5,025	60,300	10/26/2017	11/15/2044
3137BY-BY-5	FHR 4680A V - CMO/RMBS			4	1	6,337,304	100.4083	6,138,961	6,114,000	6,315,459		(13,790)			3.500	3.187	MON	17,833	213,990	06/28/2017	03/15/2037
3137BY-XU-9	FHR 4690A CU - CMO/RMBS			4	1	1,330,227	95.9644	1,264,688	1,317,872	1,328,953		(820)			3.000	2.930	MON	3,295	39,536	09/01/2017	11/15/2036
3137F1-R8-3	FHR 4700C HT - CMO/RMBS			4	1	2,618,570	94.7574	2,542,467	2,683,133	2,621,950		3,076			3.000	3.210	MON	6,708	80,494	11/30/2017	12/15/2043
3137F3-KT-0	FHR 4763C DW - CMO/RMBS			4	1	4,472,628	103.6475	4,620,605	4,458,000	4,472,006		(622)			4.000	3.966	MON	14,860	44,580	09/19/2018	07/15/2044
3137F3-MT-8	FHR 4763C VE - CMO/RMBS			4	1	4,145,607	103.9355	4,160,537	4,003,000	4,137,853		(7,754)			4.000	3.625	MON	13,343	106,747	04/13/2018	06/15/2038
3137F3-NZ-3	FHR 4772A VD - CMO/RMBS			4	1	1,946,568	105.1595	1,969,157	1,872,544	1,942,957		(3,611)			4.000	3.658	MON	6,242	62,418	02/28/2018	01/15/2036
3137F3-TQ-7	FHR 4764G NU - CMO/RMBS			4	1	5,720,666	100.5065	5,826,107	5,796,748	5,724,224		3,558			3.500	3.669	MON	16,907	118,350	05/04/2018	07/15/2045
3137F5-BD-0	FHR 4792B VB - CMO/RMBS			4	1	4,095,768	103.7471	4,207,981	4,056,000	4,092,168		(3,600)			4.000	3.848	MON	13,520	94,640	05/16/2018	08/15/2038
3137F5-GN-3	FHR 4784F PU - CMO/RMBS			4	1	2,135,741	100.6103	2,211,670	2,198,254	2,139,030		3,289			3.500	3.883	MON	6,412	44,881	05/17/2018	06/15/2045
3137F5-MH-9	FHR 4794A VB - CMO/RMBS			4	1	7,944,523	103.7220	8,070,607	7,781,000	7,931,485		(13,037)			4.000	3.656	MON	25,937	155,620	06/05/2018	05/15/2038
3137FA-3K-2	FHR 4710K CV - CMO/RMBS			4	1	1,694,543	100.3800	1,630,171	1,624,000	1,688,943		(4,056)			3.500	3.141	MON	4,737	56,840	09/01/2017	07/15/2037
3137FB-ME-3	FHR 4729A NV - CMO/RMBS			4	1	8,547,229	100.9420	8,373,910	8,295,764	8,531,841		(14,646)			3.500	3.250	MON	24,196	290,352	12/14/2017	02/15/2038
3137FC-6Q-2	FHR 4738A VC - CMO/RMBS			4	1	8,996,138	100.3125	9,058,222	9,030,000	8,996,781		644			3.500	3.548	MON	26,338	210,700	04/03/2018	03/15/2038
3137FC-EF-7	FHR 4740H NV - CMO/RMBS			4	1	6,888,591	100.4176	6,725,066	6,697,096	6,877,005		(10,502)			3.500	3.275	MON	19,533	234,398	12/04/2017	10/15/2040

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
3137FC-SQ-8	FHR 4749C GV - CMO/RMBS			4	1	6,178,331	100.2375	6,049,333	6,035,000	6,170,748		(7,584)			3.500	3.317	MON	17,602	193,623	01/10/2018	04/15/2038
3137FD-6R-8	FHR 4748C VU - CMO/RMBS			4	1	4,595,625	100.2280	4,510,258	4,500,000	4,590,403		(5,184)			3.500	3.339	MON	13,125	157,500	12/19/2017	11/15/2040
3137FD-T4-4	FHR 4754A B - CMO/RMBS			4	1	13,156,054	100.3951	12,956,986	12,906,000	13,143,942		(12,112)			3.500	3.357	MON	37,643	414,068	01/31/2018	07/15/2044
3137FD-Y9-7	FHR 4753F LV - CMO/RMBS			4	1	4,550,168	100.6225	4,490,784	4,463,000	4,544,371		(5,797)			3.500	3.318	MON	13,017	143,188	01/31/2018	12/15/2037
3137FE-P7-9	FHR 4765A BE - CMO/RMBS			4	1	8,572,500	96.9803	8,728,224	9,000,000	8,606,058		33,558			3.000	3.728	MON	22,500	180,000	04/13/2018	04/15/2045
3137FE-VH-0	FHR 4800D TV - CMO/RMBS			4	1	7,571,593	103.7305	7,740,364	7,461,995	7,562,360		(9,233)			4.000	3.763	MON	24,873	174,113	05/15/2018	05/15/2039
3137FG-3J-2	FHR 4801B VE - CMO/RMBS			4	1	14,029,795	104.0623	14,273,183	13,716,000	14,017,028		(12,767)			4.000	3.733	MON	45,720	186,600	09/20/2018	09/15/2038
3137FG-PN-9	FHR 4809B VH - CMO/RMBS			4	1	2,417,415	104.0303	2,488,405	2,392,000	2,417,326		(89)			4.000	3.878	MON	7,973		12/12/2018	10/15/2038
3137FG-RY-3	FHR 4816A VG - CMO/RMBS			4	1	1,914,126	103.9414	1,961,374	1,887,000	1,913,867		(258)			4.000	3.780	MON	6,290		11/30/2018	07/15/2038
3137GA-MB-0	FHR 3736A VQ - CMO/RMBS			4	1	11,483,438	102.8327	12,339,923	12,000,000	11,834,302		50,268			4.000	4.533	MON	40,000	480,000	03/28/2011	06/15/2027
3137GA-TA-5	FHR 3742B EM - CMO/RMBS			4	1	3,877,008	101.3989	4,080,434	4,024,141	3,977,170		8,807			3.500	4.132	MON	11,737	143,726	12/01/2010	10/15/2025
31382F-4Y-2	FN 481539 - RMBS			4	1	20,020	107.4886	22,121	20,579	20,223		(24)			6.000	6.555	MON	103	1,275	01/23/2001	01/01/2029
31383K-C3-9	FN 505090 - RMBS			4	1	96,435	105.4842	100,904	95,658	95,595		(178)			8.000	7.925	MON	638	7,725	01/11/2000	10/01/2027
31384D-LH-3	FN 520628 - RMBS			4	1	7,720	102.5525	8,002	7,803	7,737		(3)			8.000	8.252	MON	52	628	05/30/2000	11/01/2029
31384L-WU-4	FN 527259 - RMBS			4	1	7,975	101.1465	8,668	8,569	8,460		35			6.500	8.818	MON	46	616	05/11/2000	11/01/2019
31384X-DR-6	FN 536612 - RMBS			4	1	9,742	102.2014	10,032	9,816	9,746		(14)			8.000	8.490	MON	65	834	05/11/2000	04/01/2020
31385X-F8-5	FN 555591 - RMBS			4	1	50,755	107.2684	54,787	51,075	50,736		(39)			5.500	5.638	MON	234	2,859	06/30/2004	07/01/2033
31386T-FM-2	FN 572672 - RMBS			4	1	17,163	109.3083	19,403	17,751	17,282		10			6.000	6.803	MON	89	1,078	06/04/2001	04/01/2031
31387C-LV-1	FN 580040 - RMBS			4	1	17,324	107.8060	19,149	17,763	17,350		(24)			6.000	6.698	MON	89	1,087	07/19/2001	06/01/2031
31389A-YB-3	FN 620006 - RMBS			4	1	148,790	108.8665	166,723	153,145	150,575		194			6.000	6.473	MON	766	9,232	12/28/2001	01/01/2032
31389A-YC-1	FN 620007 - RMBS			4	1	9,180	101.8397	9,622	9,448	9,164		(115)			6.000	6.873	MON	47	611	12/28/2001	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS			4	1	499,856	100.3501	513,891	512,098	503,614		687			3.000	3.557	MON	1,280	15,640	03/24/2011	02/01/2026
3138LS-KK-5	FN AO2097 - RMBS			4	1	5,563,446	100.4916	5,571,643	5,544,387	5,559,969		(1,830)			3.500	3.445	MON	16,171	196,204	12/17/2013	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS			4	1	3,762,383	94.7897	3,641,312	3,841,463	3,764,826		(509)			2.500	2.766	MON	8,003	96,955	05/15/2015	02/01/2043
31390M-JS-4	FN 650173 - RMBS			4	1	186,802	105.5365	197,607	187,241	186,633		(182)			5.000	5.048	MON	780	9,678	12/27/2002	11/01/2032
31392D-6B-3	FNR 0254B PG - CMO/RMBS			4	1	219,677	104.1475	227,565	218,503	217,702		(319)			6.000	6.053	MON	1,093	13,562	08/27/2002	09/25/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1	560,795	109.3635	653,410	597,467	577,876		385			5.500	6.375	MON	2,738	33,326	12/04/2002	11/25/2032
31393C-5M-1	FNR 0366E MZ - CMO/RMBS			4	1	2,226,302	102.3770	2,425,804	2,369,481	2,324,697		1,543			5.000	6.062	MON	9,873	122,821	12/12/2003	07/25/2023
31393C-SZ-7	FNR 0345B Z - CMO/RMBS			4	1	174,546	101.1959	183,436	181,268	178,091		(302)			5.500	6.468	MON	831	10,472	09/11/2003	06/25/2033
31393D-Y3-9	FNR 0375A GZ - CMO/RMBS			4	1	575,321	106.1781	687,431	647,432	614,312		8,383			5.000	6.426	MON	2,698	31,512	08/13/2003	08/25/2023
31393E-6H-7	FNW 03W14 1A8 - CMO/RMBS			4	1	1,198,280	106.4187	1,275,593	1,198,655	1,196,108		(645)			5.858	5.885	MON	5,851	70,933	08/22/2003	09/25/2043
31393E-B2-4	FNR 0393B MK - CMO/RMBS			4	1	1,230,278	101.0452	1,151,386	1,139,476	1,139,417		(7,450)			7.500	6.699	MON	7,122	90,205	08/21/2003	11/25/2019
31393F-5C-6	FHR 2522E PG - CMO/RMBS			4	1	103,239	103.4695	107,831	104,216	103,817		(35)			5.500	5.681	MON	478	5,913	11/01/2002	11/15/2022
31393M-J3-6	FHR 2585F KZ - CMO/RMBS			4	1	702,983	106.0158	754,814	711,983	707,820		1,033			5.500	5.705	MON	3,263	38,017	03/14/2003	03/15/2023
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS			4	1	46,294	103.0841	47,453	46,033	45,994		(46)			5.500	5.474	MON	211	2,666	06/04/2003	05/15/2033
31393U-N2-5	FNR 047A Z - CMO/RMBS			4	1	5,733,470	109.4351	6,537,177	5,973,564	5,842,409		(1,339)			5.500	6.030	MON	27,379	332,964	01/21/2004	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS			4	1	151,023	104.9025	157,835	150,458	150,402		(94)			5.000	4.983	MON	627	7,729	03/02/2004	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1	443,411	104.5238	485,271	464,268	454,366		(193)			5.000	5.891	MON	1,934	23,916	10/02/2003	07/15/2033
31393X-ZU-4	FNR 0417G DZ - CMO/RMBS			4	1	1,106,152	105.8519	1,215,576	1,148,373	1,123,996		(1,133)			5.500	6.324	MON	5,263	65,051	12/18/2007	04/25/2034
31393Y-ZS-7	FNR 0444C LT - CMO/RMBS			4	1	755,790	101.8843	874,725	858,547	833,695		1,868			4.500	5.878	MON	3,220	39,667	06/18/2004	06/25/2024
31394K-D3-5	FHR 2690A VZ - CMO/RMBS			4	1	1,168,639	106.5972	1,375,955	1,290,799	1,238,992		3,526			5.000	6.265	MON	5,378	65,383	10/03/2003	10/15/2033
31394M-KN-9	FHR 2714B LZ - CMO/RMBS			4	1	2,743,948	109.2854	3,164,786	2,895,891	2,828,909		(6,413)			5.500	6.210	MON	13,273	163,503	12/12/2003	12/15/2033
31394N-2S-6	FHR 2717A LH - CMO/RMBS			4	1	481,966	107.1665	531,453	495,914	489,375		(321)			5.500	5.901	MON	2,273	27,904	12/10/2003	12/15/2033
31394P-VH-3	FHR 2743C MZ - CMO/RMBS			4	1	7,826,057	106.9335	9,135,997	8,543,625	8,233,867		16,138			5.000	6.133	MON	35,598	433,466	02/05/2004	02/15/2034
31395A-V4-4	FHR 2812B OG - CMO/RMBS			4	1	6,091,283	106.9921	7,364,059	6,882,805	6,630,459		5,061			5.000	6.137	MON	28,678	350,123	06/01/2004	06/15/2034
31397Q-NE-4	FNR 119A HB - CMO/RMBS			4	1	6,483,991	101.3227	7,133,771	7,040,642	6,857,361		13,849			3.500	4.570	MON	20,535	251,989	03/29/2011	02/25/2026
31397S-2Z-6	FNR 1145F TY - CMO/RMBS			4	1	9,055,531	100.2681	10,036,839	10,010,000	9,619,732		91,458			3.000	4.128	MON	25,025	300,300	06/21/2011	05/25/2026
31397S-3E-2	FNR 1145G NY - CMO/RMBS			4	1	6,489,539	100.2590	7,238,703	7,220,000	6,931,433		67,733			3.000	4.159	MON	18,050	216,600	06/28/2011	05/25/2026
31397S-C5-1	FNR 1136D DB - CMO/RMBS			4	1	7,678,694	100.1651	8,509,408	8,495,379	8,236,609		83,054			3.000	4.221	MON	21,238	254,873	05/25/2011	05/25/2026
31397S-EV-2	FNR 1126B DB - CMO/RMBS			4	1	12,221,204	100.1523	14,119,467	14,098,000	13,509,281		191,117			3.000	4.680	MON	35,245	422,940	03/29/2011	04/25/2026
31397S-EZ-3	FNR 1126C EH - CMO/RMBS			4	1	5,085,391	100.3236	5,969,255	5,950,000	5,574,869		75,371			3.000	4.631	MON	14,875	178,500	04/06/2011	04/25/2026
31397S-FQ-2	FNR 1127E DB - CMO/RMBS			4	1	6,993,178	100.1748	7,763,033	7,749,490	7,513,201		81,574			3.000	4.241	MON	19,374	232,485	06/20/2011	04/25/2026
31397S-H6-4	FNR 1146D MD - CMO/RMBS			4	1	11,879,068	104.4539	13,182,081	12,620,000	12,110,099		31,368			4.000	4.474	MON	42,067	504,800	05/23/2011	05/25/2041
31397S-YG-3	FNR 1144B EB - CMO/RMBS			4	1	967,217	100.1752	961,699	960,017	960,553		(1,096)			3.000	2.890	MON	2,400	28,899	09/22/2011	05/25/2026
31397S-YW-8	FNR 1142C B - CMO/RMBS			4	1	8,860,437	100.1628	8,916,662	8,902,166	8,875,009		(255)			3.000	3.061	MON	22,255	269,684	08/23/2011	05/25/2026
31397U-6T-1	FNR 1162B NB - CMO/RMBS			4	1	10,513,123	101.8874	10,424,864	10,231,750	10,296,193		(21,149)			3.500	3.256	MON	29,843	359,553	08/26/2011	07/25/2026
31397U-FK-0	FNR 1148F EB - CMO/RMBS			4	1	7,510,147	100.2346	8,279,377	8,260,000	7,997,321		73,595			3.000	4.072	MON	20,650	247,800	05/31/2011	06/25/2026

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
31397U-N2-1	FNR 1157B NB - CMO/RMBS			4	1	699,881	102.7039	684,831	666,801	695,574		(2,401)			4.000	3.507	MON	2,223	26,672	03/01/2017	07/25/2041
31397U-XP-9	FNR 1161G B - CMO/RMBS			4	1	8,657,864	100.2350	9,496,954	9,474,686	9,175,569		82,162			3.000	4.046	MON	23,687	284,241	07/21/2011	07/25/2026
31398E-5C-4	FHR 3541B MB - CMO/RMBS			4	1	10,864,750	102.0552	10,613,743	10,400,000	10,493,645		(52,955)			4.000	3.463	MON	34,667	416,000	10/28/2010	06/15/2024
31398S-TJ-2	FNR 10136E CY - CMO/RMBS			4	1	1,606,406	104.7437	1,571,156	1,500,000	1,590,523		(7,406)			4.000	3.320	MON	5,000	60,000	01/06/2017	12/25/2040
31401E-WG-0	FN 706347 - RMBS			4	1	215,466	106.1523	230,378	217,026	215,778		(24)			5.000	5.111	MON	904	10,971	04/03/2003	05/01/2033
31403D-V6-3	FN 745937 - RMBS			4	1	533,763	107.2903	578,643	539,325	533,436		(627)			6.000	6.264	MON	2,697	33,050	07/03/2007	09/01/2036
31403F-QX-5	FN 747570 - RMBS			4	1	258,199	107.4478	273,540	254,579	257,359		(433)			6.000	5.648	MON	1,273	15,449	05/26/2004	11/01/2033
31407J-HG-0	FN 831931 - RMBS			4	1	44,104	107.3266	47,867	44,599	44,032		(91)			6.000	6.310	MON	223	2,743	06/25/2007	12/01/2036
31410V-3X-6	FN 899114 - RMBS			4	1	211,147	107.3044	234,978	218,983	210,940		(643)			5.500	6.374	MON	1,004	12,265	07/03/2007	04/01/2037
31411J-3J-3	FN 909901 - RMBS			4	1	230,856	107.8955	229,339	212,557	231,689		2,100			6.000	3.851	MON	1,063	13,139	06/30/2010	03/01/2037
31412L-UB-4	FN 928578 - RMBS			4	1	94,429	107.5455	101,120	94,025	94,278		(100)			6.000	5.905	MON	470	5,709	09/17/2007	07/01/2037
31412Q-BN-8	FN 931645 - RMBS			4	1	522,503	105.0427	536,856	511,083	521,882		5			5.000	4.562	MON	2,130	25,882	07/13/2009	07/01/2039
31412Q-HW-2	FN 931845 - RMBS			4	1	755,888	107.2272	789,546	736,330	754,628		101			5.000	4.486	MON	3,068	37,454	08/31/2009	08/01/2039
31412T-5U-3	FN 934759 - RMBS			4	1	496,049	106.3168	515,699	485,059	495,347		25			5.000	4.555	MON	2,021	24,672	02/23/2009	02/01/2039
31412T-RZ-8	FN 934404 - RMBS			4	1	29,816	107.3498	31,544	29,384	29,736		(50)			6.000	5.667	MON	147	1,776	11/07/2008	09/01/2038
31412U-H5-2	FN 935052 - RMBS			4	1	673,517	107.2237	701,562	654,298	671,765		(44)			5.000	4.447	MON	2,726	33,341	03/23/2009	03/01/2039
31412X-YV-0	FN 938224 - RMBS			4	1	84,907	107.9335	92,803	85,982	84,875		(103)			6.000	6.303	MON	430	5,273	06/15/2007	07/01/2037
31412Y-AD-4	FN 938404 - RMBS			4	1	81,237	110.5413	90,794	82,136	81,289		27			6.000	6.234	MON	411	4,940	06/25/2007	07/01/2037
31412Y-FS-6	FN 938577 - RMBS			4	1	189,599	111.9437	215,682	192,670	189,579		(294)			6.000	6.416	MON	963	11,780	07/01/2007	09/01/2036
31413A-WS-8	FN 939957 - RMBS			4	1	322,467	107.5170	351,151	326,600	322,713		(64)			6.000	6.277	MON	1,633	19,859	07/19/2007	06/01/2037
31413Q-W9-5	FN 952572 - RMBS			4	1	61,868	107.3240	65,671	61,189	61,759		(45)			5.500	5.258	MON	280	3,414	01/25/2008	09/01/2037
31414H-J8-1	FN 966587 - RMBS			4	1	310,443	107.3343	329,073	306,587	309,790		(217)			5.500	5.238	MON	1,405	17,097	01/29/2008	01/01/2038
31414H-JV-0	FN 966576 - RMBS			4	1	108,182	107.1058	114,422	106,830	107,984		(95)			5.500	5.222	MON	490	5,946	01/30/2008	01/01/2038
31414J-6W-8	FN 968085 - RMBS			4	1	7,878	106.2379	8,432	7,937	7,859		(21)			5.500	5.708	MON	36	453	02/27/2008	02/01/2038
31414J-KK-8	FN 967498 - RMBS			4	1	40,105	107.2418	42,400	39,537	39,984		(36)			5.500	5.220	MON	181	2,221	02/06/2008	01/01/2038
31414K-AW-0	FN 968121 - RMBS			4	1	232,739	107.1307	250,430	233,762	232,555		(220)			5.500	5.598	MON	1,071	13,087	02/19/2008	02/01/2038
31414K-EW-6	FN 968249 - RMBS			4	1	136,097	105.2661	142,441	135,315	135,639		(141)			5.500	5.417	MON	620	7,463	04/15/2008	02/01/2038
31414U-3L-0	FN 977003 - RMBS			4	1	249,991	107.1349	265,669	247,976	249,377		(217)			5.500	5.347	MON	1,137	13,762	05/08/2008	04/01/2038
31415T-UL-2	FN 988987 - RMBS			4	1	39,950	107.9277	42,657	39,523	39,922		14			6.000	5.715	MON	198	2,429	08/28/2008	09/01/2038
31415Y-XT-1	FN 993590 - RMBS			4	1	1,228,323	107.2127	1,280,309	1,194,177	1,227,032		1,078			5.000	4.421	MON	4,976	60,799	05/22/2009	05/01/2039
31416H-UN-3	FN AA0588 - RMBS			4	1	43,506	103.5350	43,722	42,229	43,304		(147)			5.500	4.918	MON	194	2,327	02/17/2009	02/01/2039
31416L-SJ-6	FN AA3220 - RMBS			4	1	1,041,574	107.2529	1,082,119	1,008,941	1,039,338		(234)			5.000	4.372	MON	4,204	51,310	04/07/2009	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS			4	1	246,335	107.2464	258,136	240,694	246,507		520			5.000	4.490	MON	1,003	12,298	03/13/2009	03/01/2039
31416M-KD-5	FN AA3891 - RMBS			4	1	22,692	101.6899	22,478	22,105	22,491		(52)			5.000	4.629	MON	92	1,107	08/31/2009	03/01/2039
31416R-GU-1	FN AA7410 - RMBS			4	1	409,247	104.8962	418,687	399,144	408,182		(407)			5.000	4.530	MON	1,663	20,146	05/29/2009	05/01/2039
31416R-PC-1	FN AA7618 - RMBS			4	1	23,217	101.9558	22,964	22,524	22,983		(57)			5.000	4.581	MON	94	1,129	05/06/2009	05/01/2039
31416X-LV-0	FN AB2139 - RMBS			4	1	1,021,576	100.8939	1,055,952	1,046,596	1,029,519		681			3.000	3.563	MON	2,616	32,105	03/24/2011	01/01/2026
31417C-3W-3	FN AB6212 - RMBS			4	1	9,369,261	98.2570	8,785,884	8,941,735	9,327,731		(10,790)			3.000	2.389	MON	22,354	270,372	09/20/2012	09/01/2042
31417C-7K-5	FN AB6297 - RMBS			4	1	8,585,574	94.7908	8,067,745	8,511,102	8,569,297		(3,318)			2.500	2.396	MON	17,731	214,684	01/04/2013	09/01/2042
31417C-F8-3	FN AB5590 - RMBS			4	1	1,483,268	100.7884	1,511,256	1,499,434	1,483,290		(583)			3.500	3.655	MON	4,373	53,043	09/13/2013	07/01/2042
31417E-UN-9	FN AB7788 - RMBS			4	1	6,637,854	94.7828	6,306,815	6,653,969	6,636,738		(1,511)			2.500	2.525	MON	13,862	168,013	01/29/2013	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS			4	1	475,426	107.2490	497,681	464,042	473,935		(236)			5.000	4.557	MON	1,934	23,511	08/28/2009	08/01/2039
31417S-7M-6	FN AC6299 - RMBS			4	1	4,116,679	105.0238	4,131,135	3,933,525	4,102,602		(1,816)			5.000	4.152	MON	16,390	199,278	12/08/2009	12/01/2039
31417U-CB-9	FN AC7265 - RMBS			4	1	857,560	107.2586	889,777	829,563	857,425		1,608			5.000	4.323	MON	3,457	42,505	10/28/2009	11/01/2039
31417V-PR-8	FN AC8531 - RMBS			4	1	9,395,802	107.2311	9,711,619	9,056,720	9,371,761		2,419			5.000	4.295	MON	37,736	460,271	01/04/2010	12/01/2039
31417V-Q3-0	FN AC8573 - RMBS			4	1	857,116	107.2316	885,724	825,991	855,255		195			5.000	4.286	MON	3,442	41,961	01/28/2010	01/01/2040
31418A-ZS-0	FN MA1652 - RMBS			4	1	5,254,966	101.3228	5,144,421	5,077,262	5,228,658		(6,604)			3.500	2.814	MON	14,809	180,116	11/01/2013	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS			4	1	396,263	102.8090	380,187	369,799	385,284		(2,290)			4.500	2.547	MON	1,387	17,033	09/23/2011	03/01/2025
31419J-N5-3	FN AE7611 - RMBS			4	1	1,171,262	100.8942	1,174,761	1,164,349	1,167,375		(1,091)			3.000	2.836	MON	2,911	35,749	08/26/2010	11/01/2025
31419K-VW-2	FN AE8728 - RMBS			4	1	1,844,202	100.0736	1,832,389	1,831,042	1,838,858		(1,743)			3.000	2.770	MON	4,578	56,202	08/31/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,359,226,409	XXX	1,373,583,964	1,382,193,850	1,373,990,836		1,897,303			XXX	XXX	XXX	3,752,963	42,996,953	XXX	XXX
31377S-5P-9	FN 386154 - CMBS/RMBS			4	1	1,276,400	98.8365	1,244,438	1,259,088	1,257,105		(2,098)			5.320	5.202	MON	5,582	67,212	03/18/2003	04/01/2021
31377S-UU-0	FN 385895 - CMBS/RMBS			4	1	1,117,896	99.2390	1,073,819	1,082,053	1,082,489		(3,500)			5.550	5.239	MON	5,005	60,258	01/27/2003	02/01/2021
31377T-VP-8	FN 386822 - CMBS/RMBS			4	1	729,429	105.3412	743,303	705,614	717,144		4,958			5.400	5.972	MON	3,175	38,575	02/25/2004	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
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						3,123,725	XXX	3,061,560	3,046,755	3,056,738		(640)			XXX	XXX	XXX	13,762	166,045	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,365,607,029	XXX	1,379,963,442	1,388,470,605	1,380,274,973		1,896,028			XXX	XXX	XXX	3,823,969	43,355,711	XXX	XXX
00037B-AB-8	ABB FINANCE (USA) INC		C	1	1FE	12,080,400	97.7884	11,734,608	12,000,000	12,031,810		(8,712)			2.875	2.792	MN	50,792	345,000	02/04/2013	05/08/2022
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1FE	25,188,037	95.7655	24,162,593	25,231,000	25,191,168		813			4.000	4.007	JD	84,103	1,009,240	08/24/2017	12/01/2046
00206R-GG-1	AT&T INC				2FE	675,571	114.4455	743,896	650,000	672,850		(2,542)			7.000	6.350	AO	11,375	45,500	12/04/2017	10/01/2025
00287Y-AL-3	ABBVIE INC			1	2FE	29,293,125	96.9782	28,123,678	29,000,000	29,131,674		(31,494)			2.900	2.775	MN	128,486	841,000	08/05/2013	11/06/2022
010392-FL-7	ALABAMA POWER CO			1,2	1FE	8,357,871	97.2168	7,723,875	7,945,000	8,347,918		(8,921)			4.150	3.832	FA	124,560	329,718	01/19/2018	08/15/2044
010392-FM-5	ALABAMA POWER CO			1,2	1FE	4,644,800	91.1050	4,555,250	5,000,000	4,659,398		7,322			3.750	4.181	MS	62,500	187,500	12/14/2016	03/01/2045
010392-FP-8	ALABAMA POWER CO			1,2	1FE	6,714,978	100.1487	6,770,052	6,760,000	6,717,237		830			4.300	4.340	JJ	144,533	290,680	01/08/2016	01/02/2046
010392-FR-4	ALABAMA POWER CO			1,2	1FE	11,943,427	91.3491	11,498,111	12,587,000	11,953,681		10,254			3.700	3.995	JD	38,810	495,473	03/08/2018	12/01/2047
023135-BF-2	AMAZON.COM INC			1,2	1FE	8,299,021	96.8338	7,948,118	8,208,000	8,295,271		(2,640)			3.875	3.793	FA	113,972	318,060	08/22/2017	08/22/2037
023135-BN-5	AMAZON.COM INC			1,2	1FE	983,848	109.6450	969,262	884,000	975,124		(8,724)			5.200	3.457	JD	3,575	45,968	04/05/2018	12/03/2025
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	1FE	10,131,681	99.1256	9,089,818	9,170,000	10,072,299		(23,813)			4.300	3.670	JD	32,859	394,310	06/09/2016	12/01/2042
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	1FE	20,616,147	88.9577	18,451,606	20,742,000	20,617,940		1,604			3.750	3.783	MS	259,275	674,647	04/12/2018	09/01/2047
031162-BD-1	AMGEN INC			1	2FE	22,981,770	100.3163	23,072,749	23,000,000	22,996,974		2,507			3.450	3.458	AO	198,375	793,500	09/15/2010	10/01/2020
031162-BM-1	AMGEN INC			1,2	2FE	3,638,775	101.2713	3,544,496	3,500,000	3,542,993		(15,327)			3.875	3.383	MN	17,330	135,625	02/14/2012	11/15/2021
03522A-AE-0	ANHEUSER-BUSCH COMPANIES LLC		C	1,2	2FE	5,365,124	92.7711	4,714,627	5,082,000	5,354,599		(11,315)			4.700	4.235	FA	99,523	243,936	12/13/2017	02/01/2036
037411-AP-0	APACHE CORP				2FE	4,300,370	101.9053	4,585,739	4,500,000	4,490,149		18,569			7.625	8.081	JJ	171,563	343,125	01/13/2000	07/01/2019
037833-AK-6	APPLE INC			1	1FE	10,485,552	96.8197	10,843,806	11,200,000	10,859,726		72,557			2.400	3.155	MN	43,307	268,800	06/11/2013	05/03/2023
037833-AS-9	APPLE INC			1	1FE	2,697,732	100.5742	2,715,503	2,700,000	2,698,765		292			3.450	3.459	MN	14,231	93,150	04/29/2014	05/06/2024
039483-AN-2	ARCHER-DANIELS-MIDLAND COMPANY				1FE	899,000	120.7558	1,207,558	1,000,000	944,098		4,288			6.750	7.623	JD	3,000	67,500	08/13/1999	12/15/2027
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2FE	796,173	90.6535	734,293	810,000	797,489		1,222			3.500	3.707	MN	4,725	29,374	12/01/2017	11/01/2027
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		C	1	2FE	3,429,900	101.2192	3,036,576	3,000,000	3,025,867		(60,654)			6.375	4.252	JD	15,938	191,250	05/11/2011	06/01/2019
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD		C	1	2FE	6,480,695	99.2234	6,449,521	6,500,000	6,488,251		2,089			3.800	3.835	AO	57,633	247,000	09/30/2014	10/07/2024
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1FE	17,062,140	100.6253	17,106,301	17,000,000	17,020,945		(6,618)			3.250	3.204	MN	61,389	552,500	03/05/2012	11/21/2021
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD		C		1FE	4,079,213	99.1188	4,063,871	4,100,000	4,092,849		2,231			2.875	2.933	FA	41,584	117,875	03/08/2012	02/24/2022
05565Q-BJ-6	BP CAPITAL MARKETS PLC		C	1	1FE	15,857,388	100.3213	15,951,087	15,900,000	15,899,180		5,351			4.750	4.778	MS	232,869	755,250	03/05/2009	03/10/2019
057224-AK-3	BAKER HUGHES INCORPORATED			1	1FE	7,869,978	119.4396	9,017,690	7,550,000	7,730,024		(12,073)			6.875	6.547	JJ	239,345	519,063	08/25/1999	01/15/2029
059438-AG-6	JPMORGAN CHASE & CO				1FE	771,255	119.5228	896,421	750,000	759,584		(1,063)			7.750	7.499	JJ	26,802	58,125	06/04/1999	07/15/2025
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1FE	999,549	91.3784	1,000,593	1,095,000	1,007,382		7,834			2.450	3.662	FA	9,986	13,414	03/15/2018	08/17/2026
06406H-BM-0	BANK OF NEW YORK COMPANY, INC. (THE)				1FE	4,891,406	100.9429	4,229,508	4,190,000	4,224,510		(91,504)			5.450	3.189	MN	29,179	228,355	11/08/2010	05/15/2019
071813-AP-4	BAXTER INTERNATIONAL INC.			1	2FE	1,141,660	121.8790	1,218,790	1,000,000	1,068,916		(6,211)			7.650	6.539	FA	31,875	76,500	02/04/1999	02/01/2027
072732-AC-4	BAYER CORPORATION		C	1	2FE	1,427,880	114.9477	1,724,216	1,500,000	1,460,472		3,146			6.650	7.045	FA	37,683	99,750	12/18/2007	02/15/2028
07274E-AG-8	BAYER US FINANCE LLC		C	1	2FE	14,097,805	94.5763	13,240,682	14,000,000	14,060,865		(9,015)			3.375	3.291	AO	108,938	472,500	11/03/2014	10/08/2024
075887-AW-9	BECTON DICKINSON AND CO			1	2FE	649,862	99.5690	677,069	680,000	673,181		3,502			3.250	3.813	MN	3,008	22,100	06/14/2011	11/12/2020
075887-BA-6	BECTON DICKINSON AND CO			1	2FE	7,299,320	98.4179	6,889,253	7,000,000	7,098,656		(32,882)			3.125	2.609	MN	32,205	218,750	07/02/2012	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO			1,2	2FE	8,553,465	96.4375	8,197,188	8,500,000	8,533,523		(5,038)			3.734	3.657	JD	14,106	317,390	12/05/2014	12/15/2024
081437-AF-2	BEMIS CO INC			1	2FE	5,418,650	102.2271	5,111,355	5,000,000	5,031,613		(51,525)			6.800	5.683	FA	141,667	340,000	08/11/2009	08/01/2019
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1FE	10,362,300	99.0773	9,907,730	10,000,000	10,349,784		(7,094)			4.500	4.274	FA	187,500	450,000	03/03/2017	02/01/2045
091802-AB-4	B & D HOLDINGS LLC			1	1FE	6,132,780	122.6428	7,358,568	6,000,000	6,073,188		(5,312)			7.050	6.873	JJ	211,500	423,000	02/01/1999	07/01/2028
097023-AZ-8	BOEING CO			1	1FE	1,636,544	102.0076	1,616,820	1,585,000	1,592,088		(5,959)			4.875	4.462	FA	29,190	77,269	03/23/2010	02/15/2020
097023-BK-0	BOEING CO			1,2	1FE	8,842,400	90.9455	8,359,710	9,192,000	8,853,413		11,105			3.300	3.600	MS	101,112	204,336	04/10/2018	03/01/2035
100743-AJ-2	BOSTON GAS CO		C	1	1FE	11,343,974	102.1180	11,278,933	11,045,000	11,330,985		(6,637)			4.487	4.309	FA	187,223	495,589	02/23/2017	02/15/2042
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC		C	1,2	1FE	2,464,049	97.7276	2,421,690	2,478,000	2,465,192		1,143			3.588	3.660	AO	19,017	91,389	03/09/2018	04/14/2027
110122-AA-6	BRISTOL-MYERS SQUIBB COMPANY				1FE	1,180,600	115.8951	1,158,951	1,000,000	1,058,860		(11,324)			7.150	5.637	JD	3,178	71,500	04/29/2003	06/15/2023
11041R-AL-2	BAE SYSTEMS FINANCE INC		C	1	2FE	1,201,300	121.0531	1,210,531	1,000,000	1,127,542		(11,442)			7.500	5.594	JJ	37,500	75,000	04/11/2011	07/01/2027
114259-AQ-7	BROOKLYN UNION GAS CO		C	1,2	1FE	985,390	97.5862	947,562	971,000	985,190		(200)			4.273	4.185	MS	12,217	20,861	03/15/2018	03/15/2048
117043-AG-4	BRUNSWICK CORP			1	2FE	2,301,127	112.2500	2,581,750	2,300,000	2,300,757		138			7.125	7.120	FA	68,281	163,875	07/31/1997	08/01/2027
121897-WQ-1	BNSF RAILWAY CO				1FE	1,281,310	116.2385	1,162,385	1,000,000	1,073,085		(20,347)			8.750	6.160	FA	30,625	87,500	11/05/2003	02/25/2022
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	10,659,800	100.3473	10,887,682	10,850,000	10,673,831		4,900			4.400	4.514	MS	140,568	477,400	10/15/2015	03/15/2042
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	3,986,440	102.0461	4,081,844	4,000,000	3,993,205		1,476			3.850	3.890	MS	51,333	154,000	08/13/2013	09/01/2023
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP			1	1FE	4,991,250	101.3639	5,068,195	5,000,000	4,999,355		1,176			4.700	4.718	AO	58,750	235,000	09/21/2009	10/01/2019
122014-AE-3	BURLINGTON RESOURCES INC.				1FE	12,331,900	113.7868	11,378,680	10,000,000	10,511,189		(162,164)			9.125	7.044	AO	228,125	912,500	01/29/1999	10/01/2021
124857-AM-5	CBS CORP			1,2	2FE	997,600	97.4635	974,635	1,000,000	998,567		257			3.700	3.728	FA	13,978	37,000	08/11/2014	08/15/2024
12626P-AF-0	CRH AMERICA, INC.		C	1	2FE	2,051,400	113.2644	2,265,288	2,000,000	2,036,827		(1,256)			6.400	6.208	AO	27,022	128,000	11/04/2003	10/15/2033

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
12626P-AM-5	CRH AMERICA INC		C	1,2	2FE	1,290,617	96.3434	1,209,110	1,255,000	1,286,415		(4,202)			3.875	3.419	MN	5,809	48,631	01/24/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC		C	1,2	2FE	6,898,966	95.2093	5,804,911	6,097,000	6,882,277		(15,431)			5.125	4.293	MN	37,323	312,471	04/02/2018	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC		C	1,2	2FE	16,970,730	85.9434	13,971,819	16,257,000	16,952,862		(12,490)			4.400	4.139	MN	103,322	715,308	09/07/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC		C	1,2	2FE	1,999,717	89.0534	1,805,112	2,027,000	2,000,041		324			4.500	4.583	AO	22,044	45,608	03/27/2018	04/04/2048
126408-GY-3	CSX CORP			1,2	2FE	13,135,478	92.6417	12,753,056	13,766,000	13,161,917		13,725			4.100	4.390	MS	166,186	564,406	02/15/2017	03/15/2044
126650-BR-0	CVS CAREMARK CORP			1	2FE	1,058,900	107.0703	1,070,703	1,000,000	1,050,735		(1,162)			6.125	5.704	MS	18,035	61,250	12/10/2010	09/15/2039
126650-BZ-2	CVS CAREMARK CORP			1,2	2FE	5,673,120	95.4398	5,726,388	6,000,000	5,848,357		35,459			2.750	3.442	JD	13,750	165,000	09/13/2013	12/01/2022
134429-AG-4	CAMPBELL SOUP COMPANY				2FE	3,461,220	110.6189	3,318,567	3,000,000	3,091,152		(34,212)			8.875	7.430	MN	44,375	266,250	08/17/1999	05/01/2021
134429-AW-9	CAMPBELL SOUP CO			1	2FE	1,989,800	101.2446	2,024,892	2,000,000	1,997,367		1,189			4.250	4.311	AO	17,944	85,000	03/31/2011	04/15/2021
134429-AY-5	CAMPBELL SOUP CO			1	2FE	4,806,802	94.3339	4,622,361	4,900,000	4,862,111		9,980			2.500	2.728	FA	50,701	122,500	01/17/2013	08/02/2022
136375-BD-3	CANADIAN NATIONAL RAILWAY CO		C	1	1FE	3,891,454	124.6757	4,594,300	3,685,000	3,801,465		(8,601)			6.900	6.448	JJ	117,244	254,265	12/04/2003	07/15/2028
136385-AR-2	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	11,952,720	99.3643	11,923,716	12,000,000	11,984,980		5,248			3.450	3.496	MN	52,900	414,000	11/10/2011	11/15/2021
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	4,711,938	97.6952	4,591,674	4,700,000	4,707,011		(1,007)			3.800	3.768	AO	37,704	178,600	04/02/2014	04/15/2024
141781-AC-8	CARGILL INC.				1FE	13,366,489	120.1540	15,019,250	12,500,000	12,876,332		(40,986)			7.375	6.811	AO	230,469	921,875	02/17/1999	10/01/2025
141781-AE-4	CARGILL, INCORPORATED				1FE	7,747,810	121.4825	8,503,775	7,000,000	7,353,819		(33,665)			7.500	6.647	MS	175,000	525,000	02/01/1999	09/01/2026
141784-BH-0	CARGILL INC.				1FE	2,198,599	120.2788	2,616,064	2,175,000	2,188,173		(711)			6.875	6.786	MN	24,922	149,531	02/04/1999	05/01/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC			1	1FE	8,645,121	110.5349	7,876,717	7,126,000	8,535,806		(60,194)			5.700	4.029	AO	101,546	406,182	02/22/2017	04/01/2035
14912L-4E-8	CATERPILLAR FINANCIAL SERVICES CORP				1FE	2,916,425	100.5082	2,512,705	2,500,000	2,506,691		(53,597)			7.150	4.908	FA	67,528	178,750	09/22/2009	02/15/2019
166764-AH-3	CHEVRON CORP			1,2	1FE	8,600,000	99.8334	8,585,672	8,600,000	8,600,000					3.191	3.191	JD	5,336	274,426	06/17/2013	06/24/2023
17252M-AL-4	CINTAS CORP NO 2			1,2	1FE	2,848,140	99.1970	2,975,910	3,000,000	2,934,368		17,735			3.250	3.941	JD	8,125	97,500	09/12/2013	06/01/2022
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	2FE	1,977,180	97.6910	1,953,820	2,000,000	1,978,274		1,094			3.700	3.855	AO	18,500	37,000	07/17/2018	04/01/2027
172967-CC-3	CITIGROUP INC				2FE	513,745	109.6980	548,490	500,000	509,709		(358)			6.000	5.803	AO	5,083	30,000	02/19/2004	10/31/2033
172967-HD-6	CITIGROUP INC				2FE	6,404,125	100.2672	6,517,368	6,500,000	6,448,479		9,850			3.875	4.058	AO	46,177	251,875	01/17/2014	10/25/2023
189054-AU-3	CLOROX CO			1,2	2FE	7,992,560	99.4613	7,956,904	8,000,000	7,995,383		786			3.500	3.511	JD	12,444	280,000	12/04/2014	12/15/2024
191219-AU-8	COCA-COLA ENTERPRISES INC.				1FE	544,800	113.4040	567,020	500,000	515,776		(2,785)			6.750	5.970	MS	9,938	33,750	11/12/2003	09/15/2023
191219-BE-3	COCA-COLA ENTERPRISES INC.			1	1FE	317,901	124.3720	373,116	300,000	310,423		(728)			6.750	6.267	MS	5,963	20,250	05/07/2004	09/15/2028
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC		C	1	2FE	2,894,370	99.7838	2,993,514	3,000,000	2,983,503		6,648			3.500	3.837	MS	30,917	44,625	05/10/2011	09/15/2020
195869-AD-4	COLONIAL PIPELINE COMPANY			1	1FE	2,561,960	139.0376	2,780,752	2,000,000	2,361,642		(20,016)			8.375	6.196	MN	27,917	167,500	06/17/2004	11/01/2030
20030N-AZ-4	COMCAST CORP			1	1FE	5,985,780	101.3842	6,083,052	6,000,000	5,999,097		1,732			5.700	5.731	JJ	171,000	342,000	06/15/2009	07/01/2019
20030N-BP-5	COMCAST CORP			1,2	1FE	8,089,471	97.2861	7,422,929	7,630,000	8,046,254		(18,141)			4.400	3.937	FA	126,828	335,720	01/26/2017	08/15/2035
20030N-BZ-3	COMCAST CORP			1,2	1FE	11,960,991	89.8466	10,767,217	11,984,000	11,962,125		895			4.000	4.011	FA	181,092	490,012	08/01/2017	08/15/2047
20030N-CJ-8	COMCAST CORP			1,2	1FE	9,951,500	92.2167	9,221,670	10,000,000	9,953,224		1,724			3.900	3.935	MS	130,000	219,917	02/08/2018	03/01/2038
205887-AR-3	CONAGRA, INC.			1	2FE	1,792,420	113.6031	2,272,062	2,000,000	1,877,541		8,470			7.000	7.913	AO	35,000	140,000	08/10/1999	10/01/2028
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1FE	20,730,413	97.7889	20,324,445	20,784,000	20,731,033		620			4.000	4.014	AO	207,840	422,608	05/15/2018	04/01/2048
208251-AE-8	CONOCO INC.			1	1FE	946,140	123.6973	1,236,973	1,000,000	968,215		2,169			6.950	7.397	AO	14,672	69,500	06/07/1999	04/15/2029
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1FE	12,964,350	99.6746	12,459,325	12,500,000	12,789,391		(46,547)			3.350	2.901	MN	53,507	418,750	01/28/2015	11/15/2024
210371-AF-7	CONSTELLATION ENERGY GROUP INC			1	2FE	25,292,415	125.6063	25,749,292	20,500,000	23,739,833		(156,035)			7.600	5.867	AO	389,500	1,558,000	01/18/2005	04/01/2032
219350-AU-9	CORNING INC			1	2FE	6,198,120	101.6544	6,099,264	6,000,000	6,038,056		(22,144)			4.250	3.843	FA	96,333	255,000	12/06/2010	08/15/2020
22303Q-AP-5	COVIDIEN INTERNATIONAL FINANCE SA		C	1,2	1FE	14,360,855	98.0693	14,023,910	14,300,000	14,328,613		(6,122)			2.950	2.900	JD	18,749	421,850	05/22/2013	06/15/2023
224044-AG-2	COX COMMUNICATIONS, INC.				2FE	2,118,320	115.9810	2,319,620	2,000,000	2,049,437		(5,759)			7.625	7.140	JD	6,778	152,500	12/21/1995	06/15/2025
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2FE	1,895,411	91.9662	1,748,277	1,901,000	1,896,137		535			3.500	3.535	FA	25,135	68,014	08/29/2017	08/15/2027
225401-AB-4	CREDIT SUISSE GROUP AG		C	1,2	2FE	3,999,359	97.4871	3,897,534	3,998,000	3,998,863		(253)			3.574	3.566	JJ	68,269	142,889	01/06/2017	01/09/2023
22546Q-AF-4	CREDIT SUISSE (NEW YORK BRANCH)		C		1FE	15,979,520	101.6849	16,269,584	16,000,000	15,996,477		2,672			4.375	4.389	FA	283,889	700,000	08/02/2010	08/05/2020
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	4,986,050	94.4672	4,723,360	5,000,000	4,988,833		1,992			3.200	3.243	MS	53,333	173,333	07/25/2017	09/01/2024
233331-AJ-6	DTE ENERGY COMPANY			1	2FE	7,707,242	118.1792	8,508,902	7,200,000	7,555,675		(14,839)			6.375	5.860	AO	96,900	459,000	01/25/2005	04/15/2033
239753-DL-7	TARGET CORP				1FE	943,830	119.5773	1,076,196	900,000	924,353		(1,743)			6.650	6.270	FA	24,938	59,850	11/07/2001	08/01/2028
244199-BE-4	DEERE & CO			2	1FE	3,590,856	97.7104	3,517,574	3,600,000	3,596,616		966			2.600	2.629	JD	5,980	93,600	06/05/2012	06/08/2022
244199-BF-1	DEERE & CO			2	1FE	3,591,335	96.4235	3,606,239	3,740,000	3,601,366		3,536			3.900	4.149	JD	8,914	145,860	01/12/2016	06/09/2042
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	1,000,498	99.0336	995,288	1,005,000	1,000,690		193			4.375	4.431	JD	1,221	21,984	06/14/2018	06/21/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1FE	2,395,185	101.2037	2,396,504	2,368,000	2,393,886		(1,298)			3.875	3.733	MN	10,960	45,880	06/05/2018	05/18/2028
25468P-CK-0	WALT DISNEY CO			1	1FE	5,173,850	100.5786	5,028,930	5,000,000	5,004,526		(21,649)			5.500	5.040	MS	80,972	275,000	05/20/2009	03/15/2019
25468P-CR-5	WALT DISNEY CO			1	1FE	16,390,798	99.3276	15,627,211	15,733,000	16,361,230		(14,050)			4.125	3.861	JD	54,082	648,986	04/13/2018	12/01/2041
25468P-CX-2	WALT DISNEY CO			1	1FE	8,752,489	92.9184	8,416,549	9,058,000	8,771,133		7,362			3.700	3.905	JD	27,929	335,146	06/13/2017	12/01/2042
256746-AH-1	DOLLAR TREE INC			1,2	2FE	799,883	94.7514	759,906	802,000	800,030		148			4.200	4.232	MN	4,304	19,275	04/05/2018	05/15/2028
257469-AG-1	DOMINION RESOURCES, INC.			1	2FE	14,228,266	116.8569	14,840,826	12,700,000	13,757,734		(47,529)			6.750	5.868	JD	38,100	857,250	01/14/2005	12/15/2032
25746U-BP-3	DOMINION RESOURCES INC			1,2	2FE	3,789,400	96.4340	3,857,360	4,000,000	3,906,524		23,532			2.750	3.428	MS	32,389	110,000	08/09/2013	09/15/2022
260543-BA-0	DOW CHEMICAL CO				2FE	2,395,940	110.7922	2,215,844	2,000,000	2,081,324		(32,131)			9.000	7.011	AO	45,000	180,000	10/14/2003	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
26054C-BR-3	DOW CAPITAL B V				2FE	2,477,888	114.7863	2,284,247	1,990,000	2,127,870		(35,035)			8.640	6.351	JD	14,328	171,936	02/18/2004	06/01/2022
263534-BG-3	E I DU PONT DE NEMOURS AND CO			1	1FE	1,532,048	128.6916	1,801,682	1,400,000	1,471,229		(5,821)			6.500	5.770	JJ	41,961	91,000	12/04/2003	01/15/2028
263534-CE-7	E I DU PONT DE NEMOURS AND CO			1	1FE	15,068,139	102.3079	15,448,493	15,100,000	15,092,278		4,070			4.250	4.274	AO	160,438	641,750	03/22/2011	04/01/2021
26441C-AP-0	DUKE ENERGY CORP			1,2	2FE	5,939,086	101.0478	5,656,656	5,598,000	5,927,973		(6,377)			4.800	4.420	JD	11,942	268,704	03/02/2017	12/15/2045
268317-AB-0	ELECTRICITE DE FRANCE SA		C		1FE	3,971,495	100.1176	3,243,810	3,240,000	3,246,726		(98,039)			6.500	3.393	JJ	90,675	210,600	08/25/2010	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE SA		C		1FE	9,334,244	101.4020	9,531,788	9,400,000	9,391,599		7,811			4.600	4.687	JJ	184,971	432,400	02/02/2010	01/27/2020
26875P-AM-3	EOG RESOURCES INC			1,2	1FE	4,670,114	96.7848	4,535,336	4,686,000	4,672,334		2,101			3.150	3.202	AO	36,902	147,609	12/12/2017	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	1FE	6,776,402	94.3387	6,293,335	6,671,000	6,771,789		(4,329)			3.900	3.772	AO	65,042	260,169	11/30/2017	04/01/2035
26882P-AR-3	ERAC USA FINANCE COMPANY			1	2FE	1,498,470	116.6976	1,750,464	1,500,000	1,498,974		152			6.700	6.707	JD	8,375	100,500	05/25/2004	06/01/2034
26884T-AH-5	ERAC USA FINANCE LLC			1	2FE	5,002,050	98.8008	4,940,040	5,000,000	5,001,010		(83)			3.300	3.294	AO	34,833	165,000	10/24/2012	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2FE	3,494,050	99.0574	3,467,009	3,500,000	3,496,470		650			3.850	3.869	MN	17,218	134,750	05/19/2014	11/15/2024
277432-AB-6	EASTMAN CHEMICAL COMPANY				2FE	10,169,000	113.0236	11,302,360	10,000,000	10,061,325		(9,370)			7.250	7.103	JJ	334,306	725,000	01/29/1999	01/15/2024
278058-DH-2	EATON CORP		C	1	2FE	11,688,950	100.9625	10,096,250	10,000,000	10,048,084		(218,609)			6.950	4.666	MS	194,986	695,000	01/13/2010	03/20/2019
278062-AC-8	EATON CORP		C	1	2FE	8,475,273	96.8378	8,231,213	8,500,000	8,488,828		2,903			2.750	2.786	MN	38,309	233,750	11/07/2013	11/02/2022
278062-AE-4	EATON CORP		C	1	2FE	21,546,346	92.9652	20,759,129	22,330,000	21,607,526		17,783			4.150	4.368	MN	151,875	926,695	05/23/2016	11/02/2042
278865-AL-4	ECOLAB INC			1	1FE	9,653,598	102.9516	9,323,297	9,056,000	9,275,817		(70,053)			4.350	3.472	JD	25,168	393,936	07/31/2013	12/08/2021
283695-AZ-7	EL PASO NATURAL GAS COMPANY				2FE	6,770,302	113.5418	6,407,164	5,643,000	5,908,971		(76,078)			8.625	6.879	JJ	224,427	486,709	02/05/1999	01/15/2022
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	16,888,916	97.3592	15,779,006	16,207,000	16,874,076		(11,846)			4.850	4.569	MS	231,445	516,016	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	12,565,467	99.4137	11,881,925	11,952,000	12,548,500		(11,560)			5.100	4.757	FA	230,275	609,552	07/25/2017	02/15/2045
30219G-AF-5	EXPRESS SCRIPTS HOLDING CO			1	2FE	11,358,654	99.9352	10,793,002	10,800,000	11,013,822		(64,416)			3.900	3.225	FA	159,120	421,200	06/24/2013	02/15/2022
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO			1,2	2FE	4,360,708	96.1898	4,232,351	4,400,000	4,376,732		3,862			3.500	3.608	JD	6,844	154,000	08/05/2014	06/15/2024
31428X-AS-5	FEDEX CORP			1	2FE	10,116,137	97.2074	10,182,475	10,475,000	10,315,262		40,919			2.625	3.073	FA	114,570	274,969	10/01/2013	08/01/2022
31428X-AV-8	FEDEX CORP			1	2FE	13,023,770	96.1417	12,498,421	13,000,000	13,011,225		(2,166)			2.700	2.679	AO	74,100	351,000	04/15/2013	04/15/2023
31428X-AX-4	FEDEX CORP			1	2FE	5,878,125	101.2143	5,566,787	5,500,000	5,817,027		(14,557)			4.900	4.373	JJ	124,269	269,500	06/24/2014	01/15/2034
31428X-BB-1	FEDEX CORP			1	2FE	13,422,750	86.9538	13,043,070	15,000,000	13,517,833		28,725			4.100	4.766	FA	256,250	615,000	06/18/2015	02/01/2045
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2FE	2,058,045	101.4113	1,963,323	1,936,000	2,037,402		(14,205)			4.350	3.418	JJ	38,833	84,216	07/11/2017	07/15/2025
341081-ER-4	FLORIDA POWER & LIGHT COMPANY			1	1FE	5,025,900	121.7897	6,089,485	5,000,000	5,018,567		(234)			5.950	5.912	AO	74,375	297,500	10/20/2003	10/01/2033
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1FE	4,521,451	99.5378	4,220,403	4,240,000	4,503,254		(7,158)			4.050	3.648	JD	14,310	171,720	05/23/2016	06/01/2042
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1FE	2,068,080	97.6131	2,049,875	2,100,000	2,068,487		407			3.950	4.038	MS	27,650	42,166	06/14/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1FE	11,989,320	100.5817	12,069,804	12,000,000	11,989,793		473			4.125	4.130	JD	41,250	279,125	05/03/2018	06/01/2048
34110Q-AL-2	DUKE ENERGY FLORIDA LLC			1	1FE	1,062,380	115.7987	1,157,987	1,000,000	1,037,687		(2,940)			6.750	6.201	FA	28,125	67,500	12/21/2007	02/01/2028
34959J-AF-5	FORTIVE CORP			1,2	2FE	1,399,738	97.2651	1,361,711	1,400,000	1,399,843		69			2.350	2.355	JD	1,462	32,900	06/20/2017	06/15/2021
361448-AQ-6	GATX CORP			1	2FE	5,101,674	100.7696	5,340,789	5,300,000	5,203,021		20,772			3.900	4.377	MS	52,249	206,700	08/01/2013	03/30/2023
362320-AT-0	GTE CORPORATION				2FE	6,045,200	111.1155	5,555,775	5,000,000	5,247,280		(76,370)			8.750	6.798	MN	72,917	437,500	09/15/2003	11/01/2021
369604-BF-9	GENERAL ELECTRIC CO			1	2FE	3,891,956	77.8813	2,881,608	3,700,000	3,875,998		(4,322)			4.125	3.819	AO	34,765	152,625	03/04/2015	10/09/2042
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP				2FE	13,421,220	95.6364	10,520,004	11,000,000	13,185,010		(72,545)			5.875	4.332	JJ	299,788	646,250	07/28/2015	01/14/2038
370334-BH-6	GENERAL MILLS INC			1	2FE	5,439,650	100.2398	5,011,990	5,000,000	5,007,316		(58,639)			5.650	4.427	FA	106,722	282,500	04/23/2010	02/15/2019
370334-BM-5	GENERAL MILLS INC			1,2	2FE	6,971,230	99.2900	6,950,300	7,000,000	6,990,662		3,047			3.150	3.198	JD	9,800	220,500	11/17/2011	12/15/2021
375558-BA-0	GILEAD SCIENCES INC			1,2	1FE	1,979,277	95.5644	1,930,401	2,020,000	1,979,534		257			4.500	4.633	FA	37,875		10/12/2018	02/01/2045
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	2,699,784	101.4401	2,738,883	2,700,000	2,699,795		11			3.875	3.876	MN	13,369	52,313	05/10/2018	05/15/2028
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC		C	1	1FE	6,009,720	98.5478	5,912,868	6,000,000	6,003,699		(916)			2.850	2.831	MN	25,175	171,000	05/23/2012	05/08/2022
38141G-CU-6	GOLDMAN SACHS GROUP, INC. (THE)			1	1FE	2,516,515	113.8944	2,847,360	2,500,000	2,511,740		(307)			6.125	6.075	FA	57,847	153,125	02/25/2004	02/15/2033
382388-AW-6	GOODRICH CORP			1	2FE	4,191,480	101.9246	4,076,984	4,000,000	4,029,242		(23,943)			4.875	4.224	MS	65,000	195,000	03/24/2011	03/01/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2FE	3,686,715	97.4131	3,604,285	3,700,000	3,692,095		1,286			3.875	3.919	JD	1,593	143,375	06/25/2014	06/27/2024
4041A2-AF-1	HBOS PLC		C		2FE	10,864,230	108.1755	11,899,305	11,000,000	10,905,282		4,956			6.000	6.089	MN	110,000	660,000	11/05/2003	11/01/2033
413875-AN-5	HARRIS CORP			1	2FE	7,459,050	115.7944	8,684,580	7,500,000	7,464,519		1,032			6.150	6.190	JD	20,500	461,250	11/30/2010	12/15/2040
423012-AD-5	HEINEKEN NV		C	1	2FE	32,309,696	97.0582	31,835,090	32,800,000	32,575,074		49,782			2.750	2.922	AO	225,500	902,000	02/19/2013	04/01/2023
423012-AG-8	HEINEKEN NV		C	1,2	2FE	5,300,250	93.9479	4,697,395	5,000,000	5,293,589		(5,463)			4.350	3.998	MS	55,583	217,500	10/11/2017	03/29/2047
437076-AT-9	HOME DEPOT INC			1,2	1FE	13,010,940	101.4948	13,194,324	13,000,000	12,999,312		(1,209)			3.950	3.936	MS	151,197	513,500	07/22/2011	09/15/2020
437076-BC-5	HOME DEPOT INC			1,2	1FE	1,973,200	101.9528	2,039,056	2,000,000	1,985,511		2,578			3.750	3.907	FA	28,333	75,000	09/13/2013	02/15/2024
437076-BW-1	HOME DEPOT INC			1,2	1FE	993,130	102.0527	1,020,527	1,000,000	993,170		40			3.900	3.984	JD	2,708		11/27/2018	12/06/2028
45167R-AE-4	IDEX CORP			1,2	2FE	2,984,190	101.4524	3,043,572	3,000,000	2,996,389		1,796			4.500	4.565	JD	6,000	135,000	12/01/2010	12/15/2020
452308-AP-4	ILLINOIS TOOL WORKS INC			1,2	1FE	7,571,817	100.6405	7,548,038	7,500,000	7,521,491		(8,279)			3.375	3.250	MS	74,531	253,125	06/27/2012	09/15/2021
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1FE	13,345,689	90.3954	12,536,034	13,868,000	13,353,036		6,843			3.750	3.966	JJ	260,025	405,113	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1FE	2,093,385	100.0000	2,100,000	2,100,000	2,093,778		393			3.850	3.888	MN	10,331	43,345	04/30/2018	05/15/2028
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2FE	4,871,800	98.4839	4,924,195	5,000,000	4,885,830		4,620			5.000	5.206	MS	73,611	250,000	07/21/2015	09/15/2035
46625H-JD-3	JPMORGAN CHASE & CO				1FE	6,067,487	103.0131	6,283,799	6,100,000	6,088,590		3,577			4.500	4.566	JJ	119,713	274,500	01/13/2012	01/24/2022

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
487836-BD-9	KELLOGG CO			1	2FE	10,236,865	101.4426	10,651,473	10,500,000	10,439,411		29,356			4.000	4.311	JD	18,667	420,000	12/16/2010	12/15/2020
494550-BU-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	5,954,220	96.8088	5,808,528	6,000,000	5,956,828		1,282			5.500	5.553	MS	110,000	330,000	12/13/2016	03/01/2044
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	5,806,892	95.2310	5,652,912	5,936,000	5,812,199		2,643			5.400	5.553	MS	106,848	320,544	12/13/2016	09/01/2044
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2FE	7,483,630	119.7088	8,379,616	7,000,000	7,422,394		(9,225)			6.500	5.992	FA	179,472	455,000	03/30/2011	02/09/2040
50077L-AS-5	KRAFT HEINZ FOODS CO			1,2	2FE	2,794,484	99.5102	2,786,286	2,800,000	2,795,035		551			4.000	4.044	JD	4,978	56,000	06/04/2018	06/15/2023
501044-BV-2	THE KROGER CO			1	2FE	2,588,928	123.3837	2,603,396	2,110,000	2,447,290		(21,820)			8.000	5.958	MS	49,702	168,800	03/08/2011	09/15/2029
501044-CS-8	THE KROGER CO			1,2	2FE	6,994,690	100.0345	7,002,415	7,000,000	6,997,426		683			3.850	3.859	FA	112,292	269,500	01/14/2014	08/01/2023
524660-AW-7	LEGGETT &AMP PLATT INC			1,2	2FE	9,134,223	99.2539	9,230,613	9,300,000	9,226,880		18,712			3.400	3.633	FA	119,453	316,200	08/27/2013	08/15/2022
532457-AM-0	ELI LILLY AND COMPANY				1FE	423,864	119.9448	419,807	350,000	381,703		(4,020)			7.125	5.433	JD	2,078	24,938	03/29/2004	06/01/2025
539830-AR-0	LOCKHEED MARTIN CORP			1	2FE	2,697,798	120.2274	3,246,140	2,700,000	2,698,782		318			6.150	6.154	MS	55,350	166,050	12/18/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP			1	2FE	5,376,450	101.0756	5,053,780	5,000,000	5,041,383		(46,142)			4.250	3.277	MN	27,153	212,500	11/10/2010	11/15/2019
539830-BK-4	LOCKHEED MARTIN CORP			1,2	2FE	6,934,410	102.0588	7,144,116	7,000,000	6,941,171		2,525			4.500	4.571	MN	40,250	315,000	11/16/2015	05/15/2036
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY (				1FE	540,845	118.6659	593,330	500,000	514,143		(2,302)			7.650	6.960	JD	3,188	38,250	02/26/1998	12/01/2023
548661-AK-3	LOWE'S COMPANIES, INC.				2FE	3,981,235	115.9292	4,637,168	4,000,000	3,990,000		1,182			6.500	6.534	MS	76,556	260,000	08/27/1999	03/15/2029
548661-CL-9	LOWE'S COMPANIES INC			1	2FE	3,638,145	113.9255	3,987,393	3,500,000	3,614,455		(3,398)			5.800	5.509	AO	42,856	203,000	03/30/2011	10/15/2036
548661-CQ-8	LOWES CO INC			1,2	2FE	15,562,100	101.0583	15,158,745	15,000,000	15,055,917		(68,160)			4.625	4.137	AO	146,458	693,750	05/18/2010	04/15/2020
548661-CT-2	LOWES CO INC			1,2	2FE	4,998,000	100.5519	5,027,595	5,000,000	4,999,607		375			3.750	3.754	AO	39,583	187,500	11/17/2010	04/15/2021
565849-AK-2	MARATHON OIL CORP			1,2	2FE	21,402,070	94.0758	20,884,828	22,200,000	21,834,817		88,005			2.800	3.257	MN	103,600	621,600	09/09/2013	11/01/2022
571903-AK-9	MARRIOTT INTERNATIONAL INC			1,2	2FE	14,956,650	97.8741	14,681,115	15,000,000	14,982,737		4,820			3.250	3.283	MS	143,542	487,500	09/05/2012	09/15/2022
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2FE	2,999,483	91.2360	2,743,467	3,007,000	3,000,158		655			3.500	3.530	JD	4,678	103,783	12/06/2017	12/15/2027
577081-AT-9	MATTEL INC			1	4FE	3,104,941	97.5000	2,993,250	3,070,000	3,077,739		(4,034)			4.350	4.199	AO	33,386	133,545	06/21/2011	10/01/2020
58013M-EZ-3	MCDONALD'S CORP			1,2	2FE	28,127,732	99.8841	27,857,675	27,890,000	28,103,446		(7,806)			4.700	4.633	JD	80,106	1,310,830	12/02/2015	12/09/2035
58013M-FC-3	MCDONALD'S CORP			1,2	2FE	3,993,440	95.6654	3,826,616	4,000,000	3,993,604		164			4.450	4.460	MS	59,333	89,000	03/16/2018	03/01/2047
581557-AM-7	MCKESSON CORP			1	2FE	6,003,350	125.0251	6,251,255	5,000,000	5,527,315		(48,445)			7.650	5.997	MS	127,500	382,500	01/26/2005	03/01/2027
581555Q-AG-8	MCKESSON CORP			1,2	2FE	9,392,696	96.0358	8,835,294	9,200,000	9,285,247		(20,070)			2.850	2.602	MS	77,203	262,200	04/29/2013	03/15/2023
585055-AZ-9	MEDTRONIC INC		C	1,2	1FE	17,798,865	97.2508	17,407,893	17,900,000	17,854,042		10,518			2.750	2.815	AO	123,063	492,250	03/21/2013	04/01/2023
585055-BU-9	MEDTRONIC INC		C	1	1FE	8,516,320	104.4329	8,354,632	8,000,000	8,513,285		(3,035)			4.625	4.218	MS	108,944		09/18/2018	03/15/2045
58933Y-AT-2	MERCK & CO INC			1,2	1FE	5,013,300	95.6375	4,781,875	5,000,000	5,012,489		(146)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
590188-JB-5	BANK OF AMERICA CORP				1FE	1,056,180	117.1767	1,171,767	1,000,000	1,032,228		(2,380)			6.750	6.291	JD	5,625	67,500	06/28/2004	06/01/2028
594918-BS-2	MICROSOFT CORP			1,2	1FE	45,498,943	94.4316	42,560,322	45,070,000	45,461,963		(15,898)			3.450	3.382	FA	617,647	1,554,915	09/09/2016	08/08/2036
594918-CA-0	MICROSOFT CORP			1,2	1FE	2,300,794	104.7167	2,415,814	2,307,000	2,301,078		189			4.250	4.266	FA	39,491	98,048	01/30/2017	02/06/2047
595620-AP-0	MIDAMERICAN ENERGY CO			1,2	1FE	8,255,548	100.7928	8,292,224	8,227,000	8,255,561		14			4.250	4.228	MN	58,275		12/10/2018	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1FE	5,200,657	97.9706	5,102,309	5,208,000	5,201,043		270			3.950	3.958	FA	85,715	205,716	01/23/2017	08/01/2047
626717-AA-0	MURPHY OIL CORPORATION			1	3FE	941,810	99.3989	993,989	1,000,000	965,294		2,329			7.050	7.539	MN	11,750	70,500	06/04/1999	05/01/2029
635405-AM-5	PNC FINANCIAL SERVICES GROUP INC				1FE	4,637,880	101.3939	5,018,998	4,950,000	4,938,829		29,339			6.875	7.509	MN	43,484	340,313	05/25/2004	05/15/2019
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1FE	203,151	125.0573	251,365	201,000	201,744		(39)			7.350	7.287	MN	2,462	15,692	12/13/1996	11/01/2026
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	994,113	98.1150	990,962	1,010,000	995,138		1,025			3.400	3.591	FA	13,736	17,170	04/06/2018	02/07/2028
63946B-AD-2	NBCUNIVERSAL MEDIA LLC			1	1FE	23,966,647	102.8209	24,677,016	24,000,000	23,995,298		5,122			5.150	5.165	AO	209,433	1,236,000	08/19/2011	04/30/2020
641062-AF-1	NESTLE HOLDINGS INC		C	1,2	1FE	3,998,633	100.2500	4,028,045	4,018,000	3,999,076		443			3.625	3.683	MS	39,245		09/17/2018	09/24/2028
644188-BF-0	NEW ENGLAND POWER CO		C	1,2	1FE	2,200,071	91.7567	2,032,411	2,215,000	2,200,413		322			3.800	3.838	JD	6,079	84,170	11/30/2017	12/05/2047
651229-AW-6	NEWELL RUBBERMAID INC			1,2	2FE	3,169,946	98.0279	3,004,555	3,065,000	3,149,602		(10,268)			4.200	3.748	AO	32,183	128,730	12/20/2016	04/01/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2FE	1,985,581	95.5266	1,878,053	1,966,000	1,983,826		(1,756)			3.550	3.421	MN	11,632	69,793	01/12/2018	05/01/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP		C	1	1FE	5,891,268	96.0006	6,057,638	6,310,000	5,918,169		9,173			4.119	4.548	MN	23,825	259,909	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP		C	1,2	1FE	27,820,916	100.6348	27,780,237	27,605,000	27,801,933		(7,779)			4.278	4.213	AO	295,235	1,180,942	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP		C	1,2	1FE	2,950,754	99.7223	2,961,752	2,970,000	2,951,665		910			3.508	3.628	AO	26,047	52,094	09/11/2018	10/01/2024
65463P-AH-0	NIPSCO CAPITAL MARKETS, INC.				2FE	4,694,287	102.8917	4,295,728	4,175,000	4,305,126		(34,259)			7.990	6.899	MS	98,222	333,583	02/04/1999	04/01/2022
655664-AH-3	NORDSTROM, INC.				2FE	1,045,630	111.4086	1,114,086	1,000,000	1,026,253		(1,899)			6.950	6.565	MS	20,464	69,500	06/03/2004	03/15/2028
655664-AP-5	NORDSTROM INC			1,2	2FE	3,331,560	101.0339	3,031,017	3,000,000	3,100,352		(37,812)			4.000	2.629	AO	25,333	120,000	05/31/2012	10/15/2021
665228-CA-8	NORTHERN ILLINOIS GAS COMPANY			1	1FE	1,791,324	110.1445	1,982,601	1,800,000	1,796,976		623			5.800	5.840	JD	8,700	104,400	12/04/2003	12/01/2023
665772-CJ-6	NORTHERN STATES POWER CO (MINNESOTA)			1,2	1FE	6,683,712	91.5919	6,643,161	7,253,000	6,695,467		11,755			3.400	3.901	FA	93,161	123,301	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1FE	16,751,308	91.7533	15,524,658	16,920,000	16,756,169		3,897			3.600	3.655	MS	179,352	612,504	09/06/2017	09/15/2047
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1FE	5,028,550	91.8663	4,593,315	5,000,000	5,028,052		(454)			3.750	3.718	JD	15,625	185,938	11/28/2017	12/01/2047
665859-AL-8	NORTHERN TRUST CORP				1FE	5,043,993	100.9088	4,742,714	4,700,000	4,783,330		(43,766)			3.450	2.458	MN	25,674	162,150	08/21/2012	11/04/2020
666807-BH-4	NORTHROP GRUMMAN CORP			1	2FE	7,808,890	100.4188	6,928,897	6,900,000	7,762,887		(20,862)			4.750	3.943	JD	27,313	327,750	10/19/2016	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2FE	13,525,021	90.9402	12,211,450	13,428,000	13,523,700		(1,199)			4.030	3.987	AO	114,242	544,155	11/21/2017	10/15/2047
669771-AS-6	NOVA GAS TRANSMISSION LTD		C		1FE	498,078	116.0755	464,302	400,000	431,726		(6,402)			7.875	5.743	AO	7,875	31,500	05/07/2004	04/01/2023
67077M-AA-6	NUTRIEN LTD		C	1	2FE	702,731	101.1379	596,714	590,000	595,714		(11,005)			6.500	3.833	MN	4,900	38,350	11/23/2010	05/15/2019

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
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO.			1	1FE	2,146,840	128.6890	2,573,780	2,000,000	2,099,228		(4,360)			7.000	6.440	MN	23,333	140,000	09/09/2002	05/01/2032
68389X-BE-4	ORACLE CORP			1,2	1FE	7,174,261	95.3330	6,804,870	7,138,000	7,173,307		(954)			3.900	3.858	MN	35,571	278,382	04/11/2018	05/15/2035
68389X-BN-4	ORACLE CORP			1,2	1FE	3,989,856	96.0990	3,763,237	3,916,000	3,982,842		(6,586)			3.250	3.024	MN	16,262	129,391	12/06/2017	11/15/2027
68389X-BP-9	ORACLE CORP			1,2	1FE	6,973,680	93.2139	6,524,973	7,000,000	6,975,004		1,194			3.800	3.827	MN	33,989	270,433	11/07/2017	11/15/2037
693506-BD-8	PPG INDUSTRIES INC			1	1FE	4,669,150	100.6985	5,034,925	5,000,000	4,925,746		37,597			3.600	4.437	MN	23,000	180,000	01/20/2011	11/15/2020
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1FE	3,961,650	99.8184	3,976,765	3,984,000	3,961,863		214			4.150	4.183	JD	7,348	83,127	06/11/2018	06/15/2048
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2FE	1,289,097	93.7467	1,266,518	1,351,000	1,300,109		5,962			3.100	3.688	MN	5,351	41,881	02/14/2017	05/15/2026
70109H-AM-7	PARKER HANNIFIN CORP			1,2	1FE	36,007,104	99.0838	34,399,914	34,718,000	35,856,541		(52,151)			4.200	3.914	MN	162,017	1,458,156	07/12/2017	11/21/2034
713291-AH-5	PEPCO HOLDINGS, INC.			1	2FE	14,718,020	124.9843	14,998,116	12,000,000	13,855,102		(86,429)			7.450	5.793	FA	337,733	894,000	01/21/2005	08/15/2032
713448-BR-8	PEPSICO INC			1	1FE	9,916,700	100.3244	10,032,440	10,000,000	9,982,921		9,218			3.125	3.222	MN	52,083	312,500	10/19/2010	11/01/2020
713448-BZ-0	PEPSICO INC			1	1FE	1,998,912	98.2186	1,885,797	1,920,000	1,993,963		(1,903)			4.000	3.750	MS	24,747	76,800	04/29/2016	03/05/2042
713448-CG-1	PEPSICO INC			1	1FE	4,022,880	98.3680	3,934,720	4,000,000	4,010,542		(2,292)			2.750	2.683	MS	36,667	110,000	05/07/2013	03/01/2023
713448-EC-8	PEPSI BOTTLING GROUP, INC. (THE)			1	1FE	3,206,293	129.2943	4,525,301	3,500,000	3,323,967		11,913			7.000	7.721	MS	81,667	253,750	08/13/1999	03/01/2029
71644E-AB-8	SUNCOR ENERGY INC		C		2FE	12,653,020	114.3566	11,721,552	10,250,000	10,807,863		(174,692)			9.250	7.060	AO	200,160	948,125	12/21/2007	10/15/2021
717081-EC-3	PFIZER INC			1	1FE	44,334,386	98.8648	43,975,063	44,480,000	44,348,392		7,357			4.000	4.024	JD	79,076	1,779,200	11/15/2016	12/15/2036
717081-ED-1	PFIZER INC			1	1FE	10,253,400	100.4161	10,041,610	10,000,000	10,250,113		(3,287)			4.125	3.976	JD	18,333	412,500	03/19/2018	12/15/2046
717081-EP-4	PFIZER INC			1,2	1FE	2,995,674	100.0662	3,016,996	3,015,000	2,996,184		510			3.600	3.677	MS	34,371		09/12/2018	09/15/2028
723787-AM-9	PIONEER NATURAL RESOURCES CO			1,2	2FE	2,977,768	101.1956	2,929,613	2,895,000	2,974,829		(2,939)			4.450	3.983	JJ	59,404		09/11/2018	01/15/2026
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1FE	21,522,050	98.4827	20,604,550	20,922,000	21,502,238		(13,132)			4.150	3.968	MS	255,655	868,263	03/05/2018	03/15/2043
74005P-AZ-7	PRAXAIR INC		C	1	1FE	11,151,930	99.1520	10,906,720	11,000,000	11,048,610		(17,315)			3.000	2.826	MS	110,000	330,000	06/19/2012	09/01/2021
742718-CB-3	PROCTER & GAMBLE COMPANY (THE)			1	1FE	2,196,610	117.6080	2,352,160	2,000,000	2,173,031		(8,188)			5.500	4.670	FA	45,833	110,000	11/19/2015	02/01/2034
742718-DF-3	PROCTER & GAMBLE CO			1	1FE	11,223,675	120.3147	11,141,141	9,260,000	11,026,262		(64,415)			5.550	4.056	MS	165,600	513,930	11/17/2015	03/05/2037
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN				1FE	1,625,271	108.0426	1,505,087	1,393,050	1,435,815		(16,676)			9.360	6.795	JJ	65,195	150,837	11/24/2008	01/01/2021
755111-BR-1	RAYTHEON CO			1	1FE	11,210,560	101.5564	10,764,978	10,600,000	10,685,805		(73,292)			4.400	3.657	FA	176,196	466,400	11/18/2010	02/15/2020
755111-BT-7	RAYTHEON CO			1	1FE	15,805,927	100.1782	17,050,330	17,020,000	16,761,499		138,156			3.125	4.015	AO	112,285	531,875	01/25/2011	10/15/2020
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	1,997,396	95.0790	1,920,596	2,020,000	2,001,820		3,028			2.750	2.929	JD	772	55,550	07/11/2017	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	599,277	92.9951	561,690	604,000	599,882		422			3.000	3.092	JD	252	18,120	07/26/2017	06/26/2027
760759-AT-7	REPUBLIC SERVICES INC			1,2	2FE	599,332	100.0638	612,390	612,000	599,973		642			3.950	4.206	MN	3,089	12,154	05/17/2018	05/15/2028
774341-AJ-0	ROCKWELL COLLINS INC			1,2	2FE	5,299,735	95.0482	5,037,555	5,300,000	5,299,913		178			3.200	3.200	MS	49,938	169,600	03/29/2017	03/15/2024
774341-AL-5	ROCKWELL COLLINS INC			1,2	2FE	14,264,978	93.1336	12,923,218	13,876,000	14,255,195		(6,539)			4.350	4.182	AO	127,428	603,606	07/18/2017	04/15/2047
775109-AW-1	ROGERS COMMUNICATIONS INC		C	1,2	2FE	745,032	98.0936	784,749	800,000	772,488		5,976			3.000	3.895	MS	7,067	24,000	01/07/2014	03/15/2023
775109-BB-6	ROGERS COMMUNICATIONS INC		C	1,2	2FE	6,857,799	103.6342	6,167,271	5,951,000	6,829,368		(20,147)			5.000	4.049	MS	87,612	297,550	07/25/2017	03/15/2044
775109-BF-7	ROGERS COMMUNICATIONS INC		C	1,2	2FE	1,976,965	92.8195	1,958,491	2,110,000	1,998,235		12,128			2.900	3.681	MN	7,819	61,190	03/17/2017	11/15/2026
775371-AU-1	ROHM AND HAAS COMPANY			1	2FE	1,183,488	124.2204	1,167,672	940,000	1,084,434		(9,640)			7.850	5.874	JJ	34,025	73,790	02/13/2004	07/15/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2FE	1,200,000	98.2916	1,179,499	1,200,000	1,200,000					4.246	4.246	MN	8,492	25,618	04/26/2018	05/01/2028
80105N-AG-0	SANOFI-AVENTIS SA		C	1	1FE	2,002,780	102.1143	2,042,286	2,000,000	2,000,831		(252)			4.000	3.980	MS	20,444	80,000	06/29/2011	03/29/2021
806854-AB-1	SCHLUMBERGER INVESTMENT SA			1,2	1FE	1,470,525	99.8807	1,498,211	1,500,000	1,489,153		3,835			3.300	3.584	MS	14,713	49,500	09/13/2013	09/14/2021
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	72,697,593	100.9854	73,668,849	72,950,000	72,929,838		31,309			4.300	4.339	MS	862,634	3,136,850	09/15/2009	09/22/2019
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	17,657,423	98.3593	16,277,481	16,549,000	17,628,034		(20,365)			4.200	3.820	MS	202,725	695,058	08/31/2017	03/16/2047
832696-AB-4	J M SMUCKER CO			1,2	2FE	25,067,171	100.4062	23,520,152	23,425,000	23,978,545		(189,456)			3.500	2.614	AO	173,085	819,875	12/05/2012	10/15/2021
833034-AH-4	SNAP-ON INC			1	1FE	3,626,610	107.3610	3,220,830	3,000,000	3,190,642		(67,190)			6.125	3.600	MS	61,250	183,750	09/30/2011	09/01/2021
835495-AK-8	SONOCO PRODUCTS CO			1,2	2FE	1,323,338	102.4010	1,280,013	1,250,000	1,273,163		(8,362)			4.375	3.618	MN	9,115	54,688	05/18/2012	11/01/2021
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS COMPANY			1	2FE	571,175	121.0369	605,185	500,000	546,629		(2,331)			6.625	5.609	FA	13,802	33,125	02/12/2004	02/01/2032
854502-AC-5	STANLEY BLACK & DECKER INC			1,2	1FE	15,716,280	100.1505	15,022,575	15,000,000	15,231,384		(82,307)			3.400	2.796	JD	42,500	510,000	10/05/2012	12/01/2021
863667-AJ-0	STRYKER CORP			1,2	1FE	16,504,425	99.1562	15,389,042	15,520,000	16,456,526		(17,796)			4.625	4.245	MS	211,352	717,800	03/31/2016	03/15/2046
867224-AA-5	SUNCOR ENERGY INC		C	1,2	1FE	1,694,615	97.8362	1,611,362	1,647,000	1,688,231		(6,383)			3.600	3.115	JD	4,941	59,292	01/09/2018	12/01/2024
867224-AB-3	SUNCOR ENERGY INC		C	1,2	1FE	23,040,768	89.2238	20,656,202	23,151,000	23,041,962		1,441			4.000	4.026	MN	118,327	926,040	04/12/2018	11/15/2047
870836-AC-7	UBS AG (STAMFORD BRANCH)		C		2FE	3,364,536	116.0120	3,248,336	2,800,000	3,051,334		(30,730)			7.500	5.829	JJ	96,833	210,000	07/21/2004	07/15/2025
870845-AC-8	UBS AG (STAMFORD BRANCH)		C		2FE	1,156,138	118.9894	1,189,894	1,000,000	1,080,245		(7,801)			7.750	6.408	MS	25,833	77,500	12/21/2007	09/01/2026
872540-AP-4	TJX CO INC			1,2	1FE	3,996,440	97.0426	3,881,704	4,000,000	3,998,401		402			2.500	2.510	MN	12,778	100,000	04/29/2013	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1,2	1FE	2,480,498	90.4763	2,417,527	2,672,000	2,507,774		18,712			2.250	3.155	MS	17,702	60,120	07/11/2017	09/15/2026
87305Q-CF-6	TTX COMPANY			1	1FE	5,981,580	100.3092	6,018,552	6,000,000	5,990,085		1,829			4.150	4.187	JJ	114,817	249,000	12/04/2013	01/15/2024
87612E-AV-8	TARGET CORP			1	1FE	9,971,300	101.4512	10,145,120	10,000,000	9,994,915		3,286			3.875	3.909	JJ	178,681	387,500	07/13/2010	07/15/2020
879385-AD-4	TELEFONICA EUROPE B.V.		C	1	2FE	1,087,866	127.2770	1,145,493	900,000	1,022,212		(6,661)			8.250	6.569	MS	21,863	74,250	06/03/2004	09/15/2030
87971M-BH-5	TELUS CORP		C	1,2	2FE	10,993,963	99.6768	11,096,021	11,132,000	10,994,773		809			4.600	4.677	MN	64,009	219,053	06/07/2018	11/16/2048
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.			1	2FE	916,199	103.6288	949,447	916,200	916,201		1			6.125	6.125	MJSD	156	58,595	10/09/2003	03/30/2023
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	7,674,391	86.0848	6,655,216	7,731,000	7,675,437		1,045			4.150	4.193	JJ	147,941	165,765	01/22/2018	01/15/2048

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
883556-AZ-5	THERMO FISHER SCIENTIFIC INC			1,2	2FE	20,653,067	99.8868	20,326,964	20,350,000	20,432,490		(32,533)			3.600	3.420	FA	276,760	732,600	09/08/2011	08/15/2021
886546-AB-6	TIFFANY & CO			1,2	2FE	4,005,971	98.8710	3,954,840	4,000,000	4,004,134		(461)			3.800	3.780	AO	38,000	152,000	05/08/2015	10/01/2024
887315-AM-1	HISTORIC TW INC				2FE	3,303,120	120.9493	3,628,479	3,000,000	3,100,769		(19,681)			9.150	8.166	FA	114,375	274,500	01/13/2000	02/01/2023
887315-BH-1	HISTORIC TW INC				2FE	12,293,735	116.8989	13,005,003	11,125,000	11,538,360		(65,310)			7.570	6.696	FA	350,901	842,163	02/18/1999	02/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT COMPANY, L.P.				2FE	4,867,183	113.8848	5,409,528	4,750,000	4,790,637		(6,919)			8.375	8.130	MS	117,134	397,813	01/20/2000	03/15/2023
88732J-AW-8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	4,901,450	101.3689	5,068,445	5,000,000	4,986,916		11,668			5.000	5.252	FA	104,167	250,000	02/04/2010	02/01/2020
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		C	1	1FE	2,772,620	101.5554	2,843,551	2,800,000	2,785,308		2,627			3.700	3.815	JJ	47,771	103,600	09/11/2013	01/15/2024
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2FE	7,993,920	99.6526	7,972,208	8,000,000	7,996,123		729			3.850	3.859	JD	25,667	308,000	12/08/2014	06/01/2025
893526-8Y-2	TRANSCANADA PIPELINES LTD		C	1	2FE	8,321,300	100.1251	7,008,757	7,000,000	7,006,714		(174,233)			7.125	4.547	JJ	229,979	498,750	01/12/2010	01/15/2019
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2FE	2,740,422	106.3738	2,401,920	2,258,000	2,708,690		(17,483)			5.850	4.208	MS	38,894	132,093	02/23/2017	03/15/2036
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2FE	10,871,816	95.6245	9,534,719	9,971,000	10,788,973		(39,770)			4.625	3.892	MS	153,720	461,159	11/07/2017	03/01/2034
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	1FE	2,692,656	99.9863	2,699,630	2,700,000	2,692,622		(34)			5.100	5.118	MS	30,218		10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2FE	2,187,863	91.9020	2,140,398	2,329,000	2,193,412		3,106			4.450	4.868	FA	43,184	103,641	03/07/2017	08/01/2042
90131H-BZ-7	21ST CENTURY FOX AMERICA INC			1,2	2FE	4,241,015	110.6635	4,498,471	4,065,000	4,235,282		(2,979)			4.950	4.672	AO	42,479	201,218	01/04/2017	10/15/2045
90131H-CD-5	21ST CENTURY FOX AMERICA INC			1,2	2FE	10,471,051	107.2515	11,290,365	10,527,000	10,473,639		1,462			4.750	4.783	MN	63,893	500,033	04/06/2017	11/15/2046
904764-AH-0	UNILEVER CAPITAL CORP		C	1	1FE	5,204,700	121.2524	6,062,620	5,000,000	5,138,325		(6,086)			5.900	5.610	MN	37,694	295,000	01/22/2004	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP		C	1	1FE	5,445,072	97.3725	5,213,324	5,354,000	5,433,431		(10,775)			3.100	2.851	JJ	69,617	165,974	11/28/2017	07/30/2025
904764-BC-0	UNILEVER CAPITAL CORP		C	1,2	1FE	1,967,649	98.4357	1,963,792	1,995,000	1,968,360		711			3.500	3.672	MS	19,202	34,913	09/14/2018	03/22/2028
907818-DJ-4	UNION PACIFIC CORP			1,2	1FE	5,429,450	103.5169	5,175,845	5,000,000	5,399,307		(10,486)			4.750	4.194	MS	69,931	237,500	01/06/2016	09/15/2041
907818-DZ-8	UNION PACIFIC CORP			1,2	1FE	7,870,904	94.8002	7,198,179	7,593,000	7,865,723		(5,181)			4.150	3.926	JJ	145,300	157,555	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	1FE	23,476,280	88.0548	21,485,371	24,400,000	23,593,302		35,922			3.375	3.645	FA	343,125	823,500	08/06/2015	02/01/2035
907818-EV-6	UNION PACIFIC CORP			1,2	2FE	9,984,900	98.6350	9,863,500	10,000,000	9,986,482		1,582			4.375	4.385	MS	246,701		06/05/2018	09/10/2038
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1FE	3,801,533	96.0528	3,664,414	3,815,000	3,803,603		1,839			2.800	2.856	MN	13,649	107,117	11/09/2017	11/15/2024
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1FE	12,797,827	89.8111	12,365,192	13,768,000	12,808,872		11,045			3.750	4.167	MN	65,972	309,132	05/23/2018	11/15/2047
913017-AR-0	UNITED TECHNOLOGIES CORPORATION			9	2FE	653,854	104.9120	529,806	505,000	516,550		(14,305)			8.875	6.127	MN	5,727	44,819	05/07/2004	11/15/2019
913017-BP-3	UNITED TECHNOLOGIES CORP			1	2FE	6,663,855	114.4690	6,295,795	5,500,000	6,459,814		(29,212)			6.125	4.745	JJ	155,337	336,875	10/07/2010	07/15/2038
913017-CA-5	UNITED TECHNOLOGIES CORP			1,2	2FE	13,269,895	89.7825	12,120,638	13,500,000	13,284,520		4,768			4.150	4.250	MN	71,588	560,250	07/22/2015	05/15/2045
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1FE	1,582,907	96.9039	1,531,082	1,580,000	1,582,639		(268)			3.100	3.074	MS	14,422	48,980	01/19/2018	03/15/2026
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	4,014,530	106.5031	4,260,124	4,000,000	4,007,907		(1,167)			5.150	5.102	MS	60,656	206,000	09/11/2013	09/15/2023
92343V-BZ-6	VERIZON COMMUNICATIONS INC			1,2	2FE	5,041,300	100.3021	5,015,105	5,000,000	5,035,051		(1,163)			5.050	4.983	MS	74,347	252,500	03/18/2014	03/15/2034
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2FE	4,664,941	96.2316	4,782,711	4,970,000	4,697,282		11,515			4.400	4.902	MN	36,447	218,680	01/11/2016	11/01/2034
925524-AH-3	VIACOM INC.			1	2FE	1,809,060	126.5351	1,898,027	1,500,000	1,695,655		(11,127)			7.875	6.273	JJ	49,547	118,125	11/07/2003	07/30/2030
92553P-AT-9	VIACOM INC (NEW)			1,2	2FE	4,101,320	98.8870	3,955,480	4,000,000	4,053,441		(10,718)			4.250	3.918	MS	56,667	170,000	03/20/2014	09/01/2023
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO			1	2FE	5,683,440	118.3624	5,030,402	4,250,000	5,419,233		(48,048)			6.000	3.793	JJ	117,583	255,000	12/17/2012	01/15/2036
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	997,455	104.1824	908,471	872,000	993,493		(3,016)			4.650	3.766	FA	15,318	40,548	08/30/2017	08/15/2043
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	1,188,204	97.1874	1,116,683	1,149,000	1,187,525		(679)			4.200	3.991	MN	6,166	48,258	02/16/2018	05/15/2045
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	3,788,924	91.7868	3,477,802	3,789,000	3,789,142		168			3.800	3.800	MS	42,395	144,782	10/05/2017	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	1,998,644	104.8340	2,107,163	2,010,000	1,998,662		18			4.600	4.635	JD	8,476		11/26/2018	12/01/2048
92826C-AF-9	VISA INC			1,2	1FE	4,510,753	102.9153	4,400,658	4,276,000	4,507,403		(3,351)			4.300	3.968	JD	8,683	163,594	08/14/2018	12/14/2045
92857T-AH-0	VODAFONE AIRTOUCH PLC		C	1	2FE	1,197,590	122.3486	1,223,486	1,000,000	1,122,801		(7,322)			7.875	6.321	FA	29,750	78,750	11/05/2003	02/15/2030
92857W-AV-2	VODAFONE GROUP PLC		C	1	2FE	1,553,550	102.1877	1,532,816	1,500,000	1,514,113		(5,970)			4.375	3.925	MS	19,141	65,625	07/20/2011	03/16/2021
931142-CB-7	WAL MART STORES INC				1FE	2,980,440	114.9619	3,448,857	3,000,000	2,984,744		791			5.250	5.296	MS	52,500	157,500	12/09/2010	09/01/2035
931142-CZ-4	WAL MART STORES INC				1FE	4,907,400	100.8220	5,041,100	5,000,000	4,980,886		10,255			3.250	3.469	AO	29,792	162,500	10/27/2010	10/25/2020
931142-EB-5	WALMART INC			1,2	1FE	1,996,578	99.3307	1,951,848	1,965,000	1,996,080		(497)			3.950	3.832	JD	647	39,024	07/09/2018	06/28/2038
931422-AH-2	WALGREEN CO			1	2FE	20,174,800	97.2273	19,445,460	20,000,000	20,073,549		(18,054)			3.100	2.994	MS	182,556	620,000	01/15/2013	09/15/2022
94973V-AH-0	ANTHEM INC			1	2FE	3,818,388	113.5561	4,088,020	3,600,000	3,758,727		(5,972)			5.950	5.530	JD	9,520	214,200	05/12/2005	12/15/2034
94974B-GH-7	WELLS FARGO & CO				1FE	13,494,776	94.3952	12,781,110	13,540,000	13,510,936		4,554			3.000	3.039	FA	148,940	406,200	02/11/2015	02/19/2025
961548-AQ-7	WESTVACO CORPORATION				2FE	148,951	101.9218	139,633	137,000	142,142		(1,396)			7.650	6.336	MS	3,086	20,999	01/29/1999	03/15/2027
961548-AY-0	WESTVACO CORPORATION			1	2FE	4,403,644	127.4935	5,864,701	4,600,000	4,454,015		7,460			7.950	8.372	FA	138,153	365,700	02/14/2005	02/15/2031
96949L-AC-9	WILLIAMS PARTNERS LP			1,2	2FE	3,989,185	92.9674	3,681,509	3,960,000	3,989,118		(67)			5.100	5.049	MS	59,466		10/02/2018	09/15/2045
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.				2PL	3,915,744	93.3505	3,655,366	3,915,744	3,915,719		(24)			5.980	5.980	MJSD	7,155	34,960	04/27/2018	12/20/2044
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.				2PL	936,462	93.3505	874,192	936,462	936,462					5.980	5.980	MJSD	10,578		04/27/2018	12/20/2044
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.				2PL	147,794	93.3505	137,967	147,794	147,794					5.980	5.980	MJSD	1,743		04/27/2018	12/20/2044
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,390,969,098	XXX	2,343,465,919	2,337,330,250	2,366,936,989		(3,029,616)			XXX	XXX	XXX	26,042,806	97,173,188	XXX	XXX
126694-HK-7	CWHL 0525 A6 - CMO/RMBS			4	4AM	2,478,605	86.5630	2,416,569	2,791,688	2,213,986		(73,016)			5.500	7.056	MON	12,795	155,306	11/18/2005	11/25/2035

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
126694-TX-6	CWHL 0530 A8 - CMO/RMBS			4	1FM	2,836,372	94.0026	2,850,809	3,032,693	2,611,725		(46,863)			5.500	6.320	MON	13,900	168,288	12/05/2005	01/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS			4	1FM	313,636	105.9384	344,870	325,538	319,429		247			5.500	5.959	MON	1,492	18,033	06/21/2004	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS			4	1FM	1,147,813	95.6335	1,138,912	1,190,913	1,097,264		(29,027)			5.500	4.903	MON	5,458	66,714	11/09/2005	09/25/2035
929227-2X-3	WAMU 03S5 119 - CMO/RMBS			4	1FM	385,448	105.0842	423,769	403,266	397,006		(210)			5.500	5.866	MON	1,848	22,550	05/21/2003	06/25/2033
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS			4	1FM	2,311,891	102.9769	2,561,618	2,487,565	2,316,682		(13,354)			5.500	7.547	MON	11,401	140,212	05/14/2004	06/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						9,473,764	XXX	9,736,546	10,231,662	8,956,092		(162,223)			XXX	XXX	XXX	46,895	571,102	XXX	XXX
05604F-AC-9	BWAY 131515 A2 - CMBS			4	1FM	6,149,957	99.4480	5,966,880	6,000,000	6,082,174		(12,558)			3.454	3.216	MON	17,272	207,258	02/26/2013	03/10/2033
12624K-AD-8	COMM 12CRE2 A4 - CMBS			4	1FM	11,566,266	99.9870	11,278,534	11,280,000	11,381,607		(31,943)			3.147	2.850	MON	29,582	354,982	08/20/2012	08/15/2045
12625U-BF-9	COMM 13CRE9 A4 - CMBS			4	1FM	6,993,468	104.1080	7,068,933	6,790,000	6,886,487		(21,775)			4.233	3.945	MON	23,950	291,599	07/01/2013	07/12/2045
17322M-AV-8	CGCMT 14GC21 A4 - CMBS			4	1FE	1,829,625	101.5510	1,782,858	1,755,628	1,807,029		(7,007)			3.575	2.691	MON	5,230	73,360	03/09/2016	05/10/2047
36228C-UV-3	GSMS 05ROCK A - CMBS			4	1FM	1,020,083	110.6010	1,106,010	1,000,000	1,008,553		(1,163)			5.366	5.258	MON	4,472	53,660	05/17/2005	05/03/2032
36251F-AW-6	GSMS 15GC28 A5 - CMBS			4	1FE	1,554,375	99.3260	1,489,890	1,500,000	1,534,767		(5,419)			3.396	2.978	MON	4,245	50,940	03/16/2015	02/12/2048
46637W-AC-7	JPMCC 12CIBX A3 - CMBS			4	1FE	1,561,007	99.9640	1,529,848	1,530,399	1,536,889		170			3.139	2.571	MON	4,003	64,341	06/22/2012	06/16/2045
61690F-AK-9	MSBAM 15C22 ASB - CMBS			4	1FE	3,089,943	99.6170	2,988,510	3,000,000	3,045,045		(12,739)			3.040	2.584	MON	7,600	91,200	04/10/2015	04/17/2048
61761A-AZ-1	MSBAM 12C5 A4 - CMBS			4	1FE	10,255,855	99.5980	9,999,639	10,040,000	10,113,983		(24,167)			3.176	2.927	MON	26,573	318,870	07/17/2012	08/17/2045
92890K-BB-0	WFRBS 14C22 ASB - CMBS			4	1FE	1,048,750	100.9550	1,009,550	1,000,000	1,021,983		(7,005)			3.464	2.709	MON	2,887	34,640	12/16/2014	09/17/2057
92903P-AA-7	VNO 10VNO A1 - CMBS			4	1FE	269,157	99.8200	265,848	266,328	266,832		(314)			2.970	2.736	MON	461	8,199	08/04/2011	09/13/2028
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						45,338,486	XXX	44,486,500	44,162,354	44,685,348		(123,919)			XXX	XXX	XXX	126,274	1,549,049	XXX	XXX
023761-AA-7	AMERICAN AIRLINES INC - ABS			1	1FE	1,847,500	96.3719	1,780,471	1,847,500	1,847,500					3.650	3.650	FA	25,475	70,162	01/04/2017	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	1FE	912,164	94.0051	851,495	905,797	911,833		(404)			3.200	3.096	JD	1,288	29,757	11/06/2017	12/15/2029
02376A-AA-7	AMERICAN AIRLINES INC - ABS			1	1FE	1,919,388	94.3928	1,810,135	1,917,663	1,919,416		27			3.350	3.335	AO	13,562	76,020	01/12/2018	04/15/2031
05377R-BX-1	AESOP 151 A - ABS			4	1FE	3,005,508	99.0021	2,970,062	3,000,000	3,001,545		(1,116)			2.500	2.474	MON	2,292	75,000	05/20/2015	07/20/2021
05377R-CY-8	AESOP 181 A - ABS			4	1FE	4,009,219	101.2747	4,050,989	4,000,000	4,008,347		(872)			3.700	3.678	MON	4,522	74,000	06/21/2018	09/20/2024
126650-AW-0	CVSPAS 041 CTF - ABS			4	2FE	7,233,870	102.7746	7,652,380	7,445,790	7,342,119		11,324			5.298	5.752	MON	23,011	397,646	10/17/2005	01/11/2027
14041N-FC-0	COMET 161 A - ABS			4	1FE	2,002,891	100.0903	2,001,806	2,000,000	2,001,163		(136)			2.905	2.718	MON	2,421	48,577	05/16/2016	02/15/2022
161571-FQ-2	CHAIT 127 A - ABS			4	1FE	3,196,441	97.8150	3,218,114	3,290,000	3,242,931		11,976			2.160	2.565	MON	3,158	71,064	12/12/2014	09/16/2024
17305E-FM-2	CCCIT 14A1 A1 - ABS			4	1FE	3,079,139	99.9000	2,987,009	2,990,000	3,021,511		(14,798)			2.880	2.351	JJ	38,272	86,112	12/16/2014	01/23/2023
31331F-AP-6	FEDERAL EXPRESS CORPORATION - ABS			4	2FE	266,509	101.0000	247,593	245,141	246,582		251			7.580	(20,811)	JJ	9,239	31,847	12/18/2007	07/02/2019
60689L-AE-5	MMAF 13A A5 - ABS			4	1FE	1,459,750	99.7194	1,455,744	1,459,841	1,459,832		15			2.570	2.585	MON	2,293	38,573	08/07/2013	06/09/2033
68784A-AD-8	OSCAR 172 A3 - ABS		D	4	1FE	1,999,682	98.9370	1,978,740	2,000,000	1,999,848		136			2.450	2.470	MON	2,858	49,000	09/12/2017	12/10/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						30,932,060	XXX	31,004,539	31,101,731	31,002,627		6,403			XXX	XXX	XXX	128,392	1,047,758	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,476,713,408	XXX	2,428,693,503	2,422,825,997	2,451,581,057		(3,309,355)			XXX	XXX	XXX	26,344,368	100,341,097	XXX	XXX
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2AM	11,339,443	82.5000	9,199,575	11,151,000	11,151,000					4.463	4.528	JAJO	127,196	449,335	05/08/2007	10/01/2066
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPITAL TR			1	4AM	15,186,038	104.1720	14,375,736	13,800,000	14,874,888		(26,346)			7.899	7.128	MS	363,354	1,090,062	02/03/1999	03/01/2037
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				1AM	1,725,840	115.7616	2,315,232	2,000,000	1,834,995		11,685			7.380	8.695	AO	25,010	147,600	10/20/2000	04/06/2028
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						28,251,321	XXX	25,890,543	26,951,000	27,860,884		(14,661)			XXX	XXX	XXX	515,560	1,686,997	XXX	XXX
4899999. Total - Hybrid Securities						28,251,321	XXX	25,890,543	26,951,000	27,860,884		(14,661)			XXX	XXX	XXX	515,560	1,686,997	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						2,442,550,019	XXX	2,395,150,214	2,386,650,250	2,417,502,194		(3,118,020)			XXX	XXX	XXX	26,336,707	97,847,480	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,770,379,646	XXX	1,783,041,017	1,786,628,095	1,780,607,754		1,281,573			XXX	XXX	XXX	5,068,360	58,957,618	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						53,928,911	XXX	53,025,400	52,709,109	53,217,840		(122,582)			XXX	XXX	XXX	157,026	1,918,735	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						59,183,381	XXX	56,895,082	58,052,731	58,863,510		(8,258)			XXX	XXX	XXX	643,952	2,734,755	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						4,326,041,957	XXX	4,288,111,712	4,284,040,185	4,310,191,298		(1,967,287)			XXX	XXX	XXX	32,206,046	161,458,588	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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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 Desig-nation and Admini-strative Symbol/ Market Indi-cator	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 Identi-fication	Description	Code	For-eign	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
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I			43,855.000	460,473	10.500	460,473	484,194		17,790		(27,515)		(27,515)		U	12/31/2018
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II			20,378.000	212,954	10.450	212,954	226,017		7,783		(12,908)		(12,908)		L	12/21/2018
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I			13,845.000	127,231	9.190	127,231	137,874		8,283		(13,302)		(13,302)		U	12/31/2018
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II			82,182.000	797,989	9.710	797,989	893,870		48,925		(84,074)		(84,074)		L	12/21/2018
00162T-70-4	Morningstar Balanced ETF AstAlc Class I			79,520.000	748,283	9.410	748,283	885,154		85,818		(137,527)		(137,527)		U	12/10/2018
00162T-80-3	Morningstar Balanced ETF AstAlc Class II			514,940.000	4,902,230	9.520	4,902,230	5,644,659		542,728		(867,653)		(867,653)		L	12/21/2018
00162T-82-9	ALPS ALPS Energy Infra - Class 1			65,478.000	496,326	7.580	496,326	621,434		13,295		(126,469)		(126,469)		U	12/10/2018
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II			147,628.000	1,554,524	10.530	1,554,524	1,700,843		159,539		(318,642)		(318,642)		L	12/21/2018
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I			25,384.000	269,828	10.630	269,828	311,793		28,301		(53,776)		(53,776)		U	12/10/2018
00162T-87-8	Morningstar Growth ETF AstAlc Class II			344,864.000	3,348,630	9.710	3,348,630	3,788,341		398,999		(690,522)		(690,522)		L	12/26/2018
00162T-88-6	Morningstar Growth ETF AstAlc Class I			15,020.000	148,402	9.880	148,402	168,869		16,776		(27,184)		(27,184)		U	12/31/2018
00888X-58-3	AIM Invesco INVESCO VI Mid Cap Grow II			116,070.000	542,046	4.670	542,046	607,711		55,958		(93,278)		(93,278)		L	12/31/2018
00888X-59-1	AIM Invesco INVESCO VI Mid Cap Growth I			72,495.000	345,801	4.770	345,801	333,764		41,879		(62,848)		(62,848)		L	12/28/2018
00888X-77-3	AIM Invesco INVESCO VI Comstock I			76,573.000	1,234,354	16.120	1,234,354	1,389,790		150,156		(320,743)		(320,743)		U	11/30/2018
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II			26,156.000	1,435,975	54.900	1,435,975	1,479,476		104,067		(171,829)		(171,829)		L	12/31/2018
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I			106,091.000	6,063,074	57.150	6,063,074	4,958,371		429,909		(665,630)		(665,630)		L	12/31/2018
008892-41-6	Invesco VI INVESCO VI Health Care Ser I			14,647.000	342,898	23.410	342,898	373,638		45,892		(43,930)		(43,930)		L	12/24/2018
008892-50-7	Invesco VI INVESCO VI Internationl Grth I			50,066.000	1,651,183	32.980	1,651,183	1,644,953		51,033		(339,271)		(339,271)		L	12/31/2018
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I			496,994.000	7,713,348	15.520	7,713,348	8,096,141		394,680		(891,697)		(891,697)		L	12/31/2018
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II			20,164.000	303,876	15.070	303,876	375,457		25,511		(80,529)		(80,529)		L	12/24/2018
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I			1,656.000	26,385	15.930	26,385	32,244		1,961		(6,789)		(6,789)		L	12/19/2018
008892-58-0	Invesco VI INVESCO VI MidCap Core Eq Sr I			531.000	5,823	10.970	5,823	6,253				(430)		(430)		L	10/23/2018
008892-65-5	Invesco VI INVESCO VI Internatl Growth II			316,288.000	10,282,528	32.510	10,282,528	10,893,941		288,309		(2,096,165)		(2,096,165)		L	12/31/2018
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A			53,494.000	905,647	16.930	905,647	1,048,355		89,760		(251,996)		(251,996)		U	12/20/2018
018792-78-8	Alliance AB VPS Real Estate Inv A			42,566.000	350,320	8.230	350,320	379,177		20,200		(28,495)		(28,495)		U	12/31/2018
024936-10-6	American Century American Century VP Value			579,993.000	5,805,726	10.010	5,805,726	5,541,423		102,224		(699,567)		(699,567)		L	12/31/2018
024936-20-5	American Century Am Century VP International 1			899,017.000	8,576,626	9.540	8,576,626	9,168,787		750,890		(2,286,613)		(2,286,613)		L	12/31/2018
024936-40-3	American Century American Century VP Balanced			1,960,924.000	13,902,950	7.090	13,902,950	14,375,295		299,497		(860,084)		(860,084)		L	12/31/2018
024936-74-2	American Century Am Cent VP Mid Cap Value I			28,593.000	523,537	18.310	523,537	545,157		40,578		(111,102)		(111,102)		L	12/27/2018
024936-75-9	American Century Am Century VP Large Co Val II			51,920.000	705,597	13.590	705,597	778,414		51,211		(114,747)		(114,747)		L	12/31/2018
024936-85-8	American Century American Century VP Ultra II			62,918.000	1,074,645	17.080	1,074,645	1,048,675		95,405		(107,037)		(107,037)		L	12/31/2018
024936-88-2	American Century American Century VP Ultra I			34,036.000	592,221	17.400	592,221	502,533		60,528		(58,478)		(58,478)		L	12/31/2018
02507T-20-9	American Century Am Cent VP Inflation Protect 2			609,287.000	5,873,529	9.640	5,873,529	6,227,687		166,444		(330,003)		(330,003)		L	12/31/2018
02507T-30-8	American Century Am Cent VP Inflation Protect 1			579,705.000	5,599,954	9.660	5,599,954	5,920,279		160,378		(278,765)		(278,765)		L	12/28/2018
030372-30-4	American Funds IS Growth Income Class 1			9,106.000	413,334	45.390	413,334	450,466		14,377		(42,293)		(42,293)		U	12/31/2018
030372-40-3	American Funds IS Growth Class 1			1,667.000	116,605	69.960	116,605	120,205		10,410		(11,945)		(11,945)		U	12/12/2018
030372-59-3	American Funds IS Global Growth & Income CL 2			13,477.000	175,073	12.990	175,073	199,862		16,431		(36,931)		(36,931)		U	12/12/2018
030372-61-9	American Funds IS Global Growth & Income Cl 1			19,296.000	251,232	13.020	251,232	295,241		16,186		(43,048)		(43,048)		U	12/20/2018
030372-70-0	American Funds IS International Class 1			313,484.000	5,536,135	17.660	5,536,135	6,063,914		352,509		(1,091,837)		(1,091,837)		U	12/28/2018
030372-77-5	American Funds IS International Class 2			87,776.000	1,544,858	17.600	1,544,858	1,687,947		89,050		(312,547)		(312,547)		L	12/28/2018
030372-78-3	American Funds ISNew World Class 2			22,971.000	477,564	20.790	477,564	540,530		16,500		(90,743)		(90,743)		U	12/24/2018
030372-86-6	American Funds IS New World Class 1			74,247.000	1,557,708	20.980	1,557,708	1,833,124		55,836		(295,811)		(295,811)		U	12/28/2018
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1			29,516.000	448,355	15.190	448,355	484,817		19,459		(39,118)		(39,118)		L	12/28/2018
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1			1,558.000	11,298	7.250	11,298	13,699		3,592		(3,329)		(3,329)		L	12/20/2018
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1			374,536.000	2,558,366	6.800	2,558,366	2,715,536	11,520	59,430		(176,965)		(176,965)		L	12/28/2018
131647-20-8	Calvert VP SRI Balanced Port			134,257.000	260,458	1.940	260,458	281,946		28,646		(36,283)		(36,283)		U	12/19/2018
19765R-30-3	Columbia VP Small Cap Val Cl 1			583.000	8,286	14.220	8,286	11,488		1,321		(3,197)		(3,197)		U	08/29/2018
19766E-41-8	Columbia VP Overseas Core Fund Cl 1			42.000	535	12.740	535	619		1		(84)		(84)		U	10/01/2018
19766E-58-2	Columbia VP Select International Eq 1			213.000	4,206	19.700	4,206	2,193				(645)		(645)		U	04/09/2012
19766E-62-4	Columbia Columb VP Mid Cap Grow Fd - C1			3,600.000	88,404	24.560	88,404	66,512				(4,427)		(4,427)		U	04/29/2015
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2			10,081.000	69,253	6.870	69,253	74,900		2,762		(5,169)		(5,169)		U	11/28/2018
19766E-67-3	Columbia Columbia VP Income Opport Cl 1			19,686.000	136,029	6.910	136,029	154,651		3,409		(8,265)		(8,265)		U	12/20/2018
233203-67-8	DFA DFA VA Short-Term Fixed			108,037.000	1,099,813	10.180	1,099,813	1,106,370		17,053		1,917		1,917		U	12/17/2018
233203-68-6	DFA DFA VA Intl Sm Port			194,900.000	2,044,500	10.490	2,044,500	2,525,150		140,606		(621,939)		(621,939)		U	12/27/2018

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 Identi-fication	Description	Code	For-eign	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
233203-69-4	DFA DFA VA Intl Val Port			77,675.000	850,543	10.950	850,543	1,019,260		28,216		(202,882)		(202,882)		U	12/21/2018
233203-71-0	DFA DFA VA US Targeted Val			110,149.000	1,680,867	15.260	1,680,867	2,111,140		130,404		(461,518)		(461,518)		U	12/28/2018
233203-72-8	DFA DFA VA Global Bd Port			21,451.000	221,378	10.320	221,378	229,895		10,107		(6,479)		(6,479)		U	12/17/2018
233203-77-7	DFA DFA VA US Large Val			70,902.000	1,595,996	22.510	1,595,996	1,709,761		79,081		(301,639)		(301,639)		U	12/28/2018
246493-67-0	Delaware Delaware VIP SmCap Val Std			37,597.000	1,231,670	32.760	1,231,670	1,484,013		98,018		(335,240)		(335,240)		L	12/28/2018
246493-83-7	Delaware VIP Smid Cap Core Std			60,307.000	1,140,999	18.920	1,140,999	1,569,315		375,078		(533,219)		(533,219)		U	12/31/2018
246493-87-8	Delaware Delaware VIP Emrg Mkts Std			33,805.000	688,273	20.360	688,273	793,850		22,064		(152,692)		(152,692)		L	12/06/2018
25155X-40-4	DWS Small Cap Index VIP A			28,461.000	426,059	14.970	426,059	467,917		29,408		(80,854)		(80,854)		L	12/31/2018
25159C-30-7	DWS Captial Growth VIP B			50,815.000	1,380,149	27.160	1,380,149	1,366,759		137,924		(166,359)		(166,359)		L	12/31/2018
25159C-50-5	DWS Global Small Cap VIP B			11,098.000	95,110	8.570	95,110	128,644		14,379		(39,465)		(39,465)		L	12/31/2018
25159C-80-2	DWS CROCI International VIP B			4,575.000	28,549	6.240	28,549	34,553		252		(5,121)		(5,121)		L	04/25/2018
25159C-88-5	DWS CROCI International VIP A			502,359.000	3,124,675	6.220	3,124,675	3,735,893		36,553		(561,225)		(561,225)		L	12/31/2018
25159W-40-2	DWS Deut Alt Asset Allocate VIP A			7,954.000	96,242	12.100	96,242	101,544		2,158		(11,810)		(11,810)		L	04/25/2018
25159W-70-9	DWS Global Income Builder VIP A			472,017.000	10,068,117	21.330	10,068,117	10,969,824		1,350,883		(2,180,629)		(2,180,629)		L	12/27/2018
25159W-83-2	DWS International Growth VIP Cks B			5,270.000	60,552	11.490	60,552	71,048		491		(12,028)		(12,028)		U	12/31/2018
261976-60-9	Dreyfus Dreyfus VIF Quality Bd Inital			328,810.000	3,728,701	11.340	3,728,701	3,931,442		99,871		(192,808)		(192,808)		U	12/31/2018
261976-80-7	Dreyfus Dreyfus VIF Appreciation Init			139,269.000	4,991,414	35.840	4,991,414	5,752,753		721,186		(1,088,393)		(1,088,393)		U	12/31/2018
262014-20-2	Dreyfus Dreyfus Stock Index Svc Shrs			347,755.000	17,057,391	49.050	17,057,391	15,534,195		652,381		(1,560,486)		(1,560,486)		U	12/31/2018
26201X-10-9	Dreyfus Sustainable US Equity Port Inc			119,129.000	3,660,842	30.730	3,660,842	4,419,333		722,217		(897,277)		(897,277)		U	12/27/2018
26202A-20-7	Dreyfus Dreyfus Midcap Stk Inital Shrs			656,981.000	11,037,286	16.800	11,037,286	12,616,142		1,499,819		(3,518,027)		(3,518,027)		U	12/31/2018
26202A-68-6	Dreyfus Dreyfus VIF SC Stock Indx Serv			401,996.000	6,902,271	17.170	6,902,271	7,515,604		382,153		(1,148,624)		(1,148,624)		U	12/31/2018
26202A-80-1	Dreyfus Dreyfus Tech Growth Initial			304,883.000	6,878,162	22.560	6,878,162	5,528,187		358,447		(488,283)		(488,283)		U	12/31/2018
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh			61,611.000	549,566	8.920	549,566	572,612		15,895		(23,883)		(23,883)		U	12/31/2018
313916-10-8	Federated Managed Volatilty II Primary			84,796.000	814,037	9.600	814,037	823,240		24,532		(99,752)		(99,752)		U	12/31/2018
313916-30-6	Federated Federated High Income Bond			547,354.000	3,322,437	6.070	3,322,437	3,643,811		259,721		(372,167)		(372,167)		U	12/28/2018
315802-20-7	Fidelity VIP III Growth Oppor			365,963.000	13,910,256	38.010	13,910,256	9,791,696		773,237		744,548		744,548		L	12/31/2018
315802-50-4	Fidelity VIP III Balanced			28,676.000	481,180	16.780	481,180	499,028		30,299		(52,309)		(52,309)		L	12/26/2018
315802-70-2	Fidelity VIP III Growth & Inc			365,043.000	7,074,538	19.380	7,074,538	6,834,312		454,860		(1,152,308)		(1,152,308)		L	12/31/2018
315917-81-5	Fidelity Fidelity Technology			0.000		15.652										U	02/09/2018
315917-82-3	Fidelity Fidelity Energy			8,516.000	125,868	14.780	125,868	171,895		1,762		(42,777)		(42,777)		U	12/19/2018
315917-84-9	Fidelity Fidelity Financial Services			60,006.000	669,069	11.150	669,069	716,994		26,856		(151,524)		(151,524)		U	12/19/2018
355150-22-8	Franklin Templeton FVIP Foundg Fds Alloc Fd-cl 2			65,064.000	411,206	6.320	411,206	463,927		23,973		(67,768)		(67,768)		U	12/31/2018
355150-23-6	Franklin Templeton FVIP Foundg Fds Alloc Fd-cl 1			3,364.000	21,426	6.370	21,426	24,304		1,322		(3,514)		(3,514)		U	06/15/2018
355150-26-9	Franklin Templeton FVIP Flex Cap Growth FD CL 2			123,485.000	797,713	6.460	797,713	845,367		126,886		(118,931)		(118,931)		U	12/31/2018
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1			21,432.000	228,247	10.650	228,247	241,983		6,607		(11,042)		(11,042)		U	10/01/2018
355150-41-8	Franklin Templeton FVIP Income Fd CL 2			352,254.000	5,192,219	14.740	5,192,219	5,393,765		253,028		(486,993)		(486,993)		U	12/31/2018
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2			898,207.000	10,589,855	11.790	10,589,855	11,206,648		276,827		(234,620)		(234,620)		U	12/31/2018
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2			391,765.000	3,345,675	8.540	3,345,675	3,348,906		31,153		(648,103)		(648,103)		U	12/31/2018
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2			352,664.000	4,306,024	12.210	4,306,024	4,985,103		499,720		(1,246,851)		(1,246,851)		U	12/31/2018
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2			400,474.000	6,095,213	15.220	6,095,213	7,284,440		669,773		(1,037,481)		(1,037,481)		U	12/31/2018
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2			277,839.000	4,834,396	17.400	4,834,396	5,601,610		327,951		(810,410)		(810,410)		U	12/31/2018
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2			449,907.000	7,571,931	16.830	7,571,931	7,540,646				133,104		133,104		U	12/31/2018
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2			543,694.000	7,937,929	14.600	7,937,929	9,726,447		1,395,561		(2,572,251)		(2,572,251)		U	12/31/2018
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1			4,095.000	62,002	15.140	62,002	80,444		11,132		(20,145)		(20,145)		U	06/15/2018
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1			19,607.000	342,347	17.460	342,347	397,129		13,631		(55,311)		(55,311)		U	12/24/2018
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1			103,522.000	1,815,781	17.540	1,815,781	1,804,733				21,411		21,411		U	12/21/2018
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1			6,308.000	111,708	17.710	111,708	128,013		7,851		(18,705)		(18,705)		U	12/17/2018
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1			6,644.000	82,646	12.440	82,646	93,073		9,921		(24,058)		(24,058)		U	06/15/2018
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1			26,137.000	225,301	8.620	225,301	221,726		2,824		(43,472)		(43,472)		U	06/15/2018
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1			43,876.000	570,827	13.010	570,827	656,055		9,632		(86,676)		(86,676)		U	12/28/2018
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1			8,232.000	211,982	25.750	211,982	227,760		16,042		(27,494)		(27,494)		U	06/15/2018
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1			3,633.000	43,855	12.070	43,855	45,202		1,247		(979)		(979)		U	08/03/2018
355150-88-9	Franklin Templeton FVIP Income Fd CL 1			1,944.000	29,658	15.260	29,658	31,294		1,213		(2,565)		(2,565)		U	06/15/2018
471021-20-4	Janus Henderson Enterprise port Shr Inst			50,472.000	3,382,615	67.020	3,382,615	3,342,192		139,582		(230,045)		(230,045)		L	12/28/2018

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 Identi-fication	Description	Code	For-eign	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
471021-43-6	Janus Henderson MidCap Val Inst shr			62,710.000	882,956	14.080	882,956	1,026,851		85,439		(221,628)		(221,628)		U	12/24/2018
471021-50-1	Janus Henderson Flexible Bond Inst shr			840,760.000	9,424,916	11.210	9,424,916	9,849,841		289,269		(337,509)		(337,509)		L	12/18/2018
480906-10-6	JP Morgan IT US Equlty Port Cl 1			120,897.000	3,219,478	26.630	3,219,478	2,597,087		429,265		(642,532)		(642,532)		U	12/31/2018
480906-60-1	JP Morgan IT MidCap Val 1 Cl I			1,204,554.000	12,238,267	10.160	12,238,267	13,071,631		332,349		(1,962,750)		(1,962,750)		U	12/31/2018
480906-70-0	JP Morgan IT Core Bond Port CL 1			591,959.000	6,310,288	10.660	6,310,288	6,439,782		140,990		(135,608)		(135,608)		U	12/28/2018
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares			6,144.000	129,632	21.100	129,632	148,843				(19,211)		(19,211)		L	12/11/2018
480906-87-4	JP Morgan IT Core Bnd Port CL 2			45,452.000	478,608	10.530	478,608	481,724		6,815		(2,856)		(2,856)		U	12/27/2018
55273F-10-0	MFS VIT Growth Series C I			55,727.000	2,619,747	47.010	2,619,747	2,830,222		154,325		(242,919)		(242,919)		L	12/28/2018
55273F-60-5	MFS VIT Utility SI cls			2,348.000	68,993	29.380	68,993	67,067		1,034		46		46		U	12/17/2018
55273F-65-4	MFS Value Series			483,698.000	8,367,982	17.300	8,367,982	9,327,349		690,897		(1,586,216)		(1,586,216)		U	12/20/2018
55273F-84-5	MFS New Discovery Series			312.000	5,442	17.460	5,442	5,452		796		(879)		(879)		U	08/28/2018
55273F-87-8	MFS Total Return Bond Series			720,163.000	9,110,056	12.650	9,110,056	9,418,625		278,776		(307,781)		(307,781)		U	12/28/2018
55274F-45-5	MFS MFS VIT II Intl Value Init Cl			401,683.000	10,050,107	25.020	10,050,107	10,263,645		242,635		(1,293,687)		(1,293,687)		L	12/28/2018
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl			59,055.000	754,721	12.780	754,721	804,912		80,501		(155,011)		(155,011)		U	11/20/2018
55274F-84-4	MFS VIT II INTL Val Port Ser Class			25,987.000	639,273	24.600	639,273	695,899		13,773		(89,409)		(89,409)		U	12/28/2018
589512-10-2	Merger Merger VL			2,462.000	27,974	11.360	27,974	26,592		497		1,356		1,356		U	12/28/2018
641222-50-0	NeuberBerm AMT Mid Cap Growt I			20,810.000	501,302	24.090	501,302	484,515		40,542		(75,567)		(75,567)		U	11/13/2018
641222-70-8	NeuBer AMT MC Intrinsic Val I			1,463.000	22,956	15.690	22,956	28,674		1,391		(5,718)		(5,718)		U	10/15/2018
641222-83-1	NeuBer AMT MC Intrinsic Val S			2,670.000	47,919	17.950	47,919	52,527		2,430		(11,170)		(11,170)		U	12/31/2018
641222-85-6	NeuberBerm AMT Mid Cap Grow S			26,612.000	589,713	22.160	589,713	593,416		52,373		(94,229)		(94,229)		U	12/27/2018
641222-87-2	NeuberBerm AMT Guardian Port S			7,945.000	105,353	13.260	105,353	119,972		11,449		(20,431)		(20,431)		U	12/31/2018
693394-33-0	PIMCO VIT Dynamic Bd port Inst			85,075.000	880,529	10.350	880,529	891,268		17,086		(12,154)		(12,154)		U	12/31/2018
693394-40-5	PIMCO VIT Total Return Admin			456,097.000	4,779,898	10.480	4,779,898	4,985,417		175,295		(195,590)		(195,590)		L	12/31/2018
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst			50,436.000	605,734	12.010	605,734	632,195		15,873		(35,024)		(35,024)		U	12/31/2018
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm			434,745.000	2,617,164	6.020	2,617,164	3,219,462		58,007		(477,467)		(477,467)		L	12/31/2018
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst			9,892.000	59,351	6.000	59,351	69,352		852		(9,667)		(9,667)		L	12/26/2018
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs			86,491.000	869,239	10.050	869,239	910,767		27,322		(76,622)		(76,622)		L	12/31/2018
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst			88,696.000	891,396	10.050	891,396	957,279		29,534		(76,593)		(76,593)		L	12/27/2018
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn			6,755.000	67,075	9.930	67,075	69,057		2,247		(6,080)		(6,080)		L	12/27/2018
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst			20,268.000	222,142	10.960	222,142	243,670		15,554		(24,151)		(24,151)		L	12/31/2018
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst			719,669.000	8,362,559	11.620	8,362,559	8,994,321		209,758		(313,056)		(313,056)		U	12/31/2018
693394-74-4	PIMCO VIT PVIT Real Return Inst			359,017.000	4,254,357	11.850	4,254,357	4,390,201		102,785		(182,835)		(182,835)		L	12/31/2018
693394-75-1	PIMCO VIT Low Duration Inst			13,546.000	136,543	10.080	136,543	138,649		2,110		(1,710)		(1,710)		L	12/31/2018
693394-78-5	PIMCO VIT Total Return Inst			1,218,870.000	12,773,760	10.480	12,773,760	13,079,787		346,147		(311,697)		(311,697)		L	12/31/2018
693394-81-9	PIMCO VIT Real Return Port Admin Class			6,961.000	82,483	11.850	82,483	84,052		439		(1,569)		(1,569)		U	12/31/2018
72201V-10-7	Pimco Global Dividend Port Inst Clas			491.000	3,494	7.120	3,494	4,327		640		(1,053)		(1,053)		L	12/26/2018
724027-18-0	Pioneer Bond VCT CL 1			964,043.000	10,180,289	10.560	10,180,289	10,882,293		359,328		(440,960)		(440,960)		L	12/31/2018
724027-20-6	Pioneer Mid Cap Value VCT CL 1			663,289.000	10,300,873	15.530	10,300,873	12,468,698		1,074,395		(3,535,816)		(3,535,816)		L	12/31/2018
724027-23-0	Pioneer Select MCap Gr VCT CL1			2,443,494.000	60,647,532	24.820	60,647,532	63,287,570		8,503,579		(12,824,293)		(12,824,293)		L	12/31/2018
724027-30-5	Pioneer Real Estate VCT CL 1			33,815.000	424,374	12.550	424,374	593,731		53,934		(86,903)		(86,903)		L	12/27/2018
724027-40-4	Pioneer Equity Income VCT CL 1			36,635.000	857,636	23.410	857,636	894,475		196,577		(277,274)		(277,274)		L	12/21/2018
724027-61-0	Pioneer High Yield VCT CL 1			73.000	638	8.790	638	686		29		(49)		(49)		L	12/31/2018
724027-62-8	Pioneer High Yield VCT CL 2			317,383.000	2,754,883	8.680	2,754,883	2,961,257		124,446		(237,171)		(237,171)		L	12/31/2018
724027-63-6	Pioneer Strategic Inc VCT CL 1			504,359.000	4,897,326	9.710	4,897,326	5,029,785		178,465		(254,049)		(254,049)		L	12/31/2018
724027-64-4	Pioneer Strategic Inc VCT CL 2			765,848.000	7,428,726	9.700	7,428,726	7,771,621		263,916		(401,850)		(401,850)		L	12/31/2018
724027-81-8	Pioneer Real Est VCT Prt CL 2			220,984.000	2,779,984	12.580	2,779,984	3,614,643		346,521		(564,354)		(564,354)		L	12/27/2018
724027-82-6	Pioneer Eqty Income VCT CL 2			431,777.000	10,198,580	23.620	10,198,580	12,443,676		2,276,480		(3,261,211)		(3,261,211)		L	12/31/2018
724027-87-5	Pioneer Fund VCT CL 1			4,908,976.000	66,369,352	13.520	66,369,352	88,609,164		16,962,899		(18,068,954)		(18,068,954)		L	12/31/2018
77954T-10-0	T-Rowe TR price Equity Income port			44,774.000	1,045,925	23.360	1,045,925	1,267,689		128,318		(238,397)		(238,397)		U	12/18/2018
77954T-20-9	T-Rowe TR Price New Am Growth			51,467.000	1,322,176	25.690	1,322,176	1,375,030		145,265		(147,086)		(147,086)		U	12/18/2018
77954T-50-6	T-Rowe TR Price Blue Chip Growth			446,630.000	13,751,727	30.790	13,751,727	12,375,016		436,155		(617,657)		(617,657)		U	12/31/2018
77954T-60-5	T-Rowe TR Price Health Sciences			29,323.000	1,182,891	40.340	1,182,891	1,210,073		68,399		(102,741)		(102,741)		U	12/31/2018
77955H-10-5	T-Rowe TR Price International Stock			17,189.000	224,141	13.040	224,141	264,341		27,855		(64,958)		(64,958)		U	12/18/2018
78080T-10-5	Royce Small Cap Annuity Invest CL			6,156.000	48,446	7.870	48,446	50,842		1,093		(5,485)		(5,485)		U	12/13/2018

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 Identi-fication	Description	Code	For-eign	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
78080T-30-3	Royce Micro Cap Annuity IC			156.000	1,396	8.970	1,396	1,682		70		(239)		(239)		U	12/17/2018
78411M-69-6	SEI VP SEI VP Mkt Grow Strat Fd - C2			2,737.000	27,283	9.970	27,283	27,469		869		(3,189)		(3,189)		U	12/28/2018
78411M-72-0	SEI VP SEI VP Mkt Plus Strat Fd - C2			10,133.000	104,678	10.330	104,678	117,683		2,463		(14,274)		(14,274)		U	12/28/2018
78411M-73-8	SEI VP SEI VP Mod Strat Fd - C2			60,642.000	597,934	9.860	597,934	654,998		32,766		(56,490)		(56,490)		U	12/28/2018
78411M-74-6	SEI VP SEI VP Conserv Strat Fd - C2			957.000	9,482	9.910	9,482	9,425		311		(507)		(507)		U	12/28/2018
78411M-75-3	SEI VP SEI VP Def Strat Fd - C2			26,724.000	261,899	9.800	261,899	267,189		6,143		(7,911)		(7,911)		U	12/28/2018
866167-50-5	Calvert VP Investment Grade Bd Index			59,005.000	3,127,857	53.010	3,127,857	3,266,720		95,181		(102,622)		(102,622)		U	12/31/2018
866167-54-7	Calvert VP EFA International Index CL F			2,991.000	228,778	76.490	228,778	246,770		8,183		(44,068)		(44,068)		U	12/27/2018
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F			7,514.000	734,157	97.700	734,157	798,174		59,050		(155,139)		(155,139)		U	12/31/2018
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F			11,794.000	838,101	71.060	838,101	912,642		58,307		(167,226)		(167,226)		U	12/27/2018
866167-69-5	Calvert VP EAFE International Index			20,599.000	1,571,924	76.310	1,571,924	1,828,186		47,517		(256,262)		(256,262)		U	12/28/2018
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol			18,143.000	1,288,688	71.030	1,288,688	1,487,737		79,879		(252,437)		(252,437)		U	12/06/2018
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio			60,711.000	3,884,318	63.980	3,884,318	3,242,166		92,432		(134,622)		(134,622)		U	12/31/2018
86664T-30-0	MFS VIT III Global Real Estate			634.000	8,307	13.100	8,307	8,893		468		(689)		(689)		U	12/04/2018
86664T-53-2	MFS VIT III Mid Cap Value Port			9,480.000	70,339	7.420	70,339	78,063				(7,724)		(7,724)		U	12/11/2018
89154T-73-1	Touchstone VP Common Stock			5,712.000	41,581	7.280	41,581	72,642		25,926		(31,061)		(31,061)		U	12/27/2018
89154T-74-9	Touchstone VP Bond			3,890.000	35,752	9.190	35,752	38,612		871		(1,555)		(1,555)		U	12/27/2018
921082-30-1	VanEck VIP Glbl Hard Asst Init			22,711.000	386,536	17.020	386,536	561,627				(141,594)		(141,594)		U	12/28/2018
921925-20-2	Vanguard VIF Tot Bond Mkt Index			1,375,735.000	15,875,977	11.540	15,875,977	16,000,380		273,937		(189,567)		(189,567)		L	12/31/2018
921925-30-1	Vanguard VIF Equity Index Port			410,305.000	15,603,898	38.030	15,603,898	15,841,461		298,789		(1,380,487)		(1,380,487)		L	12/20/2018
921925-40-0	Vanguard VIF Balance Port Investor 1			293,688.000	6,519,880	22.200	6,519,880	6,771,475		382,719		(620,712)		(620,712)		L	12/31/2018
921925-60-8	Vanguard VIF Equity Income Portfolio			589,301.000	12,516,760	21.240	12,516,760	13,129,193		626,834		(1,416,165)		(1,416,165)		L	12/28/2018
921925-70-7	Vanguard VIF International Port Inv CL			220,610.000	5,104,907	23.140	5,104,907	5,253,812		154,889		(953,561)		(953,561)		L	12/31/2018
921925-80-6	Vanguard VIF High Yield Bond Port I			442,875.000	3,334,846	7.530	3,334,846	3,474,348		124,793		(210,567)		(210,567)		L	12/31/2018
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv			541,639.000	18,556,535	34.260	18,556,535	19,692,047		608,785		(1,922,242)		(1,922,242)		L	12/31/2018
921925-82-2	Vanguard VIF Capital Growth Port			222,950.000	7,466,594	33.490	7,466,594	7,673,233		102,493		(549,140)		(549,140)		U	12/31/2018
921925-84-8	Vanguard VIF Real Estate Index Portfolio			187,596.000	2,170,488	11.570	2,170,488	2,354,337		98,108		(189,655)		(189,655)		L	12/31/2018
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl			443,958.000	8,981,275	20.230	8,981,275	9,892,037		332,901		(1,308,216)		(1,308,216)		L	12/31/2018
921925-86-3	Vanguard VIF ST Investmentt Grade			345,240.000	3,638,830	10.540	3,638,830	3,646,085		47,382		(7,266)		(7,266)		L	12/27/2018
921925-87-1	Vanguard VIF Diversified Value Port			70,942.000	1,016,604	14.330	1,016,604	1,148,191		72,205		(164,872)		(164,872)		L	12/20/2018
921925-88-9	Vanguard VIF Small Com Growth			221,877.000	4,501,882	20.290	4,501,882	4,997,892		360,449		(841,611)		(841,611)		L	12/28/2018
922174-10-7	Fidelity VIP Gov Money Market			13,522,231.000	13,522,231	1.000	13,522,231	13,522,231		100,925						L	12/31/2018
922174-20-6	Fidelity VIP High Income Initl			165,992.000	824,979	4.970	824,979	921,715		47,812		(75,753)		(75,753)		L	12/31/2018
922174-30-5	Fidelity Equity Income			709,380.000	14,450,070	20.370	14,450,070	15,292,225		1,030,203		(2,311,735)		(2,311,735)		L	12/31/2018
922174-40-4	Fidelity Growth			487,669.000	30,781,671	63.120	30,781,671	26,479,506		4,368,286		(4,472,401)		(4,472,401)		L	12/31/2018
922174-46-1	Fidelity VIP Freedm 2030 Ser 2			442,673.000	5,714,912	12.910	5,714,912	6,223,280		125,079		(638,750)		(638,750)		L	12/31/2018
922174-49-5	Fidelity Vip Freedm 2025 Ser 2			305,360.000	4,003,264	13.110	4,003,264	4,287,922		87,422		(387,736)		(387,736)		L	12/31/2018
922174-50-3	Fidelity VIP Overseas Inital			109,842.000	2,101,287	19.130	2,101,287	1,994,618		38,033		(400,691)		(400,691)		L	12/31/2018
922174-53-7	Fidelity VIP Freedm 2020 Ser 2			176,425.000	2,205,319	12.500	2,205,319	2,343,285		57,288		(199,077)		(199,077)		L	12/28/2018
922174-56-0	Fidelity VIP Freedm 2015 Ser 2			40,699.000	496,522	12.200	496,522	524,706		13,623		(41,524)		(41,524)		L	12/28/2018
922174-59-4	Fidelity VIP Freedm 2010 Ser 2			313.000	3,828	12.240	3,828	4,039		64		(211)		(211)		L	12/21/2018
922174-66-9	Fidelity VIP Freedom Inc Ser 2			22,870.000	252,260	11.030	252,260	256,569		5,368		(10,675)		(10,675)		L	12/31/2018
922174-83-4	Fidelity VIP Gov MMkt Serv Cl			27,021,038.000	27,021,038	1.000	27,021,038	27,021,038		243,823		1		1		L	12/31/2018
922174-87-5	Fidelity VIP Overseas Ser 2			16,900.000	320,248	18.950	320,248	355,447		4,938		(62,136)		(62,136)		L	12/31/2018
922175-10-4	Fidelity VIP II Inv Grade Bond			616,414.000	7,606,543	12.340	7,606,543	7,862,479		216,719		(233,727)		(233,727)		L	12/28/2018
922175-20-3	Fidelity VIP II Asset Manager			263,611.000	3,606,191	13.680	3,606,191	4,056,043		187,258		(391,021)		(391,021)		L	12/31/2018
922175-30-2	Fidelity VIP II Index 500			119,899.000	30,269,760	252.460	30,269,760	30,006,721		663,270		(2,665,381)		(2,665,381)		L	12/31/2018
922175-40-1	Fidelity VIP II Asset Manager: Growth			35,316.000	591,897	16.760	591,897	604,974		33,528		(82,940)		(82,940)		L	12/28/2018
922175-50-0	Fidelity VIP II Contra fund			1,225,234.000	39,366,775	32.130	39,366,775	40,630,028		3,724,104		(6,496,245)		(6,496,245)		L	12/31/2018
922175-84-9	Fidelity VIP II Contra Port Service C 2			29,925.000	936,959	31.310	936,959	1,017,596		60,446		(138,929)		(138,929)		L	12/19/2018
922175-88-0	Fidelity VIP II Invest Grd Bnd Srv Cl 2			13,750.000	165,416	12.030	165,416	169,724		4,022		(3,587)		(3,587)		U	12/19/2018
922176-40-9	Fidelity VIP Mid Cap Initial			4,501.000	135,894	30.190	135,894	160,829		7,802		(34,179)		(34,179)		L	12/19/2018
922176-80-5	Fidelity Mid-Cap Port SC2			226,760.000	6,625,933	29.220	6,625,933	7,389,573		661,735		(1,804,227)		(1,804,227)		L	12/31/2018
922177-10-0	Fidelity Fidelity Real Estate			239.000	3,981	16.680	3,981	4,578		97		(459)		(459)		L	12/19/2018

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 Identi-fication	Description	Code	For-eign	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
922177-85-2	Fidelity VIP Strategic Income			14,748.000	158,536	10.750	158,536	167,151		6,314		(10,359)		(10,359)		U	12/21/2018
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2			143,448.000	2,860,345	19.940	2,860,345	3,199,171		49,905		(353,555)		(353,555)		U	12/28/2018
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2			47,901.000	804,745	16.800	804,745	916,461		18,847		(117,109)		(117,109)		U	12/27/2018
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2			27,623.000	519,305	18.800	519,305	591,096		9,189		(73,099)		(73,099)		U	12/21/2018
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2			51,603.000	972,208	18.840	972,208	1,111,660		18,276		(141,784)		(141,784)		U	12/21/2018
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A			27,342.000	448,416	16.400	448,416	523,015		39,747		(65,154)		(65,154)		U	12/31/2018
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I			124,605.000	3,395,478	27.250	3,395,478	3,787,758		563,222		(451,219)		(451,219)		U	12/24/2018
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I			5,239.000	85,664	16.350	85,664	98,333		7,615		(10,819)		(10,819)		U	12/21/2018
92829L-86-9	Virtus Newfleet Multi Sec Int Cl I			5,268.000	45,831	8.700	45,831	49,177		2,006		(3,190)		(3,190)		U	12/07/2018
92913T-46-3	VOYA Global Equity Portfolio			103,118.000	996,118	9.660	996,118	1,012,214		48,502		(148,591)		(148,591)		U	12/31/2018
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2			73,401.000	1,306,540	17.800	1,306,540	1,318,766		12,121		(266,294)		(266,294)		L	12/31/2018
933702-10-2	Columbia Wanger Small Cap			25,414.000	526,073	20.700	526,073	718,093		133,456		(142,614)		(142,614)		L	12/20/2018
9299999. Subtotal - Mutual Funds					884,080,307	XXX	884,080,307	937,277,376	11,520	69,359,027		(121,195,411)		(121,195,411)		XXX	XXX
9799999 - Total Common Stocks					884,080,307	XXX	884,080,307	937,277,376	11,520	69,359,027		(121,195,411)		(121,195,411)		XXX	XXX
9899999 - Total Preferred and Common Stocks					884,080,307	XXX	884,080,307	937,277,376	11,520	69,359,027		(121,195,411)		(121,195,411)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 123 , the total $ value (included in Column 8) of all such issues $ 239,110,877

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
38374L-5H-0	GNR 0560B WZ - CMO/RMBS		12/01/2018	VARIOUS		55,239	55,239	
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS		12/01/2018	VARIOUS		491,349	491,349	
912828-5M-8	UNITED STATES TREASURY		12/19/2018	VARIOUS		41,043,519	40,000,000	118,698
0599999. Subtotal - Bonds - U.S. Governments						41,590,107	40,546,588	118,698
3136AC-TQ-4	FNR 1320B KZ - CMO/RMBS		12/01/2018	VARIOUS		98,823	98,823	
3136B0-4W-3	FNR 1818D MP - CMO/RMBS		09/01/2018	JP MORGAN SECS INC., - FIXED INCOME		9,948,549	9,961,000	11,621
3136B0-RA-6	FNR 17109C VN - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		2,331,957	2,357,000	3,208
3136B0-X6-8	FNR 1811A PV - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		8,535,236	8,819,101	11,943
3136B1-AX-2	FNR 1816D DV - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		908,529	879,000	1,074
3136B1-MN-1	FNR 1822A VD - CMO/RMBS		09/19/2018	KEYBANK		6,052,500	6,000,000	15,333
3136B1-RM-8	FNR 1821C CV - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		5,831,308	5,893,000	16,042
3136B1-VE-1	FNR 1825B P - CMO/RMBS		09/01/2018	PERSHING LLC		4,677,166	4,669,141	6,809
3136B2-FA-5	FNR 1845D VK - CMO/RMBS		09/01/2018	Amherst Pierpont Securities		4,871,250	4,800,000	16,000
3137B5-R9-6	FHR 4265E GL - CMO/RMBS		12/11/2018	VARIOUS		1,135,864	1,224,600	1,327
3137BW-5Q-3	FHR 4669A QY - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		167,025	170,000	17
3137BX-P3-0	FHR 4675C KW - CMO/RMBS		12/11/2018	KEYBANK		1,442,411	1,547,340	1,676
3137F3-KT-0	FHR 4763C DW - CMO/RMBS		09/19/2018	CSFB - MTGE		4,472,628	4,458,000	11,393
3137F3-MT-8	FHR 4763C VE - CMO/RMBS		09/01/2018	PERSHING LLC		4,145,607	4,003,000	7,561
3137F3-NZ-3	FHR 4772A VD - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		1,946,568	1,872,544	5,618
3137F3-TQ-7	FHR 4764G NU - CMO/RMBS		09/01/2018	PERSHING LLC		5,720,666	5,796,748	4,509
3137F5-BD-0	FHR 4792B VB - CMO/RMBS		09/01/2018	VARIOUS		4,095,768	4,056,000	9,013
3137F5-GN-3	FHR 4784F PU - CMO/RMBS		09/01/2018	PERSHING LLC		2,135,741	2,198,254	4,488
3137F5-MH-9	FHR 4794A VB - CMO/RMBS		09/01/2018	MS SECURITIES - FID		7,944,523	7,781,000	6,052
3137FC-6Q-2	FHR 4738A VC - CMO/RMBS		09/01/2018	VARIOUS		8,996,138	9,030,000	4,390
3137FC-SQ-8	FHR 4749C GV - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		6,178,331	6,035,000	4,694
3137FD-T4-4	FHR 4754A B - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		13,156,054	12,906,000	37,643
3137FD-Y9-7	FHR 4753F LV - CMO/RMBS		09/01/2018	JP MORGAN CHASE INTL		4,550,168	4,463,000	13,017
3137FE-P7-9	FHR 4765A BE - CMO/RMBS		09/01/2018	JP MORGAN SECS INC., - FIXED INCOME		8,572,500	9,000,000	12,750
3137FE-VH-0	FHR 4800D TV - CMO/RMBS		09/01/2018	BNY/SUNTRUST CAPITAL MARKETS		7,571,593	7,461,995	24,873
3137FG-3J-2	FHR 4801B VE - CMO/RMBS		09/20/2018	VARIOUS		14,029,795	13,716,000	18,448
3137FG-PN-9	FHR 4809B VH - CMO/RMBS		12/12/2018	BK OF AMER - MTGE		2,417,415	2,392,000	4,252
3137FG-RY-3	FHR 4816A VG - CMO/RMBS		11/30/2018	CREDIT SUISSE AG NY BRANCH		1,914,126	1,887,000	839
31393D-Y3-9	FNR 0375A GZ - CMO/RMBS		12/01/2018	VARIOUS		31,512	31,512	
31393M-J3-6	FHR 2585F KZ - CMO/RMBS		12/01/2018	VARIOUS		38,017	38,017	
3199999. Subtotal - Bonds - U.S. Special Revenues						143,917,765	143,545,074	254,589
010392-FL-7	ALABAMA POWER CO		01/19/2018	Barclays Bank		5,259,443	4,875,000	86,545
010392-FR-4	ALABAMA POWER CO		03/08/2018	Barclays Bank		11,943,427	12,587,000	155,240
023135-BN-5	AMAZON.COM INC		04/05/2018	DEUTSCHE BANK SECURITIES, INC.		983,848	884,000	16,089
02376A-AA-7	AMERICAN AIRLINES INC - ABS		09/01/2018	Barclays Bank		1,972,774	1,971,000	27,145
03040W-AR-6	AMERICAN WATER CAPITAL CORP		04/12/2018	MERRILL LYNCH PIERCE FENNER		6,834,514	7,095,000	33,258
05377R-CY-8	AESOP 181 A - ABS		09/01/2018	CREDIT SUISSE SECURITIES (USA)		4,009,219	4,000,000	2,056
05565Q-DM-7	BP CAPITAL MARKETS PLC	C	03/09/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		2,464,049	2,478,000	35,811
06406F-AE-3	BANK OF NEW YORK MELLON CORP		03/15/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		999,549	1,095,000	2,087
097023-BK-0	BOEING CO		04/10/2018	DEUTSCHE BANK SECURITIES, INC.		5,647,080	6,000,000	22,550
114259-AQ-7	BROOKLYN UNION GAS CO	C	03/15/2018	BNY/SUNTRUST CAPITAL MARKETS		985,390	971,000	115
12626P-AM-5	CRH AMERICA INC	C	01/24/2018	Credit Suisse Securities (Europe) LT		1,290,617	1,255,000	8,916
12626P-AN-3	CRH AMERICA INC	C	04/02/2018	Credit Suisse Securities (Europe) LT		2,258,846	2,097,000	40,003
12636Y-AD-4	CRH AMERICA FINANCE INC	C	03/27/2018	BNP PARIBAS SECURITIES BOND		1,999,717	2,027,000	
17252M-AN-0	CINTAS CORPORATION NO 2		07/17/2018	JEFFERIES & COMPANY, INC.		1,977,180	2,000,000	22,200
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC	C	12/01/2018	Unknown		2,976,855	3,000,000	
20030N-CJ-8	COMCAST CORP		02/08/2018	GOLDMAN		9,951,500	10,000,000	
207597-EL-5	CONNECTICUT LIGHT AND POWER CO		05/15/2018	VARIOUS		20,730,413	20,784,000	63,397
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	06/14/2018	RBC CAPITAL MARKETS		1,000,498	1,005,000	
25243Y-AZ-2	DIAGEO CAPITAL PLC	C	06/05/2018	BNP PARIBAS SECURITIES BOND		2,395,185	2,368,000	4,843
25468P-CR-5	WALT DISNEY CO		04/13/2018	MERRILL LYNCH PIERCE FENNER		9,036,908	8,733,000	136,089
256746-AH-1	DOLLAR TREE INC		04/05/2018	JP MORGAN SECS INC., - FIXED INCOME		799,883	802,000	
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		06/21/2018	VARIOUS		11,540,340	11,135,000	60,841
341081-FQ-5	FLORIDA POWER & LIGHT CO		06/14/2018	US BANCORP INVESTMENTS INC.		2,068,080	2,100,000	25,346
341081-FR-3	FLORIDA POWER & LIGHT CO		05/03/2018	MERRILL LYNCH PIERCE FENNER		11,989,320	12,000,000	
375558-BA-0	GILEAD SCIENCES INC		10/12/2018	DEUTSCHE BANK SECURITIES, INC.		1,979,277	2,020,000	18,938
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	C	05/10/2018	JP MORGAN SECS INC., - FIXED INCOME		2,699,784	2,700,000	
437076-BW-1	HOME DEPOT INC		11/27/2018	JP MORGAN CHASE BANK/HSBCSI		993,130	1,000,000	
454889-AR-7	INDIANA MICHIGAN POWER CO		04/27/2018	DEUTSCHE BANK SECURITIES, INC.		5,745,954	6,215,000	77,688
454889-AS-5	INDIANA MICHIGAN POWER CO		04/30/2018	Credit Suisse Securities (Europe) LT		2,093,385	2,100,000	

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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
50077L-AS-5	KRAFT HEINZ FOODS CO		06/04/2018	BARCLAYS CAPITAL INC FIXED INC		2,794,484	2,800,000	
58013M-FC-3	MCDONALD'S CORP		03/16/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,993,440	4,000,000	7,417
585055-BU-9	MEDTRONIC INC	C	09/18/2018	CITIGROUP GLOBAL MARKETS, INC		8,516,320	8,000,000	5,139
595620-AP-0	MIDAMERICAN ENERGY CO		12/10/2018	SUSQUEHANNA		8,255,548	8,227,000	39,821
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		04/06/2018	BNY/SUNTRUST CAPITAL MARKETS		994,113	1,010,000	6,010
641062-AF-1	NESTLE HOLDINGS INC	C	09/17/2018	MERRILL LYNCH PIERCE FENNER		3,998,633	4,018,000	
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/12/2018	MUFG SECURITIES AMERICAS INC.		1,985,581	1,966,000	13,765
65364U-AK-2	NIAGARA MOHAWK POWER CORP	C	09/11/2018	MORGAN STANLEY CO		2,950,754	2,970,000	46,884
665772-CJ-6	NORTHERN STATES POWER CO (MINNESOTA)		03/07/2018	DEUTSCHE BANK SECURITIES, INC.		6,683,712	7,253,000	15,070
67077M-AA-6	NUTRIEN LTD	C	04/10/2018	Unknown		606,720	590,000	15,447
68389X-BE-4	ORACLE CORP		04/11/2018	GOLDMAN		7,174,261	7,138,000	114,446
69351U-AV-5	PPL ELECTRIC UTILITIES CORP		06/11/2018	MORGAN STANLEY CO		3,961,650	3,984,000	
717081-ED-1	PFIZER INC		03/19/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		10,253,400	10,000,000	107,708
717081-EP-4	PFIZER INC		09/12/2018	DEUTSCHE BANK SECURITIES, INC.		2,995,674	3,015,000	2,111
723787-AM-9	PIONEER NATURAL RESOURCES CO		09/11/2018	WELLS FARGO		2,977,768	2,895,000	20,756
737679-DE-7	POTOMAC ELECTRIC POWER CO		03/05/2018	Barclays Bank		5,154,500	5,000,000	97,986
760759-AT-7	REPUBLIC SERVICES INC		05/17/2018	CITIGROUP GLOBAL MARKETS INC.		599,332	612,000	470
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		04/26/2018	MUFG SECURITIES AMERICAS INC.		1,200,000	1,200,000	
867224-AA-5	SUNCOR ENERGY INC	C	01/09/2018	JP MORGAN SECS INC., - FIXED INCOME		1,694,615	1,647,000	6,259
867224-AB-3	SUNCOR ENERGY INC	C	04/12/2018	VARIOUS		14,609,344	14,941,000	201,319
87971M-BH-5	TELUS CORP	C	06/07/2018	RBC CAPITAL MARKETS		10,993,963	11,132,000	
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		01/22/2018	VARIOUS		7,674,391	7,731,000	6,150
89352H-AZ-2	TRANSCANADA PIPELINES LTD	C	10/10/2018	JP MORGAN CHASE BANK/HSBCSI		2,692,656	2,700,000	
904764-BC-0	UNILEVER CAPITAL CORP	C	09/14/2018	JEFFERIES		1,967,649	1,995,000	34,137
907818-DZ-8	UNION PACIFIC CORP		02/15/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		7,870,904	7,593,000	26,259
907818-EV-6	UNION PACIFIC CORP		06/05/2018	MORGAN STANLEY CO		9,984,900	10,000,000	
911312-BN-5	UNITED PARCEL SERVICE INC		05/23/2018	VARIOUS		12,797,827	13,768,000	42,790
91324P-CV-2	UNITEDHEALTH GROUP INC		01/19/2018	CITIGROUP GLOBAL MARKETS INC/SALOMON		1,582,907	1,580,000	16,871
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO		02/16/2018	Barclays Bank		1,188,204	1,149,000	12,199
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO		11/26/2018	WELLS FARGO		1,998,644	2,010,000	
92826C-AF-9	VISA INC		08/14/2018	VARIOUS		4,510,753	4,276,000	39,628
931142-EB-5	WALMART INC		07/09/2018	DEUTSCHE BANK SECURITIES, INC.		1,996,578	1,965,000	3,018
96949L-AC-9	WILLIAMS PARTNERS LP		10/02/2018	RBC CAPITAL MARKETS, LLC		3,989,185	3,960,000	10,659
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		11/01/2018	BNP PARIBAS SEC BOND, NEW YORK		147,794	147,794	
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		11/01/2018	BNP PARIBAS SEC BOND, NEW YORK		936,462	936,462	
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		11/01/2018	VARIOUS		3,915,744	3,915,744	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						300,274,571	301,422,000	1,731,471
8399997. Total - Bonds - Part 3						485,782,444	485,513,662	2,104,758
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						485,782,444	485,513,662	2,104,758
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I		12/31/2018	Financial Investors Variable Ins Trust	2,173.000	22,819		
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II		12/21/2018	Financial Investors Variable Ins Trust	1,070.000	11,350		
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/31/2018	Financial Investors Variable Ins Trust	2,794.000	27,155		
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II		12/21/2018	Financial Investors Variable Ins Trust	7,943.000	80,283		
00162T-70-4	Morningstar Balanced ETF AstAlc Class I		12/10/2018	Financial Investors Variable Ins Trust	18,853.000	200,884		
00162T-80-3	Morningstar Balanced ETF AstAlc Class II		12/21/2018	Financial Investors Variable Ins Trust	65,023.000	640,833		
00162T-82-9	ALPS ALPS Energy Infra - Class 1		12/10/2018	Alps Variable Insurance Trust	2,308.000	19,518		
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II		12/21/2018	Financial Investors Variable Ins Trust	18,983.000	212,353		
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I		12/10/2018	Financial Investors Variable Ins Trust	10,762.000	133,079		
00162T-87-8	Morningstar Growth ETF AstAlc Class II		12/26/2018	Financial Investors Variable Ins Trust	47,625.000	484,168		
00162T-88-6	Morningstar Growth ETF AstAlc Class I		12/31/2018	Financial Investors Variable Ins Trust	8,039.000	90,765		
00888X-58-3	AIM Invesco INVESCO VI Mid Cap Grow II		12/31/2018	Invesco Variable Insurance Funds, Inc.	38,502.000	206,375		
00888X-59-1	AIM Invesco INVESCO VI Mid Cap Growth I		12/28/2018	Invesco Variable Insurance Funds, Inc.	9,134.000	52,560		
00888X-77-3	AIM Invesco INVESCO VI Comstock I		11/30/2018	Invesco Variable Insurance Funds, Inc.	16,136.000	308,884		
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II		12/31/2018	Invesco Variable Insurance Funds, Inc.	3,647.000	239,243		
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I		12/31/2018	Invesco Variable Insurance Funds, Inc.	7,372.000	512,379		
008892-41-6	Invesco VI INVESCO VI Health Care Ser I		12/24/2018	Invesco Variable Insurance Funds, Inc.	2,389.000	62,718		
008892-50-7	Invesco VI INVESCO VI Internationl Grth I		12/31/2018	Invesco Variable Insurance Funds, Inc.	2,704.000	101,179		
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I		12/31/2018	Invesco Variable Insurance Funds, Inc.	58,285.000	975,886		
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II		12/24/2018	Invesco Variable Insurance Funds, Inc.	1,852.000	35,562		

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008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I		12/19/2018	Invesco Variable Insurance Funds, Inc.	541.000	10,844		
008892-58-0	Invesco VI INVESCO VI MidCap Core Eq Sr I		10/23/2018	Invesco Variable Insurance Funds, Inc.	531.000	6,253		
008892-65-5	Invesco VI INVESCO VI Internatl Growth II		12/31/2018	Invesco Variable Insurance Funds, Inc.	32,388.000	1,212,890		
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A		12/20/2018	AllianceBernstein VPF Series	7,252.000	155,123		
018792-78-8	Alliance AB VPS Real Estate Inv A		12/31/2018	AllianceBernstein VPF Series	16,271.000	139,267		
024936-10-6	American Century American Century VP Value		12/31/2018	American Century Variable Portfolios, Inc.	91,018.000	1,023,890		
024936-20-5	American Century Am Century VP International 1		12/31/2018	American Century Variable Portfolios, Inc.	118,409.000	1,355,429		
024936-40-3	American Century American Century VP Balanced		12/31/2018	American Century Variable Portfolios, Inc.	120,188.000	902,292		
024936-74-2	American Century Am Cent VP Mid Cap Value I		12/27/2018	American Century Variable Portfolios, Inc.	5,300.000	104,731		
024936-75-9	American Century Am Century VP Large Co Val II		12/31/2018	American Century Variable Portfolios, Inc.	11,711.000	176,993		
024936-85-8	American Century American Century VP Ultra II		12/31/2018	American Century Variable Portfolios, Inc.	18,997.000	346,293		
024936-88-2	American Century American Century VP Ultra I		12/31/2018	American Century Variable Portfolios, Inc.	5,684.000	102,377		
02507T-20-9	American Century Am Cent VP Inflation Protect 2		12/31/2018	American Century Variable Portfolios, Inc.	64,195.000	638,143		
02507T-30-8	American Century Am Cent VP Inflation Protect 1		12/28/2018	American Century Variable Portfolios, Inc.	196,563.000	1,959,169		
030372-30-4	American Funds IS Growth Income Class 1		12/31/2018	American Funds	8,283.000	414,297		
030372-40-3	American Funds IS Growth Class 1		12/12/2018	American Funds	513.000	38,694		
030372-59-3	American Funds IS Global Growth & Income CL 2		12/12/2018	American Funds	6,562.000	102,882		
030372-61-9	American Funds IS Global Growth & Income Cl 1		12/20/2018	American Funds	14,472.000	218,021		
030372-70-0	American Funds IS International Class 1		12/28/2018	American Funds	123,070.000	2,494,071		
030372-77-5	American Funds IS International Class 2		12/28/2018	American Funds	45,165.000	935,736		
030372-78-3	American Funds ISNew World Class 2		12/24/2018	American Funds	10,871.000	264,963		
030372-86-6	American Funds IS New World Class 1		12/28/2018	American Funds	54,594.000	1,356,281		
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1		12/28/2018	BlackRock Variable Series Funds, Inc.	27,439.000	451,610		
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1		12/20/2018	BlackRock Variable Series Funds, Inc.	483.000	3,594		
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1		12/28/2018	BlackRock Variable Series Funds, Inc.	274,666.000	1,989,407		
131647-20-8	Calvert VP SRI Balanced Port		12/19/2018	Calvert Mutual Funds, Inc.	28,217.000	60,273		
19765R-30-3	Columbia VP Small Cap Val Cl 1		08/29/2018	Columbia Funds Variable Insurance Trust	483.000	9,460		
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		10/01/2018	Columbia Funds Variable Insurance Trust	42.000	619		
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2		11/28/2018	Columbia Funds Variable Insurance Trust	5,214.000	37,871		
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		12/20/2018	Columbia Funds Variable Insurance Trust	10,548.000	75,215		
233203-67-8	DFA DFA VA Short-Term Fixed		12/17/2018	Dimensional Fund Advisors LP	7,482.000	76,261		
233203-68-6	DFA DFA VA Intl Sm Port		12/27/2018	Dimensional Fund Advisors LP	114,691.000	1,538,695		
233203-69-4	DFA DFA VA Intl Val Port		12/21/2018	Dimensional Fund Advisors LP	44,500.000	600,249		
233203-71-0	DFA DFA VA US Targeted Val		12/28/2018	Dimensional Fund Advisors LP	57,634.000	1,108,382		
233203-72-8	DFA DFA VA Global Bd Port		12/17/2018	Dimensional Fund Advisors LP	7,020.000	74,453		
233203-77-7	DFA DFA VA US Large Val		12/28/2018	Dimensional Fund Advisors LP	20,080.000	529,504		
246493-67-0	Delaware Delaware VIP SmCap Val Std		12/28/2018	Delaware VIP Trust	12,321.000	486,888		
246493-83-7	Delaware VIP Smid Cap Core Std		12/31/2018	Delaware VIP Trust	24,053.000	551,090		
246493-87-8	Delaware Delaware VIP Emrg Mkts Std		12/06/2018	Delaware VIP Trust	23,443.000	581,281		
25155X-40-4	DWS Small Cap Index VIP A		12/31/2018	DWS Variable Series I and II	9,786.000	165,350		
25159C-30-7	DWS Captial Growth VIP B		12/31/2018	DWS Variable Series I and II	7,545.000	215,937		
25159C-50-5	DWS Global Small Cap VIP B		12/31/2018	DWS Variable Series I and II	3,786.000	43,390		
25159C-80-2	DWS CROCI International VIP B		04/25/2018	DWS Variable Series I and II	35.000	255		
25159C-88-5	DWS CROCI International VIP A		12/31/2018	DWS Variable Series I and II	10,503.000	75,676		
25159W-40-2	DWS Deut Alt Asset Allocate VIP A		04/25/2018	DWS Variable Series I and II	211.000	2,670		
25159W-70-9	DWS Global Income Builder VIP A		12/27/2018	DWS Variable Series I and II	72,657.000	1,641,738		
25159W-83-2	DWS International Growth VIP Cks B		12/31/2018	DWS Variable Series I and II	4,099.000	56,261		
261976-60-9	Dreyfus Dreyfus VIF Quality Bd Inital		12/31/2018	Dreyfus Variable Insurance Fund	26,669.000	307,905		
261976-80-7	Dreyfus Dreyfus VIF Appreciation Init		12/31/2018	Dreyfus Variable Insurance Fund	23,850.000	919,416		
262014-20-2	Dreyfus Dreyfus Stock Index Svc Shrs		12/31/2018	Dreyfus Variable Insurance Fund	34,868.000	1,865,914		
26201X-10-9	Dreyfus Sustainable US Equity Port Inc		12/27/2018	Dreyfus Variable Insurance Fund	33,148.000	1,095,672		
26202A-20-7	Dreyfus Dreyfus Midcap Stk Inital Shrs		12/31/2018	Dreyfus Variable Insurance Fund	106,221.000	2,130,171		
26202A-68-6	Dreyfus Dreyfus VIF SC Stock Indx Serv		12/31/2018	Dreyfus Variable Insurance Fund	162,068.000	3,223,542		
26202A-80-1	Dreyfus Dreyfus Tech Growth Initial		12/31/2018	Dreyfus Variable Insurance Fund	39,882.000	1,019,671		
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh		12/31/2018	Eaton Vance	54,666.000	508,962		
313916-10-8	Federated Managed Volatilty II Primary		12/31/2018	Federated Insurance Series	4,230.000	43,678		
313916-30-6	Federated Federated High Income Bond		12/28/2018	Federated Insurance Series	76,123.000	480,810		
315802-20-7	Fidelity VIP III Growth Oppor		12/31/2018	Fidelity Variable Insurance Products	31,816.000	1,109,665		
315802-50-4	Fidelity VIP III Balanced		12/26/2018	Fidelity Variable Insurance Products	5,185.000	92,801		
315802-70-2	Fidelity VIP III Growth & Inc		12/31/2018	Fidelity Variable Insurance Products	38,917.000	820,522		
315917-82-3	Fidelity Fidelity Energy		12/19/2018	Fidelity Variable Insurance Products	113.000	1,762		
315917-84-9	Fidelity Fidelity Financial Services		12/19/2018	Fidelity Variable Insurance Products	2,154.000	26,858		
355150-22-8	Franklin Templeton FVIP Foundg Fds Alloc Fd-cl 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	6,616.000	47,043		
355150-23-6	Franklin Templeton FVIP Foundg Fds Alloc Fd-cl 1		06/15/2018	Franklin Templeton Variable Insurance Products Trust	394.000	2,848		
355150-26-9	Franklin Templeton FVIP Flex Cap Growth FD CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	40,582.000	298,186		

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355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1		10/01/2018	Franklin Templeton Variable Insurance Products Trust	746.000	8,027		
355150-41-8	Franklin Templeton FVIP Income Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	35,897.000	563,718		
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	76,267.000	895,449		
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	40,883.000	404,252		
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	54,598.000	792,765		
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	65,573.000	1,161,407		
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	27,283.000	543,498		
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	67,781.000	1,129,934		
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	122,131.000	2,163,234		
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1		06/15/2018	Franklin Templeton Variable Insurance Products Trust	625.000	11,249		
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1		12/24/2018	Franklin Templeton Variable Insurance Products Trust	8,888.000	179,201		
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1		12/21/2018	Franklin Templeton Variable Insurance Products Trust	70,116.000	1,221,119		
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1		12/17/2018	Franklin Templeton Variable Insurance Products Trust	398.000	8,027		
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1		06/15/2018	Franklin Templeton Variable Insurance Products Trust	691.000	10,027		
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1		06/15/2018	Franklin Templeton Variable Insurance Products Trust	4,234.000	42,955		
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		12/28/2018	Franklin Templeton Variable Insurance Products Trust	43,274.000	647,985		
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1		06/15/2018	Franklin Templeton Variable Insurance Products Trust	2,158.000	62,031		
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1		08/03/2018	Franklin Templeton Variable Insurance Products Trust	164.000	1,947		
355150-88-9	Franklin Templeton FVIP Income Fd CL 1		06/15/2018	Franklin Templeton Variable Insurance Products Trust	508.000	8,215		
471021-20-4	Janus Henderson Enterprise port Shr Inst		12/28/2018	Janus Capital Management, LLC	15,065.000	1,111,169		
471021-43-6	Janus Henderson MidCap Val Inst shr		12/24/2018	Janus Capital Management, LLC	16,659.000	274,743		
471021-50-1	Janus Henderson Flexible Bond Inst shr		12/18/2018	Janus Capital Management, LLC	270,550.000	3,096,679		
480906-10-6	JP Morgan IT US Equity Port Cl 1		12/31/2018	JP Morgan Series Trust	18,129.000	529,238		
480906-60-1	JP Morgan IT MidCap Val 1 Cl I		12/31/2018	JP Morgan Series Trust	190,272.000	2,202,064		
480906-70-0	JP Morgan IT Core Bond Port CL 1		12/28/2018	JP Morgan Series Trust	92,610.000	983,012		
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares		12/11/2018	JP Morgan Series Trust	6,144.000	148,843		
480906-87-4	JP Morgan IT Core Bnd Port CL 2		12/27/2018	JP Morgan Series Trust	28,303.000	295,912		
55273F-10-0	MFS VIT Growth Series C I		12/28/2018	Massachusetts Financial Services Company	43,760.000	2,277,436		
55273F-60-5	MFS VIT Utility SI cls		12/17/2018	Massachusetts Financial Services Company	558.000	16,121		
55273F-65-4	MFS Value Series		12/20/2018	Massachusetts Financial Services Company	123,662.000	2,422,246		
55273F-84-5	MFS New Discovery Series		08/28/2018	Massachusetts Financial Services Company	37.000	798		
55273F-87-8	MFS Total Return Bond Series		12/28/2018	Massachusetts Financial Services Company	678,736.000	8,870,184		
55274F-45-5	MFS MFS VIT II Intl Value Init Cl		12/28/2018	Massachusetts Financial Services Company	136,350.000	3,848,135		
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl		11/20/2018	Massachusetts Financial Services Company	8,599.000	127,674		
55274F-84-4	MFS VIT II INTL Val Port Ser Class		12/28/2018	Massachusetts Financial Services Company	17,364.000	488,974		
589512-10-2	Merger Merger VL		12/28/2018	Merger Fund VL	44.000	497		
641222-50-0	NeuberBerm AMT Mid Cap Growt I		11/13/2018	Neuberger Berman Advisers Management Trust	2,137.000	57,949		
641222-70-8	NeuBer AMT MC Intrinsic Val I		10/15/2018	Neuberger Berman Advisers Management Trust	1,463.000	28,674		
641222-83-1	NeuBer AMT MC Intrinsic Val S		12/31/2018	Neuberger Berman Advisers Management Trust	327.000	7,029		
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/27/2018	Neuberger Berman Advisers Management Trust	2,629.000	65,911		
641222-87-2	NeuberBerm AMT Guardian Port S		12/31/2018	Neuberger Berman Advisers Management Trust	1,432.000	21,895		
693394-33-0	PIMCO VIT Dynamic Bd port Inst		12/31/2018	PIMCO Variable Insurance Trust	66,892.000	701,032		
693394-40-5	PIMCO VIT Total Return Admin		12/31/2018	PIMCO Variable Insurance Trust	48,172.000	512,784		
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		12/31/2018	PIMCO Variable Insurance Trust	24,053.000	294,092		
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm		12/31/2018	PIMCO Variable Insurance Trust	60,725.000	416,645		
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		12/26/2018	PIMCO Variable Insurance Trust	6,536.000	45,055		
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs		12/31/2018	PIMCO Variable Insurance Trust	11,985.000	128,523		
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		12/27/2018	PIMCO Variable Insurance Trust	12,728.000	134,623		
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn		12/27/2018	PIMCO Variable Insurance Trust	221.000	2,259		
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		12/31/2018	PIMCO Variable Insurance Trust	4,033.000	46,756		
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst		12/31/2018	PIMCO Variable Insurance Trust	248,237.000	2,900,564		
693394-74-4	PIMCO VIT PVIT Real Return Inst		12/31/2018	PIMCO Variable Insurance Trust	74,829.000	907,570		
693394-75-1	PIMCO VIT Low Duration Inst		12/31/2018	PIMCO Variable Insurance Trust	3,679.000	37,219		
693394-78-5	PIMCO VIT Total Return Inst		12/31/2018	PIMCO Variable Insurance Trust	649,639.000	6,858,068		
693394-81-9	PIMCO VIT Real Return Port Admin Class		12/31/2018	PIMCO Variable Insurance Trust	6,961.000	84,052		
72201V-10-7	Pimco Global Dividend Port Inst Clas		12/26/2018	PIMCO Variable Insurance Trust	86.000	640		
724027-18-0	Pioneer Bond VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	64,875.000	694,440		
724027-20-6	Pioneer Mid Cap Value VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	70,199.000	1,316,570		
724027-23-0	Pioneer Select MCap Gr VCT CL1		12/31/2018	Pioneer Variable Contracts Trust	376,183.000	10,977,001		
724027-30-5	Pioneer Real Estate VCT CL 1		12/27/2018	Pioneer Variable Contracts Trust	5,092.000	68,953		
724027-40-4	Pioneer Equity Income VCT CL 1		12/21/2018	Pioneer Variable Contracts Trust	8,715.000	227,776		
724027-61-0	Pioneer High Yield VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	73.000	686		
724027-62-8	Pioneer High Yield VCT CL 2		12/31/2018	Pioneer Variable Contracts Trust	39,521.000	366,261		
724027-63-6	Pioneer Strategic Inc VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	118,455.000	1,184,283		
724027-64-4	Pioneer Strategic Inc VCT CL 2		12/31/2018	Pioneer Variable Contracts Trust	96,478.000	962,843		

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
724027-81-8	Pioneer Real Est VCT Prt CL 2		12/27/2018	Pioneer Variable Contracts Trust	42,034.000	581,347		
724027-82-6	Pioneer Eqty Income VCT CL 2		12/31/2018	Pioneer Variable Contracts Trust	115,868.000	3,129,552		
724027-87-5	Pioneer Fund VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	1,365,920.000	19,635,811		
77954T-10-0	T-Rowe TR price Equity Income port		12/18/2018	T. Rowe Price Associates, Inc.	8,099.000	210,852		
77954T-20-9	T-Rowe TR Price New Am Growth		12/18/2018	T. Rowe Price Associates, Inc.	13,914.000	397,874		
77954T-50-6	T-Rowe TR Price Blue Chip Growth		12/31/2018	T. Rowe Price Associates, Inc.	157,160.000	5,332,146		
77954T-60-5	T-Rowe TR Price Health Sciences		12/31/2018	T. Rowe Price Associates, Inc.	10,295.000	480,182		
77955H-10-5	T-Rowe TR Price International Stock		12/18/2018	T. Rowe Price Associates, Inc.	2,132.000	27,866		
78080T-10-5	Royce Small Cap Annuity Invest CL		12/13/2018	Royce & Associates, LLC	254.000	2,111		
78080T-30-3	Royce Micro Cap Annuity IC		12/17/2018	Royce & Associates, LLC	74.000	789		
78411M-69-6	SEI VP SEI VP Mkt Grow Strat Fd - C2		12/28/2018	SEI Funds	84.000	870		
78411M-72-0	SEI VP SEI VP Mkt Plus Strat Fd - C2		12/28/2018	SEI Funds	236.000	2,463		
78411M-73-8	SEI VP SEI VP Mod Strat Fd - C2		12/28/2018	SEI Funds	3,193.000	32,823		
78411M-74-6	SEI VP SEI VP Conserv Strat Fd - C2		12/28/2018	SEI Funds	31.000	311		
78411M-75-3	SEI VP SEI VP Def Strat Fd - C2		12/28/2018	SEI Funds	640.000	6,361		
866167-50-5	Calvert VP Investment Grade Bd Index		12/31/2018	Calvert Mutual Funds, Inc.	6,764.000	360,897		
866167-54-7	Calvert VP EFA International Index CL F		12/27/2018	Calvert Mutual Funds, Inc.	367.000	32,393		
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F		12/31/2018	Calvert Mutual Funds, Inc.	1,062.000	124,150		
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F		12/27/2018	Calvert Mutual Funds, Inc.	1,296.000	112,281		
866167-69-5	Calvert VP EAFE International Index		12/28/2018	Calvert Mutual Funds, Inc.	20,599.000	1,828,186		
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol		12/06/2018	Calvert Mutual Funds, Inc.	7,261.000	618,114		
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio		12/31/2018	Calvert Mutual Funds, Inc.	6,813.000	483,172		
86664T-30-0	MFS VIT III Global Real Estate		12/04/2018	Massachusetts Financial Services Company	101.000	1,394		
86664T-53-2	MFS VIT III Mid Cap Value Port		12/11/2018	Massachusetts Financial Services Company	9,480.000	78,063		
89154T-73-1	Touchstone VP Common Stock		12/27/2018	Touchstone Variable Products Trust	5,712.000	72,642		
89154T-74-9	Touchstone VP Bond		12/27/2018	Touchstone Variable Products Trust	95.000	871		
921082-30-1	VanEck VIP Glbl Hard Asst Init		12/28/2018	Van Eck Variable Insurance Products Trust	6,689.000	147,934		
921925-20-2	Vanguard VIF Tot Bond Mkt Index		12/31/2018	Vanguard Variable Insurance Fund Portfolios	576,597.000	6,595,763		
921925-30-1	Vanguard VIF Equity Index Port		12/20/2018	Vanguard Variable Insurance Fund Portfolios	220,758.000	9,180,751		
921925-40-0	Vanguard VIF Balance Port Investor 1		12/31/2018	Vanguard Variable Insurance Fund Portfolios	101,072.000	2,363,709		
921925-60-8	Vanguard VIF Equity Income Portfolio		12/28/2018	Vanguard Variable Insurance Fund Portfolios	333,434.000	7,628,356		
921925-70-7	Vanguard VIF International Port Inv CL		12/31/2018	Vanguard Variable Insurance Fund Portfolios	85,078.000	2,353,020		
921925-80-6	Vanguard VIF High Yield Bond Port I		12/31/2018	Vanguard Variable Insurance Fund Portfolios	190,640.000	1,494,745		
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		12/31/2018	Vanguard Variable Insurance Fund Portfolios	321,771.000	12,066,644		
921925-82-2	Vanguard VIF Capital Growth Port		12/31/2018	Vanguard Variable Insurance Fund Portfolios	153,040.000	5,560,498		
921925-84-8	Vanguard VIF Real Estate Index Portfolo		12/31/2018	Vanguard Variable Insurance Fund Portfolios	102,726.000	1,244,953		
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		12/31/2018	Vanguard Variable Insurance Fund Portfolios	258,375.000	5,887,464		
921925-86-3	Vanguard VIF ST Investmentt Grade		12/27/2018	Vanguard Variable Insurance Fund Portfolios	141,470.000	1,482,056		
921925-87-1	Vanguard VIF Diversified Value Port		12/20/2018	Vanguard Variable Insurance Fund Portfolios	15,870.000	243,038		
921925-88-9	Vanguard VIF Small Com Growth		12/28/2018	Vanguard Variable Insurance Fund Portfolios	110,482.000	2,600,939		
922174-10-7	Fidelity VIP Gov Money Market		12/31/2018	Fidelity Variable Insurance Products	12,114,652.000	12,114,652		
922174-20-6	Fidelity VIP High Income Initl		12/31/2018	Fidelity Variable Insurance Products	15,420.000	80,115		
922174-30-5	Fidelity Equity Income		12/31/2018	Fidelity Variable Insurance Products	95,737.000	2,101,875		
922174-40-4	Fidelity Growth		12/31/2018	Fidelity Variable Insurance Products	89,552.000	5,773,523		
922174-46-1	Fidelity VIP Freedm 2030 Ser 2		12/31/2018	Fidelity Variable Insurance Products	365,549.000	5,227,644		
922174-49-5	Fidelity Vip Freedm 2025 Ser 2		12/31/2018	Fidelity Variable Insurance Products	236,699.000	3,392,678		
922174-50-3	Fidelity VIP Overseas Inital		12/31/2018	Fidelity Variable Insurance Products	7,072.000	151,613		
922174-53-7	Fidelity VIP Freedm 2020 Ser 2		12/28/2018	Fidelity Variable Insurance Products	130,266.000	1,760,937		
922174-56-0	Fidelity VIP Freedm 2015 Ser 2		12/28/2018	Fidelity Variable Insurance Products	30,578.000	400,303		
922174-59-4	Fidelity VIP Freedm 2010 Ser 2		12/21/2018	Fidelity Variable Insurance Products	313.000	4,039		
922174-66-9	Fidelity VIP Freedom Inc Ser 2		12/31/2018	Fidelity Variable Insurance Products	11,756.000	134,116		
922174-83-4	Fidelity VIP Gov MMkt Serv Cl		12/31/2018	Fidelity Variable Insurance Products	16,333,708.000	16,333,705		
922174-87-5	Fidelity VIP Overseas Ser 2		12/31/2018	Fidelity Variable Insurance Products	6,093.000	137,508		
922175-10-4	Fidelity VIP II Inv Grade Bond		12/28/2018	Fidelity Variable Insurance Products	137,228.000	1,706,701		
922175-20-3	Fidelity VIP II Asset Manager		12/31/2018	Fidelity Variable Insurance Products	20,989.000	302,094		
922175-30-2	Fidelity VIP II Index 500		12/31/2018	Fidelity Variable Insurance Products	62,324.000	17,321,848		
922175-40-1	Fidelity VIP II Asset Manager: Growth		12/28/2018	Fidelity Variable Insurance Products	3,401.000	61,747		
922175-50-0	Fidelity VIP II Contra fund		12/31/2018	Fidelity Variable Insurance Products	177,268.000	6,103,173		
922175-84-9	Fidelity VIP II Contra Port Service C 2		12/19/2018	Fidelity Variable Insurance Products	13,146.000	454,208		
922175-88-0	Fidelity VIP II Invest Grd Bnd Srv Cl 2		12/19/2018	Fidelity Variable Insurance Products	7,144.000	86,496		
922176-40-9	Fidelity VIP Mid Cap Initial		12/19/2018	Fidelity Variable Insurance Products	2,401.000	88,287		
922176-80-5	Fidelity Mid-Cap Port SC2		12/31/2018	Fidelity Variable Insurance Products	35,992.000	1,221,016		
922177-10-0	Fidelity Fidelity Real Estate		12/19/2018	Fidelity Variable Insurance Products	81.000	1,385		
922177-85-2	Fidelity VIP Strategic Income		12/21/2018	Fidelity Variable Insurance Products	7,237.000	82,519		
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2		12/28/2018	Fidelity Variable Insurance Products	128,840.000	2,881,877		

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
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2		12/27/2018	Fidelity Variable Insurance Products	42,894.000	824,605		
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2		12/21/2018	Fidelity Variable Insurance Products	25,153.000	539,267		
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2		12/21/2018	Fidelity Variable Insurance Products	48,732.000	1,051,835		
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A		12/31/2018	Virtus Variable Insurance Trust	16,851.000	311,814		
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I		12/24/2018	Virtus Variable Insurance Trust	94,350.000	2,966,884		
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I		12/21/2018	Virtus Variable Insurance Trust	3,194.000	57,240		
92829L-86-9	Virtus Newfleet Multi Sec Int Cl I		12/07/2018	Virtus Variable Insurance Trust	229.000	2,007		
92913T-46-3	VOYA Global Equity Portfolio		12/31/2018	Voya Investors Trust	8,743.000	95,257		
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2		12/31/2018	Voya Investors Trust	3,972.000	78,726		
933702-10-2	Columbia Wanger Small Cap		12/20/2018	Columbia Funds Variable Insurance Trust	5,831.000	145,026		
9299999. Subtotal - Common Stocks - Mutual Funds						284,747,216	XXX	
9799997. Total - Common Stocks - Part 3						284,747,216	XXX	
9799998. Total - Common Stocks - Part 5						49,558,655	XXX	
9799999. Total - Common Stocks						334,305,871	XXX	
9899999. Total - Preferred and Common Stocks						334,305,871	XXX	
9999999 - Totals						820,088,315	XXX	2,104,758

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
36176W-YD-7	GN 778608 - RMBS		12/01/2018	Paydown		319,110	319,110	337,310	336,118		(17,008)		(17,008)		319,110				4,666	11/15/2041
36178E-DM-8	GN AA6408 - RMBS		12/01/2018	Paydown		575,326	575,326	566,786	567,080		8,245		8,245		575,326				7,861	05/15/2043
36178T-TL-0	GN AB6855 - RMBS		12/01/2018	Paydown		565,140	565,140	604,567	603,140		(38,000)		(38,000)		565,140				7,444	09/15/2042
36179M-EK-2	G2 MA0138 - RMBS		12/01/2018	Paydown		488,925	488,925	488,286	488,285		640		640		488,925				5,608	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS		12/01/2018	Paydown		979,272	979,272	1,043,689	1,040,395		(61,123)		(61,123)		979,272				13,153	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS		12/01/2018	Paydown		1,300,891	1,300,891	1,280,158	1,280,918		19,973		19,973		1,300,891				17,481	08/20/2043
36180C-4B-2	GN AD1718 - RMBS		12/01/2018	Paydown		566,383	566,383	589,127	587,943		(21,560)		(21,560)		566,383				7,209	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS		12/01/2018	Paydown		1,407,741	1,407,741	1,473,069	1,468,733		(60,992)		(60,992)		1,407,741				20,138	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS		12/01/2018	Paydown		1,306,022	1,306,022	1,281,126	1,282,093		23,929		23,929		1,306,022				18,809	02/20/2043
36180C-YH-6	GN AD1612 - RMBS		12/01/2018	Paydown		1,508,355	1,508,355	1,456,269	1,458,983		49,372		49,372		1,508,355				19,436	01/15/2043
36180D-YH-4	GN AD2512 - RMBS		12/01/2018	Paydown		1,739,983	1,739,983	1,721,360	1,721,814		18,169		18,169		1,739,983				22,876	07/15/2043
36202C-QX-4	G2 002270 - RMBS		12/01/2018	Paydown		6,126	6,126	6,189	6,149		(23)		(23)		6,126				221	08/20/2026
36202D-E3-1	G2 002854 - RMBS		12/01/2018	Paydown		718	718	724	722		(3)		(3)		718				34	12/20/2029
36202D-F2-2	G2 002885 - RMBS		12/01/2018	Paydown		150	150	151	150						150				6	02/20/2030
36202D-FH-9	G2 002868 - RMBS		12/01/2018	Paydown		19,327	19,327	19,478	19,422		(95)		(95)		19,327				472	01/20/2030
36202D-G9-6	G2 002924 - RMBS		12/01/2018	Paydown		630	630	635	632		(2)		(2)		630				25	05/20/2030
36202D-GT-2	G2 002910 - RMBS		12/01/2018	Paydown		51	51	51	51						51				2	04/20/2030
36202D-HX-2	G2 002946 - RMBS		12/01/2018	Paydown		1,738	1,738	1,746	1,742		(4)		(4)		1,738				62	07/20/2030
36202D-QN-4	G2 003161 - RMBS		12/01/2018	Paydown		9,463	9,463	9,532	9,507		(44)		(44)		9,463				274	11/20/2031
36202D-WE-7	G2 003345 - RMBS		12/01/2018	Paydown		74,525	74,525	74,315	74,318		207		207		74,525				1,535	02/20/2033
36202F-BK-1	G2 004542 - RMBS		12/01/2018	Paydown		194,794	194,794	204,854	204,098		(9,304)		(9,304)		194,794				4,662	09/20/2039
36202F-V8-6	G2 005139 - RMBS		12/01/2018	Paydown		118,296	118,296	123,214	123,068		(4,772)		(4,772)		118,296				2,039	08/20/2041
36205G-AD-3	GN 389804 - RMBS		12/01/2018	Paydown		119,296	119,296	118,812	118,837		459		459		119,296				3,160	01/15/2033
3620A2-T5-5	GN 717072 - RMBS		12/01/2018	Paydown		47,905	47,905	48,616	48,568		(663)		(663)		47,905				952	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS		12/01/2018	Paydown		620,334	620,334	659,396	657,175		(36,840)		(36,840)		620,334				12,382	07/15/2040
3620A9-P2-1	GN 723241 - RMBS		12/01/2018	Paydown		170,581	170,581	178,870	178,416		(7,835)		(7,835)		170,581				3,849	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS		12/01/2018	Paydown		136,816	136,816	141,925	141,555		(4,739)		(4,739)		136,816				2,868	10/15/2039
3620A9-TN-1	GN 723357 - RMBS		12/01/2018	Paydown		72,460	72,460	76,479	76,123		(3,663)		(3,663)		72,460				2,300	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS		12/01/2018	Paydown		476,771	476,771	495,710	494,607		(17,836)		(17,836)		476,771				11,099	12/15/2039
3620AA-TX-6	GN 724266 - RMBS		12/01/2018	Paydown		464,559	464,559	486,877	485,667		(21,107)		(21,107)		464,559				13,373	09/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2018	Paydown		193,197	193,197	201,981	201,564		(8,367)		(8,367)		193,197				4,155	10/15/2039
3620AD-CD-2	GN 726468 - RMBS		12/01/2018	Paydown		275,675	275,675	288,942	288,196		(12,521)		(12,521)		275,675				6,772	11/15/2039
3620AF-4W-4	GN 729037 - RMBS		12/01/2018	Paydown		1,157,351	1,157,351	1,207,157	1,203,576		(46,225)		(46,225)		1,157,351				30,197	02/15/2040
3620AM-K4-3	GN 733915 - RMBS		12/01/2018	Paydown		1,074,682	1,074,682	1,144,536	1,140,250		(65,569)		(65,569)		1,074,682				17,567	09/15/2040
3620AR-HA-2	GN 737425 - RMBS		12/01/2018	Paydown		576,047	576,047	578,207	578,035		(1,989)		(1,989)		576,047				10,120	09/15/2040
3620AS-GW-3	GN 738313 - RMBS		12/01/2018	Paydown		233,880	233,880	248,670	248,124		(14,244)		(14,244)		233,880				4,335	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS		12/01/2018	Paydown		74,514	74,514	79,637	79,528		(5,014)		(5,014)		74,514				1,144	07/15/2040
3620C0-W5-3	GN 745068 - RMBS		12/01/2018	Paydown		374,401	374,401	397,625	396,534		(22,133)		(22,133)		374,401				7,138	06/15/2040
3620C4-SF-8	GN 748518 - RMBS		12/01/2018	Paydown		473,549	473,549	493,971	492,933		(19,384)		(19,384)		473,549				7,188	09/15/2040
3620C4-SP-6	GN 748526 - RMBS		12/01/2018	Paydown		2,326,179	2,326,180	2,428,313	2,422,542		(96,363)		(96,363)		2,326,179				39,251	09/15/2040
36211W-K4-9	GN 525115 - RMBS		12/01/2018	Paydown		1,666	1,666	1,662	1,661		5		5		1,666				64	04/15/2030
36223S-R2-1	G2 316505 - RMBS		12/01/2018	Paydown		2,629	2,629	2,635	2,621		7		7		2,629				105	10/20/2021
36225A-UJ-7	GN 780585 - RMBS		12/01/2018	Paydown		4,496	4,496	4,563	4,521		(25)		(25)		4,496				174	06/15/2027
3622A2-CS-9	GN 783681 - RMBS		12/01/2018	Paydown		685,136	685,136	729,241	727,126		(41,991)		(41,991)		685,136				9,135	10/15/2042
36295P-YT-3	GN 676722 - RMBS		12/01/2018	Paydown		97,699	97,699	102,446	102,163		(4,464)		(4,464)		97,699				3,191	02/15/2038
36296D-LC-0	GN 688023 - RMBS		12/01/2018	Paydown		68,214	68,214	70,014	69,927		(1,714)		(1,714)		68,214				2,237	10/15/2038
36296G-6G-1	GN 691271 - RMBS		12/01/2018	Paydown		84,027	84,027	84,356	84,337		(310)		(310)		84,027				2,291	07/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2018	Paydown		119,494	119,494	122,388	122,195		(2,701)		(2,701)		119,494				2,629	07/15/2039
36296Q-H9-3	GN 697856 - RMBS		12/01/2018	Paydown		38,309	38,309	40,170	40,096		(1,787)		(1,787)		38,309				820	02/15/2039
36296R-UT-2	GN 699094 - RMBS		12/01/2018	Paydown		2,237	2,237	2,309	2,306		(68)		(68)		2,237				67	09/15/2038
36296X-HC-1	GN 704127 - RMBS		12/01/2018	Paydown		15,117	15,117	15,599	15,573		(456)		(456)		15,117				366	01/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2018	Paydown		39,983	39,983	41,183	41,099		(1,116)		(1,116)		39,983				565	01/15/2039
36297C-YC-7	GN 708207 - RMBS		12/01/2018	Paydown		61,295	61,295	62,866	62,779		(1,484)		(1,484)		61,295				1,984	02/15/2039
38373Q-PY-1	GNR 0341A BX - CMO/RMBS		12/01/2018	Paydown		178,539	178,539	178,037	178,082		458		458		178,539				3,568	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2018	Paydown		378,420	378,420	382,335	379,448		(1,028)		(1,028)		378,420				8,681	02/20/2033
38373V-P9-5	GNR 0284 PH - CMO/RMBS		12/01/2018	Paydown		35,995	35,995	37,919	36,645		(650)		(650)		35,995				1,001	11/16/2032
38373Y-D9-2	GNR 034B MZ - CMO/RMBS		12/01/2018	Paydown		257,023	257,023	251,671	254,120		2,904		2,904		257,023				6,442	01/20/2033
38374Y-CZ-4	GNR 1093B GP - CMO/RMBS		12/01/2018	Paydown		10,172,666	10,172,666	10,895,681	10,287,016		(114,350)		(114,350)		10,172,666				199,287	02/20/2039

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
38374Y-QR-7	GNR 1085D MC - CMO/RMBS		12/01/2018	Paydown		2,375,370	2,375,370	2,502,304	2,373,568		1,802		1,802		2,375,370				16,969	12/20/2037
38374Y-YL-1	GNR 1095A PD - CMO/RMBS		12/01/2018	Paydown		1,894,225	1,894,225	2,030,964	1,918,010		(23,785)		(23,785)		1,894,225				37,081	03/20/2039
38376C-UQ-0	GNR 0979B PD - CMO/RMBS		12/01/2018	Paydown		2,597,097	2,597,097	2,726,951	2,610,442		(13,345)		(13,345)		2,597,097				53,121	02/20/2038
38376E-TR-6	GNR 09110A CY - CMO/RMBS		12/01/2018	Paydown		1,843,987	1,843,987	1,774,837	1,822,706		21,281		21,281		1,843,987				30,776	11/16/2024
38376K-QT-1	GNR 0987G PD - CMO/RMBS		12/01/2018	Paydown		4,187,233	4,187,233	4,170,223	4,176,275		10,958		10,958		4,187,233				84,986	03/20/2038
38376P-TU-4	GNR 09125C MP - CMO/RMBS		12/01/2018	Paydown		657,115	657,115	630,317	648,725		8,389		8,389		657,115				11,828	12/16/2024
38376T-DS-8	GNR 102G PC - CMO/RMBS		12/01/2018	VARIOUS		1,170,532	1,170,532	1,204,184	1,168,658		1,873		1,873		1,170,532				12,242	01/20/2038
38376V-N6-0	GNR 1023A EP - CMO/RMBS		12/01/2018	Paydown		2,020,324	2,020,324	2,035,239	2,016,483		3,841		3,841		2,020,324				28,201	02/20/2038
38376X-QG-1	GNR 1029E PD - CMO/RMBS		12/01/2018	Paydown		3,441,664	3,441,664	3,416,927	3,432,233		9,431		9,431		3,441,664				73,107	10/20/2038
38376Y-VT-5	GNR 1043G VN - CMO/RMBS		12/01/2018	Paydown		7,712,812	7,712,813	8,098,453	7,738,536		(25,723)		(25,723)		7,712,812				179,002	08/20/2029
38377D-XJ-0	GNR 10104B PB - CMO/RMBS		12/01/2018	Paydown		1,437,251	1,437,251	1,473,687	1,443,006		(5,755)		(5,755)		1,437,251				49,233	09/20/2039
38377E-K3-7	GNR 1060B QG - CMO/RMBS		12/01/2018	Paydown		704,263	704,263	718,348	705,604		(1,342)		(1,342)		704,263				14,091	03/20/2039
38377E-QL-1	GNR 1067A JD - CMO/RMBS		12/01/2018	Paydown		1,759,062	1,759,062	1,810,597	1,765,755		(6,693)		(6,693)		1,759,062				35,047	05/20/2039
38377J-PR-8	GNR 1098F VB - CMO/RMBS		12/01/2018	Paydown		644,904	644,904	699,721	653,973		(9,069)		(9,069)		644,904				22,941	02/20/2029
38377K-AD-2	GNR 10114A NB - CMO/RMBS		12/01/2018	Paydown		3,738,620	3,738,620	3,978,168	3,790,868		(52,248)		(52,248)		3,738,620				121,896	06/20/2039
38377V-BP-0	GNR 1151F AX - CMO/RMBS		12/01/2018	Paydown		1,964,874	1,964,874	1,933,482	1,954,592		10,282		10,282		1,964,874				60,427	07/20/2039
38378C-3K-1	GNR 1226B AV - CMO/RMBS		11/01/2018	RBC CAPITAL MARKETS		2,415,020	2,390,000	2,499,791	2,440,087		(4,507)		(4,507)		2,435,580		(20,559)	(20,559)	35,087	12/20/2030
38379F-C9-8	GNR 15165B DA - CMO/RMBS		12/01/2018	Paydown		398,989	398,989	415,447	413,689		(14,700)		(14,700)		398,989				4,897	12/20/2042
38379P-3Y-1	GNR 1587F BL - CMO/RMBS		12/01/2018	Paydown		424,270	424,270	441,970	440,354		(16,085)		(16,085)		424,270				5,333	05/20/2043
912828-P4-6	UNITED STATES TREASURY		04/12/2018	VARIOUS		54,159,779	59,000,000	54,672,304	55,716,398		93,481	1,117,716	(1,024,235)		54,692,146		(532,368)	(532,368)	595,647	02/15/2026
0599999. Subtotal - Bonds - U.S. Governments						127,841,498	132,656,699	130,817,351	130,169,271		(657,113)	1,117,716	(1,774,829)		128,394,425		(552,927)	(552,927)	2,046,382	XXX
68583R-BL-5	OREGON CMNTY COLLEGE DISTS		11/01/2018	Maturity @ 100.00		500,000	500,000	487,645	499,386		614		614		500,000				12,993	06/30/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						500,000	500,000	487,645	499,386		614		614		500,000				12,993	XXX
31283G-EH-6	FH G00136 - RMBS		12/01/2018	Paydown		1,824	1,824	1,841	1,826		(2)		(2)		1,824				66	04/01/2023
31283H-K2-0	FH G01213 - RMBS		12/01/2018	Paydown		2,501	2,501	2,424	2,435		66		66		2,501				71	03/01/2031
31283H-QB-4	FH G01350 - RMBS		12/01/2018	Paydown		17,520	17,520	16,872	17,085		436		436		17,520				463	12/01/2031
31288G-SK-9	FH C77722 - RMBS		12/01/2018	Paydown		36,908	36,908	36,752	36,765		143		143		36,908				862	03/01/2033
3128CU-EL-6	FH G30139 - RMBS		12/01/2018	VARIOUS		9,264	9,264	8,820	9,139		125		125		9,264				222	12/01/2018
3128CU-FL-5	FH G30171 - RMBS		12/01/2018	Paydown		19,168	19,168	18,629	18,983		185		185		19,168				550	01/01/2020
3128LX-UH-1	FH G02384 - RMBS		12/01/2018	Paydown		42,025	42,025	42,130	42,113		(88)		(88)		42,025				1,213	11/01/2036
3128QJ-S3-1	FH 1G1438 - RMBS		12/01/2018	Paydown		37,303	37,303	37,115	37,117		187		187		37,303				861	01/01/2037
312912-AN-8	FHR 1367 K - CMO/RMBS		12/01/2018	Paydown		9,717	9,717	9,522	9,640		76		76		9,717				220	09/15/2022
312915-5A-5	FHR 1522 HZ - CMO/RMBS		12/01/2018	Paydown		13,529	13,529	12,850	13,290		238		238		13,529				389	05/15/2023
31292G-Z6-6	FH C00765 - RMBS		12/01/2018	Paydown		5,285	5,285	5,196	5,213		72		72		5,285				120	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS		12/01/2018	Paydown		1,676	1,676	1,648	1,656		21		21		1,676				50	05/01/2029
31292H-2F-0	FH C01674 - RMBS		12/01/2018	Paydown		44,253	44,253	44,522	44,458		(205)		(205)		44,253				1,112	11/01/2033
31292H-4J-0	FH C01725 - RMBS		12/01/2018	Paydown		43,865	43,865	44,029	43,988		(123)		(123)		43,865				1,103	12/01/2033
31292H-7H-1	FH C01796 - RMBS		12/01/2018	Paydown		77,356	77,356	77,622	77,574		(218)		(218)		77,356				1,682	03/01/2034
31292H-AK-0	FH C00910 - RMBS		12/01/2018	Paydown		771	771	761	763		8		8		771				29	01/01/2030
31292H-JG-0	FH C01163 - RMBS		12/01/2018	Paydown		12,700	12,700	12,376	12,444		256		256		12,700				291	03/01/2031
31292H-JR-6	FH C01172 - RMBS		12/01/2018	Paydown		3,282	3,282	3,258	3,261		21		21		3,282				88	05/01/2031
31292H-JU-9	FH C01175 - RMBS		12/01/2018	Paydown		2,612	2,612	2,642	2,632		(21)		(21)		2,612				51	05/01/2031
31292H-LQ-5	FH C01235 - RMBS		12/01/2018	Paydown		15,500	15,500	15,218	15,260		240		240		15,500				397	08/01/2031
31292H-MU-5	FH C01271 - RMBS		12/01/2018	Paydown		25,468	25,468	25,689	25,632		(164)		(164)		25,468				707	12/01/2031
31292H-NB-6	FH C01286 - RMBS		12/01/2018	Paydown		19,367	19,367	19,164	19,194		173		173		19,367				494	01/01/2032
31292H-NE-0	FH C01289 - RMBS		12/01/2018	Paydown		19,753	19,753	19,616	19,630		123		123		19,753				448	12/01/2031
31292H-P9-9	FH C01348 - RMBS		12/01/2018	Paydown		43,242	43,242	42,028	42,191		1,051		1,051		43,242				962	03/01/2032
31292H-X4-1	FH C01599 - RMBS		12/01/2018	Paydown		115,816	115,816	115,209	115,258		557		557		115,816				2,518	08/01/2033
31292H-X8-2	FH C01603 - RMBS		12/01/2018	Paydown		64,520	64,520	64,278	64,296		224		224		64,520				1,369	06/01/2033
31292H-YA-6	FH C01605 - RMBS		12/01/2018	Paydown		81,050	81,050	75,972	76,657		4,393		4,393		81,050				1,507	07/01/2033
31292J-BH-2	FH C01840 - RMBS		12/01/2018	Paydown		60,207	60,207	59,680	59,731		476		476		60,207				1,393	05/01/2034
31293V-HK-1	FH C30234 - RMBS		12/01/2018	Paydown		451	451	444	447		4		4		451				14	08/01/2029
31293W-Q5-2	FH C31376 - RMBS		12/01/2018	Paydown		460	460	443	451		9		9		460				15	09/01/2029
31294B-5X-9	FH C35362 - RMBS		12/01/2018	Paydown		10,252	10,252	9,674	9,720		532		532		10,252				544	01/01/2030
31294D-PD-7	FH C36720 - RMBS		12/01/2018	Paydown		1,625	1,625	1,572	1,595		31		31		1,625				57	03/01/2030
31294F-QB-5	FH C38550 - RMBS		12/01/2018	Paydown		382	382	370	375		7		7		382				13	05/01/2030
31294K-M6-9	FH E01281 - RMBS		12/01/2018	VARIOUS		4,727	4,727	4,787	4,727						4,727				20	01/01/2018

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
31294K-SF-3	FH E01418 - RMBS		12/01/2018	VARIOUS		82,093	82,093	79,505	81,756		336		336		82,093				956	07/01/2018
31296J-WA-0	FH A10641 - RMBS		12/01/2018	Paydown		82,781	82,781	83,207	83,100		(319)		(319)		82,781				1,592	06/01/2033
31296L-PK-1	FH A12226 - RMBS		12/01/2018	Paydown		112,147	112,147	111,278	111,501		646		646		112,147				1,764	08/01/2033
31296P-FL-1	FH A14671 - RMBS		12/01/2018	Paydown		5,455	5,455	5,386	5,397		57		57		5,455				130	10/01/2033
31298H-F9-4	FH C48292 - RMBS		12/01/2018	Paydown		1,901	1,901	1,864	1,876		25		25		1,901				51	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS		12/01/2018	Paydown		633,034	633,034	616,640	617,466		15,568		15,568		633,034				7,457	01/01/2043
3132L5-A3-7	FH V80026 - RMBS		12/01/2018	Paydown		934,595	934,594	972,085	969,447		(34,853)		(34,853)		934,595				13,033	04/01/2043
31335H-KM-4	FH C90300 - RMBS		12/01/2018	Paydown		4,283	4,283	4,161	4,256		27		27		4,283				147	11/01/2019
31335H-KT-9	FH C90306 - RMBS		12/01/2018	Paydown		9,103	9,103	8,844	9,031		72		72		9,103				235	12/01/2019
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2018	Paydown		14,085	14,085	14,162	14,074		12		12		14,085				425	09/15/2023
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2018	Paydown		11,455	11,455	11,131	11,331		124		124		11,455				383	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS		12/01/2018	Paydown		193,828	193,828	188,907	191,448		2,380		2,380		193,828				4,781	11/15/2028
31359B-6U-6	FNR 93149 M - CMO/RMBS		12/01/2018	Paydown		12,617	12,617	12,569	12,570		46		46		12,617				372	08/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2018	Paydown		15,860	15,860	15,382	15,650		210		210		15,860				527	08/25/2023
31359F-DA-3	FNR 93202 J - CMO/RMBS		12/01/2018	Paydown		28,214	28,214	27,756	28,006		209		209		28,214				847	11/25/2023
31359U-YS-8	FNR 9858A ZB - CMO/RMBS		12/01/2018	Paydown		45,861	45,860	46,685	46,212		(351)		(351)		45,861				1,168	10/25/2028
31368H-NN-9	FN 190397 - RMBS		12/01/2018	Paydown		2,029,379	2,029,379	2,077,418	2,073,871		(44,492)		(44,492)		2,029,379				42,687	09/01/2039
3136AC-CR-0	FNR 1310F EV - CMO/RMBS		11/01/2018	MERRILL LYNCH PIERCE FENNER		1,064,930	1,119,000	1,127,393	1,125,458		(238)		(238)		1,125,220		(60,291)	(60,291)	14,081	11/25/2031
3136AK-5S-8	FNR 1467F VD - CMO/RMBS		11/01/2018	WELLS FARGO SECURITIES		1,103,783	1,166,000	1,199,705	1,194,974		(861)		(861)		1,194,113		(90,330)	(90,330)	14,672	03/25/2037
3136AL-DU-2	FNR 1460C VE - CMO/RMBS		11/01/2018	MERRILL LYNCH PIERCE FENNER		981,141	1,031,000	1,028,423	1,028,495		2		2		1,028,497		(47,356)	(47,356)	12,973	07/25/2033
3136AL-JE-2	FNR 1471A VB - CMO/RMBS		11/01/2018	BNY/SUNTRUST CAPITAL MARKETS		1,960,006	1,940,000	2,005,475	1,966,185		(4,502)		(4,502)		1,961,683		(1,677)	(1,677)	28,480	09/25/2034
3136AM-VP-1	FNR 156B AC - CMO/RMBS		12/01/2018	Paydown		451,911	451,911	442,449	443,263		8,648		8,648		451,911				4,680	08/25/2034
3136AN-YP-6	FNR 1527E GP - CMO/RMBS		12/01/2018	Paydown		358,767	358,767	369,137	368,156		(9,389)		(9,389)		358,767				3,957	06/25/2043
3136AS-3M-6	FNR 1644D VD - CMO/RMBS		12/01/2018	Paydown		276,656	276,656	296,627	294,092		(17,435)		(17,435)		276,656				3,854	11/25/2027
3136B1-VE-1	FNR 1825B P - CMO/RMBS		12/01/2018	Paydown		192,985	192,985	193,317			(332)		(332)		192,985				1,601	03/25/2046
31371G-SS-0	FN 251729 - RMBS		11/01/2018	VARIOUS		773	773	736	763		10		10		773				9	05/01/2018
31371H-5M-6	FN 252952 - RMBS		12/01/2018	Paydown		10,122	10,122	9,419	9,996		125		125		10,122				328	10/01/2019
31371H-VM-7	FN 252720 - RMBS		12/01/2018	Paydown		23,548	23,548	23,191	23,279		269		269		23,548				770	08/01/2029
31371J-B2-9	FN 253057 - RMBS		12/01/2018	Paydown		982	982	986	982						982				37	12/01/2029
31371J-BZ-6	FN 253056 - RMBS		12/01/2018	Paydown		7,062	7,062	6,954	6,989		74		74		7,062				248	12/01/2029
31371J-KE-3	FN 253293 - RMBS		12/01/2018	Paydown		1,283	1,283	1,273	1,276		7		7		1,283				39	03/01/2020
31371J-KN-3	FN 253301 - RMBS		12/01/2018	Paydown		981	981	973	975		6		6		981				39	04/01/2020
31371J-LZ-5	FN 253344 - RMBS		12/01/2018	Paydown		7,399	7,399	7,344	7,352		47		47		7,399				327	06/01/2020
31371K-4H-1	FN 254724 - RMBS		12/01/2018	Paydown		132,551	132,551	132,580	132,449		103		103		132,551				2,312	04/01/2033
31371K-6B-2	FN 254766 - RMBS		12/01/2018	Paydown		44,359	44,359	44,123	44,139		220		220		44,359				961	06/01/2033
31371K-ML-2	FN 254263 - RMBS		12/01/2018	Paydown		17,273	17,273	17,203	17,202		71		71		17,273				526	04/01/2032
31371K-UA-7	FN 254477 - RMBS		12/01/2018	Paydown		39,909	39,909	40,134	40,067		(158)		(158)		39,909				918	10/01/2032
31371K-VF-5	FN 254514 - RMBS		12/01/2018	Paydown		48,129	48,129	48,490	48,397		(268)		(268)		48,129				1,138	11/01/2032
31371K-XT-3	FN 254590 - RMBS		12/01/2018	VARIOUS		31	31	32	31						31					01/01/2018
31371K-XW-6	FN 254593 - RMBS		12/01/2018	Paydown		21,265	21,265	21,215	21,209		57		57		21,265				196	01/01/2033
31371L-DH-9	FN 254904 - RMBS		12/01/2018	Paydown		12,543	12,543	12,464	12,470		73		73		12,543				305	10/01/2033
31371N-QZ-1	FN 257072 - RMBS		12/01/2018	Paydown		4,434	4,434	4,491	4,485		(51)		(51)		4,434				94	02/01/2038
31376F-M7-9	FN 354182 - RMBS		12/01/2018	Paydown		978	978	966	970		8		8		978				34	11/01/2026
31377S-9P-9	FN 386154 - CMBS/RMBS		12/01/2018	Paydown		52,547	52,547	53,270	52,552		(5)		(5)		52,547				1,300	04/01/2021
31377S-UU-0	FN 385895 - CMBS/RMBS		12/01/2018	Paydown		44,872	44,872	46,359	45,036		(163)		(163)		44,872				1,159	02/01/2021
31377T-VP-8	FN 386822 - CMBS/RMBS		12/01/2018	Paydown		112,401	112,401	116,195	113,448		(1,047)		(1,047)		112,401				2,847	02/01/2024
31377T-WH-5	FN 386848 - CMBS/RMBS		11/01/2018	Paydown		1,434,269	1,434,269	1,454,214	1,435,824		(1,555)		(1,555)		1,434,269				6,311	03/01/2022
3137A8-E7-9	FHR 3823C HJ - CMO/RMBS		12/01/2018	Paydown		1,401,044	1,401,044	1,224,490	1,332,883		68,160		68,160		1,401,044				31,085	03/15/2026
3137AG-L5-7	FHR 3946A KA - CMO/RMBS		12/01/2018	Paydown		233,855	233,855	238,752	237,098		(3,243)		(3,243)		233,855				2,625	11/15/2029
3137AH-KQ-0	FHR 3959C DB - CMO/RMBS		11/01/2018	MERRILL LYNCH PIERCE FENNER		1,413,305	1,425,556	1,411,300	1,417,606		414		414		1,418,020		(4,716)	(4,716)	17,938	11/15/2026
3137AJ-V7-6	FHR 3968D G - CMO/RMBS		11/01/2018	MERRILL LYNCH PIERCE FENNER		1,205,513	1,220,000	1,240,683	1,230,485		(680)		(680)		1,229,804		(24,292)	(24,292)	15,352	12/15/2026
3137GA-TA-5	FHR 3742B EM - CMO/RMBS		12/01/2018	Paydown		1,104,502	1,104,502	1,064,119	1,089,193		15,309		15,309		1,104,502				17,527	10/15/2025
31382F-4Y-2	FN 481539 - RMBS		12/01/2018	Paydown		9,244	9,244	8,992	9,094		149		149		9,244				292	01/01/2029

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
31383K-C3-9	FN 505090 - RMBS		12/01/2018	Paydown		11,358	11,358	11,451	11,372		(14)		(14)		11,358				427	10/01/2027
31384D-LH-3	FN 520628 - RMBS		12/01/2018	Paydown		584	584	578	580		5		5		584				22	11/01/2029
31384L-WU-4	FN 527259 - RMBS		12/01/2018	Paydown		20,118	20,118	18,722	19,778		340		340		20,118				597	11/01/2019
31384X-DR-6	FN 536612 - RMBS		12/01/2018	Paydown		10,476	10,476	10,397	10,416		60		60		10,476				411	04/01/2020
31385X-F8-5	FN 555591 - RMBS		12/01/2018	Paydown		11,980	11,980	11,905	11,910		70		70		11,980				292	07/01/2033
31386T-FM-2	FN 572672 - RMBS		12/01/2018	Paydown		2,784	2,784	2,692	2,709		75		75		2,784				56	04/01/2031
31387C-LV-1	FN 580040 - RMBS		12/01/2018	Paydown		4,507	4,507	4,396	4,408		99		99		4,507				85	06/01/2031
31389A-YB-3	FN 620006 - RMBS		12/01/2018	Paydown		8,862	8,862	8,610	8,702		160		160		8,862				248	01/01/2032
31389A-YC-1	FN 620007 - RMBS		12/01/2018	Paydown		9,232	9,232	8,969	9,067		165		165		9,232				58	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS		12/01/2018	Paydown		122,257	122,257	119,334	120,067		2,189		2,189		122,257				1,857	02/01/2026
3138LS-KK-5	FN AO2097 - RMBS		12/01/2018	Paydown		782,180	782,180	784,869	784,637		(2,457)		(2,457)		782,180				12,381	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS		12/01/2018	Paydown		464,436	464,436	454,875	455,232		9,204		9,204		464,436				5,660	02/01/2043
31390M-JS-4	FN 650173 - RMBS		12/01/2018	Paydown		84,571	84,571	84,373	84,379		192		192		84,571				1,547	11/01/2032
31392D-6B-3	FNR 0254B PG - CMO/RMBS		12/01/2018	Paydown		109,436	109,436	110,024	109,194		241		241		109,436				2,801	09/25/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2018	Paydown		109,436	109,436	102,719	105,777		3,659		3,659		109,436				2,506	11/25/2032
31393C-5M-1	FNR 0366E MZ - CMO/RMBS		12/01/2018	Paydown		1,281,807	1,281,807	1,204,353	1,256,747		25,061		25,061		1,281,807				28,588	07/25/2023
31393C-SZ-7	FNR 0345B Z - CMO/RMBS		12/01/2018	Paydown		145,628	145,628	140,228	143,319		2,310		2,310		145,628				3,454	06/25/2033
31393E-6H-7	FNW 03W14 1A8 - CMO/RMBS		12/01/2018	Paydown		154,924	154,924	154,875	154,678		246		246		154,924				3,891	09/25/2043
31393E-B2-4	FNR 0393B MK - CMO/RMBS		12/01/2018	Paydown		1,037,886	1,037,886	1,120,592	1,044,618		(6,733)		(6,733)		1,037,886				38,021	11/25/2019
31393F-5C-6	FHR 2522E PG - CMO/RMBS		12/01/2018	Paydown		47,083	47,082	46,641	46,918		164		164		47,083				1,198	11/15/2022
31393J-GV-4	FHR 2553F DJ - CMO/RMBS		12/01/2018	Paydown		20,570	20,570	20,888	20,534		37		37		20,570				106	10/15/2032
31393P-BK-9	FHR 2595F AE - CMO/RMBS		12/01/2018	VARIOUS		59,593	59,593	57,945	59,449		144		144		59,593				465	04/15/2018
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS		12/01/2018	Paydown		39,458	39,458	39,681	39,464		(7)		(7)		39,458				933	05/15/2033
31393U-N2-5	FNR 047A Z - CMO/RMBS		12/01/2018	Paydown		1,037,647	1,037,647	995,941	1,015,097		22,550		22,550		1,037,647				28,329	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS		12/01/2018	Paydown		57,170	57,170	57,385	57,185		(14)		(14)		57,170				1,071	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2018	Paydown		199,757	199,757	190,783	195,579		4,177		4,177		199,757				4,422	07/15/2033
31393X-ZU-4	FNR 0417G DZ - CMO/RMBS		12/01/2018	Paydown		487,565	487,565	469,639	477,696		9,869		9,869		487,565				11,879	04/25/2034
31393Y-ZS-7	FNR 0444C LT - CMO/RMBS		12/01/2018	Paydown		319,232	319,232	281,024	309,297		9,935		9,935		319,232				6,438	06/25/2024
31394G-H2-2	FHR 2649G KA - CMO/RMBS		12/01/2018	Paydown		14,263	14,263	13,499	14,199		64		64		14,263				131	07/15/2018
31394K-D3-5	FHR 2690A VZ - CMO/RMBS		12/01/2018	Paydown		217,116	217,116	196,569	207,809		9,307		9,307		217,116				4,533	10/15/2033
31394M-KN-9	FHR 2714B LZ - CMO/RMBS		12/01/2018	Paydown		1,057,908	1,057,908	1,002,401	1,035,781		22,127		22,127		1,057,908				23,825	12/15/2033
31394N-2S-6	FHR 2717A LH - CMO/RMBS		12/01/2018	Paydown		154,887	154,887	150,531	152,945		1,942		1,942		154,887				2,952	12/15/2033
31394P-VH-3	FHR 2743C MZ - CMO/RMBS		12/01/2018	Paydown		1,636,016	1,636,016	1,498,609	1,573,610		62,406		62,406		1,636,016				35,573	02/15/2034
31395A-V4-4	FHR 2812B OG - CMO/RMBS		12/01/2018	Paydown		1,580,660	1,580,660	1,398,884	1,521,546		59,114		59,114		1,580,660				36,651	06/15/2034
31397Q-NE-4	FNR 119A HB - CMO/RMBS		12/01/2018	Paydown		2,163,824	2,163,824	1,992,747	2,103,240		60,585		60,585		2,163,824				33,499	02/25/2026
31397S-C5-1	FNR 1136D DB - CMO/RMBS		12/01/2018	Paydown		4,621	4,621	4,177	4,435		186		186		4,621				127	05/25/2026
31397S-YG-3	FNR 1144B EB - CMO/RMBS		12/01/2018	Paydown		39,983	39,983	40,283	40,051		(68)		(68)		39,983				1,045	05/25/2026
31397S-YW-8	FNR 1142C B - CMO/RMBS		12/01/2018	Paydown		1,097,834	1,097,834	1,092,688	1,094,517		3,318		3,318		1,097,834				24,820	05/25/2026
31397U-6T-1	FNR 1162B NB - CMO/RMBS		12/01/2018	Paydown		505,515	505,515	519,416	509,743		(4,229)		(4,229)		505,515				8,119	07/25/2026
31401E-WG-0	FN 706347 - RMBS		12/01/2018	Paydown		29,996	29,996	29,780	29,826		169		169		29,996				305	05/01/2033
31402Q-H8-7	FN 734755 - RMBS		12/01/2018	VARIOUS		27,761	27,761	27,021	27,588		173		173		27,761				355	08/01/2018
31403D-V6-3	FN 745937 - RMBS		12/01/2018	Paydown		155,302	155,302	153,701	153,787		1,515		1,515		155,302				4,439	09/01/2036
31403F-QX-5	FN 747570 - RMBS		12/01/2018	Paydown		36,542	36,542	37,061	37,003		(461)		(461)		36,542				798	11/01/2033
31407J-HG-0	FN 831931 - RMBS		12/01/2018	Paydown		15,200	15,200	15,031	15,038		163		163		15,200				289	12/01/2036
31410V-3X-6	FN 899114 - RMBS		12/01/2018	Paydown		52,874	52,874	50,983	51,088		1,787		1,787		52,874				1,161	04/01/2037
31411J-3J-3	FN 909901 - RMBS		12/01/2018	Paydown		90,083	90,083	97,839	97,302		(7,219)		(7,219)		90,083				2,007	03/01/2037
31412L-UB-4	FN 928578 - RMBS		12/01/2018	Paydown		14,144	14,144	14,204	14,197		(53)		(53)		14,144				122	07/01/2037
31412Q-BN-8	FN 931645 - RMBS		12/01/2018	Paydown		80,489	80,489	82,288	82,189		(1,700)		(1,700)		80,489				615	07/01/2039
31412Q-HW-2	FN 931845 - RMBS		12/01/2018	Paydown		168,114	168,114	172,579	172,268		(4,155)		(4,155)		168,114				3,541	08/01/2039
31412T-5U-3	FN 934759 - RMBS		12/01/2018	Paydown		108,887	108,887	111,354	111,191		(2,304)		(2,304)		108,887				2,729	02/01/2039
31412T-RZ-8	FN 934404 - RMBS		12/01/2018	Paydown		2,759	2,759	2,800	2,797		(38)		(38)		2,759				71	09/01/2038
31412U-H5-2	FN 935052 - RMBS		12/01/2018	Paydown		164,821	164,821	169,663	169,232		(4,411)		(4,411)		164,821				3,134	03/01/2039
31412X-YV-0	FN 938224 - RMBS		12/01/2018	Paydown		25,302	25,302	24,986	25,007		295		295		25,302				428	07/01/2037
31412Y-AD-4	FN 938404 - RMBS		12/01/2018	Paydown		2,383	2,383	2,357	2,358		25		25		2,383				66	07/01/2037
31412Y-FS-6	FN 938577 - RMBS		12/01/2018	Paydown		48,217	48,217	47,448	47,517		700		700		48,217				1,252	09/01/2036
31413A-WS-8	FN 939957 - RMBS		12/01/2018	Paydown		55,793	55,793	55,087	55,140		653		653		55,793				1,225	06/01/2037
31413Q-W9-5	FN 952572 - RMBS		12/01/2018	Paydown		11,439	11,439	11,565	11,553		(115)		(115)		11,439				218	09/01/2037
31414H-J8-1	FN 966587 - RMBS		12/01/2018	Paydown		54,893	54,893	55,583	55,505		(612)		(612)		54,893				1,070	01/01/2038

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
31414H-JV-0	FN 966576 - RMBS		12/01/2018	Paydown		15,745	15,745	15,945	15,929		(184)		(184)		15,745				483	01/01/2038
31414J-6W-8	FN 968085 - RMBS		12/01/2018	Paydown		3,880	3,880	3,851	3,852		28		28		3,880				86	02/01/2038
31414J-KK-8	FN 967498 - RMBS		12/01/2018	Paydown		11,187	11,187	11,348	11,324		(137)		(137)		11,187				297	01/01/2038
31414K-AW-0	FN 968121 - RMBS		12/01/2018	Paydown		52,017	52,017	51,789	51,797		219		219		52,017				1,037	02/01/2038
31414K-EW-6	FN 968249 - RMBS		12/01/2018	Paydown		4,497	4,497	4,523	4,512		(15)		(15)		4,497				114	02/01/2038
31414U-3L-0	FN 977003 - RMBS		12/01/2018	Paydown		28,031	28,031	28,259	28,214		(183)		(183)		28,031				354	04/01/2038
31415T-UL-2	FN 988987 - RMBS		12/01/2018	Paydown		13,059	13,059	13,200	13,186		(127)		(127)		13,059				282	09/01/2038
31415Y-XT-1	FN 993590 - RMBS		12/01/2018	Paydown		288,254	288,254	296,496	295,924		(7,671)		(7,671)		288,254				7,239	05/01/2039
31416H-UN-3	FN AA0588 - RMBS		12/01/2018	Paydown		1,056	1,056	1,088	1,086		(31)		(31)		1,056				27	02/01/2039
31416L-SJ-6	FN AA3220 - RMBS		12/01/2018	Paydown		225,299	225,299	232,586	232,138		(6,840)		(6,840)		225,299				3,858	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS		12/01/2018	Paydown		70,881	70,881	72,542	72,439		(1,558)		(1,558)		70,881				1,320	03/01/2039
31416M-KD-5	FN AA3891 - RMBS		12/01/2018	Paydown		545	545	560	556		(11)		(11)		545				13	03/01/2039
31416R-GU-1	FN AA7410 - RMBS		12/01/2018	Paydown		46,581	46,581	47,760	47,684		(1,102)		(1,102)		46,581				1,271	05/01/2039
31416R-PC-1	FN AA7618 - RMBS		12/01/2018	Paydown		591	591	610	605		(14)		(14)		591				14	05/01/2039
31416X-LV-0	FN AB2139 - RMBS		12/01/2018	Paydown		320,452	320,452	312,791	315,014		5,437		5,437		320,452				4,336	01/01/2026
31417C-3W-3	FN AB6212 - RMBS		12/01/2018	Paydown		884,589	884,589	926,884	923,843		(39,253)		(39,253)		884,589				12,459	09/01/2042
31417C-7K-5	FN AB6297 - RMBS		12/01/2018	Paydown		959,163	959,163	967,555	966,095		(6,932)		(6,932)		959,163				11,747	09/01/2042
31417C-F8-3	FN AB5590 - RMBS		12/01/2018	Paydown		203,025	203,025	200,836	200,918		2,107		2,107		203,025				3,328	07/01/2042
31417E-UN-9	FN AB7788 - RMBS		12/01/2018	Paydown		843,415	843,415	841,373	841,423		1,993		1,993		843,415				8,351	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS		12/01/2018	Paydown		79,420	79,420	81,368	81,153		(1,733)		(1,733)		79,420				1,545	08/01/2039
31417S-7M-6	FN AC6299 - RMBS		12/01/2018	Paydown		669,787	669,787	700,974	698,886		(29,099)		(29,099)		669,787				12,295	12/01/2039
31417U-CB-9	FN AC7265 - RMBS		12/01/2018	Paydown		278,887	278,887	288,300	287,714		(8,826)		(8,826)		278,887				3,663	11/01/2039
31417V-PR-8	FN AC8531 - RMBS		12/01/2018	Paydown		1,949,713	1,949,713	2,022,709	2,017,013		(67,301)		(67,301)		1,949,713				41,626	12/01/2039
31417V-Q3-0	FN AC8573 - RMBS		12/01/2018	Paydown		173,511	173,511	180,049	179,617		(6,106)		(6,106)		173,511				3,758	01/01/2040
31418A-ZS-0	FN MA1652 - RMBS		12/01/2018	Paydown		891,417	891,417	922,616	919,157		(27,740)		(27,740)		891,417				14,532	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS		12/01/2018	Paydown		118,769	118,769	127,268	124,478		(5,709)		(5,709)		118,769				2,107	03/01/2025
31419J-N5-3	FN AE7611 - RMBS		12/01/2018	Paydown		372,331	372,331	374,542	373,648		(1,317)		(1,317)		372,331				4,627	11/01/2025
31419K-VW-2	FN AE8728 - RMBS		12/01/2018	Paydown		577,290	577,290	581,439	580,303		(3,014)		(3,014)		577,290				7,784	11/01/2025
3199999. Subtotal - Bonds - U.S. Special Revenues						44,177,975	44,350,853	43,897,893	44,135,190		78,128		78,128		44,406,634		(228,660)	(228,660)	786,864	XXX
002824-AW-0	ABBOTT LABORATORIES		10/24/2018	VARIOUS		10,384,977	10,200,000	10,195,002	10,198,607		683		683		10,199,290		710	710	571,833	05/27/2020
023761-AA-7	AMERICAN AIRLINES INC - ABS		09/01/2018	Paydown		152,500	152,500	152,500	152,500						152,500				1,415	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2018	Paydown		48,840	48,840	49,183	49,187		(14)		(14)		49,173		(333)	(333)	373	12/15/2029
02376A-AA-7	AMERICAN AIRLINES INC - ABS		10/15/2018	Paydown		53,337	53,337	53,385			1		1		53,387		(49)	(49)	1,196	04/15/2031
035229-CW-1	ANHEUSER-BUSCH COMPANIES, INC.	C	04/18/2018	VARIOUS		3,064,260	3,000,000	2,767,080	2,973,677		7,048		7,048		2,980,725		19,275	19,275	160,927	03/01/2019
037411-AN-5	APACHE CORPORATION		02/01/2018	Maturity @ 100.00		2,000,000	2,000,000	2,019,430	2,000,148		(148)		(148)		2,000,000				70,000	02/01/2018
046003-JU-4	ASSOCIATES CORPORATION OF NORTH AMERICA		11/01/2018	Maturity @ 100.00		1,250,000	1,250,000	1,206,113	1,246,638		3,362		3,362		1,250,000				86,875	11/01/2018
126650-AW-0	CVSPAS 041 CTF - ABS		12/10/2018	Paydown		750,186	750,186	728,834	738,600		11,586		11,586		750,186				18,534	01/11/2027
126694-HK-7	CWHL 0525 A6 - CMO/RMBS		12/01/2018	Paydown		408,299	408,299	362,509	334,486		73,813		73,813		408,299				11,201	11/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS		12/01/2018	Paydown		340,737	340,737	318,680	298,705		42,032		42,032		340,737				7,642	01/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS		12/01/2018	Paydown		28,845	28,845	27,791	28,282		563		563		28,845				448	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS		12/01/2018	Paydown		291,755	291,755	281,196	275,923		15,831		15,831		291,755				6,456	09/25/2035
17318U-AD-6	CGCMT 12GC8 A4 - CMBS		11/01/2018	GOLDMAN		1,927,758	1,950,000	1,998,651	1,968,567		(2,023)		(2,023)		1,966,544		(38,786)	(38,786)	32,596	09/12/2045
17322M-AV-8	CGCMT 14GC21 A4 - CMBS		12/01/2018	Paydown		244,372	244,372	254,672	252,502		(8,130)		(8,130)		244,372				5,290	05/10/2047
219350-AS-4	CORNING INC		11/09/2018	VARIOUS		6,106,692	6,000,000	7,049,700	6,190,353		(119,582)		(119,582)		6,070,771		(70,771)	(70,771)	504,192	05/15/2019
24422E-QV-4	JOHN DEERE CAPITAL CORP		09/10/2018	Maturity @ 100.00		16,005,000	16,005,000	17,547,233	16,146,045		(141,045)		(141,045)		16,005,000				925,400	09/10/2018
260003-AH-1	DOVER CORP		03/15/2018	Maturity @ 100.00		6,000,000	6,000,000	6,492,120	6,013,764		(13,764)		(13,764)		6,000,000				163,500	03/15/2018
260543-BV-4	DOW CHEMICAL CO		05/15/2018	Maturity @ 100.00		18,570,000	18,570,000	17,164,680	18,493,175		76,825		76,825		18,570,000				529,245	05/15/2018
263534-BT-5	E I DU PONT DE NEMOURS AND CO		07/15/2018	Maturity @ 100.00		11,000,000	11,000,000	10,633,800	10,973,022		26,978		26,978		11,000,000				660,000	07/15/2018
278058-DD-1	EATON CORP	C	05/15/2018	Maturity @ 100.00		5,000,000	5,000,000	5,413,900	5,021,768		(21,768)		(21,768)		5,000,000				140,000	05/15/2018
31331F-AP-6	FEDERAL EXPRESS CORPORATION - ABS		09/01/2018	Paydown		365,162	365,162	396,991	366,934		2,366		2,366		369,301		(4,139)	(4,139)	990	07/02/2019
316773-AD-2	FIFTH THIRD BANCORP		06/01/2018	Maturity @ 100.00		1,300,000	1,300,000	1,295,489	1,299,831		169		169		1,300,000				29,250	06/01/2018
377372-AD-9	GLAXOSMITHKLINE CAPITAL INC	C	05/15/2018	Maturity @ 100.00		18,000,000	18,000,000	18,247,450	18,011,702		(11,702)		(11,702)		18,000,000				508,500	05/15/2018
413875-AM-7	HARRIS CORP		06/22/2018	VARIOUS		10,378,472	10,000,000	9,942,900	9,980,552		3,123		3,123		9,983,675		16,325	16,325	607,028	12/15/2020
45687A-AA-0	INGERSOLL RAND GLOBAL HOLDING CO LTD	C	05/29/2018	VARIOUS		13,242,034	13,000,000	13,336,670	13,037,891		(11,274)		(11,274)		13,026,617		(26,617)	(26,617)	763,385	08/15/2018
459284-AB-1	COCA COLA EUROPEAN PARTNERS US LLC	C	04/12/2018	Unknown		2,968,980	3,000,000	2,894,370	2,965,430		3,550		3,550		2,968,980				72,750	09/15/2020
46637W-AC-7	JPMCC 12CIBX A3 - CMBS		12/01/2018	Paydown		2,990,053	2,990,053	3,049,854	3,002,401		(12,347)		(12,347)		2,990,053				28,534	06/16/2045
58013M-EE-0	MCDONALDS CORPORATION		03/01/2018	Maturity @ 100.00		5,000,000	5,000,000	5,923,400	5,022,253		(22,253)		(22,253)		5,000,000				133,750	03/01/2018

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
581557-AX-3	MCKESSON CORP		03/26/2018	VARIOUS		729,758	700,000	872,711	728,456		(5,718)		(5,718)		722,738		(22,738)	(22,738)	61,987	02/15/2019
589331-AN-7	MERCK & CO INC		12/10/2018	VARIOUS		18,214,355	18,000,000	17,886,420	17,979,254		13,012		13,012		17,992,266		7,734	7,734	1,071,855	06/30/2019
60689L-AE-5	MMAF 13A A5 - ABS		12/09/2018	Paydown		540,159	540,159	540,126	540,151		9		9		540,159				11,215	06/09/2033
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/01/2018	Call @ 100.00		25,000	25,000	25,268	25,097		(3)		(3)		25,094		(94)	(94)	919	11/01/2026
637432-CG-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/01/2018	Maturity @ 100.00		1,280,000	1,280,000	1,486,016	1,295,532		(15,532)		(15,532)		1,280,000				83,840	11/01/2018
656531-AF-7	NORSK HYDRO ASA	C	01/15/2018	Maturity @ 100.00		5,200,000	5,200,000	5,168,228	5,199,893		107		107		5,200,000				174,200	01/15/2018
693304-AL-1	PECO ENERGY CO		03/01/2018	Maturity @ 100.00		17,500,000	17,500,000	18,980,325	17,534,120		(34,120)		(34,120)		17,500,000				468,125	03/01/2018
70109H-AH-8	PARKER HANNIFIN CORP		05/15/2018	Maturity @ 100.00		1,800,000	1,800,000	2,016,000	1,812,342		(12,342)		(12,342)		1,800,000				49,500	05/15/2018
71713U-AQ-5	PHARMACIA LLC		12/01/2018	Maturity @ 100.00		4,500,000	4,500,000	4,557,956	4,504,787		(4,787)		(4,787)		4,500,000				292,500	12/01/2018
73755L-AF-4	POTASH CORP OF SASKATCHEWAN INC	C	04/10/2018	Unknown		606,720	590,000	702,731	610,788		(4,068)		(4,068)		606,720				16,037	05/15/2019
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN		11/01/2018	Paydown		470,800	470,800	549,282	490,889		(1,437)		(1,437)		489,452		(18,652)	(18,652)	12,865	01/01/2021
767201-AN-6	RIO TINTO FINANCE (USA) LTD	C	04/19/2018	VARIOUS		7,128,373	6,850,000	7,410,878	7,075,446		(18,935)		(18,935)		7,056,511		(206,511)	(206,511)	395,323	05/20/2021
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.		12/30/2018	Paydown		172,812	172,814	172,813	172,814						172,814		(1)	(1)	4,138	03/30/2023
887315-AY-5	HISTORIC TW INC		06/15/2018	Maturity @ 100.00		7,572,000	7,572,000	7,348,294	7,562,204		9,796		9,796		7,572,000				260,288	06/15/2018
92903P-AA-7	VNO 10VNO A1 - CMBS		12/10/2018	Paydown		144,166	144,166	145,698	144,609		(443)		(443)		144,166				2,043	09/13/2028
929227-2X-3	WAMU 03S5 119 - CMO/RMBS		12/01/2018	Paydown		88,911	88,911	84,982	87,577		1,334		1,334		88,911				1,960	06/25/2033
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS		12/01/2018	Paydown		854,387	854,387	794,050	800,282		54,105		54,105		854,387				22,510	06/25/2034
929903-AM-4	WELLS FARGO BANK NA		09/18/2018	SUSQUEHANNA		6,457,576	6,000,000	5,786,580	5,832,156		4,410		4,410		5,836,566		620,994	620,994	374,917	08/01/2035
931142-CJ-0	WAL-MART STORES INC		02/15/2018	Maturity @ 100.00		7,000,000	7,000,000	8,480,850	7,026,972		(26,972)		(26,972)		7,000,000				203,000	02/15/2018
961548-AQ-7	WESTVACO CORPORATION		03/15/2018	Call @ 100.00		275,000	275,000	298,988	288,124		(527)		(527)		287,598		(12,598)	(12,598)		03/15/2027
961548-AS-3	WESTVACO CORPORATION		06/12/2018	Call @ 100.00		174,000	174,000	187,363	179,843		(194)		(194)		179,649		(5,649)	(5,649)	6,525	06/15/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						218,606,277	216,686,324	223,299,142	216,934,278		(138,425)		(138,425)		216,849,239		258,101	258,101	9,555,056	XXX
8399997. Total - Bonds - Part 4						391,125,750	394,193,876	398,502,031	391,738,125		(716,796)	1,117,716	(1,834,512)		390,150,298		(523,487)	(523,487)	12,401,295	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						391,125,750	394,193,876	398,502,031	391,738,125		(716,796)	1,117,716	(1,834,512)		390,150,298		(523,487)	(523,487)	12,401,295	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I		12/31/2018	Financial Investors Variable Ins Trust	4,877.000	54,031		55,668	54,432	1,237			1,237		55,669		(1,638)	(1,638)	185	
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II		12/31/2018	Financial Investors Variable Ins Trust	4,089.000	45,090		46,086	45,428	659			659		46,087		(997)	(997)	39	
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/31/2018	Financial Investors Variable Ins Trust	5,545.000	55,736		56,116	56,890	(774)			(774)		56,116		(380)	(380)	375	
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II		12/31/2018	Financial Investors Variable Ins Trust	28,568.000	303,740		328,018	308,536	19,482			19,482		328,018		(24,278)	(24,278)	40	
00162T-70-4	Morningstar Balanced ETF AstAlc Class I		12/31/2018	Financial Investors Variable Ins Trust	12,109.000	139,424		124,877	136,711	(11,834)			(11,834)		124,877		14,547	14,547	715	
00162T-80-3	Morningstar Balanced ETF AstAlc Class II		12/31/2018	Financial Investors Variable Ins Trust	100,603.000	1,126,741		1,142,058	1,146,876	(4,817)			(4,817)		1,142,059		(15,318)	(15,318)	6,044	
00162T-82-9	ALPS ALPS Energy Infra - Class 1		12/31/2018	Alps Variable Insurance Trust	6,592.000	60,058		47,729	62,957	(15,228)			(15,228)		47,729		12,329	12,329	150	
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II		12/31/2018	Financial Investors Variable Ins Trust	14,475.000	168,397		145,829	186,872	(41,043)			(41,043)		145,829		22,568	22,568	11,261	
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I		12/31/2018	Financial Investors Variable Ins Trust	7,721.000	101,664		89,861	100,606	(10,745)			(10,745)		89,861		11,803	11,803	52	
00162T-87-8	Morningstar Growth ETF AstAlc Class II		12/31/2018	Financial Investors Variable Ins Trust	64,208.000	735,074		653,180	767,924	(114,744)			(114,744)		653,180		81,894	81,894	16,893	
00162T-88-6	Morningstar Growth ETF AstAlc Class I		12/31/2018	Financial Investors Variable Ins Trust	37,497.000	448,865		394,989	455,586	(60,597)			(60,597)		394,989		53,876	53,876	6,948	
00888X-58-3	AIM Invesco INVESCO VI Mid Cap Grow II		12/31/2018	Invesco Variable Insurance Funds, Inc.	24,340.000	140,748		123,388	134,599	(11,211)			(11,211)		123,388		17,360	17,360	1,118	
00888X-59-1	AIM Invesco INVESCO VI Mid Cap Growth I		12/31/2018	Invesco Variable Insurance Funds, Inc.	25,994.000	162,858		83,313	146,086	(62,773)			(62,773)		83,313		79,545	79,545	219	
00888X-77-3	AIM Invesco INVESCO VI Comstock I		12/24/2018	Invesco Variable Insurance Funds, Inc.	11,319.000	220,059		188,570	233,392	(44,822)			(44,822)		188,570		31,489	31,489	9,192	

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
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II		12/31/2018	Invesco Variable Insurance Funds, Inc.	5,438.000	350,312		284,013	330,647	(46,634)			(46,634)		284,013		66,299	66,299	7,837	
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I		12/31/2018	Invesco Variable Insurance Funds, Inc.	17,276.000	1,180,097		618,313	1,087,838	(469,525)			(469,525)		618,313		561,784	561,784	16,720	
008892-14-3	Invesco VI Invesco Bal-Risk Allocation I		11/28/2018	Invesco Variable Insurance Funds, Inc.	2,331.000	22,350		26,234	26,366	(132)			(132)		26,234		(3,884)	(3,884)	2,695	
008892-41-6	Invesco VI INVESCO VI Health Care Ser I		12/31/2018	Invesco Variable Insurance Funds, Inc.	3,739.000	100,385		69,131	98,866	(29,735)			(29,735)		69,131		31,254	31,254	6,570	
008892-50-7	Invesco VI INVESCO VI Internationl Grth I		12/31/2018	Invesco Variable Insurance Funds, Inc.	19,191.000	735,657		574,302	765,523	(191,221)			(191,221)		574,302		161,355	161,355	5,756	
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I		12/31/2018	Invesco Variable Insurance Funds, Inc.	101,049.000	1,704,213		1,523,539	1,757,241	(233,703)			(233,703)		1,523,538		180,675	180,675	18,911	
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II		12/31/2018	Invesco Variable Insurance Funds, Inc.	7,157.000	137,321		162,071	136,332	25,740			25,740		162,072		(24,751)	(24,751)	1,189	
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I		12/21/2018	Invesco Variable Insurance Funds, Inc.	24.000	491		613	487	126			126		613		(122)	(122)	6	
008892-65-5	Invesco VI INVESCO VI Internatl Growth II		12/31/2018	Invesco Variable Insurance Funds, Inc.	82,281.000	3,130,361		2,883,705	3,236,124	(352,420)			(352,420)		2,883,704		246,657	246,657	11,856	
008892-80-4	Invesco VI INVESCO VI Core Equity Ser I		02/21/2018	Invesco Variable Insurance Funds, Inc.	510.000	18,950		18,207	18,733	(526)			(526)		18,207		743	743		
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A		12/31/2018	AllianceBernstein VPF Series	808.000	16,833		14,929	17,510	(2,581)			(2,581)		14,929		1,904	1,904	641	
018792-78-8	Alliance AB VPS Real Estate Inv A		12/26/2018	AllianceBernstein VPF Series	45,476.000	395,555		417,747	414,283	3,464			3,464		417,747		(22,192)	(22,192)	13,023	
024936-10-6	American Century American Century VP Value		12/31/2018	American Century Variable Portfolios, Inc.	162,294.000	1,832,918		1,407,056	1,819,312	(412,256)			(412,256)		1,407,056		425,862	425,862	13,230	
024936-20-5	American Century Am Century VP International 1		12/31/2018	American Century Variable Portfolios, Inc.	153,565.000	1,794,200		1,254,600	1,870,426	(615,825)			(615,825)		1,254,601		539,599	539,599	94,329	
024936-40-3	American Century American Century VP Balanced		12/31/2018	American Century Variable Portfolios, Inc.	281,427.000	2,137,641		2,055,561	2,119,147	(63,586)			(63,586)		2,055,561		82,080	82,080	17,366	
024936-74-2	American Century Am Cent VP Mid Cap Value I		12/31/2018	American Century Variable Portfolios, Inc.	1,178.000	23,174		22,295	26,805	(4,509)			(4,509)		22,296		878	878	1,805	
024936-75-9	American Century Am Century VP Large Co Val II		12/31/2018	American Century Variable Portfolios, Inc.	23,166.000	359,882		317,206	370,649	(53,443)			(53,443)		317,206		42,676	42,676	11,764	
024936-85-8	American Century American Century VP Ultra II		12/31/2018	American Century Variable Portfolios, Inc.	11,101.000	215,854		177,085	211,145	(34,060)			(34,060)		177,085		38,769	38,769	14,063	
024936-88-2	American Century American Century VP Ultra I		12/31/2018	American Century Variable Portfolios, Inc.	7,437.000	141,909		74,372	143,824	(69,452)			(69,452)		74,372		67,537	67,537	13,444	
02507T-20-9	American Century Am Cent VP Inflation Protect 2		12/31/2018	American Century Variable Portfolios, Inc.	128,433.000	1,280,361		1,347,236	1,311,302	35,934			35,934		1,347,236		(66,875)	(66,875)	10,432	
02507T-30-8	American Century Am Cent VP Inflation Protect 1		12/27/2018	American Century Variable Portfolios, Inc.	101,924.000	1,010,536		1,060,299	1,042,681	17,617			17,617		1,060,298		(49,762)	(49,762)	12,887	
030372-30-4	American Funds IS Growth Income Class 1		12/31/2018	American Funds	661.000	33,407		30,727	33,197	(2,470)			(2,470)		30,727		2,680	2,680	1,968	
030372-40-3	American Funds IS Growth Class 1		12/31/2018	American Funds	326.000	24,432		22,916	25,390	(2,474)			(2,474)		22,916		1,516	1,516	2,583	
030372-59-3	American Funds IS Global Growth & Income CL 2		12/21/2018	American Funds	1,141.000	16,702		14,331	18,009	(3,678)			(3,678)		14,331		2,371	2,371	965	
030372-61-9	American Funds IS Global Growth & Income Cl 1		12/31/2018	American Funds	14,892.000	215,873		204,723	235,443	(30,720)			(30,720)		204,723		11,150	11,150	17,322	
030372-70-0	American Funds IS International Class 1		12/31/2018	American Funds	52,115.000	1,110,532		935,057	1,131,422	(196,366)			(196,366)		935,056		175,476	175,476	21,500	

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
030372-77-5	American Funds IS International Class 2		12/27/2018	American Funds	3,799.000	81,966		81,053	82,171	(1,118)			(1,118)		81,053		913	913	628	
030372-78-3	American Funds ISNew World Class 2		12/31/2018	American Funds	3,584.000	84,052		68,058	89,839	(21,780)			(21,780)		68,059		15,993	15,993	1,627	
030372-86-6	American Funds IS New World Class 1		12/31/2018	American Funds	21,801.000	535,873		463,526	551,578	(88,052)			(88,052)		463,526		72,347	72,347	6,673	
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1		12/31/2018	BlackRock Variable Series Funds, Inc.	9,479.000	164,567		151,399	163,605	(12,206)			(12,206)		151,399		13,168	13,168	1	
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1		12/31/2018	BlackRock Variable Series Funds, Inc.	7.000	75		63	68	(4)			(4)		64		11	11	2	
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1		12/31/2018	BlackRock Variable Series Funds, Inc.	207,136.000	1,470,658		1,486,957	1,528,666	(41,708)			(41,708)		1,486,958		(16,300)	(16,300)	62,084	
131647-20-8	Calvert VP SRI Balanced Port		12/31/2018	Calvert Mutual Funds, Inc.	6,546.000	14,723		13,535	14,598	(1,063)			(1,063)		13,535		1,188	1,188	99	
19765R-30-3	Columbia VP Small Cap Val Cl 1		12/03/2018	Columbia Funds Variable Insurance Trust	13.000	235		255	254	1			1		255		(20)	(20)	20	
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		10/23/2018	Columbia Funds Variable Insurance Trust	6,953.000	103,391		89,704	109,226	(19,523)			(19,523)		89,703		13,688	13,688	2,856	
19766E-58-2	Columbia VP Select International Eq 1		12/31/2018	Columbia Funds Variable Insurance Trust	3.000	60		27	60	(34)			(34)		26		34	34		
19766E-62-4	Columbia Columb VP Mid Cap Grow Fd - C1		12/31/2018	Columbia Funds Variable Insurance Trust	22.000	592		326	561	(236)			(236)		325		267	267		
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2		12/21/2018	Columbia Funds Variable Insurance Trust	1,211.000	8,666		9,101	9,093	8			8		9,101		(435)	(435)	261	
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		12/31/2018	Columbia Funds Variable Insurance Trust	33,393.000	239,258		252,170	252,453	(283)			(283)		252,170		(12,912)	(12,912)	10,612	
233203-67-8	DFA DFA VA Short-Term Fixed		12/31/2018	Dimensional Fund Advisors LP	10,080.000	102,776		102,915	102,411	504			504		102,915		(139)	(139)	5	
233203-68-6	DFA DFA VA Intl Sm Port		12/31/2018	Dimensional Fund Advisors LP	33,851.000	467,830		390,296	475,939	(85,643)			(85,643)		390,296		77,534	77,534	174	
233203-69-4	DFA DFA VA Intl Val Port		12/31/2018	Dimensional Fund Advisors LP	20,347.000	276,191		241,966	277,944	(35,978)			(35,978)		241,966		34,225	34,225	48	
233203-71-0	DFA DFA VA US Targeted Val		12/31/2018	Dimensional Fund Advisors LP	23,666.000	481,400		442,756	465,990	(23,234)			(23,234)		442,756		38,644	38,644	50	
233203-72-8	DFA DFA VA Global Bd Port		12/31/2018	Dimensional Fund Advisors LP	4,906.000	51,858		52,847	52,154	693			693		52,847		(989)	(989)	3	
233203-77-7	DFA DFA VA US Large Val		12/31/2018	Dimensional Fund Advisors LP	25,281.000	684,087		564,225	680,573	(116,348)			(116,348)		564,225		119,862	119,862	2,156	
246493-67-0	Delaware Delaware VIP SmCap Val Std		12/31/2018	Delaware VIP Trust	6,133.000	253,370		242,655	262,046	(19,391)			(19,391)		242,655		10,715	10,715	12,437	
246493-83-7	Delaware VIP Smid Cap Core Std		12/31/2018	Delaware VIP Trust	1,627.000	39,317		45,563	50,405	(4,842)			(4,842)		45,563		(6,246)	(6,246)	12,336	
246493-87-8	Delaware Delaware VIP Emrg Mkts Std		12/31/2018	Delaware VIP Trust	13,945.000	342,700		238,765	349,452	(110,687)			(110,687)		238,765		103,935	103,935	3,832	
25155X-40-4	DWS Small Cap Index VIP A		12/31/2018	DWS Variable Series I and II	11,854.000	201,718		193,046	216,812	(23,767)			(23,767)		193,045		8,673	8,673	9,964	
25159C-30-7	DWS Captial Growth VIP B		12/31/2018	DWS Variable Series I and II	20,433.000	635,827		589,746	628,329	(38,582)			(38,582)		589,747		46,080	46,080	39,649	
25159C-50-5	DWS Global Small Cap VIP B		12/31/2018	DWS Variable Series I and II	6,211.000	72,150		84,891	77,454	7,437			7,437		84,891		(12,741)	(12,741)	6,312	
25159C-80-2	DWS CROCI International VIP B		12/31/2018	DWS Variable Series I and II	55.000	391		452	409	43			43		452		(61)	(61)	2	
25159C-88-5	DWS CROCI International VIP A		12/31/2018	DWS Variable Series I and II	99,734.000	701,078		699,991	732,049	(32,059)			(32,059)		699,990		1,088	1,088	4,617	
25159W-40-2	DWS Deut Alt Asset Allocate VIP A		12/31/2018	DWS Variable Series I and II	1,854.000	23,774		23,661	25,237	(1,576)			(1,576)		23,661		113	113	512	
25159W-70-9	DWS Global Income Builder VIP A		12/31/2018	DWS Variable Series I and II	77,807.000	1,861,653		1,397,786	2,066,560	(668,775)			(668,775)		1,397,785		463,868	463,868	181,761	
25159W-83-2	DWS International Growth VIP Cks B		12/28/2018	DWS Variable Series I and II	1,355.000	18,609		15,116	18,873	(3,756)			(3,756)		15,117		3,492	3,492	28	
261976-60-9	Dreyfus Dreyfus VIF Quality Bd Inital		12/31/2018	Dreyfus Variable Insurance Fund	53,796.000	619,177		648,350	643,406	4,943			4,943		648,349		(29,172)	(29,172)	8,425	
261976-80-7	Dreyfus Dreyfus VIF Appreciation Init		12/31/2018	Dreyfus Variable Insurance Fund	20,496.000	852,735		793,371	916,355	(122,984)			(122,984)		793,371		59,364	59,364	77,564	

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
262014-20-2	Dreyfus Dreyfus Stock Index Svc Shrs		12/31/2018	Dreyfus Variable Insurance Fund	79,552.000	4,343,856		3,097,939	4,259,234	(1,161,295)			(1,161,295)		3,097,939		1,245,917	1,245,917	67,677	
26201X-10-9	Dreyfus Sustainable US Equity Port Inc		12/31/2018	Dreyfus Variable Insurance Fund	31,122.000	1,075,639		1,113,580	1,253,297	(139,717)			(139,717)		1,113,580		(37,941)	(37,941)	219,507	
26202A-20-7	Dreyfus Dreyfus Midcap Stk Inital Shrs		12/31/2018	Dreyfus Variable Insurance Fund	112,594.000	2,321,132		1,709,783	2,540,119	(830,336)			(830,336)		1,709,783		611,349	611,349	202,554	
26202A-68-6	Dreyfus Dreyfus VIF SC Stock Indx Serv		12/27/2018	Dreyfus Variable Insurance Fund	50,462.000	986,225		777,156	1,015,294	(238,138)			(238,138)		777,156		209,069	209,069	40,751	
26202A-80-1	Dreyfus Dreyfus Tech Growth Initial		12/31/2018	Dreyfus Variable Insurance Fund	43,764.000	1,123,696		619,336	1,048,148	(428,812)			(428,812)		619,336		504,360	504,360	39,643	
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh		12/31/2018	Eaton Vance	45,675.000	425,403		423,692	423,868	(176)			(176)		423,692		1,711	1,711	7,477	
313916-10-8	Federated Managed Volatilty II Primary		12/31/2018	Federated Insurance Series	12,727.000	134,667		112,312	137,452	(25,140)			(25,140)		112,312		22,355	22,355	2,545	
313916-30-6	Federated Federated High Income Bond		12/31/2018	Federated Insurance Series	84,342.000	542,543		582,593	575,215	7,378			7,378		582,593		(40,050)	(40,050)	31,939	
315802-20-7	Fidelity VIP III Growth Oppor		12/31/2018	Fidelity Variable Insurance Products	43,540.000	1,738,316		601,972	1,570,910	(968,937)			(968,937)		601,973		1,136,343	1,136,343	83,366	
315802-50-4	Fidelity VIP III Balanced		12/31/2018	Fidelity Variable Insurance Products	1,141.000	20,867		18,794	21,403	(2,609)			(2,609)		18,794		2,073	2,073	993	
315802-70-2	Fidelity VIP III Growth & Inc		12/31/2018	Fidelity Variable Insurance Products	86,318.000	1,877,944		1,339,348	1,960,282	(620,934)			(620,934)		1,339,348		538,596	538,596	94,229	
315917-81-5	Fidelity Fidelity Technology		12/12/2018	Fidelity Variable Insurance Products	347.000	5,822		5,201	6,390	(1,189)			(1,189)		5,201		621	621	452	
315917-82-3	Fidelity Fidelity Energy		12/31/2018	Fidelity Variable Insurance Products	51.000	1,008		1,101	1,014	87			87		1,101		(93)	(93)		
315917-84-9	Fidelity Fidelity Financial Services		12/31/2018	Fidelity Variable Insurance Products	738.000	9,169		8,870	10,124	(1,254)			(1,254)		8,870		299	299	2	
355150-22-8	Franklin Templeton FVIP Foundg Fds Alloc Fd-cl 2		12/28/2018	Franklin Templeton Variable Insurance Products Trust	4,987.000	35,329		38,081	36,854	1,227			1,227		38,081		(2,752)	(2,752)	1,374	
355150-23-6	Franklin Templeton FVIP Foundg Fds Alloc Fd-cl 1		12/19/2018	Franklin Templeton Variable Insurance Products Trust	345.000	2,517		2,292	2,564	(272)			(272)		2,292		225	225	31	
355150-26-9	Franklin Templeton FVIP Flex Cap Growth FD CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	31,123.000	237,638		225,574	232,178	(6,604)			(6,604)		225,574		12,064	12,064	22,917	
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	2,319.000	24,802		27,571	25,925	1,646			1,646		27,571		(2,769)	(2,769)	683	
355150-41-8	Franklin Templeton FVIP Income Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	82,954.000	1,316,248		1,351,634	1,341,369	10,265			10,265		1,351,634		(35,386)	(35,386)	24,639	
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	205,806.000	2,424,691		2,634,867	2,486,136	148,731			148,731		2,634,867		(210,176)	(210,176)	30,386	
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	89,114.000	873,557		840,635	911,637	(71,002)			(71,002)		840,635		32,922	32,922	3,438	
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	57,659.000	847,328		742,979	920,813	(177,835)			(177,835)		742,978		104,350	104,350	49,584	
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	82,777.000	1,469,575		1,851,698	1,475,921	375,776			375,776		1,851,697		(382,122)	(382,122)	93,274	
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	61,453.000	1,234,536		1,132,451	1,251,180	(118,729)			(118,729)		1,132,451		102,085	102,085	17,704	

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
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	103,212.000	1,719,704		1,870,561	1,704,036	166,525			166,525		1,870,561		(150,857)	(150,857)		
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2		12/31/2018	Franklin Templeton Variable Insurance Products Trust	146,154.000	2,750,391		3,031,171	2,893,858	137,313			137,313		3,031,171		(280,780)	(280,780)	150,878	
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1		12/28/2018	Franklin Templeton Variable Insurance Products Trust	58.000	1,064		796	1,184	(388)			(388)		796		268	268	116	
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	7,490.000	148,206		150,468	152,642	(2,174)			(2,174)		150,468		(2,262)	(2,262)	2,482	
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	67,525.000	1,169,148		1,137,147	1,158,725	(21,578)			(21,578)		1,137,147		32,001	32,001		
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	59.000	1,213		1,054	1,221	(167)			(167)		1,054		159	159	14	
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1		12/24/2018	Franklin Templeton Variable Insurance Products Trust	110.000	1,638		1,139	1,779	(640)			(640)		1,139		499	499	106	
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	11,576.000	112,080		114,266	119,349	(5,083)			(5,083)		114,266		(2,186)	(2,186)	535	
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	62,290.000	979,149		892,586	984,177	(91,590)			(91,590)		892,587		86,562	86,562	6	
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	11,218.000	334,046		285,559	327,681	(42,122)			(42,122)		285,559		48,487	48,487	10,079	
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	40.000	470		535	488	47			47		535		(65)	(65)	10	
355150-88-9	Franklin Templeton FVIP Income Fd CL 1		12/31/2018	Franklin Templeton Variable Insurance Products Trust	7,852.000	128,929		126,326	131,281	(4,955)			(4,955)		126,326		2,603	2,603	6,316	
380987-56-0	GOLDMAN SACHS VIT		04/09/2018	Goldman Sachs Investments	299,937.000	2,666,514		2,813,485	2,660,438	153,047			153,047		2,813,485		(146,971)	(146,971)	7,347	
471021-20-4	Janus Henderson Enterprise port Shr Inst		12/31/2018	Janus Capital Management, LLC	10,215.000	756,931		597,864	721,708	(123,844)			(123,844)		597,864		159,067	159,067	23,775	
471021-43-6	Janus Henderson MidCap Val Inst shr		12/31/2018	Janus Capital Management, LLC	6,431.000	109,893		102,234	115,893	(13,659)			(13,659)		102,234		7,659	7,659	3,490	
471021-50-1	Janus Henderson Flexible Bond Inst shr		12/31/2018	Janus Capital Management, LLC	111,919.000	1,273,059		1,348,515	1,308,334	40,182			40,182		1,348,516		(75,457)	(75,457)	10,553	
480906-10-6	JP Morgan IT US Equlty Port Cl 1		12/31/2018	JP Morgan Series Trust	17,384.000	535,928		251,750	563,774	(312,024)			(312,024)		251,750		284,178	284,178	45,912	
480906-60-1	JP Morgan IT MidCap Val 1 Cl I		12/31/2018	JP Morgan Series Trust	305,646.000	3,580,639		3,252,284	3,615,795	(363,511)			(363,511)		3,252,284		328,355	328,355	38,734	
480906-70-0	JP Morgan IT Core Bond Port CL 1		12/21/2018	JP Morgan Series Trust	19,389.000	203,896		211,531	212,114	(582)			(582)		211,532		(7,636)	(7,636)	4,715	
480906-87-4	JP Morgan IT Core Bnd Port CL 2		12/31/2018	JP Morgan Series Trust	19,576.000	204,430		214,569	211,809	2,760			2,760		214,569		(10,139)	(10,139)	3,973	
55273F-10-0	MFS VIT Growth Series C I		12/31/2018	Massachusetts Financial Services Company	33,453.000	1,807,997		1,273,255	1,635,838	(362,583)			(362,583)		1,273,255		534,742	534,742	38,033	
55273F-60-5	MFS VIT Utility SI cls		12/31/2018	Massachusetts Financial Services Company	2,552.000	73,955		70,884	75,273	(4,389)			(4,389)		70,884		3,071	3,071	19	
55273F-65-4	MFS Value Series		12/31/2018	Massachusetts Financial Services Company	50,926.000	969,206		988,605	1,065,372	(76,767)			(76,767)		988,605		(19,399)	(19,399)	69,885	
55273F-84-5	MFS New Discovery Series		12/31/2018	Massachusetts Financial Services Company	1.000	37		23	27	(4)			(4)		23		14	14	1	
55273F-87-8	MFS Total Return Bond Series		12/31/2018	Massachusetts Financial Services Company	22,272.000	280,896		296,442	294,438	2,004			2,004		296,442		(15,546)	(15,546)	8,454	

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
55274F-45-5	MFS MFS VIT II Intl Value Init Cl		12/31/2018	Massachusetts Financial Services Company	95,073.000	2,580,891		2,244,723	2,685,813	(441,090)			(441,090)		2,244,723		336,168	336,168	35,755	
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl		12/31/2018	Massachusetts Financial Services Company	2,522.000	38,472		33,231	39,099	(5,868)			(5,868)		33,231		5,241	5,241	1,065	
55274F-48-9	MFS MFS VIT II Govt Sec Init		09/20/2018	Massachusetts Financial Services Company	146,786.000	1,759,187		1,856,774	1,818,674	38,099			38,099		1,856,773		(97,586)	(97,586)	31,974	
55274F-84-4	MFS VIT II INTL Val Port Ser Class		12/31/2018	Massachusetts Financial Services Company	2,632.000	72,861		58,668	73,162	(14,494)			(14,494)		58,668		14,193	14,193	93	
589512-10-2	Merger Merger VL		12/31/2018	Merger Fund VL	16.000	164		168	168	(1)			(1)		167		(3)	(3)		
641222-50-0	NeuberBerm AMT Mid Cap Growt I		12/21/2018	Neuberger Berman Advisers Management Trust	375.000	10,858		8,461	10,409	(1,948)			(1,948)		8,461		2,397	2,397	172	
641222-70-8	NeuBer AMT MC Intrinsic Val I		10/22/2018	Neuberger Berman Advisers Management Trust	1,922.000	36,598		33,051	37,624	(4,573)			(4,573)		33,051		3,547	3,547	844	
641222-83-1	NeuBer AMT MC Intrinsic Val S		12/28/2018	Neuberger Berman Advisers Management Trust	1,222.000	27,107		24,908	27,158	(2,250)			(2,250)		24,908		2,199	2,199	231	
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/31/2018	Neuberger Berman Advisers Management Trust	4,806.000	130,916		110,540	123,847	(13,307)			(13,307)		110,540		20,376	20,376	646	
641222-87-2	NeuberBerm AMT Guardian Port S		12/31/2018	Neuberger Berman Advisers Management Trust	6,315.000	101,937		135,037	100,717	34,320			34,320		135,037		(33,100)	(33,100)	2,876	
66537U-72-6	Tops Managed Risk Moderate Grwth		11/09/2018	Tops Funds	46,622.000	593,461		583,723	592,560	(8,838)			(8,838)		583,722		9,739	9,739	461	
693394-33-0	PIMCO VIT Dynamic Bd port Inst		12/31/2018	PIMCO Variable Insurance Trust	69,411.000	728,123		711,412	731,596	(20,184)			(20,184)		711,412		16,711	16,711	8,064	
693394-40-5	PIMCO VIT Total Return Admin		12/26/2018	PIMCO Variable Insurance Trust	48,141.000	508,247		525,904	526,657	(753)			(753)		525,904		(17,657)	(17,657)	8,174	
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		12/31/2018	PIMCO Variable Insurance Trust	4,279.000	52,795		53,837	56,224	(2,386)			(2,386)		53,838		(1,043)	(1,043)	3,565	
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm		12/31/2018	PIMCO Variable Insurance Trust	98,505.000	685,471		906,037	705,293	200,745			200,745		906,038		(220,567)	(220,567)	5,919	
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		12/31/2018	PIMCO Variable Insurance Trust	19,712.000	141,008		147,236	140,745	6,491			6,491		147,236		(6,228)	(6,228)	234	
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs		12/31/2018	PIMCO Variable Insurance Trust	18,797.000	201,901		212,269	206,204	6,066			6,066		212,270		(10,369)	(10,369)	1,886	
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		12/31/2018	PIMCO Variable Insurance Trust	27,579.000	288,718		312,033	302,537	9,496			9,496		312,033		(23,315)	(23,315)	4,594	
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn		12/28/2018	PIMCO Variable Insurance Trust	110.000	1,164		1,144	1,196	(52)			(52)		1,144		20	20	12	
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		12/31/2018	PIMCO Variable Insurance Trust	147.000	1,763		1,789	1,812	(23)			(23)		1,789		(26)	(26)	4	
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst		12/10/2018	PIMCO Variable Insurance Trust	205,397.000	2,380,186		2,717,396	2,516,107	201,289			201,289		2,717,396		(337,210)	(337,210)	28,929	
693394-74-4	PIMCO VIT PVIT Real Return Inst		12/31/2018	PIMCO Variable Insurance Trust	83,205.000	1,003,785		1,046,114	1,033,412	12,702			12,702		1,046,114		(42,329)	(42,329)	12,909	
693394-75-1	PIMCO VIT Low Duration Inst		12/31/2018	PIMCO Variable Insurance Trust	5,691.000	57,623		60,607	58,279	2,329			2,329		60,608		(2,985)	(2,985)	669	
693394-78-5	PIMCO VIT Total Return Inst		12/31/2018	PIMCO Variable Insurance Trust	752,150.000	8,009,814		8,086,185	8,228,525	(142,340)			(142,340)		8,086,185		(76,371)	(76,371)	82,178	
693394-81-9	PIMCO VIT Real Return Port Admin Class		11/09/2018	PIMCO Variable Insurance Trust	26,964.000	327,127		333,390	334,898	(1,508)			(1,508)		333,390		(6,263)	(6,263)	5,211	
72201V-10-7	Pimco Global Dividend Port Inst Clas		12/31/2018	PIMCO Variable Insurance Trust	2.000	24		22	25	(3)			(3)		22		2	2		
724027-18-0	Pioneer Bond VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	167,696.000	1,792,208		1,944,573	1,851,363	93,210			93,210		1,944,573		(152,365)	(152,365)	34,754	

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
724027-20-6	Pioneer Mid Cap Value VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	114,261.000	2,216,615		1,878,717	2,412,044	(533,326)			(533,326)		1,878,718		337,897	337,897	120,865	
724027-23-0	Pioneer Select MCap Gr VCT CL1		12/31/2018	Pioneer Variable Contracts Trust	444,411.000	13,228,958		9,165,885	13,434,557	(4,268,671)			(4,268,671)		9,165,886		4,063,072	4,063,072	1,072,144	
724027-30-5	Pioneer Real Estate VCT CL 1		12/24/2018	Pioneer Variable Contracts Trust	656.000	9,132		6,184	10,107	(3,923)			(3,923)		6,184		2,948	2,948	656	
724027-40-4	Pioneer Equity Income VCT CL 1		12/21/2018	Pioneer Variable Contracts Trust	629.000	18,037		13,029	20,420	(7,391)			(7,391)		13,029		5,008	5,008	2,474	
724027-61-0	Pioneer High Yield VCT CL 1		02/05/2018	Pioneer Variable Contracts Trust	111.000	1,055		1,054	1,061	(7)			(7)		1,054		1	1	5	
724027-62-8	Pioneer High Yield VCT CL 2		12/31/2018	Pioneer Variable Contracts Trust	58,715.000	542,127		581,776	554,858	26,918			26,918		581,776		(39,649)	(39,649)	10,050	
724027-63-6	Pioneer Strategic Inc VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	35,242.000	347,184		346,394	362,285	(15,891)			(15,891)		346,394		790	790	9,673	
724027-64-4	Pioneer Strategic Inc VCT CL 2		12/31/2018	Pioneer Variable Contracts Trust	210,162.000	2,087,070		2,197,890	2,156,257	41,633			41,633		2,197,890		(110,820)	(110,820)	35,447	
724027-81-8	Pioneer Real Est VCT Prt CL 2		12/31/2018	Pioneer Variable Contracts Trust	53,669.000	753,419		1,022,905	828,656	194,249			194,249		1,022,905		(269,486)	(269,486)	46,480	
724027-82-6	Pioneer Eqty Income VCT CL 2		12/31/2018	Pioneer Variable Contracts Trust	95,601.000	2,820,808		2,638,089	3,126,163	(488,074)			(488,074)		2,638,089		182,719	182,719	326,397	
724027-87-5	Pioneer Fund VCT CL 1		12/31/2018	Pioneer Variable Contracts Trust	725,873.000	11,757,760		15,485,849	13,276,211	2,209,638			2,209,638		15,485,849		(3,728,089)	(3,728,089)	2,079,965	
77954T-10-0	T-Rowe TR price Equity Income port		12/31/2018	T. Rowe Price Associates, Inc.	3,123.000	91,005		88,791	91,407	(2,616)			(2,616)		88,791		2,214	2,214	177	
77954T-20-9	T-Rowe TR Price New Am Growth		12/31/2018	T. Rowe Price Associates, Inc.	15,968.000	459,645		381,012	455,559	(74,547)			(74,547)		381,012		78,633	78,633	20,493	
77954T-50-6	T-Rowe TR Price Blue Chip Growth		12/31/2018	T. Rowe Price Associates, Inc.	63,466.000	2,158,005		1,439,884	1,981,396	(541,512)			(541,512)		1,439,884		718,121	718,121	12,249	
77954T-60-5	T-Rowe TR Price Health Sciences		12/31/2018	T. Rowe Price Associates, Inc.	5,740.000	259,129		222,495	242,974	(20,480)			(20,480)		222,494		36,635	36,635	206	
77955H-10-5	T-Rowe TR Price International Stock		12/31/2018	T. Rowe Price Associates, Inc.	124.000	2,086		1,936	2,150	(214)			(214)		1,936		150	150	11	
78080T-10-5	Royce Small Cap Annuity Invest CL		12/31/2018	Royce & Associates, LLC	16,754.000	143,141		143,832	147,097	(3,265)			(3,265)		143,832		(691)	(691)	412	
78080T-30-3	Royce Micro Cap Annuity IC		12/31/2018	Royce & Associates, LLC	1.000	7		5	5						5		2	2		
78411M-69-6	SEI VP SEI VP Mkt Grow Strat Fd - C2		12/31/2018	SEI Funds	16.000	177		161	180	(18)			(18)		162		15	15		
78411M-72-0	SEI VP SEI VP Mkt Plus Strat Fd - C2		12/31/2018	SEI Funds	60.000	696		699	707	(8)			(8)		699		(3)	(3)	1	
78411M-73-8	SEI VP SEI VP Mod Strat Fd - C2		12/31/2018	SEI Funds	353.000	3,723		3,825	3,820	4			4		3,824		(101)	(101)	57	
78411M-74-6	SEI VP SEI VP Conserv Strat Fd - C2		12/31/2018	SEI Funds	6.000	59		56	60	(4)			(4)		56		3	3		
78411M-75-3	SEI VP SEI VP Def Strat Fd - C2		12/31/2018	SEI Funds	9,091.000	91,271		91,001	91,819	(818)			(818)		91,001		270	270	217	
866167-50-5	Calvert VP Investment Grade Bd Index		12/31/2018	Calvert Mutual Funds, Inc.	10,278.000	550,327		570,615	564,544	6,071			6,071		570,615		(20,288)	(20,288)	3,763	
866167-54-7	Calvert VP EFA International Index CL F		12/31/2018	Calvert Mutual Funds, Inc.	384.000	32,469		31,002	35,209	(4,207)			(4,207)		31,002		1,467	1,467	616	
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F		12/31/2018	Calvert Mutual Funds, Inc.	1,445.000	173,845		135,162	171,393	(36,231)			(36,231)		135,162		38,683	38,683	1,862	
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F		12/31/2018	Calvert Mutual Funds, Inc.	4,382.000	392,289		352,958	372,787	(19,830)			(19,830)		352,957		39,332	39,332	2,277	
866167-69-5	Calvert VP EAFE International Index		07/09/2018	Calvert Mutual Funds, Inc.	2,305.000	209,601		177,915	210,250	(32,336)			(32,336)		177,914		31,687	31,687		
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol		12/31/2018	Calvert Mutual Funds, Inc.	2,568.000	223,136		199,856	217,832	(17,976)			(17,976)		199,856		23,280	23,280	962	
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio		12/31/2018	Calvert Mutual Funds, Inc.	6,883.000	492,930		321,128	451,540	(130,413)			(130,413)		321,127		171,803	171,803	2,341	
86664T-30-0	MFS VIT III Global Real Estate		11/20/2018	Massachusetts Financial Services Company	368.000	5,190		5,224	5,257	(33)			(33)		5,224		(34)	(34)	18	

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
89154T-73-1	Touchstone VP Common Stock		03/05/2018	Touchstone Variable Products Trust	10,481.000	202,917		175,132	196,418	(21,287)			(21,287)		175,131		27,786	27,786		
89154T-74-9	Touchstone VP Bond		12/31/2018	Touchstone Variable Products Trust	23.000	216		234	221	14			14		235		(19)	(19)		
921082-30-1	VanEck VIP Glbl Hard Asst Init		12/31/2018	Van Eck Variable Insurance Products Trust	5,207.000	118,474		120,047	123,559	(3,512)			(3,512)		120,047		(1,573)	(1,573)		
921925-20-2	Vanguard VIF Tot Bond Mkt Index		12/31/2018	Vanguard Variable Insurance Fund Portfolios	394,454.000	4,510,953		4,643,859	4,674,282	(30,423)			(30,423)		4,643,859		(132,906)	(132,906)	93,423	
921925-30-1	Vanguard VIF Equity Index Port		12/31/2018	Vanguard Variable Insurance Fund Portfolios	87,809.000	3,643,563		2,977,543	3,615,099	(637,556)			(637,556)		2,977,543		666,020	666,020	91,773	
921925-40-0	Vanguard VIF Balance Port Investor 1		12/31/2018	Vanguard Variable Insurance Fund Portfolios	125,471.000	2,927,599		2,797,185	3,111,671	(314,486)			(314,486)		2,797,185		130,414	130,414	193,147	
921925-60-8	Vanguard VIF Equity Income Portfolio		12/31/2018	Vanguard Variable Insurance Fund Portfolios	71,872.000	1,692,200		1,586,497	1,770,924	(184,426)			(184,426)		1,586,498		105,702	105,702	79,433	
921925-70-7	Vanguard VIF International Port Inv CL		12/31/2018	Vanguard Variable Insurance Fund Portfolios	77,336.000	2,019,677		1,592,721	2,114,353	(521,633)			(521,633)		1,592,720		426,957	426,957	56,662	
921925-79-8	Vanguard VIF Conservative Allocation		07/27/2018	Vanguard Variable Insurance Fund Portfolios	14,248.000	356,835		364,756	368,166	(3,409)			(3,409)		364,757		(7,922)	(7,922)	13,376	
921925-80-6	Vanguard VIF High Yield Bond Port I		12/31/2018	Vanguard Variable Insurance Fund Portfolios	243,970.000	1,927,155		1,905,421	1,983,480	(78,059)			(78,059)		1,905,421		21,734	21,734	46,446	
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		12/31/2018	Vanguard Variable Insurance Fund Portfolios	135,163.000	5,008,591		4,332,208	5,171,329	(839,121)			(839,121)		4,332,208		676,383	676,383	208,796	
921925-82-2	Vanguard VIF Capital Growth Port		12/31/2018	Vanguard Variable Insurance Fund Portfolios	40,886.000	1,494,054		1,109,864	1,435,902	(326,038)			(326,038)		1,109,864		384,190	384,190	43,097	
921925-84-8	Vanguard VIF Real Estate Index Portfolo		12/31/2018	Vanguard Variable Insurance Fund Portfolios	68,281.000	833,207		878,666	897,219	(18,553)			(18,553)		878,666		(45,459)	(45,459)	46,720	
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		12/31/2018	Vanguard Variable Insurance Fund Portfolios	97,469.000	2,246,854		1,997,652	2,311,973	(314,320)			(314,320)		1,997,653		249,201	249,201	80,230	
921925-86-3	Vanguard VIF ST Investmentt Grade		12/31/2018	Vanguard Variable Insurance Fund Portfolios	187,214.000	1,952,763		1,996,110	1,988,216	7,894			7,894		1,996,110		(43,347)	(43,347)	29,746	
921925-87-1	Vanguard VIF Diversified Value Port		12/27/2018	Vanguard Variable Insurance Fund Portfolios	5,342.000	87,129		94,718	91,037	3,682			3,682		94,719		(7,590)	(7,590)	6,467	
921925-88-9	Vanguard VIF Small Com Growth		12/31/2018	Vanguard Variable Insurance Fund Portfolios	34,813.000	796,962		713,833	857,099	(143,267)			(143,267)		713,832		83,130	83,130	84,727	
922174-10-7	Fidelity VIP Gov Money Market		12/31/2018	Fidelity Variable Insurance Products	24,868,479.000	24,868,481		24,868,479	24,868,478						24,868,478		3	3	122,155	
922174-20-6	Fidelity VIP High Income Initl		12/28/2018	Fidelity Variable Insurance Products	18,959.000	102,414		105,678	103,325	2,353			2,353		105,678		(3,264)	(3,264)	889	
922174-30-5	Fidelity Equity Income		12/31/2018	Fidelity Variable Insurance Products	137,698.000	3,142,954		3,099,627	3,289,615	(189,988)			(189,988)		3,099,627		43,327	43,327	137,056	
922174-40-4	Fidelity Growth		12/31/2018	Fidelity Variable Insurance Products	70,454.000	4,951,008		2,549,538	5,217,121	(2,667,583)			(2,667,583)		2,549,538		2,401,470	2,401,470	676,898	

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
922174-46-1	Fidelity VIP Freedm 2030 Ser 2		12/27/2018	Fidelity Variable Insurance Products	35,848.000	517,572		495,030	523,382	(28,352)			(28,352)		495,030		22,542	22,542	10,627	
922174-49-5	Fidelity Vip Freedm 2025 Ser 2		12/31/2018	Fidelity Variable Insurance Products	66,656.000	939,191		915,740	969,178	(53,438)			(53,438)		915,740		23,451	23,451	12,991	
922174-50-3	Fidelity VIP Overseas Inital		12/31/2018	Fidelity Variable Insurance Products	10,428.000	233,830		161,873	238,489	(76,616)			(76,616)		161,873		71,957	71,957	142	
922174-53-7	Fidelity VIP Freedm 2020 Ser 2		12/31/2018	Fidelity Variable Insurance Products	71,781.000	985,745		930,871	1,000,622	(69,751)			(69,751)		930,871		54,874	54,874	21,724	
922174-56-0	Fidelity VIP Freedm 2015 Ser 2		12/31/2018	Fidelity Variable Insurance Products	1,051.000	14,035		12,509	14,301	(1,793)			(1,793)		12,508		1,527	1,527	331	
922174-59-4	Fidelity VIP Freedm 2010 Ser 2		06/05/2018	Fidelity Variable Insurance Products	208.000	2,690		2,630	2,775	(145)			(145)		2,630		60	60	72	
922174-66-9	Fidelity VIP Freedom Inc Ser 2		12/31/2018	Fidelity Variable Insurance Products	3,863.000	44,181		42,655	44,776	(2,122)			(2,122)		42,654		1,527	1,527	392	
922174-83-4	Fidelity VIP Gov MMkt Serv Cl		12/31/2018	Fidelity Variable Insurance Products	13,886,951.000	13,886,951		13,886,951	13,886,951						13,886,952		(1)	(1)	23,886	
922174-87-5	Fidelity VIP Overseas Ser 2		12/31/2018	Fidelity Variable Insurance Products	2,492.000	54,618		49,668	56,475	(6,808)			(6,808)		49,667		4,951	4,951	99	
922175-10-4	Fidelity VIP II Inv Grade Bond		12/31/2018	Fidelity Variable Insurance Products	139,683.000	1,753,051		1,834,269	1,787,944	46,324			46,324		1,834,268		(81,217)	(81,217)	16,461	
922175-20-3	Fidelity VIP II Asset Manager		12/31/2018	Fidelity Variable Insurance Products	32,880.000	489,722		467,596	500,766	(33,171)			(33,171)		467,595		22,127	22,127	11,244	
922175-30-2	Fidelity VIP II Index 500		12/31/2018	Fidelity Variable Insurance Products	37,017.000	10,443,790		8,115,317	10,038,245	(1,922,926)			(1,922,926)		8,115,319		2,328,471	2,328,471	66,359	
922175-40-1	Fidelity VIP II Asset Manager: Growth		12/31/2018	Fidelity Variable Insurance Products	2,408.000	45,328		27,733	46,259	(18,527)			(18,527)		27,732		17,596	17,596	1,418	
922175-50-0	Fidelity VIP II Contra fund		12/31/2018	Fidelity Variable Insurance Products	240,946.000	8,752,955		6,869,414	9,141,504	(2,272,084)			(2,272,084)		6,869,420		1,883,535	1,883,535	744,240	
922175-84-9	Fidelity VIP II Contra Port Service C 2		12/31/2018	Fidelity Variable Insurance Products	1,392.000	51,534		45,810	51,558	(5,748)			(5,748)		45,810		5,724	5,724	1,674	
922176-40-9	Fidelity VIP Mid Cap Initial		12/28/2018	Fidelity Variable Insurance Products	5,252.000	197,455		177,983	204,530	(26,547)			(26,547)		177,983		19,472	19,472	16,931	
922176-80-5	Fidelity Mid-Cap Port SC2		12/31/2018	Fidelity Variable Insurance Products	54,276.000	1,908,165		1,861,887	2,051,081	(189,192)			(189,192)		1,861,889		46,276	46,276	160,258	
922177-10-0	Fidelity Fidelity Real Estate		12/31/2018	Fidelity Variable Insurance Products	264.000	4,771		5,150	5,136	13			13		5,149		(378)	(378)	397	
922177-85-2	Fidelity VIP Strategic Income		12/31/2018	Fidelity Variable Insurance Products	16,017.000	183,455		179,461	184,201	(4,740)			(4,740)		179,461		3,994	3,994	142	
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2		12/26/2018	Fidelity Variable Insurance Products	17,742.000	403,859		353,986	403,274	(49,287)			(49,287)		353,987		49,872	49,872	5,396	
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2		12/31/2018	Fidelity Variable Insurance Products	14,504.000	277,429		254,731	281,677	(26,946)			(26,946)		254,731		22,698	22,698	5,206	
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2		12/26/2018	Fidelity Variable Insurance Products	7,669.000	167,458		150,770	165,039	(14,269)			(14,269)		150,770		16,688	16,688	785	
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2		12/26/2018	Fidelity Variable Insurance Products	3,859.000	83,137		76,260	83,544	(7,284)			(7,284)		76,260		6,877	6,877	1,254	
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A		12/28/2018	Virtus Variable Insurance Trust	9,935.000	187,194		235,277	191,044	44,233			44,233		235,277		(48,083)	(48,083)	4,335	
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I		12/17/2018	Virtus Variable Insurance Trust	25,385.000	800,600		581,187	738,198	(157,008)			(157,008)		581,190		219,410	219,410	6,381	
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I		12/31/2018	Virtus Variable Insurance Trust	1,539.000	27,730		31,855	29,533	2,322			2,322		31,855		(4,125)	(4,125)	216	
92829L-85-1	Virtus Equity Trend Series CLASS I		03/15/2018	Virtus Variable Insurance Trust	1,168.000	16,104		14,022	15,625	(1,603)			(1,603)		14,022		2,082	2,082		
92829L-86-9	Virtus Newfleet Multi Sec Int Cl I		12/31/2018	Virtus Variable Insurance Trust	31.000	281		295	284	10			10		294		(13)	(13)	1	
92913T-46-3	VOYA Global Equity Portfolio		12/31/2018	Voya Investors Trust	21,807.000	237,272		217,124	242,493	(25,369)			(25,369)		217,124		20,148	20,148	4,659	
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2		12/31/2018	Voya Investors Trust	6,719.000	134,613		133,262	144,599	(11,337)			(11,337)		133,262		1,351	1,351	349	

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
933702-10-2	Columbia Wanger Small Cap		12/31/2018	Columbia Funds Variable Insurance Trust	2,597.000	67,407		90,471	69,446	21,025			21,025		90,471		(23,064)	(23,064)	6,933	
9299999. Subtotal - Common Stocks - Mutual Funds						241,424,549	XXX	222,459,146	247,129,853	(24,670,699)			(24,670,699)		222,459,155		18,965,394	18,965,394	9,434,410	XXX
9799997. Total - Common Stocks - Part 4						241,424,549	XXX	222,459,146	247,129,853	(24,670,699)			(24,670,699)		222,459,155		18,965,394	18,965,394	9,434,410	XXX
9799998. Total - Common Stocks - Part 5						49,208,306	XXX	49,558,655							49,558,654		(350,348)	(350,348)	453,292	XXX
9799999. Total - Common Stocks						290,632,855	XXX	272,017,801	247,129,853	(24,670,699)			(24,670,699)		272,017,809		18,615,046	18,615,046	9,887,702	XXX
9899999. Total - Preferred and Common Stocks						290,632,855	XXX	272,017,801	247,129,853	(24,670,699)			(24,670,699)		272,017,809		18,615,046	18,615,046	9,887,702	XXX
9999999 - Totals						681,758,605	XXX	670,519,832	638,867,978	(24,670,699)	(716,796)	1,117,716	(26,505,211)		662,168,107		18,091,559	18,091,559	22,288,997	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 12	13	14	15	16	17	18	19	20	21
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
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/10/2018	Financial Investors Variable Ins Trust	12/31/2018	Financial Investors Variable Ins Trust	9,358.000	95,419	93,552	95,419							(1,867)	(1,867)		
00162T-88-6	Morningstar Growth ETF AstAlc Class I		12/10/2018	Financial Investors Variable Ins Trust	12/31/2018	Financial Investors Variable Ins Trust	397.000	4,780	4,766	4,781							(15)	(15)	11	
00888X-58-3	AIM Invesco INVESCO VI Mid Cap Grow II		05/30/2018	Invesco Variable Insurance Funds, Inc.	05/31/2018	Invesco Variable Insurance Funds, Inc.	1.000	3	3	3										
008892-14-3	Invesco VI Invesco Bal-Risk Allocation I		09/20/2018	Invesco Variable Insurance Funds, Inc.	11/28/2018	Invesco Variable Insurance Funds, Inc.	272.000	2,695	2,605	2,695							(90)	(90)		
008892-50-7	Invesco VI INVESCO VI Internationl Grth I		10/30/2018	Invesco Variable Insurance Funds, Inc.	11/09/2018	Invesco Variable Insurance Funds, Inc.	767.000	29,633	27,413	29,633							(2,220)	(2,220)	646	
008892-58-0	Invesco VI INVESCO VI MidCap Core Eq Sr I		10/23/2018	Invesco Variable Insurance Funds, Inc.	12/31/2018	Invesco Variable Insurance Funds, Inc.	75.000	1,085	1,024	1,085							(61)	(61)		
008892-80-4	Invesco VI INVESCO VI Core Equity Ser I		05/25/2018	Invesco Variable Insurance Funds, Inc.	05/29/2018	Invesco Variable Insurance Funds, Inc.	15.000	543	552	543							9	9		
018792-78-8	Alliance AB VPS Real Estate Inv A		08/09/2018	AllianceBernstein VPF Series	12/24/2018	AllianceBernstein VPF Series	122.000	1,073	959	1,073							(114)	(114)		
030372-30-4	American Funds IS Growth Income Class 1		04/02/2018	American Funds	12/26/2018	American Funds	1,331.000	66,763	57,388	66,763							(9,375)	(9,375)	5,878	
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1		05/25/2018	BlackRock Variable Series Funds, Inc.	12/31/2018	BlackRock Variable Series Funds, Inc.	392.000	6,773	6,586	6,773							(187)	(187)	27	
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		07/02/2018	Columbia Funds Variable Insurance Trust	12/31/2018	Columbia Funds Variable Insurance Trust	211.000	3,188	2,897	3,188							(291)	(291)	31	
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		07/30/2018	Columbia Funds Variable Insurance Trust	12/26/2018	Columbia Funds Variable Insurance Trust	23,377.000	167,852	167,610	167,852							(242)	(242)	2,577	
233203-72-8	DFA DFA VA Global Bd Port		03/21/2018	Dimensional Fund Advisors LP	12/26/2018	Dimensional Fund Advisors LP	148.000	1,561	1,568	1,561							7	7	15	
25155X-40-4	DWS Small Cap Index VIP A		12/24/2018	DWS Variable Series I and II	12/31/2018	DWS Variable Series I and II	1,970.000	36,263	33,827	36,263							(2,436)	(2,436)	1,350	
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh		01/05/2018	Eaton Vance	12/31/2018	Eaton Vance	12,390.000	115,103	114,738	115,103							(365)	(365)	3,948	
313916-10-8	Federated Managed Volatilty II Primary		03/20/2018	Federated Insurance Series	09/11/2018	Federated Insurance Series	14.000	142	146	142							4	4		
315917-81-5	Fidelity Fidelity Technology		02/09/2018	Fidelity Variable Insurance Products	12/12/2018	Fidelity Variable Insurance Products	26.000	451	438	452							(14)	(14)		
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		06/05/2018	Franklin Templeton Variable Insurance Products Trust	12/18/2018	Franklin Templeton Variable Insurance Products Trust	7,663.000	120,303	112,778	120,304							(7,526)	(7,526)	1,333	
380987-56-0	GOLDMAN SACHS VIT		03/28/2018	Goldman Sachs Investments	04/09/2018	Goldman Sachs Investments	827.000	7,347	7,355	7,347							8	8		
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares		11/09/2018	JP Morgan Series Trust	12/06/2018	JP Morgan Series Trust	3,127.000	76,686	73,179	76,686							(3,507)	(3,507)		
55273F-60-5	MFS VIT Utility SI cls		05/30/2018	Massachusetts Financial Services Company	12/21/2018	Massachusetts Financial Services Company	392.000	11,587	11,464	11,587							(123)	(123)		
55274F-48-9	MFS MFS VIT II Govt Sec Init		10/31/2018	Massachusetts Financial Services Company	11/09/2018	Massachusetts Financial Services Company	24,222.000	294,281	284,266	294,280							(10,014)	(10,014)	8,123	
641222-70-8	NeuBer AMT MC Intrinsic Val I		02/22/2018	Neuberger Berman Advisers Management Trust	12/21/2018	Neuberger Berman Advisers Management Trust	143.000	2,807	2,586	2,807							(221)	(221)	150	
66537U-72-6	Tops Managed Risk Moderate Grwth		10/31/2018	Tops Funds	11/09/2018	Tops Funds	53,050.000	672,545	606,362	672,545							(66,183)	(66,183)	41,176	
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		07/30/2018	PIMCO Variable Insurance Trust	12/31/2018	PIMCO Variable Insurance Trust	4,907.000	62,466	59,982	62,467							(2,485)	(2,485)	993	
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm		07/09/2018	PIMCO Variable Insurance Trust	12/03/2018	PIMCO Variable Insurance Trust	1,694.000	12,094	11,515	12,095							(580)	(580)	106	
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		04/09/2018	PIMCO Variable Insurance Trust	12/21/2018	PIMCO Variable Insurance Trust	3,557.000	25,221	25,562	25,221							341	341	23	

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 12	13	14	15	16	17	18	19	20	21
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
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		10/29/2018	PIMCO Variable Insurance Trust	11/09/2018	PIMCO Variable Insurance Trust	4,593.000	49,260	47,544	49,260							(1,716)	(1,716)	346	
693394-81-9	PIMCO VIT Real Return Port Admin Class		07/30/2018	PIMCO Variable Insurance Trust	12/17/2018	PIMCO Variable Insurance Trust	19,488.000	237,473	229,966	237,473							(7,507)	(7,507)	2,317	
724027-20-6	Pioneer Mid Cap Value VCT CL 1		06/05/2018	Pioneer Variable Contracts Trust	12/31/2018	Pioneer Variable Contracts Trust	481.000	9,866	9,242	9,866							(624)	(624)	866	
724027-23-0	Pioneer Select MCap Gr VCT CL1		06/21/2018	Pioneer Variable Contracts Trust	12/31/2018	Pioneer Variable Contracts Trust	8,584.000	257,306	240,273	257,306							(17,033)	(17,033)	7,068	
724027-61-0	Pioneer High Yield VCT CL 1		02/05/2018	Pioneer Variable Contracts Trust	12/06/2018	Pioneer Variable Contracts Trust	106.000	1,008	1,001	1,008							(7)	(7)	6	
78080T-10-5	Royce Small Cap Annuity Invest CL		02/21/2018	Royce & Associates, LLC	02/27/2018	Royce & Associates, LLC	11,970.000	103,290	103,301	103,290							11	11		
866167-69-5	Calvert VP EAFE International Index		06/05/2018	Calvert Mutual Funds, Inc.	12/18/2018	Calvert Mutual Funds, Inc.	2,642.000	245,694	227,354	245,694							(18,340)	(18,340)	3,233	
86664T-53-2	MFS VIT III Mid Cap Value Port		11/12/2018	Massachusetts Financial Services Company	12/03/2018	Massachusetts Financial Services Company	7.000	62	62	62										
89154T-73-1	Touchstone VP Common Stock		03/05/2018	Touchstone Variable Products Trust	12/31/2018	Touchstone Variable Products Trust	8,191.000	158,578	150,543	158,578							(8,035)	(8,035)	20	
921925-20-2	Vanguard VIF Tot Bond Mkt Index		03/15/2018	Vanguard Variable Insurance Fund Portfolios	12/31/2018	Vanguard Variable Insurance Fund Portfolios	245.000	2,835	2,822	2,834							(12)	(12)	71	
921925-30-1	Vanguard VIF Equity Index Port		03/05/2018	Vanguard Variable Insurance Fund Portfolios	12/31/2018	Vanguard Variable Insurance Fund Portfolios	681.000	28,996	28,268	28,996							(728)	(728)	945	
921925-40-0	Vanguard VIF Balance Port Investor 1		03/15/2018	Vanguard Variable Insurance Fund Portfolios	12/28/2018	Vanguard Variable Insurance Fund Portfolios	192.000	4,411	4,118	4,410							(292)	(292)		
921925-70-7	Vanguard VIF International Port Inv CL		03/05/2018	Vanguard Variable Insurance Fund Portfolios	12/31/2018	Vanguard Variable Insurance Fund Portfolios	837.000	23,863	22,920	23,862							(942)	(942)	773	
921925-79-8	Vanguard VIF Conservative Allocation		10/31/2018	Vanguard Variable Insurance Fund Portfolios	11/09/2018	Vanguard Variable Insurance Fund Portfolios	15,277.000	382,610	374,422	382,610							(8,188)	(8,188)	1,510	
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		01/02/2018	Vanguard Variable Insurance Fund Portfolios	12/31/2018	Vanguard Variable Insurance Fund Portfolios	3,834.000	147,898	146,399	147,898							(1,499)	(1,499)	7,528	
921925-84-8	Vanguard VIF Real Estate Index Portfolo		03/23/2018	Vanguard Variable Insurance Fund Portfolios	12/31/2018	Vanguard Variable Insurance Fund Portfolios	1,189.000	14,125	14,086	14,125							(39)	(39)	839	
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		03/05/2018	Vanguard Variable Insurance Fund Portfolios	12/31/2018	Vanguard Variable Insurance Fund Portfolios	15,735.000	376,846	359,587	376,846							(17,259)	(17,259)	16,421	
921925-86-3	Vanguard VIF ST Investmentt Grade		07/09/2018	Vanguard Variable Insurance Fund Portfolios	12/31/2018	Vanguard Variable Insurance Fund Portfolios	992,802.000	10,490,279	10,339,370	10,490,279							(150,909)	(150,909)	173,190	
922174-10-7	Fidelity VIP Gov Money Market		11/30/2018	Fidelity Variable Insurance Products	12/31/2018	Fidelity Variable Insurance Products	12,490,402.000	12,490,402	12,490,402	12,490,402									99,043	
922174-46-1	Fidelity VIP Freedm 2030 Ser 2		02/16/2018	Fidelity Variable Insurance Products	12/26/2018	Fidelity Variable Insurance Products	7,981.000	118,751	106,962	118,751							(11,789)	(11,789)	2,482	
922174-53-7	Fidelity VIP Freedm 2020 Ser 2		01/05/2018	Fidelity Variable Insurance Products	12/18/2018	Fidelity Variable Insurance Products	2,527.000	35,759	32,849	35,758							(2,909)	(2,909)	1,016	
922174-56-0	Fidelity VIP Freedm 2015 Ser 2		06/08/2018	Fidelity Variable Insurance Products	12/26/2018	Fidelity Variable Insurance Products	1,856.000	24,528	23,706	24,529							(823)	(823)	83	
922174-59-4	Fidelity VIP Freedm 2010 Ser 2		02/22/2018	Fidelity Variable Insurance Products	12/31/2018	Fidelity Variable Insurance Products	13,397.000	173,492	175,740	173,491							2,249	2,249		
922174-66-9	Fidelity VIP Freedom Inc Ser 2		06/08/2018	Fidelity Variable Insurance Products	12/10/2018	Fidelity Variable Insurance Products	54,381.000	618,887	620,991	618,886							2,105	2,105	11	
922174-83-4	Fidelity VIP Gov MMkt Serv Cl		10/19/2018	Fidelity Variable Insurance Products	12/31/2018	Fidelity Variable Insurance Products	21,525,699.000	21,525,700	21,525,699	21,525,700							(1)	(1)	68,286	

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
922175-30-2	Fidelity VIP II Index 500		12/19/2018	Fidelity Variable Insurance Products	12/31/2018	Fidelity Variable Insurance Products	271.000	74,141	72,549	74,141							(1,592)	(1,592)	821	
922176-40-9	Fidelity VIP Mid Cap Initial		04/09/2018	Fidelity Variable Insurance Products	12/31/2018	Fidelity Variable Insurance Products	1,887.000	66,619	69,324	66,619							2,705	2,705	1	
922177-85-2	Fidelity VIP Strategic Income		05/30/2018	Fidelity Variable Insurance Products	06/08/2018	Fidelity Variable Insurance Products	2,031.000	23,407	23,238	23,407							(169)	(169)	10	
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I		03/05/2018	Virtus Variable Insurance Trust	12/31/2018	Virtus Variable Insurance Trust	1,735.000	53,905	54,447	53,905							542	542	19	
9299999. Subtotal - Common Stocks - Mutual Funds								49,558,655	49,208,306	49,558,654							(350,348)	(350,348)	453,292	
9799998. Total - Common Stocks								49,558,655	49,208,306	49,558,654							(350,348)	(350,348)	453,292	
9899999. Total - Preferred and Common Stocks								49,558,655	49,208,306	49,558,654							(350,348)	(350,348)	453,292	
9999999 - Totals								49,558,655	49,208,306	49,558,654							(350,348)	(350,348)	453,292	

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 America	Covina, CA		0.000			4,771,555	XXX
JPMorgan	New York, NY		0.000			21,004,866	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			25,776,421	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			25,776,421	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			25,776,421	XXX

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

1. January	20,428,272	4. April	7,330,642	7. July	311,571	10. October	22,046,693
2. February	40,846,545	5. May	103,849	8. August	10,300,104	11. November	50,038,571
3. March	25,385,413	6. June	5,398,825	9. September	607,690	12. December	25,776,421

Schedule E - Part 2 - Cash Equivalents Owned

N O N E

Schedule E - Part 3 - Special Deposits

N O N E

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